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

QUARTERLY STATEMENT

AS OF MARCH 31, 2025
OF THE CONDITION AND AFFAIRS OF

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 (Street and Number), New York, NY, US 10036 (City or Town, State, Country and Zip Code)

Main Administrative Office One Financial Way (Street and Number)
Cincinnati, OH, US 45242 (City or Town, State, Country and Zip Code), 877-446-6060 (Area Code) (Telephone Number)

Mail Address PO Box 5363 (Street and Number or P.O. Box), Cincinnati, OH, US 45201 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1166 Avenue of the Americas (Street and Number)
New York, NY, US 10036 (City or Town, State, Country and Zip Code), 877-446-6060-6015 (Area Code) (Telephone Number)

Internet Website Address www.nslac.com

Statutory Statement Contact Amber Dawn Roberts (Name), 877-446-6060-6015 (Area Code) (Telephone Number)
amber_roberts@nslac.com (E-mail Address), 513-794-4622 (FAX Number)

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 Ari Bruger, Managing Director	Jonathan Morton Egol, Managing Director	Lori Dianne Dashewich #, SVP & Chief Financial Officer
Sachin Jain, SVP & Chief Investment Officer	Shimon Bachrach #, Vice President, Chief Pricing Officer	Robert Todd Brockman, Vice President, Mutual Fund Operations
Manda Ghaferi, Vice President & Counsel, Assistant Secretary	Stewart John Hansen Jr., Vice President, Corporate Taxes	Charles Hunter Jones, Vice President, Chief Compliance Officer
Carolyn Jean Krisko, Vice President & Controller	Mark Arden 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

DIRECTORS OR TRUSTEES

Michael Akker	Anurag Chandra	Philippe Francois Charette
Patricia Lynn Guinn	Syed Salman Hasnain	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.

	Carlos de Paiva Nascimento	Scott N. Shepherd
Lori Dianne Dashewich	Carlos Fernando da Costa Almeida de Paiva Nascimento	Scott Niel Shepherd
SVP & Chief Financial Officer	SVP, Corporate Secretary & LATAM Regional Counsel and Compliance	SVP, Chief Risk Officer & Head of U.S. M&A/Reinsurance, Appointed Actuary

Subscribed and sworn to before me this 8th day of May, 2025

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 ....

NOTARIAL SEAL STATE OF OHIO
STEPHANIE COLEMAN
Notary Public, State of Ohio
My Commission Expires:
November 24, 2025

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	62,126,907	0	62,126,907	62,580,863
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 ($ 16,649,384), cash equivalents ($ 0) and short-term investments ($ 0)	16,649,384	0	16,649,384	13,650,215
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	0	0	0	0
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)	78,776,291	0	78,776,291	76,231,078
13. Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	643,251	0	643,251	495,504
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	46,338	0	46,338	109,508
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	37,103	0	37,103	38,806
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	3,309,733	3,200,393	109,340	84,310
19. Guaranty funds receivable or on deposit	300	0	300	300
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	1,972,807	1,609	1,971,198	3,782,456
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	84,794,732	3,210,911	81,583,821	80,741,962
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	310,593,079	0	310,593,079	326,629,744
28. Total (Lines 26 and 27)	395,387,811	3,210,911	392,176,900	407,371,706
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	1,895,055	0	1,895,055	1,902,318
2502. Fund revenue receivable	76,143	0	76,143	80,944
2503. Recoverable from Separate Account	0	0	0	1,799,194
2598. Summary of remaining write-ins for Line 25 from overflow page	1,609	1,609	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,972,807	1,609	1,971,198	3,782,456

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 29,906,574 less $ 0 included in Line 6.3 (including $ 13,878 Modco Reserve)	29,906,574	28,466,813
2. Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	0	0
3. Liability for deposit-type contracts (including $ 0 Modco Reserve)	569,582	406,898
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 $ 325,163 ceded	325,163	349,122
9.4 Interest Maintenance Reserve	138,050	143,800
10. Commissions to agents due or accrued-life and annuity contracts $ 9,707 , accident and health $ 0 and deposit-type contract funds $ 0	9,707	6,658
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	73,781	102,584
13. Transfers to Separate Accounts due or accrued (net) (including $ 58,664 accrued for expense allowances recognized in reserves, net of reinsured allowances)	58,664	17,370
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	229,510	199,520
15.1 Current federal and foreign income taxes, including $ 420 on realized capital gains (losses)	199,471	47,817
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	76,876	1,788,139
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	519,513	521,296
24.02 Reinsurance in unauthorized and certified ($ 0) companies	417	420
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
24.04 Payable to parent, subsidiaries and affiliates	648,835	527,929
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	54,279	49,072
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	32,810,422	32,627,438
27. From Separate Accounts Statement	310,593,079	326,629,744
28. Total liabilities (Lines 26 and 27)	343,403,501	359,257,182
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)	27,001,808	26,342,933
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)	46,273,398	45,614,523
38. Totals of Lines 29, 30 and 37	48,773,398	48,114,523
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	392,176,899	407,371,705
DETAILS OF WRITE-INS		
2501. Unclaimed funds	54,279	49,072
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)	54,279	49,072
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	(685,284)	(709,604)	(2,839,130)
2.	Considerations for supplementary contracts with life contingencies	0	0	0
3.	Net investment income	631,619	666,850	2,621,669
4.	Amortization of Interest Maintenance Reserve (IMR)	5,707	6,432	25,761
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	13,516	13,432	57,787
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	1,065,082	1,086,456	4,581,121
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	1,095,923	1,115,887	4,492,062
9.	Totals (Lines 1 to 8.3)	2,126,563	2,179,453	8,939,270
10.	Death benefits	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12.	Annuity benefits	4,393,944	3,877,313	15,872,540
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	7,297,450	7,254,455	25,344,658
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	7,044	387	139
18.	Payments on supplementary contracts with life contingencies	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	1,439,761	(1,822,819)	(2,477,864)
20.	Totals (Lines 10 to 19)	13,138,199	9,309,336	38,739,473
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	495,313	489,835	2,030,131
22.	Commissions and expense allowances on reinsurance assumed	12,536	12,569	52,611
23.	General insurance expenses and fraternal expenses	245,953	256,075	910,316
24.	Insurance taxes, licenses and fees, excluding federal income taxes	(13,117)	34,706	132,732
25.	Increase in loading on deferred and uncollected premiums	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(12,533,140)	(9,210,457)	(38,382,831)
27.	Aggregate write-ins for deductions	0	0	0
28.	Totals (Lines 20 to 27)	1,345,744	892,064	3,482,432
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	780,819	1,287,389	5,456,838
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)	780,819	1,287,389	5,456,838
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	151,233	205,442	572,827
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)	629,586	1,081,947	4,884,011
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 433 (excluding taxes of $ (13) transferred to the IMR)	2,326	(2,375)	(3,966)
35.	Net income (Line 33 plus Line 34)	631,912	1,079,572	4,880,045
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	48,114,525	43,345,967	43,345,967
37.	Net income (Line 35)	631,912	1,079,572	4,880,045
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	126,314	7,174	(173,445)
41.	Change in nonadmitted assets	(101,138)	(54,325)	67,426
42.	Change in liability for reinsurance in unauthorized and certified companies	3	(34,520)	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	1,783	(13,453)	(5,468)
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)	658,874	984,448	4,768,558
55.	Capital and surplus, as of statement date (Lines 36 + 54)	48,773,399	44,330,415	48,114,525
	DETAILS OF WRITE-INS			
08.301.	Policy charges	925,871	878,826	3,941,072
08.302.	Fee income	120,132	127,997	503,968
08.303.	Administration fees	57,183	25,164	99,138
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(7,263)	83,900	(52,116)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,095,923	1,115,887	4,492,062
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.		0	0	0
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

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	(685,284)	(709,603)	(2,839,129)
2. Net investment income	493,919	489,759	2,654,634
3. Miscellaneous income	1,114,484	1,098,133	4,637,961
4. Total (Lines 1 to 3)	923,119	878,289	4,453,466
5. Benefit and loss related payments	10,590,443	10,423,557	37,419,501
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(12,574,434)	(9,270,854)	(38,543,779)
7. Commissions, expenses paid and aggregate write-ins for deductions	736,449	820,753	3,076,233
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	0	0	798,689
10. Total (Lines 5 through 9)	(1,247,542)	1,973,456	2,750,644
11. Net cash from operations (Line 4 minus Line 10)	2,170,661	(1,095,167)	1,702,822
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	443,857	1,497,460	3,864,634
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	13,795	13,795
12.8 Total investment proceeds (Lines 12.1 to 12.7)	443,857	1,511,255	3,878,429
13. Cost of investments acquired (long-term only):			
13.1 Bonds	0	3,404,016	3,404,016
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	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	0	3,404,016	3,404,016
14. Net increase/(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)	443,857	(1,892,761)	474,413
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	155,640	(18,206)	358,874
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	229,011	(105,172)	285,973
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	384,651	(123,378)	644,847
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)	2,999,169	(3,111,306)	2,822,082
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	13,650,212	10,828,130	10,828,130
19.2 End of period (Line 18 plus Line 19.1)	16,649,381	7,716,824	13,650,212

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

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	1,500	1,500	6,000
2. Group life	0	0	0
3. Individual annuities	15,900	24,383	75,545
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)	17,400	25,883	81,545
9. Deposit-type contracts	231,089	0	0
10. Total (Lines 8 and 9)	248,489	25,883	81,545

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 #	03/31/2025	12/31/2024
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 631,912	$ 4,880,045
(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	$ 631,912	$ 4,880,045
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 48,773,398	$ 48,114,523
(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	$ 62,773,398	$ 62,114,523

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

See Note 21C for a discussion of the Principles-Based Bond Definition adoption.

NOTE 3 Business Combinations and Goodwill - No signficant changes

NOTE 4 Discontinued Operations - No significant changes

NOTE 5 Investments

D. Asset-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	$ -
2. 12 Months or Longer	$ 250,101
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ -
2. 12 Months or Longer	$ 4,200,186

(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 - No significant changes

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	$ 16,649,384	$ -	$ -	$ -	$ 16,649,384
Separate account assets	$ 310,593,079	$ -	$ -	$ -	$ 310,593,079
Total assets at fair value/NAV	$ 327,242,463	$ -	$ -	$ -	$ 327,242,463

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	$ 55,578,082	$ 62,126,907	$ 1,510,283	$ 54,067,799	$ -	$ -	$ -
Cash	$ 16,649,384	$ 16,649,384	$ 16,649,384	$ -	$ -	$ -	$ -
Separate account assets	$ 310,593,079	$ 310,593,079	$ 310,593,079	$ -	$ -	$ -	$ -
Separate account liabilities	$ (310,593,079)	$ (310,593,079)	$ (310,593,079)	$ -	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value - NONE

E. NAV Practical Expedient Investments - NONE

NOTE 21 Other Items

C. Other Disclosures
In March of 2024, the NAIC adopted a new definition of a bond (i.e., investments that are eligible for reporting on Schedule D) in its principles-based bond definition project and introduced a new framework under Statutory Accounting Principles. The new bond definition is narrower than the previous guidance and is intended to capture the economic substance of the securities in a portfolio. A bond is defined as a security that represents a creditor relationship whereby there is a fixed schedule for one or more future payments, and which qualifies as either an issuer creditor obligation or asset-backed security. The new NAIC guidance was effective January 1, 2025.

(1) Aggregate Book Adjusted Carrying Value for all securities reclassified off Schedule D Part 1
The Company reclassified $0 in capital notes from Schedule D Part 1 to Schedule BA.

(2) Aggregate Book Adjusted Carrying Value after transition for all securities reclassified off Schedule D Part 1 that resulted with a change in measurement basis
The Company has $0 of capital notes with a NAIC rating of 3 which requires a measurement basis of lower of amortized cost or fair value.

(3) Aggregate surplus impact for securities reclassified off Schedule D Part 1
The Company had a $0 reduction in book adjusted carrying value of certain NAIC 3 capital notes being lower than amortized cost.

NOTE 22 Events Subsequent - NONE

NOTE 23 Reinsurance - No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)? Yes [ ] No [X]

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year - Not applicable

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

NOTES TO FINANCIAL STATEMENTS

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 [ ] No [X]

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2020

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
The O.N. Equity Sales Company	Cincinnati, OH	NO	NO	NO	YES
Constellation Investments, 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

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. This includes both primary and sub-advisors. 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
Constellation Investments, Inc.	A

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
	Constellation Investments, Inc.	549300L8TNFLUT2NRY25	Securities and Exchange Commission	DS

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$ 0
1.12 Residential Mortgages	$ 0
1.13 Commercial Mortgages	$ 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

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

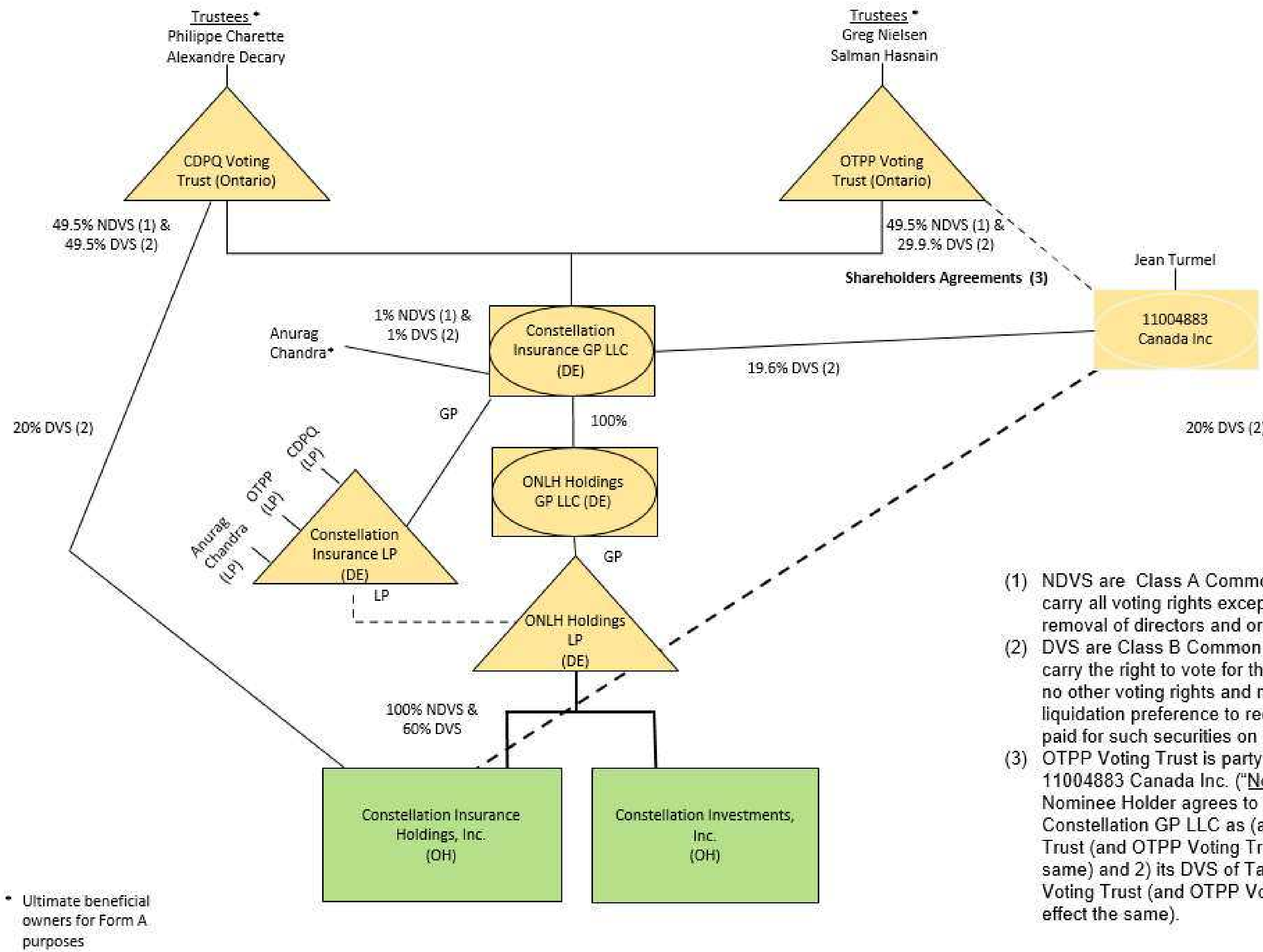
			Direct Business Only					
		1	Life Contracts		4	5	6	7
	States, Etc.	Active Status (a)	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	N	0	0	0	0	0	0
2.	Alaska AK	N	0	0	0	0	0	0
3.	Arizona AZ	L	0	0	0	0	0	0
4.	Arkansas AR	L	0	0	0	0	0	0
5.	California CA	N	0	0	0	0	0	0
6.	Colorado CO	N	0	0	0	0	0	0
7.	Connecticut CT	N	0	0	0	0	0	0
8.	Delaware DE	N	0	0	0	0	0	0
9.	District of Columbia DC	L	0	0	0	0	0	0
10.	Florida FL	N	0	0	0	0	0	0
11.	Georgia GA	N	0	0	0	0	0	0
12.	Hawaii HI	N	0	0	0	0	0	0
13.	Idaho ID	N	0	0	0	0	0	0
14.	Illinois IL	L	0	0	0	0	0	0
15.	Indiana IN	L	0	0	0	0	0	0
16.	Iowa IA	L	0	0	0	0	0	0
17.	Kansas KS	Q	0	0	0	0	0	0
18.	Kentucky KY	N	0	0	0	0	0	0
19.	Louisiana LA	L	0	0	0	0	0	0
20.	Maine ME	N	0	0	0	0	0	0
21.	Maryland MD	N	0	0	0	0	0	0
22.	Massachusetts MA	N	0	0	0	0	0	0
23.	Michigan MI	N	0	0	0	0	0	0
24.	Minnesota MN	N	0	0	0	0	0	0
25.	Mississippi MS	N	0	0	0	0	0	0
26.	Missouri MO	N	0	0	0	0	0	0
27.	Montana MT	N	0	0	0	0	0	0
28.	Nebraska NE	L	0	0	0	0	0	0
29.	Nevada NV	N	0	0	0	0	0	0
30.	New Hampshire NH	L	0	0	0	0	0	0
31.	New Jersey NJ	L	0	0	0	0	0	0
32.	New Mexico NM	N	0	0	0	0	0	0
33.	New York NY	L	1,500	15,900	0	0	17,400	0
34.	North Carolina NC	N	0	0	0	0	0	0
35.	North Dakota ND	N	0	0	0	0	0	0
36.	Ohio OH	L	0	0	0	0	0	231,089
37.	Oklahoma OK	L	0	0	0	0	0	0
38.	Oregon OR	L	0	0	0	0	0	0
39.	Pennsylvania PA	L	0	0	0	0	0	0
40.	Rhode Island RI	N	0	0	0	0	0	0
41.	South Carolina SC	Q	0	0	0	0	0	0
42.	South Dakota SD	L	0	0	0	0	0	0
43.	Tennessee TN	N	0	0	0	0	0	0
44.	Texas TX	L	0	0	0	0	0	0
45.	Utah UT	L	0	0	0	0	0	0
46.	Vermont VT	N	0	0	0	0	0	0
47.	Virginia VA	N	0	0	0	0	0	0
48.	Washington WA	N	0	0	0	0	0	0
49.	West Virginia WV	N	0	0	0	0	0	0
50.	Wisconsin WI	N	0	0	0	0	0	0
51.	Wyoming WY	N	0	0	0	0	0	0
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	0	0	0	0	0	0
54.	Puerto Rico PR	N	0	0	0	0	0	0
55.	U.S. Virgin Islands VI	N	0	0	0	0	0	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	0	0	0	0	0	0
58.	Aggregate Other Aliens OT	XXX	0	0	0	0	0	0
59.	Subtotal	XXX	1,500	15,900	0	0	17,400	231,089
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	0	0	0	0	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	1,500	15,900	0	0	17,400	231,089
96.	Plus Reinsurance Assumed	XXX	129,544	0	0	0	129,544	0
97	Totals (All Business)	XXX	131,044	15,900	0	0	146,944	231,089
98.	Less Reinsurance Ceded	XXX	129,544	702,684	0	0	832,228	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	1,500	(686,784)	0	0	(685,284)	231,089
	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
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 2
5. N - None of the above - Not allowed to write business in the state 37

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

Organizational Chart
(Slide 1 of 2)

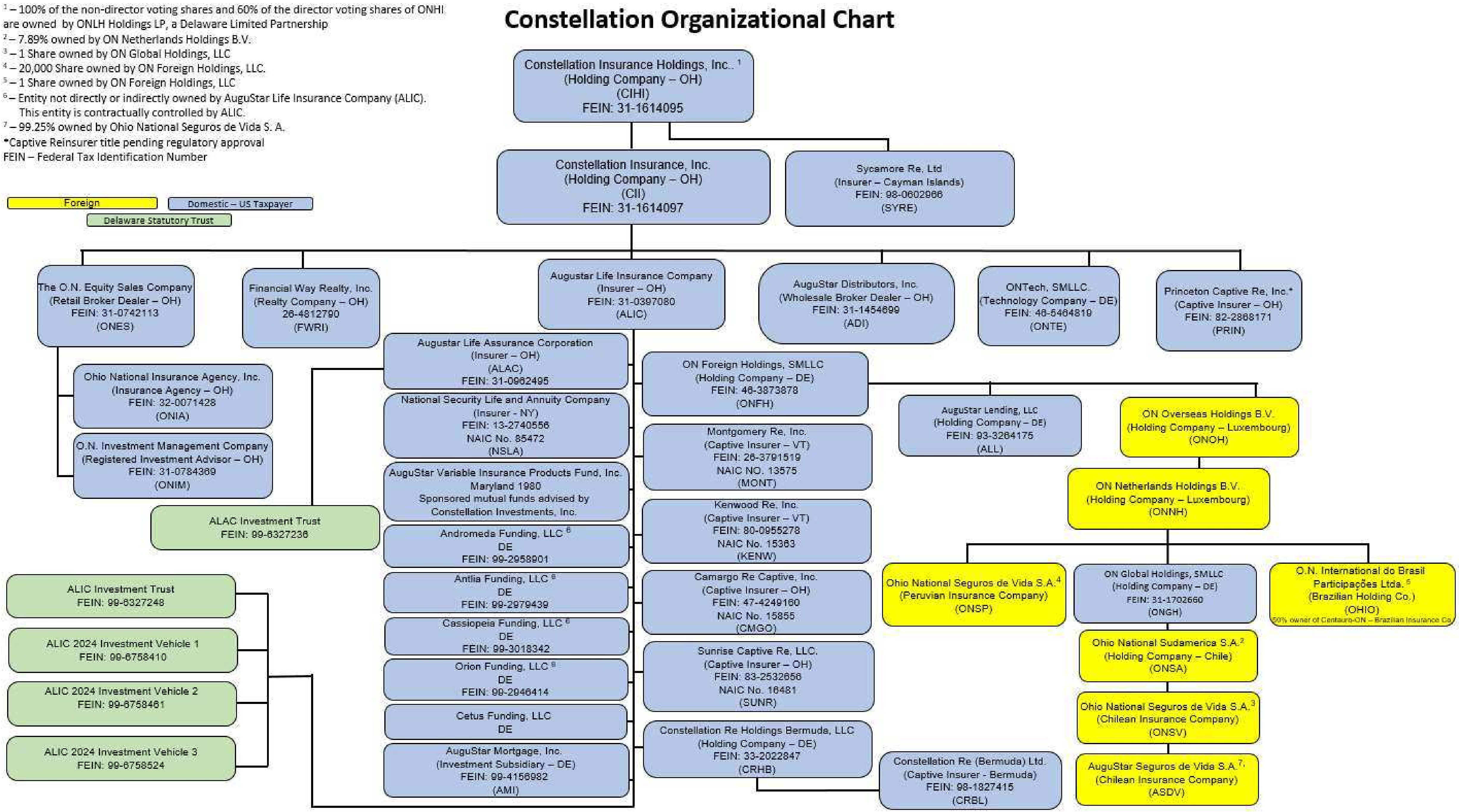


(1) NDVS are Class A Common Units or Class A Common Stock that carry all voting rights except the right to vote for the election and removal of directors and ordinary economic rights.

(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



STATEMENT AS OF MARCH 31, 2025 OF NATIONAL SECURITY LIFE AND ANNUITY COMPANY

SCHEDULE Y

PART 1A - DETAILS 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)	*
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	31-1454693	0	0		Constellation Investments, Inc.	OH	NIA	ONLH Holdings LP	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	YES	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 Holdings, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	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	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	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

SCHEDULE Y

PART 1A - DETAILS 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)	*
0704	Constellation Insurance Holdings, Inc.	00000		0	0		ON Overseas Holding B.V.	LUX	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.	LUX	NIA	ON Overseas Holding 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 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		AuguStar Seguros de Vida S.A.	CHL	IA	Ohio National Seguros de Vida S.A.	Ownership, Board of Directors, Management	99.250	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.	00000		0	0		Constellation Re Holdings Bermuda, LLC	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		0	0		Constellation Re (Bermuda) Ltd.	BMU	IA	Constellation Re Holdings Bermuda, LLC	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.	00000	99-6327236	0	0		ALAC Investment Trust	DE	NIA	AuguStar Life Assurance Corporation	Ownership, 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		0	0		AuguStar Variable Insurance Products Fund, Inc.	MD	NIA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-2958901	0	0		Andromeda Funding, LLC	DE	NIA	AuguStar Life Insurance Company	Contractual Control	0.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-2979439	0	0		Antlia Funding, LLC	DE	NIA	AuguStar Life Insurance Company	Contractual Control	0.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-3018342	0	0		Cassiopeia Funding, LLC	DE	NIA	AuguStar Life Insurance Company	Contractual Control	0.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-2946414	0	0		Orion Funding, LLC	DE	NIA	AuguStar Life Insurance Company	Contractual Control	0.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Cetus Funding, LLC	DE	NIA	AuguStar Life Insurance Company	Ownership, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		ALIC Investment Trust	DE	NIA	AuguStar Life Insurance Company	Ownership, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAILS 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 *
0704	Constellation Insurance Holdings, Inc.	00000	99-6758410	0	0		ALIC 2024 Investment Vehicle 1	DE	NIA	AuguStar Life Insurance Company	Ownership, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-6758461	0	0		ALIC 2024 Investment Vehicle 2	DE	NIA	AuguStar Life Insurance Company	Ownership, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-6758524	0	0		ALIC 2024 Investment Vehicle 3	DE	NIA	AuguStar Life Insurance Company	Ownership, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-4156982	0	0		AuguStar Mortgage, Inc.	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	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

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

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

1.	Trusteed Surplus Statement [Document Identifier 490]	8 5 4 7 2 2 0 2 5 4 9 0 0 0 0 0 1
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	8 5 4 7 2 2 0 2 5 3 6 5 0 0 0 0 1
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	8 5 4 7 2 2 0 2 5 4 4 5 0 0 0 0 1
4.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]	8 5 4 7 2 2 0 2 5 4 4 6 0 0 0 0 1
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	8 5 4 7 2 2 0 2 5 4 4 7 0 0 0 0 1
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	8 5 4 7 2 2 0 2 5 4 4 8 0 0 0 0 1
7.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]	8 5 4 7 2 2 0 2 5 4 4 9 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Accounts receivable	1,609	1,609	0	0
2505. State taxes recoverable	0	0	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	1,609	1,609	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	(7,263)	83,900	(52,116)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(7,263)	83,900	(52,116)

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, depreciation and proportional amortization		
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	62,580,842	63,084,197
2.	Cost of bonds and stocks acquired	0	3,404,016
3.	Accrual of discount	10,498	50,152
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	(52)	(2,806)
6.	Deduct consideration for bonds and stocks disposed of	443,857	3,866,347
7.	Deduct amortization of premium	20,545	90,083
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	0	1,713
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	62,126,886	62,580,842
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	62,126,886	62,580,842

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
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	36,484,578	0	28,857	(9,267)	36,446,454	0	0	36,484,578
2. NAIC 2 (a)	16,165,325	0	350,000	242	15,815,567	0	0	16,165,325
3. NAIC 3 (a)	1,350,879	0	0	(272)	1,350,607	0	0	1,350,879
4. NAIC 4 (a)	253,528	0	0	(366)	253,162	0	0	253,528
5. NAIC 5 (a)	0	0	0	0	0	0	0	0
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total ICO	54,254,310	0	378,857	(9,663)	53,865,790	0	0	54,254,310
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	7,868,848	0	64,699	(308)	7,803,841	0	0	7,868,848
9. NAIC 2	403,498	0	0	(185)	403,313	0	0	403,498
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	54,206	0	353	110	53,963	0	0	54,206
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total ABS	8,326,552	0	65,052	(383)	8,261,117	0	0	8,326,552
PREFERRED STOCK								
15. NAIC 1	0	0	0	0	0	0	0	0
16. NAIC 2	0	0	0	0	0	0	0	0
17. NAIC 3	0	0	0	0	0	0	0	0
18. NAIC 4	0	0	0	0	0	0	0	0
19. NAIC 5	0	0	0	0	0	0	0	0
20. NAIC 6	0	0	0	0	0	0	0	0
21. Total Preferred Stock	0	0	0	0	0	0	0	0
22. Total ICO, ABS & Preferred Stock	62,580,862	0	443,909	(10,046)	62,126,907	0	0	62,580,862

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

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

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

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

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

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	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
60535Q-LZ-1	MISSISSIPPI HOUSING 2015A TAXABLE 3.050% 12/01/34	03/01/2025	Redemption 100.0000		4,809	4,809	4,809	4,809	0	0	0	0	0	4,809	0	0	0	131	12/01/2034	1.A FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					4,809	4,809	4,809	4,809	0	0	0	0	0	4,809	0	0	0	131	XXX	XXX
33803W-AA-7	FISHERS LANE ASSOC LLC US GOVT LEASE BACKED CERT 3.666% 08/05/30	03/05/2025	Redemption 100.0000		4,884	4,884	5,079	4,939	0	(1)	0	(1)	0	4,938	0	(54)	(54)	30	08/05/2030	1.A
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					4,884	4,884	5,079	4,939	0	(1)	0	(1)	0	4,938	0	(54)	(54)	30	XXX	XXX
02377B-AB-2	AMERICAN AIRLINES 2015-2 AA 3.600% 03/22/29	03/22/2025	Redemption 100.0000		9,480	9,480	9,598	9,517	0	(3)	0	(3)	0	9,514	0	(35)	(35)	171	03/22/2029	1.F FE
709599-AZ-7	PENSKE TRUCK LEASING 144A 3.950% 03/10/25	03/10/2025	Maturity		350,000	350,000	348,642	349,959	0	41	0	41	0	350,000	0	0	0	6,913	03/10/2025	2.B FE
009090-AA-9	AIR CANADA 2015-1A 3.600% 03/15/27	03/15/2025	Redemption 100.0000		9,650	9,650	9,433	9,589	0	6	0	6	0	9,596	0	54	54	174	03/15/2027	1.F FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					369,130	369,130	367,673	369,065	0	44	0	44	0	369,110	0	19	19	7,258	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					378,823	378,823	377,561	378,813	0	43	0	43	0	378,857	0	(35)	(35)	7,419	XXX	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - Issuer Credit Obligations - Part 4					378,823	378,823	377,561	378,813	0	43	0	43	0	378,857	0	(35)	(35)	7,419	XXX	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					378,823	378,823	377,561	378,813	0	43	0	43	0	378,857	0	(35)	(35)	7,419	XXX	XXX
12667G-XN-8	COUNTRYWIDE ALTERNATIVE LOAN 2005-30CB 1A4 5.500% 08/25/35	03/01/2025	Paydown		372	373	325	353	0	0	0	0	0	353	0	18	18	3	08/25/2035	5.B FM
16164A-AC-9	CHASE MORTGAGE FINANCE CORPORA 2016-2 M2 3.749% 02/25/44	03/01/2025	Paydown		2,979	2,979	3,056	3,014	0	0	0	0	0	3,014	0	(35)	(35)	18	02/25/2044	1.A
29977K-AA-1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.000% 06/25/43	03/01/2025	Paydown		989	989	980	984	0	5	0	5	0	989	0	0	0	5	06/25/2043	1.A
465989-AC-5	JP MORGAN MORTGAGE TRUST 2023-6 A4 6.000% 12/25/53	03/01/2025	Paydown		16,951	16,951	16,753	16,793	0	158	0	158	0	16,951	0	0	0	166	12/25/2053	1.A
46648R-AC-5	JP MORGAN MORTGAGE TRUST 2018-1 A3 3.500% 06/25/48	03/01/2025	Paydown		460	460	462	460	0	0	0	0	0	460	0	0	0	2	06/25/2048	1.A
46648U-AN-4	JP MORGAN MORTGAGE TRUST 2017-4 A13 3.500% 11/25/47	03/01/2025	Paydown		3,403	3,403	3,380	3,387	0	0	0	0	0	3,387	0	16	16	20	11/25/2047	1.A
576434-YR-9	MASTR ALT LOANS TRUST 2004-12 6A3 5.500% 12/25/34	03/01/2025	Paydown		250	250	250	250	0	0	0	0	0	250	0	1	1	2	12/25/2034	1.A FM
69374X-AA-8	PSMC 2019-2 A1 3.500% 10/25/49	03/01/2025	Paydown		671	671	685	681	0	(10)	0	(10)	0	671	0	0	0	2	10/25/2049	1.A
81745X-AA-5	SEQUOIA MORTGAGE TRUST 2017-4 A1 3.500% 07/25/47	03/01/2025	Paydown		953	953	974	963	0	0	0	0	0	963	0	(11)	(11)	4	07/25/2047	1.A
81746D-AA-8	SEQUOIA MORTGAGE TRUST 2017-5 A1 3.500% 08/25/47	03/01/2025	Paydown		574	574	583	579	0	(4)	0	(4)	0	574	0	0	0	3	08/25/2047	1.A
81746Q-AA-9	SEQUOIA MORTGAGE TRUST 2018-2 A1 3.500% 02/25/48	03/01/2025	Paydown		1,465	1,465	1,475	1,470	0	0	0	0	0	1,470	0	(6)	(6)	10	02/25/2048	1.A
81748J-AA-3	SEQUOIA MORTGAGE TRUST 2019-4 A1 3.500% 11/25/49	03/01/2025	Paydown		1,188	1,188	1,212	1,199	0	(12)	0	(12)	0	1,188	0	0	0	9	11/25/2049	1.A
822804-AA-8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1 3.750% 07/25/43	03/01/2025	Paydown		378	378	370	374	0	4	0	4	0	378	0	0	0	2	07/25/2043	1.A
82280R-AA-7	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1 3.500% 04/25/44	03/01/2025	Paydown		457	457	456	456	0	1	0	1	0	457	0	0	0	3	04/25/2044	1.A
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					31,090	31,091	30,961	30,963	0	142	0	142	0	31,105	0	(17)	(17)	249	XXX	XXX
35042A-AA-1	FOUNDATION FINANCE TRUST 2023-1A A 5.670% 12/15/43	03/15/2025	Paydown		16,996	16,996	16,884	16,926	0	70	0	70	0	16,996	0	0	0	159	12/15/2043	1.A FE
88275F-NU-9	TX DEPT OF HSG & COMM AFFAIRS 2015 SERIES A TAXABLE 3.200% 09/01/39	03/01/2025	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	173	09/01/2039	1.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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					26,996	26,996	26,884	26,926	0	70	0	70	0	26,996	0	0	0	332	XXX	XXX
12510H-AT-7	CAPITAL AUTOMOTIVE REIT 2023-1A A2 6.500% 09/15/53	03/17/2025	Paydown		1,563	1,563	1,511	1,523	0	40	0	40	0	1,563	0	0	0	17	09/15/2053	1.E FE
89656C-AA-1	TRINITY RAIL LEASING LP 2010-1A A 5.194% 10/16/40	03/16/2025	Paydown		5,389	5,389	5,677	5,491	0	(102)	0	(102)	0	5,389	0	0	0	45	10/16/2040	1.F FE
1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)					6,952	6,952	7,188	7,014	0	(62)	0	(62)	0	6,952	0	0	0	62	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					65,038	65,039	65,033	64,903	0	150	0	150	0	65,053	0	(17)	(17)	643	XXX	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1909999997. Total - Asset-Backed Securities - Part 4					65,038	65,039	65,033	64,903	0	150	0	150	0	65,053	0	(17)	(17)	643	XXX	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					65,038	65,039	65,033	64,903	0	150	0	150	0	65,053	0	(17)	(17)	643	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					443,861	443,862	442,594	443,716	0	193	0	193	0	443,910	0	(52)	(52)	8,062	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
5989999997. Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	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					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals					443,861	XXX	442,594	443,716	0	193	0	193	0	443,910	0	(52)	(52)	8,062	XXX	XXX

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 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	Restricted Asset 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	*
US Bank NA Cincinnati, OH		0.000	0	0	13,916,391	13,299,365	12,485,032	XXX
Key Bank NA Cincinnati, OH		0.000	0	0	1,366,774	2,567,468	4,164,352	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	15,283,165	15,866,833	16,649,384	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	15,283,165	15,866,833	16,649,384	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	15,283,165	15,866,833	16,649,384	XXX

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

N O N E

Medicare Part D Coverage Supplement

N O N E

Trusteed Surplus - Cover

N O N E

Trusteed Surplus Statement - Assets

N O N E

Trusteed Surplus Statement - Liabilities and Trusteed Surplus

N O N E