



ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2024
OF THE CONDITION AND AFFAIRS OF THE
AMERICAN CENTURY LIFE INSURANCE COMPANY

NAIC Group Code 5071, 5071 NAIC Company Code 99600 Employer's ID Number 75-1727070

(Current) (Prior)

Organized under the Laws of OH State of Domicile or Port of Entry OH

Country of Domicile US

Licensed as business type: Life, Accident and Health

Incorporated/Organized 07/16/1980 Commenced Business 01/01/1981

Statutory Home Office 4400 Easton Cmns #125 Columbus, OH, US 43219

Main Administrative Office 1333 W. McDermott Drive, Suite 200 Allen, TX, US 75013 855-966-1111 (Telephone)

Mail Address 1333 W. McDermott Drive, Suite 200 Allen, TX, US 75013

Primary Location of Books and Records 1333 W. McDermott Drive, Suite 200 Allen, TX, US 75013 855-966-1111 (Telephone)

Internet Website Address www.aclic.com

Statutory Statement Contact Raz Silberman 855-966-1111 (Telephone)

raz@aclic.com 855-855-0181 (E-Mail) (Fax)

OFFICERS

Raz Silberman, President Roni Ido, Secretary

Raz Silberman, Treasurer

DIRECTORS OR TRUSTEES

Raz Silberman Roni Ido

Shira Silberman Michelle Delany

Charles Baker#

State of Texas

County of Collin 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.

x x x

Raz Silberman Roni Ido Raz Silberman

President Secretary Treasurer

Subscribed and sworn to before me

this day of

, 2025

a. Is this an original filing? Yes

b. If no:

1. State the amendment number:

2. Date filed:

3. Number of pages attached:

x

SUMMARY INVESTMENT SCHEDULE

		Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
Investment Categories		Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage of Column 5 Line 13
1.	Long-term bonds (Schedule D, Part 1):						
1.01	U.S. governments	131,361,247	58.7	131,361,247		131,361,247	58.7
1.02	All other governments						
1.03	U.S. states, territories and possessions, etc. guaranteed						
1.04	U.S. political subdivisions of states, territories, and possessions, guaranteed	76,545	0.0	76,545		76,545	0.0
1.05	U.S. special revenue and special assessment obligations, etc. non-guaranteed	4,825,077	2.2	4,825,077		4,825,077	2.2
1.06	Industrial and miscellaneous						
1.07	Hybrid securities						
1.08	Parent, subsidiaries and affiliates						
1.09	SVO identified funds						
1.10	Unaffiliated bank loans						
1.11	Unaffiliated certificates of deposit						
1.12	Total long-term bonds	136,262,869	60.9	136,262,869		136,262,869	60.9
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
2.01	Industrial and miscellaneous (Unaffiliated)						
2.02	Parent, subsidiaries and affiliates						
2.03	Total preferred stocks						
3.	Common stocks (Schedule D, Part 2, Section 2):						
3.01	Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02	Industrial and miscellaneous Other (Unaffiliated)	70,511	0.0	70,511		70,511	0.0
3.03	Parent, subsidiaries and affiliates Publicly traded						
3.04	Parent, subsidiaries and affiliates Other	20,312,056	9.1	20,312,056		20,312,056	9.1
3.05	Mutual funds						
3.06	Unit investment trusts						
3.07	Closed-end funds						
3.08	Exchange traded funds						
3.09	Total common stocks	20,382,567	9.1	20,382,567		20,382,567	9.1
4.	Mortgage loans (Schedule B):						
4.01	Farm mortgages						
4.02	Residential mortgages	53,431,982	23.9	53,431,982		53,431,982	23.9
4.03	Commercial mortgages	5,498,167	2.5	5,498,167		5,498,167	2.5
4.04	Mezzanine real estate loans						
4.05	Total valuation allowance						
4.06	Total mortgage loans	58,930,149	26.3	58,930,149		58,930,149	26.3
5.	Real estate (Schedule A):						
5.01	Properties occupied by company						
5.02	Properties held for production of income	8,022,320	3.6	8,022,320		8,022,320	3.6
5.03	Properties held for sale						
5.04	Total real estate	8,022,320	3.6	8,022,320		8,022,320	3.6
6.	Cash, cash equivalents and short-term investments:						
6.01	Cash (Schedule E, Part 1)	(54,500)	(0.0)	(54,500)		(54,500)	(0.0)
6.02	Cash equivalents (Schedule E, Part 2)						
6.03	Short-term investments (Schedule DA)						
6.04	Total cash, cash equivalents and short-term investments	(54,500)	(0.0)	(54,500)		(54,500)	(0.0)
7.	Contract loans						
8.	Derivatives (Schedule DB)						
9.	Other invested assets (Schedule BA)						
10.	Receivables for securities						
11.	Securities lending (Schedule DL, Part 1)				XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	304,600	0.1	304,600		304,600	0.1
13.	Total invested assets	223,848,005	100.0	223,848,004		223,848,004	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate		
1.	Book/adjusted carrying value, December 31 of prior year.....	8,128,423
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	193,753
2.2	Additional investment made after acquisition (Part 2, Column 9).....	206,532
3.	Current year change in encumbrances:	
3.1	Totals, Part 1, Column 13.....	
3.2	Totals, Part 3, Column 11.....	
4.	Total gain (loss) on disposals, Part 3, Column 18.....	
5.	Deduct amounts received on disposals, Part 3, Column 15.....	506,388
6.	Total foreign exchange change in book / adjusted carrying value:	
6.1	Totals, Part 1, Column 15.....	
6.2	Totals, Part 3, Column 13.....	
7.	Deduct current year's other-than-temporary impairment recognized:	
7.1	Totals, Part 1, Column 12.....	
7.2	Totals, Part 3, Column 10.....	
8.	Deduct current year's depreciation:	
8.1	Totals, Part 1, Column 11.....	
8.2	Totals, Part 3, Column 9.....	
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8).....	8,022,320
10.	Deduct total nonadmitted amounts.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	8,022,320

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans		
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....	62,674,092
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	24,470,063
2.2	Additional investment made after acquisition (Part 2, Column 8).....	—
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 12.....	
3.2	Totals, Part 3, Column 11.....	—
4.	Accrual of discount.....	
5.	Unrealized valuation increase / (decrease):	
5.1	Totals, Part 1, Column 9.....	
5.2	Totals, Part 3, Column 8.....	—
6.	Total gain (loss) on disposals, Part 3, Column 18.....	
7.	Deduct amounts received on disposals, Part 3, Column 15.....	28,214,006
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:	
9.1	Totals, Part 1, Column 13.....	
9.2	Totals, Part 3, Column 13.....	
10.	Deduct current year's other-than-temporary impairment recognized:	
10.1	Totals, Part 1, Column 11.....	
10.2	Totals, Part 3, Column 10.....	—
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	58,930,150
12.	Total valuation allowance.....	
13.	Subtotal (Line 11 plus Line 12).....	58,930,150
14.	Deduct total nonadmitted amounts.....	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....	58,930,150

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		
4.	Accrual of discount.....		
5.	Unrealized valuation increase / (decrease):		
5.1	Totals, Part 1, Column 13.....		
5.2	Totals, Part 3, Column 9.....		
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book / adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		
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 BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		87,635,853
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		85,830,898
3.	Accrual of discount.....		406,015
4.	Unrealized valuation increase / (decrease):		
4.1	Part 1, Column 12.....	(393)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	312,056	
4.4	Part 4, Column 11.....		311,663
5.	Total gain (loss) on disposals, Part 4, Column 19.....		
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....		1,979,594
7.	Deduct amortization of premium.....		15,559,400
8.	Total foreign exchange change in book / adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2.....		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		156,645,436
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		156,645,436

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description	1 Book / Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS				
Governments (including all obligations guaranteed by governments)				
1. United States	131,361,247	117,290,981	131,083,005	2,828,824,606
2. Canada				
3. Other Countries				
4. Totals	131,361,247	117,290,981	131,083,005	2,828,824,606
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals	76,545	75,249	83,184	75,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions				
7. Totals	4,825,077	4,530,696	4,812,131	4,875,000
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)				
8. United States				
9. Canada				
10. Other Countries				
11. Totals				
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	136,262,869	121,896,925	135,978,320	2,833,774,606
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
14. United States				XXX
15. Canada				XXX
16. Other Countries				XXX
17. Totals				XXX
Parent, Subsidiaries and Affiliates				
18. Totals				XXX
19. Total Preferred Stocks				XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds				
20. United States	70,511	70,511	70,511	XXX
21. Canada				XXX
22. Other Countries				XXX
23. Totals	70,511	70,511	70,511	XXX
Parent, Subsidiaries and Affiliates				
24. Totals	20,312,056	20,312,056	20,000,000	XXX
25. Total Common Stocks	20,382,567	20,382,567	20,070,511	XXX
26. Total Stocks	20,382,567	20,382,567	20,070,511	XXX
27. Total Bonds and Stocks	156,645,436	142,279,492	156,048,830	XXX

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1.	U.S. Governments												
1.1	NAIC 1.....	8,773,183	65,310,702	46,287,095	8,337,953	2,652,315	XXX	131,361,247	96.4	87,453,958	99.9	131,361,247	
1.2	NAIC 2.....						XXX						
1.3	NAIC 3.....						XXX						
1.4	NAIC 4.....						XXX						
1.5	NAIC 5.....						XXX						
1.6	NAIC 6.....						XXX						
1.7	Totals.....	8,773,183	65,310,702	46,287,095	8,337,953	2,652,315	XXX	131,361,247	96.4	87,453,958	99.9	131,361,247	
2.	All Other Governments												
2.1	NAIC 1.....						XXX						
2.2	NAIC 2.....						XXX						
2.3	NAIC 3.....						XXX						
2.4	NAIC 4.....						XXX						
2.5	NAIC 5.....						XXX						
2.6	NAIC 6.....						XXX						
2.7	Totals.....						XXX						
3.	U.S. States, Territories and Possessions, etc., Guaranteed												
3.1	NAIC 1.....						XXX						
3.2	NAIC 2.....						XXX						
3.3	NAIC 3.....						XXX						
3.4	NAIC 4.....						XXX						
3.5	NAIC 5.....						XXX						
3.6	NAIC 6.....						XXX						
3.7	Totals.....						XXX						
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	NAIC 1.....		76,545				XXX	76,545	0.1	77,346	0.1	76,545	
4.2	NAIC 2.....						XXX						
4.3	NAIC 3.....						XXX						
4.4	NAIC 4.....						XXX						
4.5	NAIC 5.....						XXX						
4.6	NAIC 6.....						XXX						
4.7	Totals.....		76,545				XXX	76,545	0.1	77,346	0.1	76,545	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	NAIC 1.....		3,637,294	693,625	494,159		XXX	4,825,077	3.5			4,825,077	
5.2	NAIC 2.....						XXX						
5.3	NAIC 3.....						XXX						
5.4	NAIC 4.....						XXX						
5.5	NAIC 5.....						XXX						
5.6	NAIC 6.....						XXX						
5.7	Totals.....		3,637,294	693,625	494,159		XXX	4,825,077	3.5			4,825,077	

SCHEDULE D - PART 1A - SECTION 1 (CONTINUED)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

		1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	NAIC 1.....						XXX						
6.2	NAIC 2.....						XXX						
6.3	NAIC 3.....						XXX						
6.4	NAIC 4.....						XXX						
6.5	NAIC 5.....						XXX						
6.6	NAIC 6.....						XXX						
6.7	Totals.....						XXX						
7.	Hybrid Securities												
7.1	NAIC 1.....						XXX						
7.2	NAIC 2.....						XXX						
7.3	NAIC 3.....						XXX						
7.4	NAIC 4.....						XXX						
7.5	NAIC 5.....						XXX						
7.6	NAIC 6.....						XXX						
7.7	Totals.....						XXX						
8.	Parent, Subsidiaries and Affiliates												
8.1	NAIC 1.....						XXX						
8.2	NAIC 2.....						XXX						
8.3	NAIC 3.....						XXX						
8.4	NAIC 4.....						XXX						
8.5	NAIC 5.....						XXX						
8.6	NAIC 6.....						XXX						
8.7	Totals.....						XXX						
9.	SVO Identified Funds												
9.1	NAIC 1.....	XXX	XXX	XXX	XXX	XXX							
9.2	NAIC 2.....	XXX	XXX	XXX	XXX	XXX							
9.3	NAIC 3.....	XXX	XXX	XXX	XXX	XXX							
9.4	NAIC 4.....	XXX	XXX	XXX	XXX	XXX							
9.5	NAIC 5.....	XXX	XXX	XXX	XXX	XXX							
9.6	NAIC 6.....	XXX	XXX	XXX	XXX	XXX							
9.7	Totals.....	XXX	XXX	XXX	XXX	XXX							
10.	Unaffiliated Bank Loans												
10.1	NAIC 1.....						XXX						
10.2	NAIC 2.....						XXX						
10.3	NAIC 3.....						XXX						
10.4	NAIC 4.....						XXX						
10.5	NAIC 5.....						XXX						
10.6	NAIC 6.....						XXX						
10.7	Totals.....						XXX						
11.	Unaffiliated Certificates of Deposit												
11.1	NAIC 1.....						XXX						
11.2	NAIC 2.....						XXX						
11.3	NAIC 3.....						XXX						
11.4	NAIC 4.....						XXX						
11.5	NAIC 5.....						XXX						
11.6	NAIC 6.....						XXX						
11.7	Totals.....						XXX						

9106

NONE

SCHEDULE D - PART 1A - SECTION 1 (CONTINUED)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

		1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
12.	Total Bonds Current Year												
12.1	NAIC 1.....	(d) 8,773,183	69,024,540	46,980,720	8,832,112	2,652,315		136,262,869	100.0	XXX	XXX	136,262,869	
12.2	NAIC 2.....	(d)								XXX	XXX		
12.3	NAIC 3.....	(d)								XXX	XXX		
12.4	NAIC 4.....	(d)								XXX	XXX		
12.5	NAIC 5.....	(d)					(c)			XXX	XXX		
12.6	NAIC 6.....	(d)					(c)			XXX	XXX		
12.7	Totals.....	8,773,183	69,024,540	46,980,720	8,832,112	2,652,315	(b)	136,262,869	100.0	XXX	XXX	136,262,869	
12.8	Line 12.7 as a % of Col. 7.....	6.4	50.7	34.5	6.5	1.9		100.0	XXX	XXX	XXX	100.0	
13.	Total Bonds Prior Year												
13.1	NAIC 1.....	3,217,804	45,483,227	30,108,115	5,994,010	2,728,148		XXX	XXX	87,531,305	100.0	87,531,305	
13.2	NAIC 2.....							XXX	XXX				
13.3	NAIC 3.....							XXX	XXX				
13.4	NAIC 4.....							XXX	XXX				
13.5	NAIC 5.....							XXX	XXX	(c)			
13.6	NAIC 6.....							XXX	XXX	(c)			
13.7	Totals.....	3,217,804	45,483,227	30,108,115	5,994,010	2,728,148		XXX	XXX	(b) 87,531,305	100.0	87,531,305	
13.8	Line 13.7 as a % of Col. 9.....	3.7	52.0	34.4	6.8	3.1		XXX	XXX	100.0	XXX	100.0	
14.	Total Publicly Traded Bonds												
14.1	NAIC 1.....	8,773,183	69,024,540	46,980,720	8,832,112	2,652,315		136,262,869	100.0	87,531,305	100.0	136,262,869	XXX
14.2	NAIC 2.....												XXX
14.3	NAIC 3.....												XXX
14.4	NAIC 4.....												XXX
14.5	NAIC 5.....												XXX
14.6	NAIC 6.....												XXX
14.7	Totals.....	8,773,183	69,024,540	46,980,720	8,832,112	2,652,315		136,262,869	100.0	87,531,305	100.0	136,262,869	XXX
14.8	Line 14.7 as a % of Col. 7.....	6.4	50.7	34.5	6.5	1.9		100.0	XXX	XXX	XXX	100.0	XXX
14.9	Line 14.7 as a % of Line 12.7, Col. 7, Section 12.....	6.4	50.7	34.5	6.5	1.9		100.0	XXX	XXX	XXX	100.0	XXX
15.	Total Privately Placed Bonds												
15.1	NAIC 1.....											XXX	
15.2	NAIC 2.....											XXX	
15.3	NAIC 3.....											XXX	
15.4	NAIC 4.....											XXX	
15.5	NAIC 5.....											XXX	
15.6	NAIC 6.....											XXX	
15.7	Totals.....											XXX	
15.8	Line 15.7 as a % of Col. 7.....								XXX	XXX	XXX	XXX	
15.9	Line 15.7 as a % of Line 12.7, Col. 7, Section 12.....								XXX	XXX	XXX	XXX	

(a) Includes \$ freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$ current year of bonds with Z designations and \$ prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes \$ current year of bonds with 5GI designations, \$ prior year of bonds with 5GI designations and \$ current year, \$ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$.

SCHEDULE D – PART 1A – SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1.	U.S. Governments												
1.01	Issuer Obligations	282,165	529,124	405,175	358,603	1,048,501	XXX	2,623,568	1.9	87,453,958	99.9	2,623,568	
1.02	Residential Mortgage-Backed Securities	8,491,017	64,781,577	45,881,921	7,979,350	1,603,813	XXX	128,737,679	94.5			128,737,679	
1.03	Commercial Mortgage-Backed Securities						XXX						
1.04	Other Loan-Backed and Structured Securities						XXX						
1.05	Totals	8,773,183	65,310,702	46,287,095	8,337,953	2,652,315	XXX	131,361,247	96.4	87,453,958	99.9	131,361,247	
2.	All Other Governments												
2.01	Issuer Obligations						XXX						
2.02	Residential Mortgage-Backed Securities						XXX						
2.03	Commercial Mortgage-Backed Securities						XXX						
2.04	Other Loan-Backed and Structured Securities						XXX						
2.05	Totals						XXX						
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations						XXX						
3.02	Residential Mortgage-Backed Securities						XXX						
3.03	Commercial Mortgage-Backed Securities						XXX						
3.04	Other Loan-Backed and Structured Securities						XXX						
3.05	Totals						XXX						
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations		76,545				XXX	76,545	0.1	77,346	0.1	76,545	
4.02	Residential Mortgage-Backed Securities						XXX						
4.03	Commercial Mortgage-Backed Securities						XXX						
4.04	Other Loan-Backed and Structured Securities						XXX						
4.05	Totals		76,545				XXX	76,545	0.1	77,346	0.1	76,545	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations		3,637,294	693,625	494,159		XXX	4,825,077	3.5			4,825,077	
5.02	Residential Mortgage-Backed Securities						XXX						
5.03	Commercial Mortgage-Backed Securities						XXX						
5.04	Other Loan-Backed and Structured Securities						XXX						
5.05	Totals		3,637,294	693,625	494,159		XXX	4,825,077	3.5			4,825,077	
6.	Industrial and Miscellaneous												
6.01	Issuer Obligations						XXX						
6.02	Residential Mortgage-Backed Securities						XXX						
6.03	Commercial Mortgage-Backed Securities						XXX						
6.04	Other Loan-Backed and Structured Securities						XXX						
6.05	Totals						XXX						
7.	Hybrid Securities												
7.01	Issuer Obligations						XXX						
7.02	Residential Mortgage-Backed Securities						XXX						
7.03	Commercial Mortgage-Backed Securities						XXX						
7.04	Other Loan-Backed and Structured Securities						XXX						
7.05	Totals						XXX						
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations						XXX						
8.02	Residential Mortgage-Backed Securities						XXX						
8.03	Commercial Mortgage-Backed Securities						XXX						
8.04	Other Loan-Backed and Structured Securities						XXX						
8.05	Affiliated Bank Loans-Issued						XXX						
8.06	Affiliated Bank Loans-Acquired						XXX						
8.07	Totals						XXX						

SCHEDULE D – PART 1A – SECTION 2 (CONTINUED)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9.	SVO Identified Funds												
9.01	Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10.	Unaffiliated Bank Loans						XXX						
10.01	Unaffiliated Bank Loans - Issued						XXX						
10.02	Unaffiliated Bank Loans - Acquired						XXX						
10.03	Totals						XXX						
11.	Unaffiliated Certificates of Deposit												
11.01	Totals						XXX						
12.	Total Bonds Current Year												
12.01	Issuer Obligations	282,165	4,242,963	1,098,799	852,762	1,048,501	XXX	7,525,191	5.5	XXX	XXX	7,525,191	
12.02	Residential Mortgage-Backed Securities	8,491,017	64,781,577	45,881,921	7,979,350	1,603,813	XXX	128,737,679	94.5	XXX	XXX	128,737,679	
12.03	Commercial Mortgage-Backed Securities						XXX			XXX	XXX		
12.04	Other Loan-Backed and Structured Securities						XXX			XXX	XXX		
12.05	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06	Affiliated Bank Loans						XXX			XXX	XXX		
12.07	Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08	Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09	Totals	8,773,183	69,024,540	46,980,720	8,832,112	2,652,315		136,262,869	100.0	XXX	XXX	136,262,869	
12.10	Lines 12.09 as a % Col. 7	6.4	50.7	34.5	6.5	1.9		100.0	XXX	XXX	XXX	100.0	
13.	Total Bonds Prior Year												
13.01	Issuer Obligations	3,217,804	45,483,227	30,108,115	5,994,010	2,728,148	XXX	XXX	XXX	87,531,305	100.0	87,531,305	
13.02	Residential Mortgage-Backed Securities						XXX	XXX	XXX				
13.03	Commercial Mortgage-Backed Securities						XXX	XXX	XXX				
13.04	Other Loan-Backed and Structured Securities						XXX	XXX	XXX				
13.05	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06	Affiliated Bank Loans						XXX	XXX	XXX				
13.07	Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08	Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09	Totals	3,217,804	45,483,227	30,108,115	5,994,010	2,728,148		XXX	XXX	87,531,305	100.0	87,531,305	
13.10	Line 13.09 as a % of Col. 9	3.7	52.0	34.4	6.8	3.1		XXX	XXX	100.0	XXX	100.0	
14.	Total Publicly Traded Bonds												
14.01	Issuer Obligations	282,165	4,242,963	1,098,799	852,762	1,048,501	XXX	7,525,191	5.5	87,531,305	100.0	7,525,191	XXX
14.02	Residential Mortgage-Backed Securities	8,491,017	64,781,577	45,881,921	7,979,350	1,603,813	XXX	128,737,679	94.5			128,737,679	XXX
14.03	Commercial Mortgage-Backed Securities						XXX						XXX
14.04	Other Loan-Backed and Structured Securities						XXX						XXX
14.05	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06	Affiliated Bank Loans						XXX						XXX
14.07	Unaffiliated Bank Loans						XXX						XXX
14.08	Unaffiliated Certificates of Deposit						XXX						XXX
14.09	Totals	8,773,183	69,024,540	46,980,720	8,832,112	2,652,315		136,262,869	100.0	87,531,305	100.0	136,262,869	XXX
14.10	Line 14.09 as a % of Col. 7	6.4	50.7	34.5	6.5	1.9		100.0	XXX	XXX	XXX	100.0	XXX
14.11	Line 14.09 as a % of Line 12.09, Col. 7, Section 12	6.4	50.7	34.5	6.5	1.9		100.0	XXX	XXX	XXX	100.0	XXX
15.	Total Privately Placed Bonds												
15.01	Issuer Obligations						XXX					XXX	
15.02	Residential Mortgage-Backed Securities						XXX					XXX	
15.03	Commercial Mortgage-Backed Securities						XXX					XXX	
15.04	Other Loan-Backed and Structured Securities						XXX					XXX	
15.05	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06	Affiliated Bank Loans						XXX					XXX	
15.07	Unaffiliated Bank Loans						XXX					XXX	
15.08	Unaffiliated Certificates of Deposit						XXX					XXX	
15.09	Totals											XXX	
15.10	Line 15.09 as a % of Col. 7								XXX	XXX	XXX	XXX	
15.11	Line 15.09 as a % of Line 12.09, Col. 7, Section 12								XXX	XXX	XXX	XXX	

(SI-10) Schedule DA - Short-Term Investments

NONE

(SI-11) Schedule DB - Part A - Verification Between Years - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

(SI-11) Schedule DB - Part B - Verification Between Years - Futures Contracts

NONE

(SI-12) Schedule DB - Part C - Section 1

NONE

(SI-13) Schedule DB - Part C - Section 2

NONE

(SI-14) Schedule DB - Verification

NONE

(SI-15) Schedule E - Part 2 - Verification Between Years

NONE

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book / Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Properties Held for the Production of Income																
Encore Hospitality Fund		Various		10/20/2017	10/20/2017	98,345		98,345	98,345						13,423	
Encore GP Fund		Various		10/20/2017	10/20/2017	50,000		50,000	50,000						—	
WM Forest Oaks Fund (N0009029)		Arlington	TX	09/13/2016	09/13/2016	38,813		38,813	38,813						—	
WM Mountain Vista Commerce (N0007269)				05/23/2021	05/23/2021	240,000		240,000	240,000						4,462	
WM Interstate Business Park (N0007590)				05/23/2021	05/23/2021	137,259		137,259	137,259						—	
WM Eldridge (N00090480)		Houston	TX	08/04/2021	08/04/2021	183,101		183,101	183,101						11,415	
WM Ashwood (N0008878)		Atlanta	GA	09/17/2021	09/17/2021	250,000		250,000	250,000						4,970	
WM Midwest (N0009355)		Chicago	IL	12/03/2021	12/03/2021	200,000		200,000	200,000						7,438	
WM Plaza 85		Norcross	GA	01/20/2022	01/20/2022	200,000		200,000	200,000						4,074	
WM Newmarket		Marietta	GA	04/13/2022	04/13/2022	250,000		250,000	250,000						51,724	
WM MN West Tech		Minneapolis	MN	07/11/2022	07/11/2022	500,000		500,000	500,000						247	
MCA SI Abrams		Arlington	TX	07/19/2021	07/19/2021	150,000		150,000	150,000						—	
MCA SI Mustang		Carrollton	TX	12/09/2021	12/09/2021	250,000		250,000	250,000						—	
MCA SI Oakmont		Arlington	TX	06/22/2022	06/22/2022	250,000		250,000	250,000						(100,000)	
MCA SW Sawyer II		Houston	TX	11/02/2021	11/02/2021	100,000		100,000	100,000						(100,000)	
MCA SW Summer I		Houston	TX	12/09/2021	12/09/2021	100,000		100,000	100,000						(50,000)	
MCA SW Prose		Houston	TX	06/23/2022	06/23/2022	200,000		200,000	200,000						—	
MCA Magnolia-John		Texarkana	TX	02/22/2022	02/22/2022	300,000		300,000	300,000						15,000	
MCA Magnolia-Noelle		Dallas	TX	07/27/2022	07/27/2022	400,000		400,000	400,000						—	
MCA Chelsea Manor		Oklahoma City	OK	03/03/2022	03/03/2022	195,895		195,895	195,895						(37,093)	
MRE iStream		Fayetteville	AR	09/22/2021	09/22/2021	77,913		77,913	77,913						—	
MREF1 FM529		Katy	TX	09/27/2021	09/27/2021	121,314		121,314	121,314						—	
MREF1 Jewel		Ooltewash	TN	09/27/2021	09/27/2021	402,142		402,142	402,142						—	
MREF1 Enclave		Niceville	FL	09/27/2021	09/27/2021	74,305		74,305	74,305						—	
MREF1 Manufactured Housing		Various	Various	03/03/2022	03/03/2022	45,389		45,389	45,389						—	
MREF1 Skyview Flats		Katy	TX	03/03/2022	03/03/2022	361,309		361,309	361,309						—	
MREF1 Smartlock - Brownsville		Niceville	FL	03/03/2022	03/03/2022	189,995		189,995	189,995						—	
MREF1 CD Industrial		Dallas	TX	06/15/2022	06/15/2022	520,001		520,001	520,001						—	
MREF1 Energy Plaza		Dallas	TX	06/15/2022	06/15/2022	480,000		480,000	480,000						(200,000)	
MRE Energy Plaza		Dallas	TX	07/26/2022	07/26/2022	215,000		215,000	215,000						—	
MREF1 MSI Self-Storage		Dallas	TX	10/06/2022	10/06/2022	199,999		199,999	199,999						—	
MREF1 Deer Moss		Niceville	FL	01/30/2023	01/30/2023	520,000		520,000	520,000						—	
MREF2		Crestview	FL	06/05/2023	06/05/2023	277,787		277,787	277,787						—	
MREF2 - Matador Industrial Homes		Crestview	FL	05/03/2024	05/03/2024	65,000		65,000	65,000						—	
MREF2 - Saxon Pons Flats		Crestview	FL	05/03/2024	05/03/2024	128,753		128,753	128,753						22,629	
Rainier Summit Woods		Lee's Summit	MO	05/15/2022	05/15/2022	250,000		250,000	250,000						—	
0499999 – Properties Held for the Production of Income						8,022,320		8,022,320	8,022,320						(351,710)	
0699999 – Totals						8,022,320		8,022,320	8,022,320						(351,710)	

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Additional Investment Made after Acquisition
Acquired by purchase								
MREF1 Smartlock-Bownsville	Niceville	FL	02/08/2024	Moriah Real Estate				32,000
MREF1 Skyview Flats	Katy	TX	02/08/2024	Moriah				48,000
1602 MREF2 - Matador Industrial Homes	Crestview	FL	05/03/2024	Moriah Real Estate	65,000		65,000	
1603 MREF2 - Saxon Pons Flats	Crestview	FL	05/03/2024	Moriah Real Estate	128,753		128,753	
WM Eldridge (N00090480)	Houston	TX	09/13/2024	Capital Call				33,101
MCA Chelsea Manor	Oklahoma City	OK	12/31/2024	Montgomery Capital Advisers				30,105
MREF2	Crestview	FL	12/31/2024	Moriah Real Estate				63,325
0199999 – Acquired by purchase					193,753		193,753	206,532
0399999 – Totals					193,753		193,753	206,532

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book / Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book / Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property disposed																			
1575 MRE iStream	Fayetteville	AR	08/31/2024	Moriah Real Estate	134,301		134,301						134,301	56,388					
MCA SW Sawyer II	Houston	TX	08/31/2024	Montgomery Capital Advisors	200,000		200,000						200,000	100,000					
MCA SW Summer 1	Houston	TX	08/31/2024	Montgomery Capital Advisors	200,000		200,000						200,000	100,000					
MCA SW Prose	Houston	TX	09/30/2024	Montgomery Capital Advisors	250,000		250,000						250,000	50,000					
MRE Entergy Plaza	Dallas	TX	09/30/2024	Moriah Real Estate	415,000		415,000						415,000	200,000					
0199999 – Property disposed					1,199,301		1,199,301						1,199,301	506,388					
0399999 – Totals					1,199,301		1,199,301						1,199,301	506,388					

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value / Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Residential Mortgages - All Other														
A1158		Dallas	TX		03/01/2023	12.00	17,500						34,615	03/01/2023
1565		Fort Worth	TX		12/30/2022	11.00	40,000						56,899	12/30/2022
1671		Desoto	TX		02/26/2024	11.00	40,000						58,394	02/26/2024
1468		Fort Worth	TX		04/22/2022	11.00	45,000						66,964	04/22/2022
1437		Fort Worth	TX		02/18/2022	11.00	50,000						70,621	02/18/2022
1625		Tioga	TX		12/26/2024	11.00	50,000						71,023	12/26/2024
1672		Fort Worth	TX		03/05/2024	11.00	50,000						79,239	03/05/2024
1662		Forney	TX		12/19/2023	11.00	60,000						115,718	12/19/2023
DH202328		Denison	TX		12/29/2023	12.00	60,000						150,000	12/29/2023
1503		Fort Worth	TX		06/17/2022	11.00	65,000						91,678	06/17/2022
B1032		Dallas	TX		08/02/2022	10.50	71,000						109,568	08/02/2022
B12623		Rocky Mount	NC		07/27/2023	11.50	76,500						105,082	07/27/2023
R824		Newport News	VA		02/21/2024	12.00	68,125						170,213	02/21/2024
1302		Itasca	TX		02/26/2021	11.00	85,000						223,802	02/26/2021
F10700		Dallas	TX		07/02/2021	11.00	89,280						129,391	07/02/2021
1230		Balch Springs	TX		09/09/2020	11.00	90,000						134,933	09/09/2020
R2424		High Point	NC		07/24/2024	12.00	76,907						150,515	07/24/2024
R4424		Thomasville	NC		11/21/2024	11.00	62,000						125,676	11/21/2024
1107-RANSO		Gastonia	NC		08/23/2024	11.00	86,400						174,395	08/23/2024
1197		Dallas	TX		05/01/2020	11.00	95,000						135,714	05/01/2020
2023DH02		Dallas	TX		03/01/2023	11.00	97,000						138,571	03/01/2023
1354		Fort Worth	TX		07/14/2021	11.00	99,000						141,429	07/14/2021
1538		Garland	TX		09/29/2022	11.00	100,000						152,672	09/29/2022
1678		Mckinney	TX		07/05/2024	11.00	100,000						142,450	07/05/2024
2023DH01		Fort Worth	TX		03/01/2023	11.00	100,000						142,857	03/01/2023
399133935		Dallas	TX		07/06/2020	10.00	100,000						142,857	07/06/2020
B1133		Dallas	TX		08/26/2021	10.00	100,000						142,857	08/26/2021
DH202408		Dallas	TX		11/01/2024	11.00	100,000						250,000	11/01/2024
399306366		Dallas	TX		10/01/2020	10.00	100,500						143,571	10/01/2020
F10839		Dallas	TX		08/29/2022	11.90	100,800						160,000	08/29/2022
399219654		San Antonio	TX		08/28/2019	11.00	105,000						150,000	08/28/2019
1113-ROACH		Reidsville	NC		08/23/2024	11.00	108,800						160,000	08/23/2024
R3524		Norwood	NC		12/10/2024	11.00	78,345						160,356	12/10/2024
1522		Fort Worth	TX		08/17/2022	11.00	110,000						160,000	08/17/2022
R2724		Greensboro	NC		08/28/2024	12.00	111,600						180,000	08/28/2024
TQI-104819		San Antonio	TX		10/01/2019	6.00	114,000						170,991	10/01/2019
1641		Gainesville	TX		08/08/2023	11.00	115,000						175,573	08/08/2023
1534		Fort Worth	TX		09/16/2022	11.00	120,000						173,410	09/16/2022
1545		Carrollton	TX		10/13/2022	11.00	120,000						169,252	10/13/2022
1688		Fort Worth	TX		05/06/2024	11.00	120,000						175,439	05/06/2024
DH202412		Gatesville	TX		12/19/2024	12.00	120,000						203,011	12/19/2024
F10862		Houston	TX		10/18/2022	11.90	120,400						172,000	10/18/2022
R3124		Greensboro	NC		09/02/2024	12.00	124,200						200,000	09/02/2024
1403		Fort Worth	TX		11/03/2021	11.00	125,000						173,611	11/03/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value / Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
16346		Houston	TX		12/20/2019	8.00	125,085						185,482	12/20/2019
1455		Dallas	TX		03/17/2022	11.00	135,000						194,805	03/17/2022
1645		Dallas	TX		09/12/2023	11.00	135,000						192,857	09/12/2023
1720		Venus	TX		08/14/2024	11.00	136,000						191,280	08/14/2024
F10724		Malakoff	TX		09/10/2021	11.00	136,261						200,384	09/10/2021
R3924		Laurinburg	NC		10/22/2024	11.00	137,000						205,034	10/22/2024
F1115		Fort Worth	TX		11/19/2021	11.00	139,250						198,929	11/19/2021
1517		Dallas	TX		07/22/2022	11.00	140,000						194,986	07/22/2022
1548		Grand Prairie	TX		10/21/2022	11.00	140,000						200,000	10/21/2022
1748		Seagoville	TX		10/30/2024	11.00	140,000						200,573	10/30/2024
R4124		Salisbury	NC		12/09/2024	11.00	117,818						205,714	12/09/2024
F10838		Dallas	TX		08/30/2022	11.00	144,500						206,429	08/30/2022
1219		Dallas	TX		07/28/2020	11.00	150,000						217,707	07/28/2020
1425		Denton	TX		01/06/2022	11.00	150,000						220,264	01/06/2022
1438		Fort Worth	TX		02/18/2022	11.00	150,000						211,864	02/18/2022
1529		Dallas	TX		09/02/2022	11.00	150,000						227,273	09/02/2022
1584		San Antonio	TX		02/28/2023	11.00	150,000						213,675	02/28/2023
1606		Fort Worth	TX		04/06/2023	11.00	150,000						257,290	04/06/2023
1665		Fort Worth	TX		01/09/2024	11.00	150,000						233,281	01/09/2024
1746		Dallas	TX		10/25/2024	11.00	150,000						208,914	10/25/2024
DH202311		Denison	TX		06/26/2023	12.00	150,000						300,000	06/26/2023
DH202409		San Antonio	TX		11/01/2024	12.00	152,600						218,000	11/01/2024
B3024		Port Saint Lucie	FL		09/27/2024	12.00	155,000						300,000	09/27/2024
1294		Dallas	TX		01/26/2021	11.00	160,000						235,294	01/26/2021
1709		Palmer	TX		07/10/2024	11.00	160,000						246,154	07/10/2024
R2024		High Point	NC		07/03/2024	11.00	165,000						245,317	07/03/2024
R2124		High Point	NC		07/03/2024	11.00	165,000						245,317	07/03/2024
DH202205		Rockwall	TX		12/09/2022	11.00	165,750						255,000	12/09/2022
1684		Mineral Wells	TX		04/22/2024	11.00	168,000						245,614	04/22/2024
DH202410		Lancaster	TX		11/21/2024	12.00	169,500						242,143	11/21/2024
B1132		Dallas	TX		08/26/2021	10.00	170,000						242,857	08/26/2021
R4824		Albemarle	NC		12/16/2024	12.00	118,207						260,000	12/16/2024
SLS-120718		San Antonio	TX		11/06/2018	6.00	174,121						280,840	11/06/2018
1578		Gun Barrell City	TX		02/15/2023	11.00	175,000						250,000	02/15/2023
1747		Mineral Wells	TX		10/30/2024	11.00	175,000						244,073	10/30/2024
399274662		Dallas	TX		11/08/2019	10.50	175,000						255,102	11/08/2019
B1034		Clayton	OK		08/02/2022	11.00	175,000						343,137	08/02/2022
TQI-112119		Fulton	TX		10/25/2019	9.00	175,000						231,451	10/25/2019
1642		McKinney	TX		08/11/2023	11.00	180,000						254,237	08/11/2023
1141-STILL		Inman	SC		10/17/2024	11.00	181,440						280,000	10/17/2024
R1224		Charlotte	NC		04/23/2024	12.00	182,500						260,714	04/23/2024
1740		Princeton	TX		10/15/2024	11.00	185,000						300,813	10/15/2024
1510		Dallas	TX		02/10/2023	11.00	185,500						265,000	02/10/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value / Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
DH202312		Mesquite	TX		07/11/2023	11.00	185,500						265,000	07/11/2023
1502		Dallas	TX		10/06/2022	11.00	190,000						274,566	10/06/2022
1505		Denison	TX		06/24/2022	11.00	190,000						284,858	06/24/2022
1580		Dallas	TX		02/16/2023	11.00	190,000						271,429	02/16/2023
1614		McKinney	TX		05/19/2023	11.00	190,000						268,362	05/19/2023
AF1189		Seguin	TX		04/27/2023	13.00	188,371						275,000	04/27/2023
B1045		Midland	TX		07/20/2022	10.00	195,000						278,571	07/20/2022
DH202411		Temple	TX		12/19/2024	12.00	195,000						431,989	12/19/2024
399454339		Sherman	TX		06/09/2023	11.00	199,500						285,000	06/09/2023
1009		Dallas	TX		02/22/2023	11.00	200,000						297,177	02/22/2023
1392		Whitney	TX		10/13/2021	11.00	200,000						320,000	10/13/2021
1408		Sherman	TX		11/15/2021	11.00	200,000						302,572	11/15/2021
1418		Gunter	TX		12/09/2021	11.00	200,000						400,000	12/09/2021
1556		Red Oak	TX		11/14/2022	11.00	200,000						305,810	11/14/2022
1594		Dallas	TX		12/26/2024	11.00	200,000						307,692	12/26/2024
16194		Dallas	TX		05/13/2020	11.00	200,000						285,714	05/13/2020
1628		Weatherford	TX		07/12/2023	11.00	200,000						400,000	07/12/2023
1707		Greenville	TX		07/08/2024	11.00	200,000						285,714	07/08/2024
1751		Roanoke	TX		11/20/2024	11.00	200,000						333,333	11/20/2024
DH202221		Dallas	TX		11/08/2019	10.50	200,000						291,545	11/08/2019
16387		Arlington	TX		12/14/2020	8.00	202,254						298,139	12/14/2020
399470125		San Antonio	TX		09/01/2023	12.00	203,621						325,117	09/01/2023
R4324		Port Saint Lucie	FL		12/04/2024	11.50	203,750						400,000	12/04/2024
1650		Garland	TX		10/06/2023	11.00	205,000						389,734	10/06/2023
F1024		Dallas	TX		08/11/2022	11.00	205,000						298,181	08/11/2022
399542379		San Antonio	TX		09/28/2023	11.00	206,995						285,000	09/28/2023
F10747		Dallas	TX		12/06/2021	11.00	209,250						298,929	12/06/2021
399487938		Richardson	TX		12/13/2023	12.00	210,000						300,000	12/13/2023
R4624		Durham	NC		12/27/2024	12.00	215,000						388,900	12/27/2024
399465403		Fort Worth	TX		08/09/2023	11.00	217,000						310,000	08/09/2023
399493224		Dallas	TX		01/17/2024	12.00	217,000						310,000	01/17/2024
399518586		Lindale	TX		05/31/2024	12.00	220,500						315,000	05/31/2024
399518589		Lindale	TX		05/31/2024	12.00	220,500						315,000	05/31/2024
399518592		Lindale	TX		05/31/2024	12.00	220,500						315,000	05/31/2024
399518595		Lindale	TX		05/31/2024	12.00	220,500						315,000	05/31/2024
1727		Dallas	TX		09/05/2024	11.00	225,000						320,970	09/05/2024
DH202406		Katy	TX		09/17/2024	11.00	227,500						325,000	09/17/2024
1669		Dallas	TX		02/14/2024	11.00	230,000						821,429	02/14/2024
R4224		Clarksville	TN		11/22/2024	11.80	179,935						343,000	11/22/2024
R3824		Charlotte	NC		10/02/2024	12.00	231,500						350,000	10/02/2024
1488		Dallas	TX		05/25/2022	11.00	240,000						353,982	05/25/2022
1750		Dallas	TX		11/07/2024	11.00	240,000						341,394	11/07/2024
399399318		Dallas	TX		05/09/2022	10.00	240,000						300,000	05/09/2022
399399321		Dallas	TX		05/09/2022	10.00	240,000						300,000	05/09/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value / Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
16357		Wylie	TX		12/07/2019	8.00	240,528						355,703	12/07/2019
1439		Fort Worth	TX		02/18/2022	11.00	240,800						340,594	02/18/2022
399518598		Lindale	TX		05/31/2024	12.00	241,500						345,000	05/31/2024
F1129		Houston	TX		09/22/2021	11.00	245,000						345,070	09/22/2021
22113		Austin	TX		12/03/2024	11.00	246,838						750,000	12/03/2024
399477231		San Antonio	TX		10/18/2023	12.00	248,500						355,000	10/18/2023
R9223		Decatur	GA		02/17/2023	10.50	232,108						355,714	02/17/2023
1429		Whitesboro	TX		01/18/2022	11.00	250,000						367,107	01/18/2022
1370		Bedford	TX		08/20/2021	11.00	255,000						372,807	08/20/2021
399413400		Seabrook	TX		06/23/2022	10.00	255,500						365,000	06/23/2022
399464371		Mesquite	TX		08/04/2023	11.00	262,500						375,000	08/04/2023
B1161		Garland	TX		10/07/2022	11.00	264,500						377,857	10/07/2022
399456346		Dallas	TX		06/09/2023	11.00	269,500						385,000	06/09/2023
1712		Waxahachie	TX		06/28/2024	11.00	275,000						390,071	06/28/2024
AP202401		Dacula	GA		05/17/2024	11.00	275,000						475,589	05/17/2024
399497289		Universal City	TX		02/09/2024	12.00	277,200						396,000	02/09/2024
DH202407		Plano	TX		11/01/2024	12.00	285,600						408,000	11/01/2024
1321		Waxahachie	TX		04/12/2021	11.00	293,000						522,388	04/12/2021
399427470		Desoto	TX		10/03/2022	11.00	295,400						422,000	10/03/2022
1493		Dallas	TX		05/31/2022	11.00	300,000						409,277	05/31/2022
1695		Waxahachie	TX		05/29/2024	11.00	300,000						500,000	05/29/2024
399306369		Dallas	TX		10/05/2020	10.00	300,000						428,571	10/05/2020
DH202220		Dallas	TX		07/06/2020	11.00	300,000						428,571	07/06/2020
399474057		Galveston	TX		09/28/2023	11.00	304,500						435,000	09/28/2023
1702		Dallas	TX		06/14/2024	11.00	305,000						469,231	06/14/2024
399494670		Houston	TX		01/26/2024	12.00	311,500						445,000	01/26/2024
399461959		Killeen	TX		07/20/2023	11.00	315,000						473,000	07/20/2023
399437757		Dallas	TX		01/04/2023	11.00	317,000						507,606	01/04/2023
399530592		Lancaster	TX		07/19/2024	12.00	318,500						455,000	07/19/2024
399530595		Lancaster	TX		07/19/2024	12.00	318,500						455,000	07/19/2024
399530598		Lancaster	TX		07/19/2024	12.00	318,500						455,000	07/19/2024
399530601		Lancaster	TX		07/19/2024	12.00	318,500						455,000	07/19/2024
399530604		Lancaster	TX		07/19/2024	12.00	318,500						460,000	07/19/2024
1738		Midlothian	TX		10/10/2024	11.00	320,000						477,612	10/10/2024
B1149		Dallas	TX		09/09/2022	11.00	336,000						480,000	09/09/2022
DH202222		Dallas	TX		10/01/2021	10.00	349,500						443,571	10/01/2021
1451		Denison	TX		03/11/2022	11.00	350,000						513,196	03/11/2022
1685		Murphy	TX		04/22/2024	11.00	350,000						538,462	04/22/2024
DH202201		Dallas	TX		09/26/2022	11.00	350,000						500,000	09/26/2022
1742		Dallas	TX		10/15/2024	11.00	355,000						500,000	10/15/2024
399542562		Dallas	TX		07/14/2023	11.00	362,140						482,998	07/14/2023
399542556		Dallas	TX		07/14/2023	11.00	363,680						484,076	07/14/2023
399542559		Dallas	TX		07/14/2023	11.00	367,000						486,400	07/14/2023
1466		Manor	TX		04/19/2022	11.00	370,000						504,775	04/19/2022
399304260		Cedar Hill	TX		09/04/2020	11.00	371,000						530,000	09/04/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value / Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1697		Dallas	TX		07/05/2024	11.00	385,000						530,303	07/05/2024
16400		Dallas	TX		05/20/2021	10.00	400,000						574,960	05/20/2021
399437895		Fort Worth	TX		01/06/2023	11.00	400,000						571,429	01/06/2023
399439866		Dallas	TX		01/24/2023	11.00	400,000						571,429	01/24/2023
DH202301		Dallas	TX		03/01/2023	11.00	400,000						683,060	03/01/2023
DH202327		Dallas	TX		11/28/2023	11.00	400,000						1,549,787	11/28/2023
16510		Dallas	TX		09/23/2021	11.00	450,000						842,857	09/23/2021
1705		Dallas	TX		06/21/2024	11.00	450,000						1,419,558	06/21/2024
399511887		Austin	TX		04/22/2024	12.00	450,000						654,545	04/22/2024
B1037		Dallas	TX		09/12/2022	11.00	450,000						692,308	09/12/2022
DH202402		Dallas	TX		02/09/2024	12.00	450,000						642,857	02/09/2024
DH202326		Austin	TX		09/06/2023	12.00	468,943						641,000	09/06/2023
399531141		Houston	TX		05/12/2021	10.50	472,063						635,000	05/12/2021
399412839		Fort Worth	TX		07/01/2022	10.00	500,000						816,727	07/01/2022
399415197		Fort Worth	TX		07/01/2022	10.00	500,000						749,738	07/01/2022
B1097		Dallas	TX		02/02/2022	11.00	504,450						756,751	02/02/2022
		Westworth												
DH202302		Village	TX		03/01/2023	11.00	553,000						790,000	03/01/2023
DH202404		Dallas	TX		06/28/2024	12.00	572,000						715,000	06/28/2024
DH202405		Dallas	TX		06/28/2024	12.00	576,000						720,000	06/28/2024
399515946		Austin	TX		05/16/2024	12.00	630,000						900,000	05/16/2024
RI0001		Greenwich	CT		11/02/2023	5.00	2,550,000						3,761,062	11/02/2023
AF1180		Fort Worth	TX		03/01/2023	12.00	197,400						282,000	03/01/2023
B1029		Corpus Christi	TX		08/09/2022	11.00	387,000						552,857	08/09/2022
B1044		Texas City	TX		07/19/2022	10.50	149,000						212,857	07/19/2022
B1067		Houston	TX		04/22/2022	10.50	80,000						115,942	04/22/2022
B1070		Dallas	TX		04/15/2022	10.50	450,000						642,857	04/15/2022
B1077		McKinney	TX		03/31/2022	10.00	450,000						642,857	03/31/2022
B1078		Dallas	TX		03/22/2022	11.00	450,000						642,857	03/22/2022
B1075		Dallas	TX		04/01/2022	11.00	360,500						515,000	04/01/2022
B1082		Dallas	TX		03/16/2022	11.00	430,500						615,000	03/16/2022
B1090		Richardson	TX		03/08/2022	10.00	406,000						597,059	03/08/2022
B1093		McKinney	TX		02/17/2022	11.00	459,650						602,255	02/17/2022
B1096		Dallas	TX		02/07/2022	11.00	290,500						415,000	02/07/2022
B1108		Cleveland	OH		12/30/2021	10.00	408,500						587,050	12/30/2021
B1122		Dallas	TX		10/21/2021	11.00	335,550						466,041	10/21/2021
B1140		Winnsboro	TX		06/03/2021	11.00	163,850						237,464	06/03/2021
F1035		Beaumont	TX		07/29/2022	11.00	163,970						234,243	07/29/2022
F1050		Houston	TX		06/23/2022	10.50	150,500						214,286	06/23/2022
F1092		Dallas	TX		02/23/2022	10.50	390,000						565,217	02/23/2022
F1163		Farmersville	TX		10/11/2022	11.00	210,000						300,000	10/11/2022
0399999 – Mortgages in Good Standing - Residential Mortgages - All Other							51,147,736						78,567,723	XXX
Mortgages in Good Standing - Commercial Mortgages - All Other														
1028		Desoto	TX		03/01/2019	11.00	375,000						698,324	03/01/2019
1084		Corwley	TX		11/09/2018	11.00	170,000						242,857	11/09/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value / Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1093-BURG		Sumter	SC		10/17/2024	11.00	500,000						777,778	10/17/2024
1334		Denton	TX		05/13/2021	11.00	200,000						298,507	05/13/2021
1377		Katy	TX		09/09/2021	11.00	265,000						963,636	09/09/2021
1398		Fort Worth	TX		10/28/2021	11.00	70,000						108,192	10/28/2021
1409		San Antonio	TX		11/30/2023	11.00	200,000						890,000	11/30/2023
1473		Mansfield	TX		04/27/2022	11.00	180,000						258,621	04/27/2022
1480		Princeton	TX		05/18/2022	11.00	300,000						449,978	05/18/2022
1486		Rowlett	TX		05/20/2022	11.00	100,000						163,934	05/20/2022
1583		Sherman	TX		02/27/2023	11.00	175,000						262,369	02/27/2023
1585		Garland	TX		02/27/2023	11.00	175,000						270,062	02/27/2023
1592		Rowlett	TX		03/22/2023	11.00	200,000						314,465	03/22/2023
1601		Dallas	TX		04/10/2023	11.00	150,000						222,222	04/10/2023
1656		Fort Worth	TX		11/15/2023	11.00	250,000						368,731	11/15/2023
1704		Meridian	TX		06/24/2024	11.00	300,000						1,195,219	06/24/2024
1706		Pottsboro	TX		06/28/2024	11.00	150,000						219,941	06/28/2024
1733		Princeton	TX		09/24/2024	11.00	300,000						625,000	09/24/2024
21021		Burnet	TX		07/22/2021	12.00	32,755						58,491	07/22/2021
22058		San Marcos	TX		07/01/2022	12.00	276,941						395,602	07/01/2022
24034		Port Lavaca	TX		08/19/2024	11.00	30,000						44,320	08/19/2024
24074		San Marcos	TX		09/23/2024	11.00	150,000						523,695	09/23/2024
0599999 – Mortgages in Good Standing - Commercial Mortgages - All Other							4,549,696						9,351,944	XXX
0899999 – Total Mortgages in Good Standing							55,697,432						87,919,667	XXX
Mortgages with Overdue Interest Over 90 Days, Not in the Process of Foreclosure - Residential Mortgages - All Other														
1552		Runaway Bay	TX		11/02/2022	11.00	150,000						211,864	11/02/2022
1553		Runaway Bay	TX		11/02/2022	11.00	150,000						221,566	11/02/2022
F10850		Houston	TX		09/09/2022	11.00	86,243						132,681	09/09/2022
F10873		Houston	TX		11/15/2022	11.90	197,625						282,321	11/15/2022
F10774		Dallas	TX		03/09/2022	11.00	112,400						208,148	03/09/2022
1999999 – Mortgages with Overdue Interest Over 90 Days, Not in the Process of Foreclosure - Residential Mortgages - All Other							696,268						1,056,580	XXX
Mortgages with Overdue Interest Over 90 Days, Not in the Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed														
1034		Fort Worth	TX			11.00								
1362		Fort Worth	TX											
Mortgages with Overdue Interest Over 90 Days, Not in the Process of Foreclosure - Commercial Mortgages - All Other														
1034		Fort Worth	TX		11/19/2018	11.00	150,000						214,286	11/19/2018
1362		Fort Worth	TX		07/28/2021	11.00	290,000						430,267	07/28/2021
21055		San Marcos	TX		12/30/2021	12.00	138,471						234,696	12/30/2021
399490167		Mesquite	TX		12/29/2023	11.00	370,000						740,000	12/29/2023
2199999 – Mortgages with Overdue Interest Over 90 Days, Not in the Process of Foreclosure - Commercial Mortgages - All Other							948,471						1,619,249	XXX
2499999 – Total Mortgages with Overdue Interest Over 90 Days, Not in the Process of Foreclosure							1,644,738						2,675,829	XXX
Mortgages in the Process of Foreclosure - Residential Mortgages - All Other														
1479		Dallas	TX		05/13/2022	11.00	265,000						361,528	05/13/2022
22019		Austin	TX		04/10/2022	12.00	75,000						112,444	04/10/2022
22020		Austin	TX		04/10/2022	12.00	75,000						107,143	04/10/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value / Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
22021		Austin	TX		04/10/2022	12.00	69,124						100,179	04/10/2022
22022		Austin	TX		04/10/2022	12.00	60,027						90,951	04/10/2022
F10648		Fort Worth	TX		10/23/2020	11.00	225,173						357,671	10/23/2020
F10668		Fort Worth	TX		02/10/2021	11.00	430,080						616,160	02/10/2021
F10764		Dallas	TX		01/31/2022	11.00	121,975						174,250	01/31/2022
F10822		Cresson	TX		07/19/2022	11.00	131,600						188,000	07/19/2022
TQI-082919		San Antonio	TX		09/10/2019	11.00	135,000						192,857	09/10/2019
2799999 – Mortgages in the Process of Foreclosure - Residential Mortgages - All Other							1,587,979						2,301,183	XXX
3299999 – Total Mortgages in the Process of Foreclosure							1,587,979						2,301,183	XXX
3399999 – Total Mortgages							58,930,149						92,896,680	XXX

General Interrogatory:

1. Mortgages in good standing \$ unpaid taxes \$ interest due and unpaid.
2. Restructured mortgages \$ unpaid taxes \$ interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.
4. Mortgages in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
Mortgages in Good Standing - Residential Mortgages - All Other								
DH202402	Dallas	TX		02/09/2024	12.00	350,000	—	500,000
399494670	Houston	TX		01/26/2024	12.00	311,500	—	445,000
399497289	Universal City	TX		02/09/2024	12.00	277,200	—	396,000
399494667	North Richland Hills	TX		01/30/2024	12.00	231,000	—	330,000
1669	Dallas	TX		02/14/2024	11.00	230,000	—	821,429
399493224	Dallas	TX		01/17/2024	12.00	217,000	—	310,000
1408	Sherman	TX		03/04/2024	11.00	200,000	—	302,572
1665	Fort Worth	TX		01/09/2024	11.00	150,000	—	233,281
R1024	Mount Holly	NC		03/07/2024	11.00	137,700	—	196,714
R524	Mooreville	NC		02/27/2024	11.00	113,484	—	171,946
1666	Dallas	TX		01/26/2024	11.00	90,000	—	129,125
R1124	Winston Salem	NC		03/27/2024	12.00	81,000	—	123,429
R824	Newport News	VA		02/21/2024	12.00	80,000	—	170,213
1670	Dallas	TX		02/20/2024	11.00	65,000	—	96,870
1672	Fort Worth	TX		03/05/2024	11.00	50,000	—	79,239
1671	Desoto	TX		02/26/2024	11.00	40,000	—	58,394
R10823	Goldsboro	NC		01/02/2024	11.50	29,327	—	155,000
G14623	Salisbury	NC		01/19/2024	11.00	76,686	—	265,000
AF1168	Dallas	TX		01/22/2024	12.00	24,500	—	600,032
G14623	Salisbury	NC		01/19/2024	11.00	26,916	—	265,000
R10623	Decatur	GA		02/27/2024	10.50	19,050	—	327,143
R13823	High Point	NC		03/01/2024	11.00	12,963	—	375,000
R10923	Catonsville	MD		03/01/2024	12.00	12,748	—	464,286
R13123	Shippensburg	PA		03/07/2024	11.00	3,750	—	243,902
399515946	Austin	TX		05/16/2024	12.00	630,000	—	900,000
AP202402	Fayetteville	GA		05/31/2024	11.00	500,000	—	1,958,480
399511887	Austin	TX		04/22/2024	12.00	450,000	—	654,545
AP202401	Dacula	GA		05/17/2024	11.00	425,000	—	735,000
1702	Dallas	TX		06/14/2024	11.00	305,000	—	469,231
1694	Waxahachie	TX		05/29/2024	11.00	300,000	—	500,000
1695	Waxahachie	TX		05/29/2024	11.00	300,000	—	500,000
DH202409	Lindale	TX		05/31/2024	12.00	241,500	—	345,000
DH202405	Lindale	TX		05/31/2024	12.00	220,500	—	315,000
DH202408	Lindale	TX		05/31/2024	12.00	220,500	—	315,000
DH202407	Lindale	TX		05/31/2024	12.00	220,500	—	315,000
DH202406	Lindale	TX		05/31/2024	12.00	220,500	—	315,000
1686	Haslet	TX		05/02/2024	11.00	210,000	—	378,378
1685	Murphy	TX		04/22/2024	11.00	200,000	—	538,462
1691	Crowley	TX		05/14/2024	11.00	200,000	—	285,714
R1224	Charlotte	NC		04/23/2024	12.00	182,500	—	202,206
CH202401	Dallas	TX		06/21/2024	11.00	175,000	—	552,050
1690	Cedar Hill	TX		05/10/2024	11.00	170,000	—	245,665

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
1684	Mineral Wells	TX		04/22/2024	11.00	168,000	—	245,614
1670	Dallas	TX		04/25/2024	11.00	160,000	—	335,320
1692	Ivanhoe	TX		05/15/2024	11.00	150,000	—	219,619
1685	Murphy	TX		06/13/2024	11.00	150,000	—	538,462
R1724	Rutherfordton	NC		05/22/2024	12.00	142,200	—	250,794
1696	Garland	TX		05/31/2024	11.00	140,000	—	326,340
1693	Kemp	TX		05/23/2024	11.00	135,000	—	195,652
1688	Fort Worth	TX		05/06/2024	11.00	120,000	—	175,439
R1324	Salisbury	NC		05/08/2024	11.00	117,000	—	180,000
DH202402	Dallas	TX		04/19/2024	12.00	100,000	—	642,857
R13123	Shippensburg	PA		05/06/2024	11.00	42,141	—	243,902
R1724	Rutherfordton	NC		06/05/2024	12.00	23,423	—	250,794
R1024	Mount Holly	NC		04/04/2024	11.00	9,000	—	209,571
399470125	San Antonio	TX		04/29/2024	12.00	8,221	—	325,117
R1224	Charlotte	NC		05/17/2024	12.00	8,058	—	202,206
R13723	Bessemer City	NC		06/03/2024	11.00	5,740	—	175,000
R524	Mooresville	NC		04/22/2024	11.00	37,516	—	215,714
R10423	Jacksonville	FL		04/03/2024	12.00	5,618	—	200,000
R1324	Salisbury	NC		06/10/2024	11.00	20,025	—	180,000
R1124	Winston Salem	NC		06/05/2024	12.00	13,500	—	144,000
R13723	Bessemer City	NC		06/04/2024	11.00	5,382	—	175,000
R1724	Rutherfordton	NC		05/22/2024	12.00	3,983	—	250,794
DH202405	Dallas	TX		06/28/2024	12.00	576,000	—	720,000
DH202404	Dallas	TX		06/28/2024	12.00	572,000	—	715,000
DH202403	Dallas	TX		06/28/2024	12.00	564,000	—	866,000
CH202403	Waxahachie	TX		06/28/2024	11.00	275,000	—	390,071
R1224	Charlotte	NC		06/24/2024	12.00	7,703	—	202,206
1584	San Antonio	TX		06/28/2024	11.00	40,000	—	213,675
1393	Fort Worth	TX		06/28/2024	11.00	50,000	—	71,839
1510	Dallas	TX		06/28/2024	11.00	50,000	—	265,000
1581	Leonard	TX		06/28/2024	11.00	65,000	—	92,593
399531141	Houston	TX		07/01/2024	10.50	94,500	—	635,000
R1324	Salisbury	NC		07/01/2024	11.00	15,975	—	180,000
R2024	High Point	NC		07/03/2024	11.00	165,000	—	245,317
R2124	High Point	NC		07/03/2024	11.00	165,000	—	245,317
1697	Dallas	TX		07/05/2024	11.00	100,000	—	137,741
AF1189	Seguin	TX		07/05/2024	12.99	33,825	—	275,000
1678	Mckinney	TX		07/05/2024	11.00	100,000	—	142,450
1707	Greenville	TX		07/08/2024	11.00	200,000	—	285,714
1709	Palmer	TX		07/10/2024	11.00	160,000	—	246,154
R1224	Charlotte	NC		07/18/2024	12.00	17,160	—	260,714
B2524	Charlotte	NC		07/19/2024	12.00	194,000	—	350,000
399530604	Lancaster	TX		07/19/2024	12.00	318,500	—	460,000

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
399530598	Lancaster	TX		07/19/2024	12.00	318,500	—	455,000
399530601	Lancaster	TX		07/19/2024	12.00	318,500	—	455,000
399530592	Lancaster	TX		07/19/2024	12.00	318,500	—	455,000
399530595	Lancaster	TX		07/19/2024	12.00	318,500	—	455,000
CH202404	Dallas	TX		07/23/2024	—	200,000	—	311,042
R2424	High Point	NC		07/24/2024	12.00	58,725	—	150,515
1713	Ferris	TX		07/29/2024	11.00	100,000	—	148,368
399531141	Houston	TX		07/30/2024	10.50	27,563	—	635,000
R1224	Charlotte	NC		08/06/2024	12.00	8,035	—	260,714
1719	Fort Worth	TX		08/13/2024	11.00	270	—	239,071
1720	Venus	TX		08/14/2024	11.00	200,000	—	281,294
1105-HORD	Sharon	SC		08/23/2024	10.99	86,400	—	208,011
1107-RANSO	Gastonia	NC		08/23/2024	10.99	86,400	—	174,395
1013-WEST	Ayden	NC		08/23/2024	11.99	85,200	—	122,396
1113-ROACH	Reidsville	NC		08/23/2024	10.99	72,720	—	160,000
R2724	Greensboro	NC		08/28/2024	12.00	71,370	—	180,000
R3124	Greensboro	NC		09/02/2024	12.00	101,700	—	200,000
399474054	San Antonio	TX		09/03/2024	11.00	7,495	—	285,000
DH202411	Dallas	TX		09/03/2024	12.00	225,000	—	347,000
399461176	Dallas	TX		09/03/2024	11.00	48,680	—	450,000
399461566	Dallas	TX		09/03/2024	11.00	47,140	—	450,000
399461173	Dallas	TX		09/03/2024	11.00	52,000	—	450,000
1705	Dallas	TX		09/05/2024	11.00	100,000	—	867,508
1727	Dallas	TX		09/05/2024	11.00	200,000	—	320,970
R10623	Decatur	GA		09/11/2024	10.50	2,869	—	312,857
DH202406	Katy	TX		09/17/2024	11.00	227,500	—	325,000
1113-ROACH	Reidsville	NC		09/19/2024	10.99	16,160	—	160,000
R3424	Greensboro	NC		09/23/2024	12.00	72,495	—	150,000
B3024	Port Saint Lucie	FL		09/27/2024	12.00	155,000	—	300,000
R824	Newport News	VA		02/21/2024	12.00	24,350		170,213
R3124	Greensboro	NC		09/02/2024	12.00	9,135		200,000
R3824	Charlotte	NC		10/02/2024	12.00	19,214		350,000
R4424	Thomasville	NC		11/21/2024	11.00	62,000		125,676
R4224	Clarksville	TN		11/22/2024	11.75	179,935		343,000
R3924	Laurinburg	NC		10/22/2024	11.00	74,371		205,034
DH202408	Dallas	TX		11/01/2024	11.00	100,000		250,000
DH202409	San Antonio	TX		11/01/2024	12.00	152,600		218,000
1750	Dallas	TX		11/07/2024	11.00	240,000		341,394
399412839	Fort Worth	TX		07/01/2022	10.00	100,000		816,727
399415197	Fort Worth	TX		07/01/2022	10.00	100,000		749,738
DH202407	Plano	TX		11/01/2024	12.00	285,600		408,000
CH202401	Roanoke	TX		11/20/2024	11.00	200,000		333,333
DH202410	Lancaster	TX		11/21/2024	12.00	169,500		242,143

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
1705	Dallas	TX		06/21/2024	11.00	75,000		867,508
R3924	Laurinburg	NC		10/22/2024	11.00	62,629		205,034
R3824	Charlotte	NC		10/02/2024	12.00	191,265		350,000
R3124	Greensboro	NC		09/02/2024	12.00	13,365		200,000
R824	Newport News	VA		02/21/2024	12.00	11,925		170,213
AF1189	Seguin	TX		04/27/2023	12.99	34,646		275,000
1113-ROACH	Reidsville	NC		08/23/2024	10.99	19,920		160,000
R3424	Greensboro	NC		09/23/2024	12.00	22,500		150,000
R9223	Decatur	GA		02/17/2023	10.50	25,121		355,714
R2724	Greensboro	NC		08/28/2024	12.00	40,230		180,000
1705	Dallas	TX		06/21/2024	11.00	100,000		867,508
CH202405	Waco	TX		10/30/2024	11.00	100,000		159,236
CH202403	Seagoville	TX		10/30/2024	11.00	140,000		200,573
1697	Dallas	TX		07/05/2024	11.00	150,000		137,741
CH202401	Roanoke	TX		11/20/2024	11.00	150,000		333,333
CH202402	Mineral Wells	TX		10/30/2024	11.00	175,000		244,073
1141-STILL	Inman	SC		10/17/2024	10.99	181,440		280,000
1740	Princeton	TX		10/15/2024	11.00	185,000		300,813
1738	Midlothian	TX		10/10/2024	11.00	320,000		477,612
1742	Dallas	TX		10/15/2024	11.00	355,000		500,000
R3824	Charlotte	NC		10/02/2024	12.00	21,021		350,000
R4124	Salisbury	NC		12/09/2024	11.00	117,818		205,714
R3524	Norwood	NC		12/10/2024	11.00	78,345		160,356
R2424	High Point	NC		07/24/2024	12.00	18,182		150,515
R9223	Decatur	GA		02/17/2023	10.50	25,140		355,714
R4824	Albemarle	NC		12/16/2024	12.00	118,207		260,000
22113	Austin	TX		12/03/2024	11.00	246,838		750,000
R4324	Port Saint Lucie	FL		12/04/2024	11.50	203,750		400,000
DH202411	Temple	TX		12/19/2024	12.00	195,000		431,989
DH202412	Gatesville	TX		12/19/2024	12.00	120,000		203,011
1697	Dallas	TX		07/05/2024	11.00	135,000		530,303
1466	Manor	TX		04/19/2022	11.00	120,000		504,775
1488	Dallas	TX		05/25/2022	11.00	50,000		353,982
1493	Dallas	TX		05/31/2022	11.00	50,000		409,277
1614	McKinney	TX		05/19/2023	11.00	50,000		268,362
1594	Dallas	TX		12/26/2024	11.00	200,000		307,692
1625	Tioga	TX		12/26/2024	11.00	50,000		71,023
1650	Garland	TX		10/06/2023	11.00	50,000		389,734
R4624	Durham	NC		12/27/2024	12.00	215,000		388,900
0399999 – Mortgages in Good Standing - Residential Mortgages - All Other						22,990,063	–	56,234,396
Mortgages in Good Standing - Commercial Mortgages - All Other								
CH202402	Meridian	Meridian		06/24/2024	11.00	300,000	–	1,195,219
CH202404	Pottsboro	Pottsboro		06/28/2024	11.00	150,000	–	219,941

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
24034.....	Port Lavaca.....	TX.....		08/19/2024.....	11.00.....	30,000.....	—.....	44,320.....
24074.....	San Marcos.....	TX.....		09/23/2024.....	11.00.....	150,000.....	—.....	523,695.....
CH202401.....	Princeton.....	TX.....		09/24/2024.....	11.00.....	300,000.....	—.....	625,000.....
1093-BURG.....	Sumter.....	SC.....		10/17/2024.....	11.00.....	500,000.....		777,778.....
1473.....	Mansfield.....	TX.....		04/27/2022.....	11.00.....	50,000.....		258,621.....
0599999 – Mortgages in Good Standing - Commercial Mortgages - All Other.....						1,480,000.....	—.....	3,644,574.....
0899999 – Total Mortgages in Good Standing.....						24,470,063.....	—.....	59,878,971.....
3399999 – Total Mortgages.....						24,470,063.....	—.....	59,878,971.....

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value / Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages closed by repayment																	
1416	Dallas	TX		12/09/2021	01/03/2024	465,000	-	-	-	-	-	-	465,000	465,000			
399418896	Dallas	TX		07/25/2022	03/11/2024	400,000	-	-	-	-	-	-	400,000	400,000			
AF1168	Dallas	TX		03/01/2023	01/22/2024	380,000	-	-	-	-	-	-	380,000	380,000			
1330	Dallas	TX		05/05/2021	01/18/2024	330,000	-	-	-	-	-	-	330,000	330,000			
399461731	Humble	TX		07/19/2023	03/15/2024	308,000	-	-	-	-	-	-	308,000	308,000			
1408	Sherman	TX		11/15/2021	02/23/2024	290,000	-	-	-	-	-	-	290,000	290,000			
399396366	Fort Worth	TX		04/18/2022	01/29/2024	236,433	-	-	-	-	-	-	236,433	236,433			
1470	Gordon	TX		04/28/2022	03/08/2024	225,000	-	-	-	-	-	-	225,000	225,000			
1526	Duncanville	TX		08/31/2022	03/29/2024	225,000	-	-	-	-	-	-	225,000	225,000			
399449784	Dallas	TX		04/26/2023	01/02/2024	213,500	-	-	-	-	-	-	213,500	213,500			
399449778	Dallas	TX		04/26/2023	01/22/2024	213,500	-	-	-	-	-	-	213,500	213,500			
R14023	Charlotte	NC		09/20/2023	02/07/2024	212,000	-	-	-	-	-	-	212,000	212,000			
B14723	Charlotte	NC		10/13/2023	02/23/2024	212,000	-	-	-	-	-	-	212,000	212,000			
1391	Whitney	TX		10/13/2021	03/13/2024	200,000	-	-	-	-	-	-	200,000	200,000			
F10802	Fort Worth	TX		05/18/2022	01/02/2024	198,800	-	-	-	-	-	-	198,800	198,800			
B1164	Farmersville	TX		10/11/2022	03/11/2024	191,850	-	-	-	-	-	-	191,850	191,850			
B1006	Royse City	TX		08/25/2022	02/05/2024	189,000	-	-	-	-	-	-	189,000	189,000			
SF22B65	Charlotte	NC		10/17/2022	01/19/2024	180,000	-	-	-	-	-	-	180,000	180,000			
F10845	Dallas	TX		09/01/2022	01/22/2024	178,500	-	-	-	-	-	-	178,500	178,500			
B1053	Beaumont	TX		06/10/2022	01/30/2024	175,000	-	-	-	-	-	-	175,000	175,000			
1635	Savannah	TX		07/31/2023	02/12/2024	175,000	-	-	-	-	-	-	175,000	175,000			
1589	Fort Worth	TX		03/07/2023	01/08/2024	165,000	-	-	-	-	-	-	165,000	165,000			
F10849	Odessa	TX		09/15/2022	01/09/2024	158,319	-	-	-	-	-	-	158,319	158,319			
R10001	Greenwich	CT		11/02/2023	01/12/2024	150,000	-	-	-	-	-	-	150,000	150,000			
1632	Red Oak	TX		07/21/2023	01/25/2024	150,000	-	-	-	-	-	-	150,000	150,000			
F1156	Gatesville	TX		09/12/2022	01/04/2024	147,000	-	-	-	-	-	-	147,000	147,000			
B1134	Dallas	TX		08/26/2021	01/04/2024	136,700	-	-	-	-	-	-	136,700	136,700			
F1068	Mount Pleasant	TX		04/22/2022	01/04/2024	136,500	-	-	-	-	-	-	136,500	136,500			
1621	Maypearl	TX		06/21/2023	02/08/2024	125,000	-	-	-	-	-	-	125,000	125,000			
1567	Dallas	TX		08/09/2023	03/01/2024	110,000	-	-	-	-	-	-	110,000	110,000			
F10846	Fort Worth	TX		09/09/2022	02/01/2024	101,500	-	-	-	-	-	-	101,500	101,500			
DH202206	Garland	TX		12/09/2022	01/10/2024	100,000	-	-	-	-	-	-	100,000	100,000			
B11723	High Point	NC		06/14/2023	02/07/2024	100,000	-	-	-	-	-	-	100,000	100,000			
1610	Dallas	TX		08/09/2023	01/25/2024	95,000	-	-	-	-	-	-	95,000	95,000			
R10823	Goldsboro	NC		06/16/2023	03/19/2024	91,000	-	-	-	-	-	-	91,000	91,000			
SF22B80	Anderson	SC		01/04/2023	02/23/2024	77,750	-	-	-	-	-	-	77,750	77,750			
1608	Springtown	TX		05/02/2023	01/25/2024	65,000	-	-	-	-	-	-	65,000	65,000			
F10826	Wichita Falls	TX		08/01/2022	01/02/2024	49,320	-	-	-	-	-	-	49,320	49,320			
1624	Dallas	TX		06/23/2023	01/17/2024	45,000	-	-	-	-	-	-	45,000	45,000			
1608	Springtown	TX		05/02/2023	03/08/2024	45,000	-	-	-	-	-	-	45,000	45,000			
R10001	Greenwich	CT		11/02/2023	01/18/2024	30,000	-	-	-	-	-	-	30,000	30,000			
399396366	Fort Worth	TX		04/18/2022	02/01/2024	23,567	-	-	-	-	-	-	23,567	23,567			
F10724	Malakoff	TX		09/10/2021	03/27/2024	1,482	-	-	-	-	-	-	1,482	1,482			
16357	Wylie	TX		12/07/2019	03/12/2024	237	-	-	-	-	-	-	237	237			
16357	Wylie	TX		12/07/2019	02/23/2024	235	-	-	-	-	-	-	235	235			
16357	Wylie	TX		12/07/2019	01/23/2024	234	-	-	-	-	-	-	234	234			
16387	Arlington	TX		12/14/2020	03/12/2024	180	-	-	-	-	-	-	180	180			
16387	Arlington	TX		12/14/2020	02/23/2024	179	-	-	-	-	-	-	179	179			
16387	Arlington	TX		12/14/2020	01/23/2024	178	-	-	-	-	-	-	178	178			
16346	Houston	TX		12/20/2019	03/12/2024	133	-	-	-	-	-	-	133	133			
16346	Houston	TX		12/20/2019	02/23/2024	132	-	-	-	-	-	-	132	132			
16346	Houston	TX		12/20/2019	01/23/2024	131	-	-	-	-	-	-	131	131			
R824	Newport News	VA		02/21/2024	03/12/2024	48,150	-	-	-	-	-	-	48,150	48,150			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value / Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
21021	Burnet	TX		07/22/2021	01/03/2024	81,898	-	-	-	-	-	-	81,898	81,898			
16592	Dallas	TX		12/21/2021	01/17/2024	250,000	-	-	-	-	-	-	250,000	250,000			
R10001	Greenwich	CT		11/02/2023	05/13/2024	800,000							800,000	800,000			
AF1188	Granbury	TX		04/19/2023	05/01/2024	450,000							450,000	450,000			
1322	Dallas	TX		04/13/2021	04/08/2024	380,000							380,000	380,000			
R10923	Catonsville	MD		05/02/2023	05/06/2024	315,000							315,000	315,000			
399485994	Dallas	TX		12/01/2023	06/04/2024	220,500							220,500	220,500			
1509	Dallas	TX		07/07/2022	05/02/2024	210,000							210,000	210,000			
399382497	Lindale	TX		04/06/2022	06/13/2024	207,200							207,200	207,200			
399382503	Lindale	TX		02/07/2022	06/11/2024	207,200							207,200	207,200			
1549	Dallas	TX		10/26/2022	06/11/2024	200,000							200,000	200,000			
16203	Mineola	TX		06/01/2020	06/10/2024	200,000							200,000	200,000			
R10001	Greenwich	CT		11/02/2023	04/12/2024	200,000							200,000	200,000			
399382500	Lindale	TX		02/07/2022	06/11/2024	192,500							192,500	192,500			
1487	Dallas	TX		05/23/2022	04/02/2024	190,000							190,000	190,000			
G14623	Salisbury	NC		11/01/2023	05/02/2024	167,400							167,400	167,400			
1571	Whitney	TX		01/13/2023	05/29/2024	175,000							175,000	175,000			
1658	Fort Worth	TX		11/20/2023	04/23/2024	175,000							175,000	175,000			
F10769	Dallas	TX		02/18/2022	04/01/2024	173,565							173,565	173,565			
1483	Fort Worth	TX		05/20/2022	06/05/2024	150,000							150,000	150,000			
R1024	Mount Holly	NC		03/07/2024	06/12/2024	146,700							146,700	146,700			
B1017	San Antonio	TX		08/24/2022	04/11/2024	144,893							144,893	144,893			
R10423	Jacksonville	FL		05/09/2023	04/03/2024	130,000							130,000	130,000			
F10865	Sulphur Springs	TX		10/28/2022	05/01/2024	137,800							137,800	137,800			
23074	Austin	TX		07/18/2023	06/10/2024	131,990	-	-	-	-	-	-	131,990	131,990			
1599	Milford	TX		04/04/2023	06/05/2024	125,000	-	-	-	-	-	-	125,000	125,000			
R10023	Jacksonville	FL		03/29/2023	04/03/2024	124,000							124,000	124,000			
R13123	Shippensburg	PA		08/18/2023	05/06/2024	150,000							150,000	150,000			
F10844	Portland	TX		08/31/2022	06/07/2024	113,715							113,715	113,715			
SF22B48	Charlotte	NC		07/18/2022	04/17/2024	111,000							111,000	111,000			
1588	Dallas	TX		03/03/2023	05/07/2024	105,000							105,000	105,000			
1633	Dallas	TX		07/26/2023	04/11/2024	100,000							100,000	100,000			
1666	Dallas	TX		01/26/2024	04/19/2024	90,000							90,000	90,000			
B14823	Cleveland	OH		10/27/2023	05/02/2024	77,750							77,750	77,750			
399437757	Dallas	TX		01/04/2023	06/11/2024	83,000							83,000	83,000			
22019	Austin	TX		04/10/2022	05/30/2024	75,000							75,000	75,000			
22020	Austin	TX		04/10/2022	05/30/2024	75,000							75,000	75,000			
F10450	Garland	TX		11/09/2018	04/15/2024	71,491							71,491	71,491			
22021	Austin	TX		04/10/2022	05/30/2024	69,124							69,124	69,124			
22022	Austin	TX		04/10/2022	05/30/2024	60,027							60,027	60,027			
F10828	Conroe	TX		08/01/2022	04/19/2024	45,595							45,595	45,595			
1468	Fort Worth	TX		04/22/2022	05/09/2024	20,000							20,000	20,000			
1302	Itasca	TX		02/26/2021	04/30/2024	15,000							15,000	15,000			
R13723	Bessemer City	NC		08/30/2023	06/04/2024	5,740							5,740	5,740			
F10724	Malakoff	TX		09/10/2021	04/29/2024	1,545							1,545	1,545			
F10724	Malakoff	TX		09/10/2021	05/29/2024	1,532							1,532	1,532			
16357	Wylie	TX		12/07/2019	05/22/2024	719							719	719			
16387	Arlington	TX		12/14/2020	05/22/2024	548							548	548			
16346	Houston	TX		12/20/2019	05/22/2024	404							404	404			
R1224	Charlotte	NC		04/23/2024	05/01/2025	40,956							40,956	40,956			
R1324	Salisbury	NC		05/08/2024	06/01/2025	36,000							36,000	36,000			
R1724	Rutherfordton	NC		05/22/2024	06/01/2025	27,405							27,405	27,405			
F10724	Malakoff	TX		09/10/2021	06/27/2024	1,547							1,547	1,547			
1520	Dallas	TX		07/29/2022	06/25/2024	220,000							220,000	220,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value / Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1603	Gainesville	TX		03/21/2023	04/16/2024	95,000							95,000	95,000			
1514	Sherman	TX		07/15/2022	04/30/2024	350,000							350,000	350,000			
22058	San Marcos	TX		07/01/2022	05/03/2024	2,377							2,377	2,377			
21055	San Marcos	TX		12/30/2021	05/03/2024	1,189							1,189	1,189			
1603	Gainesville	TX		03/21/2023	05/14/2024	105,000							105,000	105,000			
1590	Little Elm	TX		03/17/2023	05/24/2024	165,000							165,000	165,000			
21021	Burnet	TX		07/22/2021	06/17/2024	49,548							49,548	49,548			
1380	Waco	TX		09/20/2021	06/26/2024	295,000							295,000	295,000			
R14423	Cornelius	NC		09/28/2023	07/01/2024	375,000							375,000	375,000			
AP202401	Dacula	GA		05/17/2024	07/03/2024	75,000							75,000	75,000			
1482	Fort Worth	TX		05/20/2022	07/05/2024	150,000							150,000	150,000			
1600	Milford	TX		04/04/2023	07/05/2024	125,000							125,000	125,000			
F10874	Mesquite	TX		11/16/2022	07/05/2024	148,750							148,750	148,750			
A1158	Dallas	TX		03/01/2023	07/12/2024	5,000							5,000	5,000			
1494	Dallas	TX		05/31/2022	07/15/2024	250,000							250,000	250,000			
R12123	Charlotte	NC		07/06/2023	07/17/2024	72,400							72,400	72,400			
R14523	Charlotte	NC		10/16/2023	07/17/2024	85,000							85,000	85,000			
R1124	Winston Salem	NC		03/27/2024	07/17/2024	94,500							94,500	94,500			
R524	Mooreville	NC		02/27/2024	07/17/2024	151,000							151,000	151,000			
B1184	Dallas	TX		02/16/2023	07/18/2024	370,903							370,903	370,903			
1598	Fort Worth	TX		03/29/2023	07/19/2024	50,000							50,000	50,000			
16346	Houston	TX		12/20/2019	07/23/2024	136							136	136			
16357	Wylie	TX		12/07/2019	07/23/2024	243							243	243			
16387	Arlington	TX		12/14/2020	07/23/2024	185							185	185			
F10724	Malakoff	TX		09/10/2021	07/24/2024	1,564							1,564	1,564			
399494667	North Richland Hills	TX		01/30/2024	07/25/2024	231,000							231,000	231,000			
B1095	Houston	TX		03/03/2022	07/26/2024	77,500							77,500	77,500			
B1067	Houston	TX		04/22/2022	07/30/2024	117,000							117,000	117,000			
R1724	Rutherfordton	NC		05/22/2024	07/30/2024	142,200							142,200	142,200			
DH202403	Dallas	TX		06/28/2024	07/30/2024	564,000							564,000	564,000			
1621	Maypearl	TX		06/21/2023	08/02/2024	50,000							50,000	50,000			
B1012	Fort Worth	TX		08/31/2022	08/05/2024	213,500							213,500	213,500			
16186	Houston	TX		05/07/2020	08/13/2024	192,500							192,500	192,500			
1550	Mabank	TX		10/20/2022	08/13/2024	150,000							150,000	150,000			
16357	Wylie	TX		12/07/2019	08/14/2024	245							245	245			
16346	Houston	TX		12/20/2019	08/14/2024	137							137	137			
16387	Arlington	TX		12/14/2020	08/14/2024	186							186	186			
CH202404	Dallas	TX		07/23/2024	08/16/2024	200,000							200,000	200,000			
A1158	Dallas	TX		03/01/2023	08/16/2024	5,000							5,000	5,000			
B1058	Odessa	TX		05/26/2022	08/16/2024	136,500							136,500	136,500			
F10724	Malakoff	TX		09/10/2021	08/26/2024	1,580							1,580	1,580			
1244	Desoto	TX		10/15/2020	08/30/2024	145,000							145,000	145,000			
1639	Aubrey	TX		08/04/2023	09/03/2024	200,000							200,000	200,000			
1692	Ivanhoe	TX		05/15/2024	09/03/2024	150,000							150,000	150,000			
1640	Gainesville	TX		08/08/2023	09/03/2024	115,000							115,000	115,000			
1321	Waxahachie	TX		04/12/2021	09/03/2024	57,000							57,000	57,000			
R13723	Bessemer City	NC		08/30/2023	09/04/2024	102,260							102,260	102,260			
F10734	Malakoff	TX		10/08/2021	09/04/2024	168,000							168,000	168,000			
399301749	Dallas	TX		07/27/2020	09/11/2024	300,000							300,000	300,000			
R10623	Decatur	GA		04/25/2023	09/11/2024	219,000							219,000	219,000			
399471685	Garland	TX		09/11/2023	09/23/2024	213,500							213,500	213,500			
16357	Wylie	TX		12/07/2019	09/24/2024	246							246	246			
16387	Arlington	TX		12/14/2020	09/24/2024	188							188	188			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value / Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
16346	Houston	TX		12/20/2019	09/24/2024	138							138	138			
B1032	Dallas	TX		08/02/2022	09/24/2024	264,000							264,000	264,000			
1617	Port Isabel	TX		05/25/2023	08/28/2024	50,000							50,000	50,000			
1399	Red Oak	TX		10/27/2021	09/03/2024	63,000							63,000	63,000			
R1324	Salisbury	NC		05/08/2024	11/12/2024	117,000							117,000	117,000			
F10676	Dallas	TX		04/01/2021	11/13/2024	211,200							211,200	211,200			
1573	Dallas	TX		01/20/2023	11/13/2024	140,000							140,000	140,000			
1690	Cedar Hill	TX		05/10/2024	11/15/2024	170,000							170,000	170,000			
AP202401	Dacula	GA		05/17/2024	10/03/2024	60,000							60,000	60,000			
1393	Fort Worth	TX		06/28/2024	11/22/2024	50,000							50,000	50,000			
1013-WEST	Ayden	NC		08/23/2024	11/27/2024	85,200							85,200	85,200			
1670	Dallas	TX		02/20/2024	11/29/2024	225,000							225,000	225,000			
1696	Garland	TX		05/31/2024	11/29/2024	140,000							140,000	140,000			
16387	Arlington	TX		12/14/2020	11/22/2024	190							190	190			
16357	Wylie	TX		12/07/2019	11/22/2024	250							250	250			
16346	Houston	TX		12/20/2019	11/22/2024	140							140	140			
399360060	Dallas	TX		10/25/2021	10/07/2024	400,000							400,000	400,000			
R0001	Greenwich	CT		11/02/2023	10/11/2024	340,000							340,000	340,000			
399382479	Lindale	TX		02/07/2022	10/09/2024	207,200							207,200	207,200			
399382488	Lindale	TX		03/16/2022	10/09/2024	207,200							207,200	207,200			
399472192	Dallas	TX		09/20/2023	10/08/2024	336,000							336,000	336,000			
399382482	Lindale	TX		03/16/2022	10/09/2024	168,950							168,950	168,950			
F10493	Mabank	TX		03/22/2019	10/28/2024	121,548							121,548	121,548			
1105-HORD	Sharon	SC		08/23/2024	10/17/2024	86,400							86,400	86,400			
R13823	High Point	NC		09/06/2023	10/21/2024	115,000							115,000	115,000			
1581	Leonard	TX		06/28/2024	10/16/2024	65,000							65,000	65,000			
AP202401	Dacula	GA		05/17/2024	11/07/2024	15,000							15,000	15,000			
1567	Dallas	TX		08/09/2023	10/23/2024	25,000							25,000	25,000			
399540102	Dallas	TX		09/01/2024	10/16/2024	4,500							4,500	4,500			
16387	Arlington	TX		12/14/2020	10/23/2024	189							189	189			
16357	Wylie	TX		12/07/2019	10/23/2024	248							248	248			
16346	Houston	TX		12/20/2019	10/23/2024	139							139	139			
1523	Sherman	TX		08/17/2022	11/07/2024	150,000							150,000	150,000			
1617	Port Isabel	TX		05/25/2023	11/14/2024	100,000							100,000	100,000			
1399	Red Oak	TX		10/27/2021	11/18/2024	37,000							37,000	37,000			
F10807	Waco	TX		05/31/2022	10/17/2024	261,000							261,000	261,000			
21021	Burnet	TX		07/22/2021	12/17/2024	33,844							33,844	33,844			
1691	Crowley	TX		05/14/2024	12/04/2024	200,000							200,000	200,000			
B2524	Charlotte	NC		07/19/2024	12/05/2024	194,000							194,000	194,000			
1686	Haslet	TX		05/02/2024	12/06/2024	210,000							210,000	210,000			
1713	Ferris	TX		07/29/2024	12/10/2024	100,000							100,000	100,000			
1693	Kemp	TX		05/23/2024	12/10/2024	135,000							135,000	135,000			
A1158	Dallas	TX		03/01/2023	12/11/2024	5,000							5,000	5,000			
B1019	Greenville	TX		08/17/2022	12/11/2024	135,000							135,000	135,000			
AP202402	Fayetteville	GA		05/31/2024	12/12/2024	500,000							500,000	500,000			
CH202405	Waco	TX		10/30/2024	12/16/2024	100,000							100,000	100,000			
R3424	Greensboro	NC		09/23/2024	12/17/2024	94,995							94,995	94,995			
1720	Venus	TX		08/14/2024	12/19/2024	64,000							64,000	64,000			
399540102	Dallas	TX		09/01/2024	12/23/2024	220,500							220,500	220,500			
16346	Houston	TX		12/20/2019	12/24/2024	141							141	141			
16357	Wylie	TX		12/07/2019	12/24/2024	251							251	251			
16387	Arlington	TX		12/14/2020	12/24/2024	191							191	191			
1436	Fort Worth	TX		02/02/2022	12/27/2024	100,000							100,000	100,000			
1694	Waxahachie	TX		05/29/2024	12/30/2024	300,000							300,000	300,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value / Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0199999 – Mortgages closed by repayment						28,214,006	–	–	–	–	–	–	28,214,006	28,214,006			
0599999 – Total						28,214,006	–	–	–	–	–	–	28,214,006	28,214,006			

(E-07) Schedule BA - Part 1

NONE

(E-08) Schedule BA - Part 2

NONE

(E-09) Schedule BA - Part 3

NONE

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
U.S. Governments, Issuer Obligations																						
31325Y-R3-4	FHS 389 C47			5,6	1.A	56,176	4.704	46,844	995,920	56,176					2.330	42.860	MON	1,934	23,723	03/07/2023	10/01/2037	
31325Y-R7-5	FHS 389 C50			5,6	1.A	149,992	18.949	149,589	789,431	149,992					4.860	25.638	MON	3,197	38,709	03/07/2023	10/01/2052	
31325Y-YP-7	FHS 390 C41			5,6	1.A	82,831	9.063	86,724	956,894	82,831					2.260	30.195	MON	1,802	21,664	03/07/2023	11/01/2037	
3136B9-3G-0	FNR 2020-36 AI			6	1.A	202,583	22.269	215,466	967,559	202,583					4.500	21.726	MON	3,628	43,546	03/09/2023	06/01/2050	
31423X-RD-5	FNS 427 C99			5,6	1.A	74,212	9.248	66,956	724,016	74,212					2.590	27.009	MON	1,563	18,854	02/01/2023	07/01/2041	
38376R-AF-3	GNR 2015-H10 CI			5,6	1.A	346,522	2.441	243,851	9,989,809	346,521					1.800		MON	14,985	198,089	12/21/2023	04/01/2065	
38380A-M8-7	GNR 2016-135 IJ			6	1.A	96,873	10.807	68,092	630,071	96,873					3.500	23.322	MON	1,838	22,054	03/10/2023	10/01/2046	
38376R-VQ-6	GNR 2016-H13 MI			5,6	1.A	32,037	3.531	44,149	1,250,207	32,037					1.560		MON	1,625	32,722	08/01/2023	06/01/2066	
38380H-FK-3	GNR 2017-139 BI			6	1.A	82,655	19.363	72,748	375,706	82,655					4.500	31.153	MON	1,409	16,988	05/10/2024	09/01/2047	
38380H-FK-3	GNR 2017-139 BI			6	1.A	405,175	19.363	344,853	1,780,987	405,175					4.500	31.153	MON	5,241	48,189	05/10/2024	09/01/2047	
38380Y-VP-7	GNR 2018-120 IL			6	1.A	270,453	13.976	245,844	1,759,046	270,453					3.500	23.170	MON	5,131	61,573	03/10/2023	04/01/2048	
38381W-EU-8	GNR 2019-17 IG			5,6	1.A	57,880	0.800	41,159	5,144,892	57,880					0.310		MON	1,329	15,802	02/18/2022	04/16/2041	
38381R-2R-9	GNR 2019-38 IQ			6	1.A	94,573	10.165	74,667	734,549	94,573					4.500	34.989	MON	2,755	33,059	03/14/2023	05/01/2048	
38382W-EM-5	GNR 2021-117 HI			6	1.A	151,372	18.723	179,945	961,092	151,372					3.500	22.444	MON	2,803	33,645	03/15/2023	07/01/2051	
91282C-FE-6	UST 3Y 3 1/8 8/15/25	SD			1.A	250,625	100.250	250,625	250,000	250,129		(211)			3.130	3.042	FA	2,964	7,813	08/10/2022	08/15/2025	
91282C-FM-8	UST 5Y 4 1/8 9/30/27	SD			1.A	124,531	99.625	124,531	125,000	124,723		91			4.130	4.214	MS	1,697	4,960	10/13/2022	09/30/2027	
92262B-AG-0	VENDE 2011-2 IO			5,6	1.A	145,384	1.132	109,716	9,692,264	145,384					0.370	31.296	MON	2,988	34,766	03/03/2023	10/01/2041	
0019999999 – U.S. Governments, Issuer Obligations						2,623,873	XXX	2,365,759	37,127,441	2,623,568		(120)			XXX	XXX	XXX	56,888	656,157	XXX	XXX	
U.S. Governments, Residential Mortgage-Backed Securities																						
31423X-S6-9	FNS 434 132			5,6	1.A	37,967	17.647	37,881	214,656	37,967					4.000	37.696	MON	716	7,871	01/31/2024	12/01/2052	
3132WM-NU-4	FG Q47602				1.A	22,927	95.989	16,897	17,603	22,150		(143)			4.500	2.920	MON	66	794	03/13/2019	04/01/2047	
31339W-6U-5	FHR 2426 TI			6	1.A	20,156	11.461	14,964	130,567	20,156			(143)		6.500	89.151	MON	707	5,658	04/30/2024	03/01/2032	
31396A-AM-6	FHR 3031 BN	CF		5	1.A	147,467	99.130	84,014	84,751	128,452		(5,008)			3.136	-1.371	MON	221	382	08/14/2020	08/15/2035	
31396H-RK-7	FHR 3118 SD			5,6	1.A	112,784	7.113	43,073	605,554	112,784					1.990	33.932	MON	1,004	7,950	05/21/2021	02/15/2036	
31397C-TW-9	FHR 3242 SC			5,6	1.A	72,207	9.375	73,183	780,618	72,207					1.580	66.742	MON	1,028	2,727	09/10/2024	11/15/2036	
31397F-6H-0	FHR 3274 JO	@			1.A	10,224	83.445	9,174	10,994	10,864		236				2.203		MON			07/16/2020	02/15/2037
31397H-EE-4	FHR 3318 SJ			5,6	1.A	55,665	9.558	59,949	627,208	55,665					2.040	62.575	MON	1,066	5,180	05/30/2024	05/15/2037	
31397P-HT-0	FHR 3382 OH	@			1.A	61,435	85.024	57,400	67,511	64,562		1,064				1.664		MON			09/08/2020	11/15/2037
31397P-AA-8	FHR 3385 MT	CF		5	1.A	72,931	102.160	70,790	69,293	72,165		(167)			7.010	6.481	MON	405	5,342	10/02/2020	12/15/2035	
31398J-HZ-9	FHR 3560 KS			5,6	1.A	54,284	4.957	62,853	1,267,959	54,284					1.690		MON	1,786	5,823	07/25/2024	11/15/2036	
31398J-TD-5	FHR 3572 MI			6	1.A	14,218	8.488	7,662	90,270	14,218					6.000	79.118	MON	451	3,611	04/30/2024	08/01/2039	
31398K-C4-0	FHR 3582 SA			5,6	1.A	26,738	7.610	21,141	277,801	26,738					1.290	38.346	MON	299	453	11/06/2024	10/15/2049	
31398L-HL-5	FHR 3616 SB			5,6	1.A	57,071	7.789	61,314	787,184	57,071					1.590	65.146	MON	1,043	4,437	05/30/2024	12/15/2039	
31398Q-GM-3	FHR 3666 SC			5,6	1.A	39,112	6.475	36,504	563,773	39,112					1.060	64.298	MON	498	704	11/06/2024	05/15/2040	
3137A1-7L-1	FHR 3706 S	@		5	1.A	191,192	3.719	258,561	6,952,420	191,192		(26,439)				72.817	MON				09/25/2023	08/01/2040
3137A1-X3-2	FHR 3728 SV	@		5	1.A	109,874	1.953	62,997	3,225,670	109,874		41				65.070	MON				08/08/2024	09/15/2040
3137A3-G8-6	FHR 3758 SD			5	1.A	126,793	2.749	84,498	3,073,768	126,793		656			0.040	62.550	MON	102			08/08/2024	11/15/2040
3137AA-PL-1	FHR 3862 HI			6	1.A	18,325	4.754	6,783	142,679	18,325					5.000	85.092	MON	595	4,756	04/30/2024	04/01/2041	
3137AK-H3-8	FHR 3987 PS			5,6	1.A	16,291	3.665	15,660	427,295	16,291					1.290		MON	459	1,264	08/05/2024	10/15/2041	
3137AM-UM-7	FHR 4010 PI			6	1.A	76,984	16.191	76,411	471,935	76,984					4.000	46.015	MON	1,573			12/12/2024	03/01/2042
3137AN-JP-1	FHR 4013 WY	@			1.A	67,885	76.440	66,957	87,594	75,497		3,814				5.252	MAT				12/08/2022	11/01/2040
3137AN-E3-5	FHR 4015 SL			5,6	1.A	190,346	10.854	162,041	1,492,911	190,346					1.740	40.084	MON	2,165	7,227	08/08/2024	03/15/2042	
3137AP-2G-4	FHR 4026 JI			6	1.A	71,209	5.699	55,026	965,542	71,209					4.000		MON	3,218	32,185	02/28/2024	10/01/2041	
3137AR-2F-2	FHR 4059 SP			5,6	1.A	21,806	11.188	23,657	211,450	21,806					1.840	45.662	MON	324	1,310	06/28/2024	06/15/2042	
3137AR-2F-2	FHR 4059 SP			5,6	1.A	136,865	11.188	136,490	1,219,968	136,865					1.840	45.662	MON	1,871	14,231	06/28/2024	06/15/2042	
3137AR-TS-5	FHR 4081 S			5,6	1.A	19,194	8.925	18,519	207,501	19,194					1.240	42.708	MON	214			12/16/2024	07/15/2042
3137AR-QH-2	FHR 4086 SY			5,6	1.A	10,040	2.081	15,549	747,166	10,040					1.490		MON	928	2,815	08/05/2024	07/15/2027	
3137AS-4K-7	FHR 4087 EJ				1.A	20,880	93.831	16,895	18,006	20,227		(103)			3.000	2.155	MON	45	536	04/11/2018	07/15/2042	
3137AS-ST-2	FHR 4093 DS			5,6	1.A	24,001	2.615	36,102	1,380,564	24,001					1.590		MON	1,829	12,387	11/21/2023	07/15/2027	
3137AT-NX-6	FHR 4097 PS			5,6	1.A	86,931	8.879	83,445	939,797	86,931					1.440	52.61						

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137AS-RX-4	FHR 4099 ST			5,6	1.A	18,824	7.922	15,294	193,063	18,824					1.290	42.363	MON	208	316	11/04/2024	08/15/2042
3137AU-NY-1	FHR 4102 WS			6	1.A	127,475	11.754	121,692	1,035,328	127,475					1.840	42.180	MON	1,588	12,074	01/25/2023	09/15/2042
3137AU-F7-9	FHR 4107 HI			6	1.A	52,480	7.440	45,936	617,416	52,480					4.000		MON	2,058		12/16/2024	10/01/2041
3137AU-GP-8	FHR 4107 MI			6	1.A	15,671	5.932	12,192	205,524	15,671					3.500		MON	599	7,195	10/27/2023	01/01/2042
3137AU-6G-9	FHR 4110 QS			5,6	1.A	12,705	0.990	9,817	991,601	12,705					1.940		MON	1,603		12/27/2024	01/15/2040
3137AT-UN-0	FHR 4112 SC			5,6	1.A	105,115	2.689	94,218	3,503,823	105,115					1.440		MON	4,205	3,594	12/02/2024	01/15/2042
3137AU-UN-7	FHR 4119 IN			6	1.A	12,394	8.685	12,571	144,742	12,394					3.500		MON	422		12/27/2024	10/01/2032
3137AV-F3-6	FHR 4120 MI			6	1.A	260,601	7.812	215,716	2,761,336	260,601					3.000	81.300	MON	6,903	82,856	09/06/2022	09/01/2032
3137AV-U9-6	FHR 4127 PI			6	1.A	219,865	13.316	199,334	1,496,954	219,865					4.500	62.103	MON	5,614	50,143	03/11/2024	07/01/2042
3137AW-CH-6	FHR 4135 IC			6	1.A	49,388	9.998	40,309	403,168	49,388					3.500	60.909	MON	1,176	14,114	04/14/2023	04/01/2042
3137AY-B5-9	FHR 4150 UI			6	1.A	26,572	1.191	13,413	1,126,223	26,572					3.500		MON	3,285	26,230	03/07/2024	08/01/2032
3137B0-DR-2	FHR 4183 LI			6	1.A	29,879	2.617	20,018	764,908	29,879					2.500		MON	1,594	19,139	03/23/2023	03/01/2028
3137B0-DZ-4	FHR 4183 MI			6	1.A	248,062	3.577	141,971	3,968,995	248,062					3.000		MON	9,922	119,123	03/14/2023	02/01/2042
3137B0-F5-8	FHR 4185 ES	@CF		5	1.A	166,846	64.150	102,607	159,949	165,827		(329)				4.137	MON			11/18/2022	03/15/2043
3137B0-F5-8	FHR 4185 ES	@CF		5	1.A	144,714	64.150	136,021	212,036	157,860		6,386				4.137	MON			11/18/2022	03/15/2043
3137B1-J9-4	FHR 4194 BI			6	1.A	45,600	15.579	48,163	309,153	45,600					3.500	38.697	MON	902	10,822	12/27/2024	04/01/2043
3137B1-J9-4	FHR 4194 BI			6	1.A	62,533	15.579	59,950	384,816	62,533					3.500	38.697	MON	1,122	3,367	12/27/2024	04/01/2043
3137B1-J9-4	FHR 4194 BI			6	1.A	15,525	15.579	14,884	95,540	15,525					3.500	38.697	MON	279	836	12/27/2024	04/01/2043
3137B1-J9-4	FHR 4194 BI			6	1.A	22,328	15.579	21,740	139,549	22,328					3.500	38.697	MON	407		12/27/2024	04/01/2043
3137B2-TJ-9	FHR 4216 EI			6	1.A	43,343	4.014	38,133	949,992	43,343					3.000		MON	2,375	28,519	11/22/2023	05/01/2028
3137B2-TS-9	FHR 4216 KI			6	1.A	9,633	2.614	7,530	288,079	9,633					3.500		MON	840	3,174	08/05/2024	06/01/2028
3137B4-AG-1	FHR 4239 NI			5	1.A	752,824	17.678	719,374	4,069,319	752,824					1.480	19.654	MON	5,019	1,603	08/08/2024	07/15/2043
3137B4-AK-2	FHR 4239 OU	@			1.A	282,599	54.550	228,805	419,441	323,420		20,601				6.691	MAT			12/08/2022	07/01/2043
3137B4-AY-2	FHR 4239 QI			5	1.A	1,327,576	32.205	1,285,852	3,992,709	1,327,576					3.330	15.972	MON	11,080	4,796	11/12/2024	06/01/2043
3137B5-GQ-0	FHR 4255 IO			6	1.A	8,792	9.756	7,002	71,771	8,792					4.000	64.838	MON	239		12/18/2024	08/01/2042
3137B4-Z2-5	FHR 4261 GS	@			1.A	446,673	78.920	396,084	501,880	465,700		9,912				2.153	MON			01/18/2023	01/15/2041
3137B6-HW-4	FHR 4280 EO	@			1.A	240,473	73.240	220,153	300,592	264,818		12,153				4.753	MAT			12/07/2022	12/01/2043
3137B6-QJ-3	FHR 4281 OB	@			1.A	159,766	73.790	151,873	205,818	184,814		12,335				7.028	MAT			11/17/2022	12/01/2043
3137B6-FC-0	FHR 4288 HI			6	1.A	7,169	1.531	2,116	138,196	7,169					3.500		MON	403	4,841	03/19/2021	09/15/2032
3137B8-N7-8	FHR 4322 ID			6	1.A	75,156	5.919	61,892	1,045,643	75,156					4.500		MON	3,921	19,067	07/05/2024	05/01/2043
3137BA-MK-5	FHR 4341 MI			6	1.A	59,410	6.571	43,003	654,430	59,410					4.000		MON	2,181	26,189	09/14/2023	11/01/2031
3137BF-4Y-4	FHR 4415 IO			5,6	1.A	145,600	4.915	133,918	2,724,678	145,600					1.750		MON	3,973	2,434	12/16/2024	04/01/2041
3137BF-4Y-4	FHR 4415 IO			5,6	1.A	11,919	4.915	11,092	225,677	11,919					1.750		MON	329	237	12/16/2024	04/01/2041
3137BG-AZ-2	FHR 4427 KS			5,6	1.A	223,343	9.902	266,050	2,686,834	223,343					0.890	47.605	MON	1,993	2,581	10/15/2024	01/15/2045
3137BG-QE-2	FHR 4456 BI			6	1.A	69,864	9.837	54,707	556,133	69,864					4.000	66.913	MON	1,854	22,252	08/29/2023	05/01/2044
3137BH-TJ-6	FHR 4459 EI			6	1.A	97,905	6.972	69,123	991,442	97,905					6.000		MON	4,957	59,529	07/26/2023	06/01/2036
3137BJ-Z3-0	FHR 4483 AI			6	1.A	6,884	3.823	4,480	117,182	6,884					6.500		MON	635	2,383	08/05/2024	12/01/2029
3137BK-U5-7	FHR 4494 AI			5,6	1.A	27,494	8.556	40,912	478,163	27,494					1.690	97.344	MON	673		12/27/2024	11/01/2038
3137BM-4L-7	FHR 4527 CI			6	1.A	192,862	8.207	152,561	1,858,909	192,862					3.500	78.356	MON	5,422	65,074	02/27/2023	02/01/2044
3137BM-QG-4	FHR 4544 IP			6	1.A	128,821	18.306	136,213	744,090	128,821					4.000	42.119	MON	2,480		12/12/2024	01/01/2046
3137BM-M8-6	FHR 4546 AI			6	1.A	22,040	4.795	18,380	383,308	22,040					3.500		MON	1,118	4,341	08/05/2024	01/01/2031
3137BM-Y5-9	FHR 4553 KI			6	1.A	125,327	5.204	93,172	1,790,384	125,327					3.000		MON	4,476	53,742	03/23/2023	02/01/2031
3137BN-G5-7	FHR 4564 IP			6	1.A	109,456	9.520	82,537	866,982	109,456					3.500	55.956	MON	2,529	27,817	01/31/2024	12/01/2045
3137BP-D2-2	FHR 4583 IT			6	1.A	68,404	5.068	56,312	1,111,124	68,404					2.500		MON	2,315	27,788	06/12/2023	05/01/2031
3137BR-TV-7	FHR 4614 DI			6	1.A	11,730	11.404	12,740	111,712	11,730					3.000	50.712	MON	279	3,352	10/27/2023	01/01/2046
3137BV-E4-4	FHR 4655 EI			6	1.A	167,677	6.548	118,697	1,812,724	167,677					3.500	98.178	MON	5,287	63,474	10/07/2022	12/01/2030
3137F1-PL-6	FHR 4699 LI			6	1.A	82,677	12.024	83,495	694,403	82,677					4.000	73.670	MON	2,315	20,579	03/07/2024	04/01/2046
3137F2-MT-0	FHR 4707 SA			5,6	1.A	34,691	10.315	32,531	315,376	34,691					1.440	37.657	MON	378		12/16/2024	08/15/2047
3137F5-B6-5	FHR 4792 KI	@		5	1.A	150,329	11.882	120,588	1,014,879	150,329						19.089	MON			08/13/2024	07/15/2043
3137FJ-BB-4	FHR 4833 IJ			5,6	1.A	33,427	0.386	30,584</													

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137FM-SM-5	FHR 4892 EI			5,6	1.A	47,542	0.267	58,029	21,733,685	47,542					0.050		MON	906	10,893	06/12/2023	07/01/2045
3137FN-Q2-9	FHR 4912 IP			6	1.A	32,862	17.490	33,319	190,503	32,862					4.000	38.933	MON	635	5,651	03/07/2024	07/01/2049
3137FP-YZ-2	FHR 4923 NS			6	1.A	119,481	11.356	113,069	995,679	119,481					1.320	37.509	MON	1,095	6,379	12/02/2022	11/25/2049
3137FP-FR-1	FHR 4924 NS			5,6	1.A	51,283	10.020	50,440	503,389	51,283					1.370	44.364	MON	575	1,478	09/23/2024	10/25/2049
3137FP-FR-1	FHR 4924 NS			5,6	1.A	390,902	10.020	417,796	4,169,618	390,902					1.370	44.364	MON	4,760	28,539	09/23/2024	10/25/2049
3137FQ-FM-0	FHR 4938 IB			6	1.A	521,158	12.260	352,518	2,875,354	521,158					4.000	35.712	MON	9,585	115,022	08/31/2023	07/01/2049
3137FQ-ZK-2	FHR 4953 IP			6	1.A	396,178	15.467	365,832	2,365,240	396,178					4.000	42.184	MON	7,884	94,631	08/15/2023	08/01/2049
3137FU-UG-7	FHR 4991 GI			6	1.A	238,971	17.963	230,477	1,283,065	238,971					4.000	34.098	MON	4,277	51,330	06/15/2023	06/01/2048
3137FU-VS-0	FHR 4991 SW			6	1.A	182,301	10.643	146,433	1,375,858	182,301					3.000	44.552	MON	1,834	6,869	10/23/2024	08/15/2042
3137FV-KA-9	FHR 5007 AI			6	1.A	90,781	3.063	57,779	1,886,351	90,781					4.500		MON	7,074	68,674	02/08/2024	10/01/2061
3137FV-Q5-4	FHR 5010 IK			6	1.A	155,469	14.762	158,620	1,074,518	155,469					2.500	30.288	MON	2,239	6,708	09/23/2024	09/01/2050
3137F6-CM-7	FHR 5035 AI			6	1.A	279,440	9.764	276,299	2,829,774	279,440					2.000	88.880	MON	4,716	56,604	02/22/2021	11/25/2050
3137F6-P9-2	FHR 5040 IB			6	1.A	129,622	13.864	128,363	925,873	129,622					2.500	31.707	MON	1,929	5,780	09/23/2024	11/01/2050
3137F6-Y2-7	FHR 5041 JI			6	1.A	190,139	8.645	180,137	2,083,714	190,139					2.000	45.405	MON	3,473	41,680	04/24/2023	03/01/2049
3137F7-NP-6	FHR 5050 EI			6	1.A	167,646	9.302	149,408	1,606,191	167,646					2.000	38.080	MON	2,677	32,126	06/05/2023	12/01/2050
3137F7-LN-3	FHR 5057 TI			6	1.A	236,623	15.014	232,010	1,545,291	236,623					3.000	35.463	MON	3,863	46,366	02/10/2023	11/01/2050
3137F9-R3-7	FHR 5071 IH			6	1.A	160,246	13.496	173,884	1,288,412	160,246					2.500	37.041	MON	2,684	32,216	06/05/2023	02/01/2051
3137FY-V3-7	FHR 5100 AI			6	1.A	742,161	10.113	632,040	6,249,774	742,161					2.500	45.221	MON	13,020	156,267	06/27/2022	04/01/2041
3137H0-RF-7	FHR 5112 IK			6	1.A	151,471	18.894	157,355	832,829	151,471					5.500	62.409	MON	3,817	45,818	07/27/2021	01/25/2036
3137H3-QL-9	FHR 5164 KI			6	1.A	436,232	8.982	388,184	4,321,802	436,232					2.500	53.977	MON	9,004	80,497	03/11/2024	01/01/2046
3137H4-GJ-3	FHR 5169 IT			6	1.A	279,938	11.471	260,805	2,273,605	279,938					2.500	38.804	MON	4,737	56,847	04/25/2023	06/01/2049
3137H5-3X-3	FHR 5178 HS	@			1.A	345,186	35.940	234,075	651,294	429,308						10.628	MON			12/06/2022	01/25/2052
3137H5-6L-6	FHR 5178 XI			6	1.A	131,367	10.470	125,038	1,194,246	131,367		43,106			2.500	49.233	MON	2,488	17,344	05/20/2024	10/01/2041
3137H6-EX-9	FHR 5200 MI			6	1.A	52,980	11.620	54,121	465,759	52,980					3.000	54.206	MON	1,164	13,975	11/22/2023	11/01/2038
3137H6-QT-5	FHR 5206 IJ			6	1.A	204,631	20.887	211,721	1,013,651	204,631					4.000	32.311	MON	3,379	3,369	11/08/2024	04/01/2048
3137H6-QC-2	FHR 5206 YI			6	1.A	417,828	12.575	380,394	3,025,002	417,828					3.500	49.445	MON	8,823	105,893	06/08/2023	03/01/2052
3137H6-RY-3	FHR 5214 CI			6	1.A	219,654	10.832	148,706	1,372,840	219,654					4.000	46.564	MON	4,576	54,926	02/24/2023	04/01/2052
3137H6-ZW-8	FHR 5215 AI			6	1.A	436,763	9.928	331,957	3,343,643	436,763					3.500	54.200	MON	9,752	117,049	06/27/2023	03/01/2047
3137H7-F4-0	FHR 5218 CI			6	1.A	517,007	11.188	377,749	3,376,375	517,007					4.000	53.218	MON	11,255	135,082	03/07/2023	05/01/2052
3137H7-HT-3	FHR 5223 KI			6	1.A	437,348	18.943	436,036	2,301,834	437,348					4.500	37.294	MON	8,632	103,598	06/12/2023	04/01/2050
3137H7-X5-7	FHR 5230 JI			6	1.A	137,841	11.686	98,370	841,775	137,841					4.500	54.942	MON	3,157	37,890	11/07/2022	03/01/2050
3137H8-B2-6	FHR 5236 IC			6	1.A	240,062	10.528	190,745	1,811,790	240,062					4.500	63.694	MON	6,794	81,224	09/28/2022	12/01/2042
3137H8-B2-6	FHR 5236 IC			6	1.A	568,542	10.528	414,588	3,937,953	568,542					4.500	63.694	MON	14,388	177,587	09/28/2022	12/01/2042
3137H8-ES-6	FHR 5240 CI			5,6	1.A	55,776	0.273	44,297	16,225,846	55,776					0.070	82.116	MON	947	7,774	05/23/2024	07/25/2050
3137H8-HY-0	FHR 5248 HI			6	1.A	141,208	13.273	107,871	812,707	141,208					5.000	51.313	MON	3,386	40,642	11/03/2023	08/01/2052
3137HA-GC-4	FHR 5330 SW			5,6	1.A	1,483,230	0.367	910,800	248,174,386	1,483,230					0.170		MON	35,158	237,469	05/28/2024	02/25/2054
3137HA-LA-2	FHR 5335 IB			5,6	1.A	115,602	15.851	79,670	502,616	115,602					6.500	48.796	MON	2,723	16,312	06/28/2024	10/15/2039
3137HA-KU-9	FHR 5338 T			5,6	1.A	23,725	3.118	19,090	612,257	23,725					1.000	62.642	MON	510	6,124	09/12/2023	09/01/2044
3137HA-L2-0	FHR 5338 TH			5,6	1.A	78,739	3.016	58,456	1,938,192	78,739					1.000	60.092	MON	1,615	19,387	09/12/2023	09/01/2044
3137HA-QM-1	FHR 5342 TA			5,6	1.A	44,447	5.409	59,637	1,102,554	44,447					1.000	54.262	MON	919	11,029	10/16/2023	01/01/2047
3137HA-QN-9	FHR 5342 TB			5,6	1.A	27,496	5.314	26,871	505,673	27,496					1.000	39.050	MON	421	2,533	07/11/2024	11/25/2049
3137HB-YF-5	FHR 5386 TA			5,6	1.A	127,974	18.925	124,599	658,385	127,974					4.000	34.621	MON	2,195	8,760	08/23/2024	03/15/2048
3137HB-YG-3	FHR 5386 TB			5,6	1.A	320,319	18.961	297,178	1,567,311	320,319					5.000	41.545	MON	6,530	26,069	08/23/2024	12/15/2041
3137HB-YH-1	FHR 5386 TC			5,6	1.A	10,136	4.145	9,603	231,688	10,136					1.000	55.235	MON	193	771	08/23/2024	06/15/2049
3137HC-NS-7	FHR 5413 AI			5,6	1.A	170,472	0.737	157,663	21,392,584	170,472					0.160	66.639	MON	2,852	11,314	08/16/2024	08/01/2051
3137HD-5F-3	FHR 5418 GI			5,6	1.A	127,074	0.867	138,256	15,946,479	127,074					0.210		MON	2,791	20,932	06/21/2024	11/25/2046
3137HD-ZJ-2	FHR 5440 TI			5,6	1.A	299,021	15.674	312,457	1,993,472	299,021					3.000	35.907	MON	4,984	14,900	09/17/2024	11/01/2051
3137HF-LK-9	FHR 5451 TD			5,6	1.A	20,261	3.893	20,032	514,555	20,261					1.000	67.026	MON	429	859	11/04/2024	01/15/2044
3137HF-UM-5	FHR 5460 TK			5,6	1.A	87,062	18.002	87,072	483,678	87,062					4.000	38.865	MON	1,612	1,614	12/05/2024	08/15/2047
3137HH-7L-9	FHR 5471 IT	@		5	1.A	65,882	0.140	65,590	46,849,728	65,882							MON			12/26/2024	11/25/2054
31282Y-EC-9	FHS 233 5			6	1.A	82,166	11.368	63,593	559,426	82,166					4.500	62.103	MON	2,098	23,056	01/29/2024	09/01/2035
31282Y-W8-8	FHS 243 7			5,6	1.A	19,859	10.694	17,033	159,274	19,859					6.000		MON	796	6,318	04/30/2024	08/01/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31283B-DD-7	FHS 282 IO			6	1.A	38,465	2.692	29,586	1,099,003	38,465					3.000		MON	2,748	15,969	06/11/2024	10/01/2027
31325T-ZG-7	FHS 300 IO			6	1.A	53,737	16.271	50,686	311,520	53,737					4.000	42.214	MON	1,038	12,463	03/21/2023	01/01/2043
31325T-6T-1	FHS 303 120			5,6	1.A	10,658	17.751	10,659	60,048	10,658					4.000	38.547	MON	200		12/27/2024	01/01/2043
31325U-QH-2	FHS 304 C60			6	1.A	183,377	15.724	183,433	1,166,616	183,377					3.500	39.804	MON	3,403	40,839	08/16/2023	12/01/2042
31325U-VT-0	FHS 319 S1			5,6	1.A	123,534	11.529	82,864	718,745	123,534					1.340		MON	803	4,815	05/06/2021	07/16/2041
31325U-VU-7	FHS 319 S2			5,6	1.A	39,841	11.863	41,778	352,185	39,841					1.290	39.859	MON	379	734	10/08/2024	11/15/2043
31325V-BJ-2	FHS 324 C14			6	1.A	121,385	3.944	102,142	2,589,547	121,385					3.500		MON	7,553	36,893	07/15/2024	12/01/2028
31325V-BR-4	FHS 324 C21			6	1.A	44,146	20.021	39,282	196,204	44,146					6.000	50.011	MON	981	11,158	04/08/2024	06/01/2039
31325V-BR-4	FHS 324 C21			6	1.A	53,247	20.021	50,020	249,837	53,247					6.000	50.011	MON	631	10,612	04/08/2024	06/01/2039
31325V-HH-0	FHS 329 C5			6	1.A	206,369	15.711	207,505	1,320,760	206,369					3.500	41.832	MON	3,852		12/16/2024	06/01/2043
31325V-RC-0	FHS 345 C13			6	1.A	76,598	15.411	69,186	448,927	76,598					3.500	36.262	MON	1,309		12/27/2024	08/01/2045
31325X-L7-3	FHS 365 158			5,6	1.A	31,767	11.405	26,838	235,308	31,767					3.500	46.077	MON	686	6,988	10/24/2023	02/01/2046
31325X-MJ-6	FHS 365 168			5,6	1.A	45,200	15.289	44,407	290,444	45,200					3.500	38.712	MON	847	9,725	10/24/2023	09/01/2045
31325X-NP-1	FHS 365 200			5,6	1.A	67,226	20.632	69,786	338,243	67,226					4.500	38.948	MON	1,268	14,771	01/31/2024	05/01/2049
31325X-V2-3	FHS 365 C44			6	1.A	675,230	6.271	610,369	9,733,047	675,230					3.000		MON	24,333	145,420	06/26/2024	05/01/2034
31325X-V9-8	FHS 365 C50			6	1.A	63,391	19.275	63,473	329,305	63,391					4.500	39.434	MON	1,235	14,821	02/01/2023	05/01/2049
31325Y-R5-9	FHS 389 C49			5,6	1.A	248,225	11.510	215,619	1,873,399	248,225					2.470	32.196	MON	3,856	46,417	05/15/2023	08/01/2052
31325Y-XR-4	FHS 390 C14			6	1.A	111,775	24.612	113,444	460,927	111,775					4.000	23.657	MON	1,536	2,300	12/16/2024	11/01/2052
31325Y-XR-4	FHS 390 C14			6	1.A	112,639	24.612	113,444	460,927	112,639					4.000	23.657	MON	767	769	12/16/2024	11/01/2052
31325Y-YQ-5	FHS 390 C42			5,6	1.A	522,865	13.372	559,319	4,182,918	522,865					2.280	29.822	MON	7,948	95,153	05/26/2023	10/01/2052
31325Y-YS-1	FHS 390 C44			5,6	1.A	120,835	11.789	107,515	911,960	120,835					2.530	19.521	MON	1,923	23,268	05/15/2023	11/01/2052
3142G4-VG-3	FHS 399 C15			6	1.A	245,895	13.971	241,604	1,729,372	245,895					4.500	61.473	MON	6,485	70,150	01/11/2024	05/01/2038
3142G4-VJ-7	FHS 399 C17			6	1.A	127,009	13.726	110,909	808,008	127,009					5.500	67.080	MON	3,703	25,569	05/17/2024	05/01/2038
3142G4-WS-6	FHS 399 C53			6	1.A	77,646	11.400	73,378	643,698	77,646					4.360	78.816	MON	2,339	28,099	12/08/2023	05/01/2038
3142G4-WT-4	FHS 399 C54			5,6	1.A	65,655	10.881	63,326	581,984	65,655					2.730	47.516	MON	1,324	15,978	12/08/2023	07/01/2042
3142G5-Q2-7	FHS 405 C5			6	1.A	182,520	10.585	151,162	1,428,027	182,520					3.500	54.869	MON	4,165	50,002	12/27/2023	05/01/2038
3142G5-Q3-5	FHS 405 C6			6	1.A	198,288	11.546	156,541	1,355,814	198,288					4.000	52.018	MON	4,519	54,246	12/08/2023	04/01/2038
3138EL-E5-8	FN AL3755			5	1.A	11,955	98.908	11,058	11,180	11,771		(33)			4.990	4.456	MON	46	564	08/13/2018	02/01/2038
31418A-3V-8	FN MA1711				1.A	46,634	96.203	41,462	43,099	46,053		(103)			4.500	3.984	MON	162	1,943	09/28/2018	12/01/2043
31418C-4G-6	FN MA5322				1.A	20,755	95.520	13,671	14,313	19,817		(170)			4.500	2.383	MON	54	645	02/25/2019	11/01/2048
31358S-4Z-1	FNGT 2001-T1 A2			5	1.A	28,805	99.870	26,392	26,426	28,435		(87)			5.060	4.392	MON	111	1,324	07/20/2020	10/25/2040
313921-6A-1	FNGT 2001-T10 A1 7%	CF			1.A	85,755	100.740	71,544	71,019	83,862		(451)			7.000	5.374	MON	414	4,985	05/22/2020	12/25/2041
31359S-6X-3	FNGT 2001-T7 A1 7 ½%	CF			1.A	411,460	105.010	347,846	331,251	402,068		(2,652)			7.500	5.500	MON	2,070	24,883	03/12/2021	02/25/2041
31392F-DE-4	FNGT 2002-T16			5	1.A	49,013	98.282	43,792	44,557	48,398		(142)			5.330	4.609	MON	198	2,327	07/20/2020	05/25/2042
31392G-FS-9	FNGT 2002-T18 A5			5	1.A	44,636	99.818	41,640	41,716	44,232		(96)			4.930	4.432	MON	171	1,994	07/27/2020	05/25/2042
31392C-YH-1	FNGT 2002-T6 A4			5	1.A	125,224	96.620	117,467	121,576	124,878		(131)			5.250	5.005	MON	532	6,282	05/03/2022	03/01/2041
31393X-FW-2	FNGT 2004-T1			5,6	1.A	62,527	2.731	143,799	5,265,422	62,527					0.360	33.021	MON	1,580	18,825	09/27/2022	01/01/2044
31393X-FX-0	FNGT 2004-T1 1102			5,6	1.A	35,315	0.780	25,185	3,228,837	35,315					0.330		MON	888	10,802	09/22/2020	01/25/2044
31393X-7H-4	FNGT 2004-T2 1103			6	1.A	20,042	0.579	13,503	2,332,207	20,042					0.310		MON	602	5,947	02/28/2024	11/01/2043
31394A-YR-1	FNGT 2004-T5			5	1.A	49,264	96.770	49,274	50,919	49,677		82			5.300	5.610	MON	229	4,040	07/20/2020	05/28/2035
31392E-T9-1	FNR 2002-66 X1			5,6	1.A	306,532	0.643	108,745	16,912,124	306,532					0.590		MON	8,315	81,838	02/21/2024	08/01/2042
31393C-FB-4	FNR 2003-34 I1			6	1.A	227,862	0.795	98,251	12,358,615	227,862					0.550	33.226	MON	5,664	56,069	02/28/2024	04/01/2043
31393C-FA-6	FNR 2003-34 S			5,6	1.A	207,632	5.077	83,497	1,644,613	207,632					3.420	28.050	MON	4,687	37,752	02/27/2024	04/25/2043
31392H-Y8-0	FNR 2003-7 X1			5,6	1.A	86,996	0.569	28,286	4,971,219	86,996					0.550		MON	2,278	16,112	05/16/2024	12/01/2042
31394E-HV-3	FNR 2005-55 SB			5,6	1.A	24,627	7.202	24,893	345,640	24,627					1.470	78.817	MON	423	716	11/06/2024	07/25/2035
31394F-EA-9	FNR 2005-74 NK				1.A	365,924	109.560	364,460	332,658	344,865		(10,849)			4.080	0.880	MON	1,131	2,018	01/23/2023	05/25/2035
31394U-EC-2	FNR 2005-88 IP			5,6	1.A	57,312	4.480	46,159	1,030,334	57,312					1.760		MON	1,511		12/27/2024	10/01/2035
31396L-PR-5	FNR 2006-112 LS			5	1.A	176,327	118.740	170,221	143,356	165,249		(6,572)			6.970	2.300	MON	833	4,654	04/26/2023	11/01/2036
31396P-AT-8	FNR 2006-130 CI			6	1.A	33,794	6.481	12,339	190,391	33,794					7.000		MON	1,111	13,338	09/15/2020	07/25/2032
31395B-T7-8	FNR 2006-28 IP			5,6	1.A	34,032	4.074	27,729	680,631	34,032					1.940		MON	1,100		12/27/2024	03/01/2036
31395N-AJ-6	FNR 2006-44 SY			5,6	1.A	289,733	5.510	263,328	4,779,098	289,733					1.050		MON	4,182	7,932	09/27/2024	06/25/2036
31395D-UD-9	FNR 2006-50 JO	@			1.A	27,980	84.160	25,596	30,413	30,413						2.055	MON		555	07/02/2020	07/24/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31395D-TS-8	FNR 2006-50 PS	@			1.A	26,170	87.769	24,967	28,446	28,446		472				1.669	MON		377	07/02/2020	07/24/2024
31395N-G6-8	FNR 2006-58 SY			5	1.A	38,576	143.805	16,010	11,133	30,128		(2,162)			10.480	-2.346	MON	97	720	05/28/2020	07/25/2036
31395N-7D-3	FNR 2006-62 PS			5	1.A	135,353	133.110	85,794	64,454	118,819		(4,567)			11.800	3.109	MON	634	4,887	05/17/2021	07/25/2036
31396P-YA-3	FNR 2007-16 LP	CF			1.A	83,353	100.860	72,788	72,168	81,146		(532)			6.000	4.664	MON	361	4,340	07/07/2020	03/25/2037
31395B-7K-3	FNR 2007-18 AF			5,6	1.A	56,177	13.183	219,433	1,664,517	56,177					5.080		MON	7,046	96,009	01/11/2021	04/25/2036
31396V-EK-0	FNR 2007-32 SG			5,6	1.A	19,598	7.259	18,356	252,874	19,598					1.420	65.372	MON	299	504	11/06/2024	04/25/2037
31396W-CU-8	FNR 2007-53 SP				1.A	396,006	108.550	355,260	327,278	371,880		(12,599)			7.030	2.911	MON	1,917	14,829	01/20/2023	06/25/2037
31396X-HA-5	FNR 2007-77 SG			5,6	1.A	52,809	8.019	47,715	595,026	52,809					1.820	64.523	MON	902	1,583	11/08/2024	03/25/2037
31396X-XD-1	FNR 2007-96 BI			5,6	1.A	63,481	8.898	28,242	317,403	63,481					1.370	50.820	MON	362	2,168	07/20/2021	10/25/2037
31396Y-ZK-1	FNR 2008-15 DS			5,6	1.A	68,340	7.053	57,553	816,003	68,340					1.600	62.021	MON	1,088	1,866	11/08/2024	03/25/2038
31396Y-JA-1	FNR 2008-3 SA			5,6	1.A	47,614	6.808	37,046	544,158	47,614					1.780	63.690	MON	807	1,408	11/08/2024	02/25/2038
31397L-HH-5	FNR 2008-36 AI			5,6	1.A	81,166	8.174	38,047	465,469	81,166					2.280		MON	884	7,457	08/23/2021	02/25/2038
31398G-TQ-2	FNR 2009-109 SA			5,6	1.A	56,827	8.095	62,375	770,537	56,827					1.570	62.546	MON	1,008	4,230	05/30/2024	01/25/2040
31397N-KA-2	FNR 2009-12 CI			5,6	1.A	159,139	7.025	151,586	2,157,813	159,139					1.920		MON	3,453	10,290	09/20/2024	03/01/2036
31397N-KA-2	FNR 2009-12 CI			5,6	1.A	89,851	7.025	35,312	502,664	89,851					1.920		MON	804	5,886	09/20/2024	03/01/2036
31397N-Q3-2	FNR 2009-36 MI			6	1.A	21,049	4.691	11,126	237,168	21,049					5.000		MON	988	11,866	11/22/2023	03/01/2028
31397N-W8-4	FNR 2009-42 TZ	@			1.A	229,387	94.564	201,580	213,167	226,254		(680)			4.500	4.500	MON	797	11,144	12/25/2024	03/25/2039
31398F-RT-0	FNR 2009-86 OT	@			1.A	12,111	82.720	10,889	13,164	12,753		224				1.775	MON			07/15/2020	10/25/2037
31398F-R4-5	FNR 2009-87 HS			6	1.A	254,861	8.171	222,130	2,718,516	254,861					1.470	79.566	MON	3,330	21,429	01/05/2023	11/25/2039
31398F-U4-1	FNR 2009-94 SA			5,6	1.A	28,123	7.391	25,983	351,543	28,123					1.470	69.417	MON	431	951	10/17/2024	11/25/2039
31398N-XG-4	FNR 2010-111 PI			6	1.A	39,330	9.623	30,127	313,074	39,330					6.000		MON	1,565	12,523	04/30/2024	09/01/2040
31398N-ZK-3	FNR 2010-119 PS			5,6	1.A	26,100	3.694	34,280	927,988	26,100					2.020		MON	1,562	12,230	11/21/2023	06/25/2027
31398N-4T-8	FNR 2010-132 SB			5,6	1.A	61,722	6.339	54,200	855,027	61,722					1.320	66.864	MON	941	1,559	11/08/2024	11/25/2040
31398S-H9-7	FNR 2010-135 AS			5,6	1.A	69,293	7.630	54,930	719,925	69,293					1.270	48.780	MON	762	1,874	09/23/2024	12/25/2040
31398S-QT-3	FNR 2010-137 IK			6	1.A	27,135	10.567	25,488	241,200	27,135					9.000		MON	1,809	14,472	04/30/2024	11/01/2039
31398M-QW-9	FNR 2010-15 SL			5,6	1.A	55,838	3.124	49,839	1,595,373	55,838					0.270	73.748	MON	359	135	12/02/2024	03/25/2040
31398P-KN-8	FNR 2010-35 SP			5,6	1.A	27,555	11.655	27,332	234,513	27,555					1.670	34.358	MON	326	563	11/06/2024	04/25/2050
31398P-D3-0	FNR 2010-41 SK			5,6	1.A	14,618	2.849	14,645	514,023	14,618					1.870		MON	801	2,775	07/26/2024	04/25/2040
3136A1-P2-5	FNR 2011-114 S			5,6	1.A	48,106	9.006	58,007	644,098	48,106					1.320	63.740	MON	709	1,173	11/08/2024	09/25/2039
3136A2-3Y-7	FNR 2011-144 HS			5,6	1.A	24,351	3.411	28,276	828,964	24,351					1.870		MON	1,292	4,492	07/25/2024	04/25/2041
31397Q-HL-5	FNR 2011-2 WA	CF		5	1.A	79,769	101.810	70,928	69,667	79,058		(172)			5.830	4.913	MON	338	4,074	07/02/2020	02/25/2051
31397U-GG-8	FNR 2011-55 SH			5,6	1.A	146,474	10.106	68,353	676,360	146,474					1.880		MON	1,060	8,083	09/01/2021	06/25/2041
3136A0-X4-4	FNR 2011-85 KS			5,6	1.A	225,857	8.444	270,037	3,197,973	225,857					1.270	53.234	MON	3,385	18,912	12/01/2023	09/25/2041
3136A8-ZY-9	FNR 2012-103 PS			5,6	1.A	170,116	7.687	149,449	1,944,183	170,116					1.970	71.690	MON	3,192	24,884	12/20/2023	04/25/2042
3136A9-EN-4	FNR 2012-111 DS			5,6	1.A	11,386	6.181	11,490	185,898	11,386					1.520	87.813	MON	235		12/27/2024	03/25/2042
3136A8-3Z-1	FNR 2012-112 AI			6	1.A	121,530	2.593	84,385	3,254,348	121,530					3.000		MON	8,136	97,731	12/27/2023	11/01/2031
3136A9-BW-7	FNR 2012-115 DI			6	1.A	39,387	11.198	39,645	354,039	39,387					4.000	77.786	MON	1,180	3,519	09/10/2024	03/01/2042
3136A9-H6-8	FNR 2012-120 CS			5,6	1.A	72,573	7.215	74,140	1,027,583	72,573					1.520	86.373	MON	1,302	8,508	04/26/2023	11/01/2032
3136A9-U2-2	FNR 2012-124 IP			6	1.A	87,293	15.984	78,058	488,352	87,293					4.000	38.374	MON	1,628	16,278	02/28/2024	11/01/2042
3136A9-F5-2	FNR 2012-125 GS	@		5	1.A	329,932	56.240	309,257	549,887	347,959		8,783				2.559	MON			11/22/2022	11/25/2042
3136A9-PX-0	FNR 2012-128 YS			5,6	1.A	107,234	3.390	114,047	3,364,209	107,234					0.738		MON	2,070	13,846	08/07/2024	06/25/2042
3136AA-F8-3	FNR 2012-133 IJ			6	1.A	109,681	13.003	104,196	801,324	109,681					4.000	60.025	MON	2,671		12/12/2024	12/01/2042
3136AA-SX-4	FNR 2012-134 HI			6	1.A	9,240	2.494	7,023	281,595	9,240					2.500		MON	587	7,046	10/27/2023	12/01/2027
3136AA-TF-2	FNR 2012-134 MS			5,6	1.A	27,611	9.910	24,596	248,190	27,611					1.470	40.026	MON	304	670	10/17/2024	12/25/2042
3136AB-EB-5	FNR 2012-153 KI			6	1.A	58,111	8.738	47,790	546,927	58,111					3.500	75.991	MON	1,595		12/16/2024	01/01/2042
3136A4-G4-5	FNR 2012-17 JA	CF			1.A	45,347	91.990	41,471	45,082	45,291		(9)			3.500	3.464	MON	131	1,579	11/22/2017	12/25/2041
3136A4-SW-0	FNR 2012-18 QS			5,6	1.A	45,720	7.860	34,225	435,431	45,720					1.270	45.562	MON	461	955	10/08/2024	03/25/2042
3136A5-DF-0	FNR 2012-36 SA			5,6	1.A	10,425	2.123	10,896	513,230	10,425					1.870		MON	800	2,789	07/26/2024	08/25/2041
3136A5-AD-8	FNR 2012-40 MI			6	1.A	39,449	6.722	38,572	573,810	39,449					4.000		MON	1,913		12/16/2024	04/01/2041
3136A5-7K-6	FNR 2012-60 WS			5,6	1.A	31,582	1.709	47,976	2,807,245	31,582					0.970		MON	2,269	4,615	08/05/2024	06/25/2027
3136A6-YM-0	FNR 2012-65 IO			6	1.A	78,633	14.656	57,622	393,163	78,633					5.500	50.081	MON	1,802	21,629	04/27/2023	07/01/2040
3136A6-5Y-6	FNR 2012-74 SA			5,6	1.A	125,068	7.001	134,708	1,924,127	125,068					1.970		MON	3,159	9,499	09/10/2024	03/25/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136A6-T6-1	FNR 2012-75 MB			5,6	1.A	22,713	93.496	18,997	20,318	22,176		(95)			2.000	1.403	MON	34	407	02/20/2019	03/25/2042
3136A6-V9-2	FNR 2012-75 SK			5,6	1.A	61,283	4.661	54,086	1,160,394	61,283					1.970		MON	1,905	5,721	09/10/2024	12/25/2041
3136A7-R5-3	FNR 2012-84 WI			6	1.A	59,834	1.593	20,891	1,311,441	59,834					4.000		MON	4,371	52,557	03/21/2023	08/01/2027
3136A8-FD-7	FNR 2012-93 CI			6	1.A	72,103	2.454	39,734	1,619,147	72,103					3.000		MON	4,048	48,628	03/20/2023	09/01/2027
3136A8-BL-3	FNR 2012-98 DI			6	1.A	12,864	2.798	9,519	340,216	12,864					3.500		MON	992	3,772	08/05/2024	09/01/2027
3136AG-QJ-4	FNR 2013-105 DO	@		1.A	1.A	64,469	87.750	65,781	74,964	72,394		3,981				5.737	MS			12/08/2022	03/01/2041
3136AH-CY-4	FNR 2013-118 QI			6	1.A	52,273	15.604	47,980	307,485	52,273					5.000	58.524	MON	1,281	15,378	04/12/2023	09/01/2043
3136AH-GQ-7	FNR 2013-124 SB			5,6	1.A	2,000	9.625	1,750	18,180	2,000					1.270	38.552	MON	19	40	09/27/2024	12/25/2043
3136AH-GQ-7	FNR 2013-124 SB			5,6	1.A	32,978	9.625	28,856	299,798	32,978					1.270	38.552	MON	317	656	09/27/2024	12/25/2043
3136AH-QK-9	FNR 2013-126 CS			5,6	1.A	23,650	5.773	27,307	473,008	23,650					1.470	101.334	MON	579	3,693	11/30/2023	09/25/2041
3136AH-NE-6	FNR 2013-128 PO	@		1.A	1.A	172,238	72.090	168,361	233,543	198,573		12,763				6.755	MAT			11/07/2022	12/01/2043
3136AH-NE-6	FNR 2013-128 PO	@		1.A	1.A	253,318	72.090	231,160	320,655	259,824		2,873				6.755	MAT			11/07/2022	12/01/2043
3136AH-E4-8	FNR 2013-130 GS			5,6	1.A	80,568	3.376	26,536	786,031	80,568					1.570		MON	1,028	6,885	02/23/2022	09/25/2033
3136AC-3A-7	FNR 2013-14 IG			6	1.A	429,301	16.793	424,074	2,525,301	429,301					4.000	43.027	MON	8,418	16,766	10/02/2024	03/01/2043
3136AC-VC-2	FNR 2013-20 IX			6	1.A	39,677	13.809	33,459	242,302	39,677					4.000	45.418	MON	808	9,693	10/17/2022	03/01/2043
3136AC-SB-3	FNR 2013-28 YS			5,6	1.A	23,406	10.844	34,127	314,705	23,406					1.470	74.402	MON	386	345	12/16/2024	07/25/2042
3136AB-XV-0	FNR 2013-3 IO			6	1.A	119,162	6.276	83,096	1,324,027	119,162					3.000	86.645	MON	3,310	39,734	10/03/2022	02/01/2033
3136AD-EP-0	FNR 2013-36 JI			6	1.A	63,810	2.173	23,728	1,091,931	63,810					3.000		MON	2,730	32,799	03/25/2021	04/25/2028
3136AC-FM-8	FNR 2013-4 JI			6	1.A	116,021	2.844	107,743	3,788,438	116,021					3.000		MON	9,471	—	12/16/2024	02/01/2028
3136AD-G3-7	FNR 2013-40 YI			6	1.A	260,687	5.869	206,579	3,519,831	260,687					3.500		MON	10,266	111,675	01/17/2024	06/01/2042
3136AD-T6-6	FNR 2013-41 HI			6	1.A	124,131	5.428	84,223	1,551,643	124,131					3.000		MON	3,879	46,576	08/02/2022	02/01/2033
3136AE-CG-0	FNR 2013-51 PI			6	1.A	68,668	6.722	65,794	978,791	68,668					3.000		MON	2,447	29,294	10/16/2023	11/01/2032
3136AE-CG-0	FNR 2013-51 PI			6	1.A	56,858	6.722	54,600	812,256	56,858					3.000		MON	600	24,462	10/16/2023	11/01/2032
3136AE-TS-6	FNR 2013-54 BS			5,6	1.A	34,698	9.417	27,809	295,306	34,698					1.470	38.093	MON	362	795	09/27/2024	06/25/2043
3136AE-WC-7	FNR 2013-54 PK	CF		1.A	1.A	200,215	84.370	179,704	212,995	209,154		2,721			1.400	2.746	MON	248	2,985	04/08/2022	05/25/2043
3136AE-E8-6	FNR 2013-59 DI			6	1.A	32,844	2.604	18,005	691,442	32,844					3.000		MON	1,729	20,769	03/21/2023	06/01/2028
3136AF-FR-0	FNR 2013-67 HT			1.A	1.A	1,293	92.410	1,226	1,327	1,302		1			3.000	3.134	MON	3	40	06/28/2013	07/25/2043
3136AH-4K-3	FNR 2014-04 KW			5	1.A	205,340	120.280	218,087	181,316	181,316		(8,107)			9.290		MON	1,404	15,772	08/11/2022	02/01/2044
3136AK-LB-7	FNR 2014-40 SP			5,6	1.A	63,115	6.981	81,030	1,160,727	63,115					1.470		MON	1,422	3,774	09/04/2024	10/25/2042
3136AH-6R-6	FNR 2014-6 PI			6	1.A	63,410	6.529	43,154	660,951	63,410					5.000		MON	2,754	30,046	01/18/2024	04/01/2043
3136AL-HP-9	FNR 2014-61 PL			1.A	1.A	7,767	91.058	6,579	7,225	7,659		(17)			2.750	2.366	MON	17	199	04/11/2018	07/25/2044
3136AM-WG-0	FNR 2015-06 KI	@		5,6	1.A	321,067	6.022	211,164	3,506,537	321,067						24.988	MON			06/22/2022	12/01/2042
3136AM-ZT-9	FNR 2015-10 SA			5,6	1.A	9,397	5.466	9,962	182,254	9,397					1.500	100.335	MON			12/27/2024	03/01/2045
3136AN-J9-9	FNR 2015-36 WI			6	1.A	58,967	4.880	39,352	806,385	58,967					3.500		MON	2,352	28,239	03/21/2023	06/01/2030
3136AP-NG-3	FNR 2015-50 SB			5,6	1.A	22,106	5.381	21,628	401,935	22,106					1.740		MON	583		12/27/2024	07/01/2045
3136AP-B6-8	FNR 2015-55 IO			5,6	1.A	11,684	4.437	11,209	252,631	11,684					1.230		MON	259	246	12/16/2024	08/01/2055
3136AP-B6-8	FNR 2015-55 IO			5,6	1.A	213,689	4.437	205,003	4,620,311	213,689					1.230		MON	4,736	4,637	12/16/2024	08/01/2055
3136AR-FE-3	FNR 2016-03 IP			6	1.A	96,339	19.373	101,572	524,295	96,339					4.000	39.778	MON	1,748	20,975	10/17/2022	02/01/2046
3136AS-6D-3	FNR 2016-52 PI			6	1.A	29,236	11.229	24,431	217,574	29,236					3.000	42.490	MON	544		12/12/2024	04/01/2046
3136AT-2M-5	FNR 2016-75 MI			6	1.A	98,096	6.674	81,045	1,214,336	98,096					3.500		MON	3,542	27,874	04/11/2024	10/01/2031
3136AU-XZ-9	FNR 2016-95 IU			6	1.A	61,671	9.484	55,374	583,865	61,671					4.000	88.106	MON	1,946	23,361	09/26/2023	02/01/2045
3136AV-AX-7	FNR 2017-1 IC			6	1.A	30,076	15.406	32,804	212,928	30,076					4.500	64.511	MON	798	7,107	03/07/2024	02/01/2046
3136B0-MQ-6	FNR 2017-105 EI			6	1.A	99,326	12.615	106,073	840,852	99,326					4.500	86.980	MON	3,153		12/12/2024	09/01/2045
3136AX-SW-6	FNR 2017-62 AS			5,6	1.A	97,252	9.901	49,698	501,946	97,252					1.470		MON	615	3,953	10/21/2020	08/25/2047
3136AX-4N-2	FNR 2017-76 SB			5,6	1.A	126,649	11.281	80,069	709,766	126,649					1.420	26.355	MON	840	5,248	09/23/2024	10/25/2057
3136AX-4N-2	FNR 2017-76 SB			5,6	1.A	54,400	11.281	43,066	381,757	54,400					1.420	26.355	MON	452	1,184	09/23/2024	10/25/2057
3136AY-SU-8	FNR 2017-85 SC			5,6	1.A	210,071	8.318	109,616	1,317,821	210,071					1.520		MON	1,669	11,010	12/06/2021	11/25/2047
3136B1-RS-5	FNR 2018-21 PO	@		1.A	1.A	108,226	74.260	103,702	139,647	122,075		6,271				5.344	MAT			09/14/2022	04/01/2048
3136B2-RA-2	FNR 2018-47 DI			6	1.A	12,108	4.413	12,390	280,765	12,108					5.000		MON	1,170		12/27/2024	07/01/2044
3136B0-WA-0	FNR 2018-8 SA			5,6	1.A	297,391	10.290	309,889	3,011,556	297,391					1.470		MON	3,689	23,730	09/22/2023	02/01/2048
3136B3-WM-8	FNR 2018-94 IO	@		5,6	1.A	232,705	2.532	120,864	4,773,444	232,705						54.515	MON			06/10/2022	07/01/2043
3136B3-ZR-4	FNR 2019-1 GI			6	1.A	59,682	5.669	53,598	945,458	59,682					3.500		MON	2,758		12/16/2024	02/01/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136B5-NQ-4	FNR 2019-31 S			6	1.A	205,947	10.049	181,940	1,810,527	205,947					1.370	38.319	MON	2,067	12,512	02/06/2023	07/25/2049
3136B4-6E-3	FNR 2019-33 NI			6	1.A	91,185	14.480	89,516	618,205	91,185					4.500	61.948	MON	2,318	27,826	04/27/2023	03/01/2048
3136B4-6S-2	FNR 2019-33 PI			6	1.A	68,832	20.401	79,674	390,539	68,832					4.500	45.023	MON	1,465	13,056	03/07/2024	12/01/2048
3136B5-KW-4	FNR 2019-34 JS			5,6	1.A	550,994	8.839	516,051	5,838,343	550,994					1.370	40.687	MON	6,665	11,119	11/04/2024	07/25/2049
3136B4-Q2-7	FNR 2019-36 SJ			5,6	1.A	443,228	10.010	353,171	3,528,182	443,228					1.370	34.557	MON	4,028	8,627	10/02/2024	07/25/2049
3136B6-2S-1	FNR 2019-62 SN			5,6	1.A	22,713	11.247	20,642	183,537	22,713					1.320	28.944	MON	202	176	12/12/2024	11/25/2049
3136B6-N9-0	FNR 2019-68 SC			6	1.A	299,122	11.155	293,337	2,629,643	299,122					1.320	36.161	MON	2,893	16,772	02/14/2023	11/25/2049
3136B7-ZU-8	FNR 2019-69 NI			6	1.A	183,597	7.828	140,214	1,791,186	183,597					3.500	78.846	MON	5,224	62,710	06/13/2023	10/01/2047
3136B7-C8-2	FNR 2019-69 SN			6	1.A	607,510	10.577	546,863	5,170,299	607,510					1.320	35.214	MON	5,687	33,017	01/11/2023	12/25/2049
3136B3-V6-4	FNR 2019-8 SA			5,6	1.A	9,146	9.125	9,965	109,204	9,146					1.370	48.647	MON	125		12/27/2024	03/25/2049
3136B8-WE-5	FNR 202-14 BI			6	1.A	123,651	16.683	122,244	732,745	123,651					4.000	38.850	MON	2,442	17,008	05/17/2024	03/01/2050
3136B8-NX-3	FNR 2020-1 AI			6	1.A	1,505,298	16.351	1,437,263	8,790,060	1,505,298					4.000	40.475	MON	29,300	320,017	01/12/2024	08/01/2058
3136B9-YK-7	FNR 2020-26 AI			6	1.A	151,937	6.117	123,920	2,025,823	151,937					3.000		MON	5,065	61,523	05/29/2024	04/01/2033
3136B9-YK-7	FNR 2020-26 AI			6	1.A	27,488	6.117	26,376	431,186	27,488					3.000		MON	946	7,678	05/29/2024	04/01/2033
3136BA-EG-5	FNR 2020-38 TI			6	1.A	96,539	20.695	110,992	536,325	96,539					4.000	22.444	MON	1,757	21,484	10/25/2022	06/01/2050
3136BA-EG-5	FNR 2020-38 TI			6	1.A	18,723	20.695	21,527	104,018	18,723					4.000	22.444	MON	347	4,133	10/25/2022	06/01/2050
3136BC-SC-5	FNR 2020-89 CA				1.A	111,354	89.290	109,261	122,367	112,315			388		2.000	2.529	MON	204	2,451	06/15/2022	10/01/2044
3136BD-MG-0	FNR 2020-94 WI			5,6	1.A	45,922	0.346	37,663	10,885,260	45,922					0.090	71.899	MON	816	7,216	04/24/2024	07/25/2050
3136BD-ND-6	FNR 2020-95 SD			5,6	1.A	1,048,691	0.987	967,062	97,979,891	1,048,691					0.250	74.088	MON	20,412	245,395	01/23/2024	06/25/2049
3136BD-ND-6	FNR 2020-95 SD			5,6	1.A	484,014	0.987	463,245	46,934,643	484,014					0.250	74.088	MON	9,778	117,072	01/23/2024	06/25/2049
3136BD-Y9-3	FNR 2021-01 IG			6	1.A	289,205	16.856	295,445	1,752,757	289,205					2.500	26.939	MON	3,652	43,823	05/19/2022	02/01/2051
3136BM-CF-3	FNR 2022-12 JT			5,6	1.A	71,573	0.219	71,655	32,719,127	71,573					0.050	96.128	MON	1,363	16,349	06/12/2023	11/01/2047
3136BM-CE-6	FNR 2022-12 TJ			5,6	1.A	96,786	0.441	95,849	21,734,430	96,786					0.100	86.589	MON	1,811	21,757	06/12/2023	11/01/2047
3136BM-SL-3	FNR 2022-17 NI			6	1.A	86,859	12.899	87,446	677,926	86,859					3.500	54.116	MON	1,977	23,730	08/07/2023	11/01/2048
3136BM-ZB-7	FNR 2022-23 AI			6	1.A	127,108	10.971	108,311	987,246	127,108					4.000	63.997	MON	3,291	39,501	07/11/2023	05/01/2052
3136BM-TS-7	FNR 2022-24 CI			6	1.A	469,309	12.843	365,293	2,844,294	469,309					4.000	47.249	MON	9,481	113,789	10/17/2022	05/01/2050
3136BM-XX-1	FNR 2022-26 CI			5,6	1.A	64,304	0.239	42,765	17,893,258	64,304					0.110		MON	1,640	20,574	12/08/2023	07/25/2049
3136BN-MC-7	FNR 2022-37 KI			6	1.A	297,781	10.563	181,687	1,720,035	297,781					4.500	43.008	MON	6,450	77,414	11/07/2023	07/01/2046
3136BN-NW-2	FNR 2022-37 NI			6	1.A	472,194	10.698	294,980	2,757,336	472,194					4.500	46.814	MON	10,340	124,094	12/11/2023	07/01/2046
3136BN-TL-0	FNR 2022-43 IM			5,6	1.A	62,712	0.855	43,995	5,145,589	62,712					0.380		MON	1,629	13,343	05/23/2024	11/25/2046
3136BN-EY-8	FNR 2022-45 BI			5,6	1.A	433,660	0.221	229,297	103,754,218	433,660					0.190		MON	16,428	142,575	12/07/2023	11/25/2046
3136BN-FC-5	FNR 2022-45 DI			5,6	1.A	936,340	0.314	845,694	269,329,372	936,340					0.110		MON	24,689	180,311	05/30/2024	12/25/2046
3136BN-E8-5	FNR 2022-49 TI			6	1.A	330,677	13.527	283,442	2,095,381	330,677					5.000	62.171	MON	8,731	43,185	07/09/2024	12/01/2048
3136BN-JK-3	FNR 2022-51 PS			5,6	1.A	55,403	9.188	61,009	664,010	55,403					1.380	45.524	MON	764		12/27/2024	08/25/2052
3136BN-R9-9	FNR 2022-53 AI			6	1.A	471,508	14.265	409,190	2,868,487	471,508					4.500	48.548	MON	10,757	129,098	07/24/2023	03/01/2048
3136BN-J6-4	FNR 2022-54 KI			5,6	1.A	97,195	0.334	94,439	28,275,016	97,195					0.100		MON	2,356	4,619	07/15/2022	07/25/2052
3136BM-AJ-7	FNR 2022-9 BI			6	1.A	150,211	9.910	127,366	1,285,227	150,211					3.000	60.349	MON	3,213	38,564	03/04/2022	09/25/2048
3136BP-RS-2	FNR 2022-90 GI			6	1.A	249,337	15.854	204,025	1,286,899	249,337					5.500	49.369	MON	5,898	70,795	11/17/2023	01/01/2036
3136BQ-EK-1	FNR 2023-37 T			5,6	1.A	120,846	4.272	118,001	2,762,201	120,846					1.000	55.235	MON	2,302	27,626	08/07/2023	09/01/2049
3136BQ-GH-6	FNR 2023-40 IT			5,6	1.A	68,894	2.493	78,515	3,149,433	68,894					0.550	77.746	MON	1,443	17,323	12/22/2023	11/25/2041
3136BQ-GJ-2	FNR 2023-40 TA			6	1.A	67,385	2.553	72,436	2,837,281	67,385					0.600	76.373	MON	1,419	17,024	12/22/2023	10/25/2040
3136BQ-GG-8	FNR 2023-40 TI			5,6	1.A	60,926	2.414	76,527	3,170,142	60,926					0.500	79.160	MON	1,321	10,555	05/01/2024	10/25/2041
3136BQ-JQ-3	FNR 2023-42 TB			5,6	1.A	14,695	3.415	14,338	419,855	14,695					1.000	69.229	MON	350	4,200	10/16/2023	12/01/2049
3136BQ-MX-4	FNR 2023-42 TC			5,6	1.A	20,790	4.053	20,427	504,005	20,790					1.000	51.757	MON	420	5,040	10/16/2023	09/01/2049
3136BQ-UT-4	FNR 2023-53 TJ			5,6	1.A	317,303	3.069	273,348	8,906,748	317,303					1.000		MON	7,422	89,084	11/08/2023	07/25/2039
3136BS-AZ-8	FNR 2024-32 GI			6	1.A																

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136FA-AA-8	FNS 313 1%	@			1.A	16,907	90.184	16,573	18,377	17,902		304				1.712	MON			05/12/2020	06/25/2031
3136FA-XR-6	FNS 331 12			5,6	1.A	9,998	14.826	9,264	62,489	9,998					6.500	81.708	MON	338	2,708	04/30/2024	02/01/2033
3136FA-B4-1	FNS 334 16			6	1.A	12,034	12.972	9,756	75,213	12,034					6.500	78.586	MON	407	3,259	04/30/2024	02/01/2033
3136FA-6R-6	FNS 343 19			6	1.A	41,570	12.941	30,523	235,858	41,570					6.000	68.494	MON	1,179	14,155	03/22/2023	10/01/2033
3136FC-QM-1	FNS 356 17			6	1.A	22,284	15.508	18,936	122,105	22,284					6.000	62.713	MON	611	4,792	04/08/2024	01/01/2035
3136FC-RX-6	FNS 357 2			6	1.A	56,036	16.075	52,029	323,671	56,036					5.000	02.12/2021	MON	1,349	16,188	02/12/2021	03/25/2035
3136FC-ZM-1	FNS 365 12			6	1.A	40,240	15.819	33,122	209,378	40,240					5.500	60.715	MON	960	11,520	04/13/2021	12/25/2035
3136FC-W4-4	FNS 373 1	@			1.A	141,716	82.860	123,606	149,175	145,817		1,394				0.961	MON			10/14/2020	07/25/2036
3136FE-M2-5	FNS 381 5			6	1.A	89,136	15.091	75,255	498,660	89,136					5.500	60.052	MON	2,286	27,431	03/21/2023	12/01/2035
3136FF-PN-3	FNS 383 41			6	1.A	117,523	20.138	108,812	540,335	117,523					6.000	51.235	MON	2,702	32,427	04/12/2023	04/01/2038
3136FE-U6-7	FNS 384 30			6	1.A	74,750	20.251	68,034	335,957	74,750					6.500	51.819	MON	1,820	21,844	03/22/2023	08/01/2037
3136FE-W6-5	FNS 385 10			6	1.A	93,543	16.665	76,982	461,940	93,543					5.500	51.604	MON	2,117	25,412	03/22/2023	09/01/2037
3136FE-X3-1	FNS 385 15			6	1.A	70,906	16.780	56,323	335,648	70,906					6.000	52.263	MON	1,678	20,144	04/12/2023	07/01/2037
3136FE-X8-0	FNS 385 20			6	1.A	139,301	21.071	129,736	615,695	139,301					6.500	51.219	MON	3,335	40,031	03/22/2023	08/01/2037
3136FE-X9-8	FNS 385 21			6	1.A	50,320	18.866	42,193	223,643	50,320					6.500	51.418	MON	1,211	14,540	03/22/2023	08/01/2037
3136FE-Y9-7	FNS 387 5			6	1.A	25,081	13.755	22,256	161,810	25,081					5.000	64.819	MON	674	5,325	04/08/2024	03/01/2038
3136FF-TK-5	FNS 389 4			6	1.A	112,142	21.102	104,591	495,654	112,142					6.000	45.316	MON	2,478	29,742	05/22/2023	03/01/2038
3136FG-3X-3	FNS 407 16			6	1.A	72,611	16.749	62,769	374,765	72,611					5.000	44.781	MON	1,562	12,368	04/08/2024	01/01/2040
3136FL-CY-0	FNS 409 71			5,6	1.A	52,412	15.660	49,369	315,261	52,412					4.000	44.526	MON	1,051	12,613	10/17/2022	04/01/2042
3136FL-FL-5	FNS 409 C17			6	1.A	96,162	18.106	97,745	539,856	96,162					4.000	40.577	MON	1,800	3,589	10/23/2024	11/01/2041
3136FL-FT-8	FNS 409 C24			6	1.A	152,391	19.462	152,580	784,003	152,391					4.500	39.181	MON	2,940	35,287	07/24/2023	04/01/2042
3136FL-FC-5	FNS 409 C9			6	1.A	10,675	1.205	1,677	139,144	10,675					4.500		MON	522	6,284	07/29/2020	03/25/2027
31395Q-SA-9	FNS 413 C16			6	1.A	200,315	8.408	187,145	2,225,718	200,315					3.500	95.049	MON	6,492	71,021	01/22/2024	07/01/2032
31395Q-ES-5	FNS 414 S1			5,6	1.A	49,078	10.168	44,357	436,250	49,078					1.420	41.452	MON	516	1,121	10/08/2024	10/25/2042
31395Q-G2-0	FNS 417 C35			6	1.A	60,129	2.867	37,270	1,300,087	60,129					2.500		MON	2,709	32,528	07/20/2022	02/01/2028
31395Q-3C-2	FNS 418 C12			6	1.A	413,372	8.091	346,344	4,280,875	413,372					3.000	80.385	MON	10,702	128,464	05/06/2022	08/01/2033
31395Q-5P-1	FNS 419 C2			6	1.A	50,898	3.004	37,492	1,248,064	50,898					3.000		MON	3,120	29,968	02/05/2024	05/01/2029
31397V-GB-7	FNS 421 C4			6	1.A	47,039	6.460	37,331	577,836	47,039					4.500		MON	2,167	26,020	09/14/2023	01/01/2030
31422M-EY-8	FNS 425 119			5,6	1.A	22,103	14.273	21,033	147,357	22,103					3.500	45.089	MON	430	5,158	03/14/2023	09/01/2047
31422M-FF-8	FNS 425 126			5,6	1.A	36,899	16.165	35,609	220,290	36,899					4.000	45.270	MON	734	8,813	03/14/2023	09/01/2047
31422M-SF-4	FNS 425 C24			6	1.A	154,970	18.245	176,717	968,560	154,970					3.500	42.923	MON	2,825	33,906	08/10/2022	09/01/2047
31422M-RQ-1	FNS 425 C9			6	1.A	231,146	16.560	225,156	1,359,681	231,146					3.500	37.591	MON	3,966	47,597	08/01/2022	04/01/2049
31422M-Y3-4	FNS 426 277			5,6	1.A	143,779	13.595	135,979	1,000,204	143,779					3.000	41.665	MON	2,501	30,013	09/06/2022	08/01/2051
31423Y-KJ-7	FNS 428 C34			5,6	1.A	109,464	5.979	113,831	1,903,718	109,464					2.010	97.452	MON	3,189	38,602	04/25/2023	01/01/2028
31423Y-KK-4	FNS 428 C35			5,6	1.A	480,166	12.403	529,386	4,268,143	480,166					2.330	37.798	MON	8,287	99,558	06/12/2023	06/01/2052
31423Y-KL-2	FNS 428 C36			5,6	1.A	287,813	18.646	309,978	1,662,457	287,813					4.050	39.338	MON	5,611	67,412	05/12/2023	01/01/2053
31423Y-US-6	FNS 429 222			6	1.A	95,033	10.123	83,653	826,370	95,033					3.000	53.887	MON	2,066	24,796	09/12/2023	04/01/2052
31423Y-UT-4	FNS 429 223			6	1.A	61,970	10.945	58,981	538,870	61,970					3.000	53.887	MON	1,347	16,170	09/12/2023	04/01/2052
31423Y-UU-1	FNS 429 224			6	1.A	44,105	10.983	42,123	383,523	44,105					3.000	53.238	MON	959	11,508	09/12/2023	10/01/2037
31423Y-UV-9	FNS 429 225			6	1.A	29,219	10.942	27,800	254,077	29,219					3.000	53.887	MON	635	7,624	09/12/2023	02/01/2052
31423Y-UX-5	FNS 429 227			6	1.A	376,790	10.910	360,390	3,303,361	376,790					3.000	56.217	MON	8,258	57,542	05/17/2024	04/01/2052
31423Y-VC-0	FNS 429 232			6	1.A	673,522	13.084	661,947	5,059,322	673,522					3.500	49.397	MON	14,756	177,121	06/20/2023	04/01/2052
31423Y-VD-8	FNS 429 233			6	1.A	128,155	12.981	126,153	971,795	128,155					3.500	51.969	MON	2,834	34,022	06/20/2023	05/01/2050
31423Y-VE-6	FNS 429 234			6	1.A	160,988	13.205	159,688	1,209,300	160,988					3.500	51.089	MON	3,527	42,337	06/20/2023	02/01/2038
31424Q-MN-2	FNS 430 C63			5,6	1.A	54,996	5.120	53,956	1,053,813	54,996					1.950	101.034	MON	1,712	20,643	07/28/2023	06/01/2037
31424Q-MQ-5	FNS 430 C65			5,6	1.A	46,666	9.622	44,900	466,659	46,666					2.390	48.999	MON	929	11,177	07/28/2023	04/01/2042
31424Q-MS-1	FNS 430 C67			5,6	1.A	168,867	16.147	149,408	925,296	168,867					4.420	40.228	MON	3,408	41,109	12/18/2023	02/25/2053
31423Y-S3-4	FNS 431 C55			5,6	1.A	36,518	5.198	31,310	602,365	36,518					2.440		MON	1,225	14,686	07/28/2023	04/01/2038
31423Y-5G-0	FNS 432 C24			5,6	1.A	66,266	7.544	65,026	861,994	66,266					2.370	75.660	MON	1,702	20,543	06/14/2023	12/01/2037
31423Y-5J-4	FNS 432 C26			5,6	1.A	209,729	17.646	208,503	1,181,569	209,729					4.290	37.193	MON	4,224	50,765	06/15/2023	01/01/2053
31423X-ZY-0	FNS 433 C46			5,6	1.A	46,127	5.738	37,475	653,128	46,127					2.490	88.477	MON	1,355	16,335	07/28/2023	03/01/2038
31423X-A2-7	FNS 433 C48			5,6	1.A	169,114	16.925	152,652	901,940	169,114					4.220	36.435	MON	3,172	38,069	07/28/2023	03/01/2053

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31424U-BE-5	FNS 435 C29			5,6	1.A	55,790	7.408	51,259	691,965	55,790					2.640	79.501	MON	1,522	18,244	09/11/2023	05/01/2038
31424U-BF-2	FNS 435 C30			5,6	1.A	356,791	12.518	336,279	2,686,425	356,791					2.440	33.368	MON	5,462	16,314	09/10/2024	08/01/2052
31424U-BG-0	FNS 435 C31			5,6	1.A	98,302	18.046	91,413	506,549	98,302					4.920	40.885	MON	2,077	22,748	01/11/2024	06/01/2053
31424U-AF-3	FNS 435 C6			6	1.A	154,814	11.520	138,861	1,205,365	154,814					4.000	65.067	MON	4,018	48,230	09/08/2023	03/01/2038
31424U-AG-1	FNS 435 C7			6	1.A	103,551	12.392	83,463	673,500	103,551					4.500	53.546	MON	2,526	30,317	09/08/2023	05/01/2038
31424U-GY-6	FNS 436 C35			5,6	1.A	37,940	8.816	33,449	379,400	37,940					3.040	68.818	MON	961	12,660	11/30/2023	04/01/2038
31424U-HA-7	FNS 436 C37			5,6	1.A	89,095	17.087	76,355	446,871	89,095					4.480	33.438	MON	1,668	20,072	11/22/2023	11/01/2051
31424U-PN-0	FNS 437 C16			6	1.A	386,534	12.145	307,821	2,534,652	386,534					4.500	58.153	MON	9,505	75,788	04/25/2024	05/01/2038
31424U-WS-1	FNS 438 C35			5,6	1.A	26,247	8.620	20,685	239,972	26,247					3.170	63.262	MON	634	8,376	11/30/2023	08/01/2038
31424U-L3-8	FNS 439 C33			5,6	1.A	23,056	10.268	15,398	149,960	23,056					4.480	52.841	MON	560	7,490	11/30/2023	09/01/2038
31424V-EU-4	FNS 441 C21			5,6	1.A	39,633	10.589	39,733	375,225	39,633					3.450	72.131	MON	1,079	4,280	08/15/2024	05/01/2039
313921-6U-7	FNW 2001-W4 AF6			5	1.A	5,313	99.621	4,993	5,012	5,224		(25)			5.110	4.414	MON	21	300	03/08/2021	01/25/2032
31392E-T5-9	FNW 2002-W10 A7			5	1.A	25,612	96.256	23,148	24,048	25,398		(51)			4.680	4.228	MON	94	1,109	07/28/2020	08/25/2042
31392D-Q4-7	FNW 2002-W8 I01			5,6	1.A	32,093	1.079	35,178	3,260,239	32,093					0.290	88.552	MON	788	9,578	09/17/2020	06/25/2042
31393D-TZ-4	FNW 2003-W10 1AIO			6	1.A	150,664	2.152	157,202	7,304,913	150,664					0.480	86.753	MON	2,922	23,620	04/03/2024	06/01/2043
31393D-UW-9	FNW 2003-W10 3AIO			6	1.A	371,221	1.391	223,294	16,052,792	371,221					0.600	92.616	MON	8,026	80,104	02/20/2024	06/01/2043
31393E-LJ-6	FNW 2003-W12 I102			5,6	1.A	175,431	6.416	173,164	2,698,939	175,431					1.970	78.097	MON	4,431	53,092	09/21/2022	06/01/2043
31393E-LJ-6	FNW 2003-W12 I102			5,6	1.A	72,090	6.416	83,152	1,296,009	72,090					1.970	78.097	MON	2,128	25,560	09/21/2022	06/01/2043
31393C-7C-1	FNW 2003-W13 AF5			5	1.A	116,223	100.070	119,902	119,818	117,821		770			4.870	5.626	MON	486	5,835	11/07/2022	10/01/2033
31393E-6L-8	FNW 2003-W14 I102			5,6	1.A	116,468	3.316	106,540	3,212,920	116,468					1.020	97.930	MON	2,731	32,955	07/15/2020	09/25/2043
31393A-R3-3	FNW 2003-W4 5A	CF		5	1.A	118,500	98.270	114,166	116,176	118,284		(80)			4.190	4.047	MON	406	4,791	03/18/2022	10/25/2042
31393U-4M-2	FNW 2004-W1 I102			5,6	1.A	27,361	1.520	21,465	1,412,189	27,361					0.550	94.802	MON	647	7,761	07/15/2020	11/24/2043
31393U-4M-2	FNW 2004-W1 I102			5,6	1.A	14,209	1.520	11,148	733,389	14,209					0.550	94.802	MON	336	4,038	07/15/2020	11/24/2043
31394A-LV-6	FNW 2004-W10 A6	CF		1	1.A	115,835	101.740	104,872	103,079	112,622		(770)			5.750	4.562	MON	494	5,942	06/29/2020	08/25/2034
31394A-MQ-6	FNW 2004-W10 I03			6	1.A	28,159	0.627	25,110	4,004,851	28,159					0.220		MON	734	7,232	02/22/2024	08/01/2034
31394B-2B-9	FNW 2004-W15 2AF	CF		5	1.A	68,596	99.010	71,257	71,970	69,056		76			4.930	5.261	MON	296	4,061	04/03/2020	08/25/2044
31394B-2C-7	FNW 2004-W15 2AS			5,6	1.A	18,187	3.713	3,714	100,024	18,187					1.190	55.234	MON	99	736	10/07/2020	08/25/2044
31393X-E3-7	FNW 2004-W3 I02			6	1.A	30,964	0.294	18,794	6,392,505	30,964					0.150		MON	799	8,217	02/28/2024	05/01/2034
31393X-WJ-2	FNW 2004-W3 PO	@		1	1.A	89,150	84.613	80,300	94,903	93,432		1,520				1.641	MON			10/14/2020	05/25/2034
31393Y-Y3-3	FNW 2004-W6 I03			5,6	1.A	22,738	0.637	27,671	4,344,022	22,738					0.160		MON	579	7,132	02/26/2021	07/25/2034
31394A-LJ-3	FNW 2004-W8 1AIO			5,6	1.A	51,632	0.354	21,192	5,986,332	51,632					0.240		MON	1,197	15,670	06/22/2020	06/25/2044
31392U-ZA-5	FSPC T-48 AIO2			5,6	1.A	6,752	1.478	12,773	864,227	6,752					0.210		MON	151	1,826	02/09/2023	07/01/2033
31392U-ZA-5	FSPC T-48 AIO2			5,6	1.A	33,467	1.478	68,819	4,656,235	33,467					0.210		MON	815	9,881	02/09/2023	07/01/2033
31393L-FP-3	FSPC T-54 4A	CF		5	1.A	78,585	95.020	72,673	76,482	77,046		(566)			4.270	3.490	MON	272	3,233	03/16/2022	02/25/2043
31393R-GH-7	FSPC T-56 AIO			5,6	1.A	725,477	2.236	589,878	26,380,970	725,477					0.520	53.584	MON	11,432	69,391	06/28/2024	05/01/2043
31394J-DB-0	FSPC T-57 2A1			5	1.A	29,948	96.408	26,984	27,989	29,684		(60)			4.870	4.392	MON	114	1,271	07/20/2020	07/25/2043
31394P-PT-4	FSPC T-59 1AX			6	1.A	30,483	0.628	14,941	2,379,148	30,483					0.300		MON	595	5,854	02/22/2024	10/01/2043
36179U-T9-3	G2 MA5976 3 ½%			1	1.A	2,616	87.583	2,283	2,606	2,615		-			3.500	3.480	MON	8	91	08/13/2019	06/20/2049
36179U-3T-7	G2 MA6210 3 ½%			1	1.A	18,978	87.582	15,827	18,071	18,876		(21)			3.500	3.239	MON	53	634	10/21/2019	10/20/2049
36179U-6L-1	G2 MA6275 3 ½%	CF		1	1.A	48,777	89.240	42,159	47,242	48,610		(35)			3.500	3.329	MON	138	1,655	11/29/2019	11/20/2049
36179V-HG-8	GNMA MA6531			1	1.A	21,643	86.245	18,303	21,222	21,598		(10)			3.000	2.901	MON	53	638	03/19/2020	03/20/2050
38373Q-GV-7	GNR 2003-34 IA			6	1.A	40,406	0.017	57	336,714	40,406					6.500	70.010	MON	1,824	21,927	04/27/2021	04/20/2033
38374G-6F-4	GNR 2004-46 S			5,6	1.A	103,047	5.600	32,975	588,839	103,047					2.620	62.326	MON	1,286	10,450	01/27/2022	06/20/2034
38374J-VH-6	GNR 2004-83 AK			5	1.A	16,896	95.371	12,116	12,704	15,887		(356)			2.960	0.356	MON	31	62	03/16/2021	10/16/2034
38374J-LG-9	GNR 2004-89 LS			5	1.A	26,772	106.712	21,162	19,831	24,529		(423)			7.840	4.802	MON	130	968	01/26/2021	10/16/2034
38374L-FA-4	GNR 2005-46 AZ	@		1	1.A	222,061	98.212	198,351	201,962	216,543		(477)			4.500	4.500	MON	7,555	2,255	04/20/2024	06/20/2035
38375J-TD-7	GNR 2007-17 JI			5,6	1.A	38,370	8.762	52,224	596,032	38,370					2.300	73.298	MON	1,142	5,392	05/16/2024	04/16/2037
38375J-SZ-9	GNR 2007-17 SI			6	1.A	59,478	6.502	41,528	638,695	59,478					1.680	60.390	MON	894	5,476	12/16/2022	04/16/2037
38375K-AR-3	GNR 2007-26 SB			5,6	1.A	80,298	0.885	6,933	783,392	80,298					0.270	57.195	MON	176	20	10/26/2021	05/20/2037
38375K-W4-0	GNR 2007-45 QB			5,6	1.A	81,619	5.919	69,015	1,165,987	81,619					2.120	76.154	MON	2,060	1,836	12/11/2024	07/20/2037
38375L-UY-4	GNR 2007-57 QA			5,6	1.A	58,068	5.218	31,077	595,567	58,068					2.020	57.099	MON	1,003	7,041	06/30/2023	10/01/2037
38375J-HY-4	GNR 2007-6 SA			5,6	1.A	138,209	6.165	67,490	1,094,724	138,209					2.870	54.909	MON	2,618	22,217	07/24/2023	02/01/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38375L-XM-7	GNR 2007-68 SB			5,6	1.A	35,903	2.644	12,982	490,985	35,903					2.080	68.733	MON	851	3,829	05/24/2024	11/20/2037
38375L-6N-5	GNR 2007-82 SA			5,6	1.A	112,153	1.211	12,783	1,055,559	112,153					2.050	59.215	MON	1,803	12,789	04/20/2023	12/20/2027
38375P-CK-5	GNR 2008-01 PO	@			1.A	9,853	95.542	10,519	11,009	11,009		297				1.637	MON			07/02/2020	05/20/2024
38375P-PS-4	GNR 2008-13 BF			5	1.A	146,032	99.720	137,380	137,766	143,089		(1,756)			6.050	4.622	MON	695	4,903	04/24/2023	02/01/2028
38375P-RD-5	GNR 2008-13 SJ			5	1.A	544,421	107.980	511,188	473,410	521,434		(14,013)			6.550	3.352	MON	2,584	18,228	05/10/2023	02/01/2038
38375P-FQ-9	GNR 2008-4 PE			5	1.A	364,515	107.450	354,454	329,878	351,935		(7,543)			6.590	4.080	MON	1,812	13,562	04/28/2023	01/01/2038
38375Q-V3-0	GNR 2008-51 SE			5,6	1.A	57,296	6.865	68,406	996,448	57,296					1.740	68.024	MON	1,445	5,878	05/30/2024	06/16/2038
38375D-CA-4	GNR 2008-60 SA			5,6	1.A	146,905	4.275	54,610	1,277,431	146,905					2.390	52.635	MON	2,544	19,781	07/24/2023	07/01/2038
38375X-M6-8	GNR 2008-66 SN			6	1.A	80,473	3.008	27,664	919,694	80,473					1.570	61.627	MON	1,203	6,736	02/01/2023	08/20/2038
38376J-KP-8	GNR 2009-104 SD			5,6	1.A	150,197	8.676	121,219	1,397,179	150,197					1.840	53.633	MON	2,142	4,892	09/23/2024	11/16/2039
38376P-A7-5	GNR 2009-116 SJ			5,6	1.A	183,616	9.262	171,135	1,847,709	183,616					1.970	51.227	MON	3,033	21,257	06/27/2023	12/01/2039
38376P-XC-9	GNR 2009-117			5,6	1.A	190,835	5.131	217,595	4,240,785	190,835					1.290	64.557	MON	4,559	15,166	05/14/2024	12/16/2039
38376P-ML-1	GNR 2009-118 AS			5,6	1.A	77,865	8.710	106,385	1,221,408	77,865					1.890	66.010	MON	1,924	8,111	05/16/2024	12/16/2039
38375A-SD-7	GNR 2009-121 CI			6	1.A	295,471	17.281	287,664	1,664,626	295,471					4.500	26.901	MON	6,242	74,916	05/18/2023	12/01/2039
38374X-XB-6	GNR 2009-24 SN			5,6	1.A	12,637	3.082	10,386	336,984	12,637					1.620		MON	455	735	11/06/2024	09/20/2038
38374X-XN-0	GNR 2009-24 WB				1.A	42,279	99.481	39,400	39,605	41,700		(103)			5.000	4.496	MON	165	1,988	09/26/2018	03/20/2039
38374X-PX-7	GNR 2009-25 NA				1.A	15,354	98.811	14,276	14,448	15,087		(48)			4.500	3.986	MON	54	653	10/24/2018	07/20/2035
38374U-XY-2	GNR 2009-42 BI			6	1.A	37,999	14.245	28,489	199,994	37,999					6.000	56.839	MON	1,000	12,002	05/31/2023	06/01/2039
38374T-6A-7	GNR 2009-47 KS			5,6	1.A	169,770	6.917	123,611	1,787,055	169,770					1.540	52.427	MON	2,293	12,837	04/20/2023	06/01/2039
38374V-2R-9	GNR 2009-50 SW			5,6	1.A	34,698	7.028	34,226	486,991	34,698					1.520	70.747	MON	617	522	12/16/2024	07/20/2039
38376F-RP-9	GNR 2009-66 TZ 6%	CF			1.A	104,640	103.700	92,057	88,772	101,885		(640)			6.000	4.583	MON	444	5,352	05/04/2020	03/16/2039
38373A-P4-2	GNR 2009-69 IN			6	1.A	81,575	11.167	54,794	490,676	81,575					5.500	65.870	MON	2,249	26,993	03/27/2023	08/01/2039
38376C-KP-3	GNR 2009-75 JI			6	1.A	40,116	8.520	24,198	284,010	40,116					6.000	82.784	MON	1,420	17,046	07/26/2023	08/01/2039
38376C-Z3-6	GNR 2009-89 CS			5,6	1.A	13,268	3.475	15,864	456,522	13,268					1.770		MON	673	2,115	07/29/2024	07/20/2039
38377J-6Y-4	GNR 2010-113 SM			5,6	1.A	39,015	11.130	41,356	371,573	39,015					1.570	48.733	MON	486	1,079	10/08/2024	09/20/2040
38377K-VZ-0	GNR 2010-121 SE			5,6	1.A	36,528	8.673	43,697	503,830	36,528					1.520	56.886	MON	638	1,843	08/01/2024	09/20/2040
38377J-YM-9	GNR 2010-125 SD			5,6	1.A	345,021	0.096	4,907	5,111,420	345,021					2.170		MON	9,243	32,553	08/08/2024	01/16/2040
38377M-HW-9	GNR 2010-133 SD			5,6	1.A	22,902	5.056	7,237	143,136	22,902					1.560	51.739	MON	186	1,049	07/20/2021	10/16/2040
38377L-T4-0	GNR 2010-134 SL			5,6	1.A	48,978	4.344	53,190	1,224,439	48,978					2.140		MON	2,184	7,564	07/26/2024	10/20/2040
38376W-CP-8	GNR 2010-14 KS			5,6	1.A	34,205	6.365	31,102	488,637	34,205					1.940	79.138	MON	790	5,441	09/06/2023	02/01/2040
38377N-G7-3	GNR 2010-157 SH	CF		5	1.A	148,474	77.560	96,770	124,768	143,732		(1,348)			0.670	-0.311	MON	70	53	04/01/2020	02/20/2040
38377R-JY-2	GNR 2010-163 IO			6	1.A	379,020	15.788	386,063	2,445,292	379,020					5.000	65.871	MON	10,189	81,282	04/25/2024	12/01/2040
38377R-WP-6	GNR 2010-166 PI			6	1.A	59,836	8.712	42,018	482,304	59,836					5.000	78.997	MON	2,010	24,128	01/28/2021	04/16/2040
38376V-PU-5	GNR 2010-26 JI			6	1.A	39,480	22.198	46,126	207,791	39,480					5.000	44.034	MON	866	4,329	07/26/2024	02/01/2040
38376V-PU-5	GNR 2010-26 JI			6	1.A	53,593	22.198	57,506	259,060	53,593					5.000	44.034	MON	1,079	10,754	07/26/2024	02/01/2040
38376W-S3-0	GNR 2010-35 DS			5,6	1.A	5,818	7.850	7,943	101,179	5,818					1.200	62.389	MON	101	239	08/05/2024	03/01/2040
38376W-S3-0	GNR 2010-35 DS			5,6	1.A	10,880	7.850	12,892	164,225	10,880					1.200	62.389	MON	164	613	08/05/2024	03/01/2040
38376W-S3-0	GNR 2010-35 DS			5,6	1.A	203,363	7.850	266,066	3,389,381	203,363					1.200	62.389	MON	3,389	12,648	08/05/2024	03/01/2040
38376W-S3-0	GNR 2010-35 DS			5,6	1.A	5,530	7.850	2,801	35,680	5,530					1.200	62.389	MON	36	(203)	08/05/2024	03/01/2040
38377E-EZ-3	GNR 2010-42 BS			5,6	1.A	32,023	11.774	32,088	272,534	32,023					2.000	48.430	MON	454	1,317	09/10/2024	04/20/2040
38377G-L3-1	GNR 2010-76 SH			5,6	1.A	87,081	11.031	96,060	870,814	87,081					2.020	51.301	MON	1,466	5,773	07/18/2024	05/20/2040
38375B-FJ-6	GNR 2010-H19 BI			5,6	1.A	20,833	3.559	24,715	694,447	20,833					1.450		MON	839	14,712	07/31/2023	08/01/2060
38375B-HE-5	GNR 2010-H22 CI			5,6	1.A	11,325	5.782	13,096	226,506	11,325					2.370		MON	447	5,709	07/31/2023	10/01/2060
38377X-DN-9	GNR 2011-102 SB			5,6	1.A	210,736	7.249	175,841	2,425,732	210,736					0.990	49.103	MON	2,001	3,515	10/02/2024	07/20/2041
38377X-A7-7	GNR 2011-133 GI			6	1.A	345,758	13.326	205,925	1,545,289	345,759					5.750	40.787	MON	7,405	59,104	04/23/2024	09/01/2041
38377Y-T3-4	GNR 2011-134 BI			6	1.A	7,532	2.290	5,810	253,699	7,532					3.500		MON	740	3,660	07/26/2024	10/01/2026
38377Y-Q6-0	GNR 2011-139 MI			6	1.A	2,444	0.010	4	40,099	2,444					4.000		MON	134	1,576	01/28/2021	12/16/2025
38378A-MF-5	GNR 2011-146 EI			6	1.A	30,391	15.894	26,467	166,525	30,391					5.000	49.155	MON	694	8,328	04/13/2023	11/01/2041
38377T-RY-9	GNR 2011-30 SA			5,6	1.A	503,318	9.406	490,274	5,212,351	503,318					2.040	52.294	MON	8,861	30,258	07/17/2024	02/16/2041
38377Q-YA-9	GNR 2011-39 NI			6	1.A	37,733	0.014	35	251,552	37,733					5.500	73.796	MON	1,153	13,832	03/27/2023	09/01/2039
38377U-D7-0	GNR 2011-50 PS			5,6	1.A	22,138	9.169	25,775	281,113	22,138					1.620	72.000	MON	380	854	10/17/2024	02/20/2041
38377V-E4-4	GNR 2011-69 SB			5	1.A	71,259	5.773	69,284	1,200,145	71,259		99			0.870	55.771	MON	870	1,360	08/05/2024	05/20/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38377W-JJ-4	GNR 2011-72 SK			5,6	1.A	61,612	7.746	63,107	814,701	61,612					1.670	68.587	MON	1,134	1,844	11/08/2024	05/20/2041
38375B-KQ-4	GNR 2011-H07 FI			6	1.A	118,203	2.835	129,216	4,557,233	118,203					1.240		MON	4,709	63,003	09/20/2023	02/01/2061
38375B-KT-8	GNR 2011-H08 CI			6	1.A	45,580	1.814	48,997	2,701,062	45,580					1.090		MON	2,453	29,308	08/04/2023	02/01/2061
38375B-MD-1	GNR 2011-H15 AI			5,6	1.A	2,810	2.685	3,262	121,494	2,810					1.540		MON	156	1,853	07/31/2023	06/01/2061
38375B-MY-5	GNR 2011-H20 AI			5,6	1.A	124,043	1.958	126,401	6,454,283	124,043					1.260		MON	6,777	78,819	09/25/2023	09/01/2061
38375G-G5-4	GNR 2012-104 BI			5,6	1.A	2,050	0.627	219	34,887	2,050					4.000		MON	116	1,404	01/29/2021	08/30/2025
38377X-4F-6	GNR 2012-136 PI			6	1.A	41,825	2.595	19,961	769,201	41,825					3.500		MON	2,244	26,940	09/22/2021	02/20/2041
38378G-RL-4	GNR 2012-143 IC			6	1.A	15,626	16.675	17,517	105,048	15,626					5.000	64.422	MON	438	2,622	06/28/2024	10/01/2041
38378D-JU-0	GNR 2012-18 IA			5,6	1.A	31,845	0.277	4213	1,520,949	31,845					0.580	83.944	MON	735	8,825	11/02/2023	07/20/2039
38378D-LV-5	GNR 2012-20 GI			6	1.A	167,440	26.615	160,954	604,748	167,440					4.000	21.844	MON	2,016	2,016	11/06/2024	02/01/2042
38378D-3F-0	GNR 2012-34 SD			5,6	1.A	24,997	9.606	27,840	289,820	24,997					1.540	48.857	MON	372		12/27/2024	03/16/2042
38375C-WH-9	GNR 2012-43 SN			5,6	1.A	34,299	12.429	32,793	263,842	34,299					2.090	40.547	MON	460	784	10/17/2024	04/16/2042
38375G-B8-3	GNR 2012-98 SA			5,6	1.A	181,507	8.780	145,288	1,654,766	181,507					1.590	44.787	MON	2,193	5,658	09/10/2024	08/16/2042
38375B-RD-6	GNR 2012-H10 SI			5,6	1.A	33,187	3.199	32,054	1,001,881	33,187					1.370		MON	1,144	15,463	07/31/2023	12/01/2061
38375B-SZ-6	GNR 2012-H13 FI			6	1.A	296,285	3.590	283,620	7,900,932	296,285					1.530		MON	10,074	144,449	08/02/2023	05/01/2062
38375B-XW-7	GNR 2012-H23 WI			5,6	1.A	13,407	2.800	14,302	510,737	13,407					1.530		MON	651	8,043	07/31/2023	10/01/2062
38375B-ZP-0	GNR 2012-H29 AI			5,6	1.A	47,143	2.197	46,683	2,124,741	47,143					1.390		MON	2,461	28,949	09/21/2023	10/01/2062
38375B-ZR-6	GNR 2012-H29 FI			5,6	1.A	47,143	2.197	46,683	2,124,741	47,143					1.390		MON	2,461	28,949	09/21/2023	10/01/2062
38378V-WH-4	GNR 2013-102 BS			5,6	1.A	13,984	6.706	22,065	329,038	13,984					1.670		MON	458	1,400	07/26/2024	03/20/2043
38378V-GU-3	GNR 2013-106 SP			5,6	1.A	24,060	2.672	12,393	463,803	24,060					1.720		MON	665	2,072	07/26/2024	02/20/2043
38378T-3E-8	GNR 2013-110 BS			5,6	1.A	47,226	5.154	52,627	1,021,092	47,226					1.690		MON	1,438	4,427	07/25/2024	10/16/2042
38378W-FK-4	GNR 2013-114 NS			5,6	1.A	315,990	9.596	336,915	3,510,996	315,990					1.640	50.842	MON	4,798	28,570	06/30/2023	08/01/2043
38378W-UZ-4	GNR 2013-124 CS			5,6	1.A	95,147	9.342	83,658	895,501	95,147					1.570	44.323	MON	1,172	1,867	10/23/2024	08/20/2043
38378W-S2-0	GNR 2013-129 AS			5,6	1.A	232,879	7.707	196,691	2,552,102	232,879					1.620	58.779	MON	3,445	19,847	04/26/2023	10/01/2039
38378W-Y4-9	GNR 2013-129 SN			5,6	1.A	383,173	9.388	431,129	4,592,339	383,173					1.670	51.519	MON	6,391	38,180	12/06/2023	09/20/2043
38378F-VC-1	GNR 2013-14 IO			6	1.A	11,352	12.332	11,516	93,380	11,352					3.500	53.183	MON	272	3,269	09/06/2023	12/01/2042
38378U-PG-6	GNR 2013-147 SB			5,6	1.A	109,016	9.952	132,510	1,331,493	109,016					1.570	55.570	MON	1,742	5,816	07/18/2024	12/20/2039
38378U-ZL-4	GNR 2013-152			6	1.A	54,117	18.208	51,861	284,824	54,117					5.000	44.462	MON	1,187	14,244	03/27/2023	09/01/2043
38378U-YN-1	GNR 2013-152 TS			5,6	1.A	109,427	9.727	123,409	1,268,722	109,427					1.620	51.086	MON	1,713	9,962	06/27/2023	06/01/2043
38378Y-CD-9	GNR 2013-167 IO			6	1.A	472,982	17.382	439,940	2,531,007	472,982					4.500	43.360	MON	9,491	66,188	05/21/2024	09/01/2040
38378Y-BL-2	GNR 2013-167 LS			5,6	1.A	64,913	6.867	50,226	731,415	64,913					1.090	49.788	MON	664	1,197	10/08/2024	11/16/2043
38378Y-HS-1	GNR 2013-169 BS			5,6	1.A	201,522	5.490	252,882	4,606,225	201,522					2.300		MON	8,829		12/26/2024	06/20/2042
38378P-YE-2	GNR 2013-183 JI			6	1.A	76,935	4.636	55,405	1,195,104	76,935					4.500		MON	4,482	53,809	06/07/2023	02/01/2043
38378P-TH-1	GNR 2013-186 SG			5,6	1.A	58,850	5.221	66,434	1,272,434	58,850					1.740		MON	1,845	5,770	07/25/2024	02/16/2043
38378P-QP-6	GNR 2013-190 NS			5,6	1.A	133,123	7.900	121,056	1,532,356	133,123					1.670	62.326	MON	2,133	3,451	10/23/2024	12/01/2043
38378M-AC-9	GNR 2013-23 IP			6	1.A	56,160	11.829	55,360	468,000	56,160					3.500	65.448	MON	1,365		12/18/2024	08/01/2042
38378J-L2-6	GNR 2013-34 HI			6	1.A	136,636	17.685	137,589	777,996	136,636					4.500	45.591	MON	2,917	35,015	06/07/2023	03/01/2043
38378M-RH-0	GNR 2013-54 JI			6	1.A	8,971	10.393	7,670	73,799	8,971					3.500	53.790	MON	215	2,584	09/06/2023	03/01/2043
38378T-PH-7	GNR 2013-69 KS			5,6	1.A	56,410	6.170	44,910	727,872	56,410					1.370	68.602	MON	831	1,743	09/23/2024	03/20/2043
38378T-WD-8	GNR 2013-86 MI			6	1.A	37,422	16.978	34,577	203,657	37,422					4.500	42.968	MON	764	9,167	11/22/2023	01/01/2038
38378V-UJ-2	GNR 2013-99 VS			5,6	1.A	389,831	8.355	366,990	4,392,457	389,831					1.590	20.929	MON	5,820	34,048	11/23/2022	07/16/2043
38375B-P2-2	GNR 2013-H08 BI			5,6	1.A	26,158	5.233	28,440	543,532	26,158					1.740		MON	788	14,112	07/31/2023	03/01/2063
38375B-3X-8	GNR 2013-H14 XI			5,6	1.A	4,985	2.830	5,788	204,519	4,985					1.520		MON	259	3,125	07/31/2023	03/01/2063
38375B-4X-7	GNR 2013-H16 AI			5,6	1.A	4,716	2.492	5,529	221,922	4,716					1.460		MON	270	3,321	07/31/2023	07/01/2063
38375B-7Q-9	GNR 2013-H18 JI			5,6	1.A	4,279	2.042	4,661	228,210	4,279					1.310		MON	249	3,013	07/31/2023	08/01/2063
38375U-BN-9	GNR 2013-H24 AI			5,6	1.A	682	2.837	1,085	38,260	682					1.540		MON	49	1,301	07/31/2023	09/01/2063
38379E-UV-2	GNR 2014-122 IN			6	1.A	58,971	3.157	18,705	592,486	58,971					4.000	79.148	MON	1,975	23,713	08/13/2021	10/20/2042
38379G-KD-8	GNR 2014-129 PI			6	1.A	77,983	5.455	62,444	1,144,711	77,983					3.500		MON	3,339	35,924	01/11/2024	09/01/2029
38379E-W9-9	GNR 2014-132 IO			6	1.A	104,433	22.138	122,083	551,461	104,433					5.000	47.450	MON	2,298	27,578	02/21/2023	09/01/2044
38379G-JB-4	GNR 2014-137 SD			5,6	1.A	429,672	6.090	375,491	6,165,701	429,672					1.090	79.037	MON	5,601	10,045	09/25/2024	09/16/2044
38379G-2R-7	GNR 2014-161 PS			5,6	1.A	9,887	8.001	10,911	136,376	9,887					1.120	44.076	MON	127		12/27/2024	11/20/2044
38379G-Z8-3	GNR 2014-176 IA			6	1.A	13,824	19.565	14,720	75,235	13,824					4.000	37.382	MON	251	750	09/23/2024	11/01/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38379A-VC-1	GNR 2014-44 IE			6	1.A	37,874	1.858	16,805	904,453	37,874					3.000		MON	2,261	27,165	05/16/2023	07/01/2028
38379B-RQ-3	GNR 2014-58 SG			5,6	1.A	116,100	5.127	37,496	731,337	116,100					1.090	58.353	MON	664	1,942	06/30/2021	04/16/2044
38379B-CP-1	GNR 2014-63 PI			6	1.A	112,395	5.467	78,027	1,427,232	112,395					4.000		MON	4,757	57,114	02/16/2023	07/01/2043
38379C-AE-6	GNR 2014-68 ID			6	1.A	79,619	15.010	75,281	501,539	79,619					5.000	66.019	MON	2,090	25,082	03/16/2022	02/16/2040
38379B-6K-9	GNR 2014-76 SA			5,6	1.A	55,575	6.910	64,677	935,994	55,575					1.120	59.370	MON	874	2,643	09/06/2023	01/01/2040
38379B-3M-8	GNR 2014-79 MB			5,6	1.A	39,744	9.253	36,321	392,530	39,744					1.640	48.001	MON	536	1,213	10/17/2024	11/01/2043
38379D-DH-4	GNR 2014-99 SP			5,6	1.A	91,175	7.375	103,448	1,402,688	91,175					1.090	52.714	MON	1,274	3,763	07/31/2023	07/01/2044
38375U-JB-7	GNR 2014-H07 ZI			6	1.A	39,211	2.079	33,451	1,608,677	39,212					1.400		MON	1,877	22,753	08/18/2023	05/01/2064
38375U-FW-5	GNR 2014-H09 FI			5,6	1.A	61,529	2.438	88,898	3,646,189	61,529					1.370		MON	4,163	54,484	09/01/2023	01/01/2064
38375U-KW-9	GNR 2014-H11 CI			6	1.A	142,989	2.054	95,911	4,669,042	142,989					1.520		MON	5,914	71,116	09/01/2023	06/01/2064
38375U-LB-4	GNR 2014-H13 BI			5,6	1.A	14,791	2.626	21,429	816,047	14,791					1.540		MON	1,047	12,571	07/31/2023	05/01/2064
38375U-MU-1	GNR 2014-H14 EI			6	1.A	29,144	2.327	34,727	1,492,150	29,144					1.610		MON	2,002	24,160	09/25/2023	07/01/2064
38375U-SD-3	GNR 2014-H22 DI			5,6	1.A	36,098	4.761	29,890	627,795	36,098					1.500		MON	785	13,826	07/31/2023	11/01/2064
38375U-RJ-1	GNR 2014-H24 BI			5,6	1.A	28,056	2.163	19,034	880,190	28,056					1.610		MON	1,181	14,789	07/31/2023	11/01/2064
38375U-SS-0	GNR 2014-H25 BI			5,6	1.A	11,235	2.206	8,262	374,488	11,235					1.680		MON	524	6,390	09/21/2023	12/01/2064
38379M-NK-6	GNR 2015-111 IM			6	1.A	123,852	16.488	133,360	808,830	123,852					4.000	48.346	MON	2,696	32,359	05/31/2023	08/01/2045
38379M-MX-9	GNR 2015-111 IW			6	1.A	6,338	9.251	5,044	54,520	6,338					4.000	70.955	MON	182	718	08/05/2024	06/01/2045
38379M-NF-7	GNR 2015-111 SN			5,6	1.A	97,648	11.096	105,708	952,666	97,648					1.720	41.497	MON	1,365	8,403	09/13/2023	08/01/2045
38379M-VJ-0	GNR 2015-119 SN			6	1.A	132,639	11.239	133,998	1,192,263	132,639					1.770	53.228	MON	1,759	11,112	12/21/2022	08/20/2045
38379Q-J2-2	GNR 2015-148 HI			6	1.A	29,158	2.455	12,184	496,300	29,158					4.000		MON	1,654	19,876	02/05/2021	03/20/2043
38379Q-6W-0	GNR 2015-149 KI			6	1.A	25,411	19.667	25,794	131,156	25,411					4.000	34.433	MON	437	2,602	06/06/2024	10/01/2045
38379F-TS-8	GNR 2015-162 BI			6	1.A	30,920	1.686	18,133	1,075,486	30,920					4.000		MON	3,585	10,111	09/10/2024	11/01/2040
38379F-E4-7	GNR 2015-165 IC			6	1.A	11,107	3.073	5,810	189,063	11,107					3.500		MON	551	6,620	04/22/2021	07/16/2041
38379F-K9-9	GNR 2015-165 S			5,6	1.A	343,271	6.403	404,223	6,313,029	343,271					1.770	98.005	MON	9,312	37,672	06/06/2024	06/20/2044
38379F-FB-0	GNR 2015-167 OI			6	1.A	228,282	19.564	245,560	1,255,160	228,282					4.000	36.405	MON	4,184	8,087	11/04/2024	04/01/2045
38379F-FB-0	GNR 2015-167 OI			6	1.A	55,909	19.564	58,336	298,182	55,909					4.000	36.405	MON	1,037	1,945	11/04/2024	04/01/2045
38379F-FB-0	GNR 2015-167 OI			6	1.A	16,972	19.564	18,009	92,053	16,972					4.000	36.405	MON	13	601	11/04/2024	04/01/2045
38379F-Y6-0	GNR 2015-168 IG			6	1.A	6,986	12.130	7,449	61,412	6,986					3.500	57.825	MON	179	2,150	09/06/2023	03/01/2043
38379T-GQ-6	GNR 2015-180 IK			6	1.A	71,491	4.475	37,917	847,303	71,491					5.000		MON	3,530	28,243	04/30/2024	09/01/2044
38379T-FE-4	GNR 2015-182 CI			6	1.A	93,693	5.206	82,585	1,586,343	93,693					4.500		MON	5,949	5,729	11/04/2024	05/01/2042
38379J-VP-3	GNR 2015-24 CI			6	1.A	82,701	15.317	81,396	531,411	82,701					3.500	41.147	MON	1,550	18,602	09/29/2022	02/01/2045
38379L-7E-0	GNR 2015-65 LI			6	1.A	85,832	14.706	80,143	544,965	85,832					4.000	48.059	MON	1,817	21,803	04/27/2023	03/01/2045
38379P-XT-9	GNR 2015-69 XI			6	1.A	193,221	14.818	184,719	1,246,588	193,221					3.500	38.808	MON	3,636	43,639	11/14/2023	03/01/2045
38379L-X9-2	GNR 2015-79 GI			6	1.A	28,893	22.574	32,308	143,121	28,893					5.000	43.575	MON	596	4,734	04/08/2024	10/01/2039
38379L-2C-9	GNR 2015-79 MI			6	1.A	162,544	7.666	128,419	1,675,173	162,544					4.000	100.653	MON	5,584	55,240	02/09/2024	05/01/2044
38379N-BJ-0	GNR 2015-80 IK			6	1.A	110,322	6.642	83,744	1,260,828	110,322					3.500		MON	3,677	44,150	06/02/2022	10/01/2042
38379P-4V-6	GNR 2015-89 LI			6	1.A	47,347	18.910	45,914	242,805	47,347					5.000	42.913	MON	1,012	12,142	05/31/2023	12/01/2044
38379M-BS-2	GNR 2015-96 JI			6	1.A	491,718	16.366	378,704	2,313,965	491,718					6.000	49.513	MON	11,570	138,855	03/20/2023	04/01/2045
38375U-SV-3	GNR 2015-H01 BI			5,6	1.A	42,768	2.166	31,197	1,440,618	42,768					1.570		MON	1,885	22,606	09/20/2023	01/01/2065
38375U-VZ-0	GNR 2015-H09 BI			5,6	1.A	7,383	2.139	5,157	241,079	7,383					1.650		MON	331	4,019	07/31/2023	03/01/2065
38376R-AJ-5	GNR 2015-H10 EI			5,6	1.A	91,971	2.486	86,080	3,462,441	91,971					1.570		MON	4,530	54,357	12/15/2023	04/01/2065
38376R-CE-4	GNR 2015-H14 BI			5,6	1.A	86,365	2.589	100,769	3,892,512	86,365					1.600		MON	5,190	62,419	09/08/2023	05/01/2065
38376R-DF-0	GNR 2015-H15 JI			5,6	1.A	19,207	3.093	13,980	451,937	19,207					1.980		MON	746	11,951	07/31/2023	06/01/2065
38376R-EE-2	GNR 2015-H17 CI			5,6	1.A	87,790	2.422	93,214	3,848,316	87,790					1.550		MON	4,971	61,216	09/21/2023	06/01/2065
38376R-EX-0	GNR 2015-H18 IA			5,6	1.A	4,875	2.386	3,798	159,182	4,875					1.880		MON	249	3,059	07/31/2023	06/01/2065
38376R-FF-8	GNR 2015-H20 AI			5,6	1.A	9,576	2.499	6,900	276,072	9,576					1.800		MON	414	5,490	09/20/2023	08/01/2065
38376R-GQ-3	GNR 2015-H22 EI			5,6	1.A	72,917	2.635	78,810	2,991,448	72,917					1.540		MON	3,839	46,204	09/08/2023	08/01/2065
38376R-HE-9	GNR 2015-H23 BI			5,6	1.A	10,480	2.102	7,121	338,753	10,480					1.750		MON	494	5,962	09/21/2023	09/01/2065
38376R-HT-6	GNR 2015-H24 BI			5,6	1.A	2,195	3.080	4,006	130,072	2,195					1.580		MON	171	2,095	07/31/2023	08/01/2065
38376R-JD-9	GNR 2015-H25 AI			5,6	1.A	1,981	1.454	1,152	79,226	1,981					1.600		MON	106	1,279	09/21/2023	09/01/2065
38376R-JD-9	GNR 2015-H25 AI			5,6	1.A	19,386	1.454	9,396	646,213	19,386					1.600		MON	862	10,398	09/21/2023	09/01/2065
38376R-JK-3	GNR 2015-H25 EI			5,6	1.A	8,416	3.108	6,750	217,196	8,416					1.860	47.992	MON	337	5,092	09/21/2023	10/01/2065

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38376R-KB-1	GNR 2015-H26 GI			5,6	1.A	13,177	2.432	9,158	376,485	13,177					1.780		MON	558	6,878	07/31/2023	10/01/2065
38376R-MU-7	GNR 2015-H32 JI			5,6	1.A	93,639	3.155	86,341	2,736,478	93,639					1.610		MON	3,671	44,959	12/19/2023	11/01/2065
38380A-PE-1	GNR 2016-117 WI			6	1.A	171,685	10.815	138,824	1,283,623	171,685					3.500	49.809	MON	3,744	44,932	09/13/2023	06/01/2046
38380A-J2-4	GNR 2016-135 IO			6	1.A	174,900	13.910	176,935	1,271,997	174,900					4.000	59.026	MON	4,240	50,892	07/26/2023	08/01/2045
38380A-K6-3	GNR 2016-135 SB			5,6	1.A	42,954	10.316	32,672	316,713	42,954					1.590	29.228	MON	420	913	09/30/2024	10/16/2046
38376M-CC-9	GNR 2016-138 DI			6	1.A	46,837	19.837	47,647	240,190	46,837					4.000	34.286	MON	801	3,998	07/26/2024	10/01/2046
38376M-CG-0	GNR 2016-138 GI			6	1.A	65,459	19.945	66,953	335,690	65,459					4.000	34.031	MON	1,119	5,587	07/26/2024	10/01/2046
38380A-2E-6	GNR 2016-147 HT			5,6	1.A	79,828	0.622	70,617	11,353,290	79,828					0.150	76.052	MON	1,419	8,518	07/05/2024	12/20/2045
38380A-Z7-5	GNR 2016-147 SE			5,6	1.A	98,049	10.478	58,290	556,306	98,049					1.620		MON	751	4,370	10/19/2020	10/20/2046
38379V-UJ-1	GNR 2016-27 IA			6	1.A	41,780	13.192	44,538	337,613	41,780					4.000	56.536	MON	1,125	13,510	07/26/2024	06/01/2045
38379V-UJ-1	GNR 2016-27 IA			6	1.A	71,401	13.192	64,820	491,359	71,401					4.000	56.536	MON	1,638	14,741	07/26/2024	06/01/2045
38379V-UJ-1	GNR 2016-27 IA			6	1.A	14,047	13.192	13,416	101,699	14,047					4.000	56.536	MON	339	1,695	07/26/2024	06/01/2045
38379V-X6-6	GNR 2016-32 DI			6	1.A	49,565	9.425	45,576	483,561	49,565					4.500	97.971	MON	1,813	10,778	06/14/2024	02/01/2045
38379V-H5-6	GNR 2016-33 KS	@		5	1.A	130,764	70.780	81,546	115,211	128,189		(838)				-0.652	MON			02/11/2021	05/16/2041
38379V-ZN-7	GNR 2016-37 IO			6	1.A	430,114	17.899	389,804	2,177,795	430,114					5.000	44.216	MON	9,074	27,185	09/27/2024	01/01/2043
38379V-6K-5	GNR 2016-42 IO			6	1.A	376,405	19.733	387,106	1,961,717	376,405					5.000	44.615	MON	8,174	98,106	05/24/2023	02/01/2046
38379W-GR-7	GNR 2016-49 TI			5,6	1.A	50,289	0.145	34,569	23,840,914	50,289					0.050		MON	993	11,922	11/09/2022	04/20/2046
38379T-TM-1	GNR 2016-5 IC			6	1.A	67,128	11.676	54,525	466,981	67,128					4.000	55.238	MON	1,557	13,971	03/22/2024	05/01/2045
38379Y-FD-5	GNR 2016-75 EI			6	1.A	20,476	14.446	20,895	144,643	20,476					3.500	38.891	MON	422	5,063	09/06/2023	08/01/2045
38379Y-FF-0	GNR 2016-75 LI			6	1.A	49,063	15.501	44,410	286,500	49,063					6.000	67.412	MON	1,433	17,196	03/21/2023	01/01/2040
38379X-FQ-8	GNR 2016-80 SD			5,6	1.A	19,493	10.683	19,599	183,459	19,493					1.620	38.352	MON	248	399	11/04/2024	06/20/2046
38379Y-GY-8	GNR 2016-82 HI			6	1.A	142,858	16.501	134,223	813,424	142,858					3.500	34.500	MON	2,372		12/17/2024	06/01/2046
38379X-GR-5	GNR 2016-84 IG			6	1.A	10,393	20.160	11,640	57,739	10,393					4.500	42.718	MON	217	648	09/23/2024	11/01/2045
38379X-TP-5	GNR 2016-88 S			5,6	1.A	70,838	9.896	70,101	708,378	70,838					1.720	42.013	MON	1,015	6,246	09/13/2023	01/01/2046
38376R-WA-0	GNR 2016-H14 IO			5,6	1.A	17,269	2.272	12,810	563,901	17,269					1.680		MON	789	9,504	09/21/2023	06/01/2066
38376R-YE-0	GNR 2016-H20 AI			5,6	1.A	91,479	4.207	91,907	2,184,580	91,479					2.350		MON	4,278	23,169	01/12/2024	09/01/2066
38376R-YE-0	GNR 2016-H20 AI			5,6	1.A	78,725	4.207	79,094	1,880,003	78,725					2.350		MON	3,682	23,375	01/12/2024	09/01/2066
38376R-C7-9	GNR 2016-H22 IO			5,6	1.A	9,415	2.410	7,259	301,284	9,415					1.850		MON	464	5,592	07/31/2023	10/01/2066
38376R-F3-5	GNR 2016-H24 CI			5,6	1.A	32,126	2.023	21,224	1,049,003	32,126					1.660		MON	1,451	17,600	09/20/2023	10/01/2066
38380F-ZF-6	GNR 2017-104 LI			6	1.A	14,302	15.924	14,234	89,385	14,302					4.500	48.847	MON	335	1,617	07/03/2024	07/01/2042
38380F-YF-7	GNR 2017-115 PI			6	1.A	51,415	18.934	58,999	311,605	51,415					4.500	48.964	MON	1,169	14,024	06/27/2023	02/01/2047
38380G-SQ-8	GNR 2017-120 IJ			6	1.A	149,814	11.718	128,846	1,099,554	149,814					4.000	59.336	MON	3,665	40,285	01/29/2024	04/01/2047
38380T-2Z-8	GNR 2017-125 IO			6	1.A	437,301	14.023	381,775	2,722,494	437,301					3.500	38.937	MON	7,941	87,227	01/26/2024	04/01/2046
38380T-3H-7	GNR 2017-125 LS	@		5	1.A	416,571	3.781	389,203	10,293,645	416,571		(144)				86.652	MON			12/16/2024	05/20/2041
38380G-GQ-1	GNR 2017-130 BI			6	1.A	95,229	13.329	76,349	572,807	95,229					4.000	44.526	MON	1,909	11,346	06/06/2024	04/01/2047
38380G-GV-0	GNR 2017-130 YI			6	1.A	54,749	7.829	35,719	456,240	54,749					4.000	62.063	MON	1,521	18,252	09/01/2023	04/01/2045
38380H-BY-7	GNR 2017-133 BI			6	1.A	161,906	17.350	151,330	872,222	161,906					4.500	41.874	MON	3,271	39,257	04/27/2023	09/01/2047
38380H-JH-6	GNR 2017-136 IY			6	1.A	59,529	18.143	53,666	295,797	59,529					5.000	43.223	MON	1,232	9,822	04/19/2024	03/01/2045
38380H-LB-6	GNR 2017-141 IK			6	1.A	72,026	9.558	62,230	651,082	72,026					4.500	96.327	MON	2,442	17,073	05/29/2024	09/01/2045
38380K-PS-8	GNR 2017-163 ID			6	1.A	166,405	17.853	141,679	793,585	166,405					5.000	37.484	MON	3,307	39,683	06/07/2023	12/01/2043
38380K-BM-6	GNR 2017-174 IC			6	1.A	88,254	13.501	66,659	493,731	88,254					5.500	59.166	MON	2,263	27,161	11/12/2022	02/01/2047
38380T-4Y-9	GNR 2017-186 IO			6	1.A	130,663	13.927	119,084	855,056	130,663					4.000	48.406	MON	2,850	31,354	01/30/2024	04/01/2047
38380C-4U-4	GNR 2017-26 EI			6	1.A	171,195	6.583	118,629	1,802,050	171,195					5.000		MON	7,509	90,134	10/26/2022	02/01/2040
38380C-F8-1	GNR 2017-26 IA			6	1.A	19,932	15.088	19,402	128,592	19,932					5.500	72.364	MON	594	3,532	06/28/2024	02/01/2047
38380C-F8-1	GNR 2017-26 IA			6	1.A	31,405	15.088	29,615	196,281	31,405					5.500	72.364	MON	900	6,251	06/28/2024	02/01/2047
38376U-EA-3	GNR 2017-45 IM			6	1.A	82,704	3.998	56,734	1,419,056	82,704					4.000		MON	4,730	56,800	06/29/2023	10/01/2044
38376U-PF-0	GNR 2017-52 DI			6	1.A	748,387	18.059	684,817	3,792,108	758,422					5.500	46.290	MON		208,610	12/04/2023	04/01/2037
38376U-5K-1	GNR 2017-80 BI			6	1.A	26,521	8.134	15,980	196,454	26,521					3.500	50.102	MON	573	1,144	10/17/2024	03/01/2047
38380F-SF-4	GNR 2017-88 IO			6	1.A	408,907	18.961	492,272	2,596,234	408,907					4.000	41.238	MON	8,654	103,877	06/12/2023	05/01/2047
38380F-RT-5	GNR 2017-88 SA			6	1.A	128,778	10.963	132,875	1,212,031	128,778					1.720	52.646	MON	1,737	10,692	12/16/2022	06/20/2047
38380C-7M-9	GNR 2017-98 PI			6	1.A	74,008	9.856	55,051	558,554	74,008					3.500	45.712	MON	1,629	19,554	04/28/2023	06/01/2047
38376R-U3-8	GNR 2017-H05 AI			5,6	1.A	45,101	4.174	47,063	1,127,525	45,101					1.630		MON	1,532	14,762	07/31/2023	01/01/2067

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38376R-V9-4	GNR 2017-H06 DI			5,6	1.A	75,191	2.394	55,387	2,313,574	75,191					1.760		MON	3,393	40,722	09/21/2023	02/01/2067
38376R-V9-4	GNR 2017-H06 DI			5,6	1.A	7,602	2.394	6,067	253,412	7,602					1.760		MON	372	4,479	09/21/2023	02/01/2067
38375U-YV-6	GNR 2017-H09 BI			5,6	1.A	234,713	3.065	175,707	5,733,437	234,713					0.990		MON	4,730	49,782	12/20/2023	04/01/2067
38375U-ZE-3	GNR 2017-H09 DI			5,6	1.A	98,053	2.969	68,503	2,307,128	98,053					1.900		MON	3,653	46,735	07/31/2023	03/01/2067
38376R-5T-9	GNR 2017-H14 XI			6	1.A	76,757	2.894	60,240	2,081,547	76,757					1.540		MON	2,671	21,918	10/10/2023	06/01/2067
38375U-D8-0	GNR 2017-H16 BI			5,6	1.A	88,780	4.662	47,302	1,014,634	88,780					2.330	44.668	MON	1,970	13,130	08/31/2021	08/20/2067
38375U-F3-9	GNR 2017-H16 CI			5,6	1.A	164,906	2.680	147,333	5,496,874	164,906					1.750		MON	8,016	95,806	11/14/2023	07/01/2067
38376R-6P-6	GNR 2017-H18 DI			5,6	1.A	7,288	4.836	352	7,288	7,288					2.630	2.630	MON	16	97	05/20/2024	09/01/2067
38376R-6P-6	GNR 2017-H18 DI			5,6	1.A	56,038	4.836	54,886	1,134,937	56,038					2.630	2.630	MON	2,487	25,708	05/20/2024	09/01/2067
38375U-J7-6	GNR 2017-H19 AI			5,6	1.A	119,511	3.501	156,597	4,472,934	119,511					1.730		MON	6,448	78,246	12/19/2023	08/01/2067
38375U-S8-4	GNR 2017-H23 KI			5,6	1.A	74,185	2.798	63,870	2,282,607	74,185					1.670		MON	3,177	37,744	07/31/2023	11/01/2067
38380Y-6N-0	GNR 2018-125 IP			6	1.A	49,111	12.166	42,488	349,236	49,111					4.500	71.532	MON	1,310	1,291	11/06/2024	12/01/2047
38380Y-YA-7	GNR 2018-127 IC			6	1.A	281,910	20.268	282,161	1,392,149	281,910					5.000	46.461	MON	5,801	69,620	11/01/2022	10/01/2044
38381A-UG-9	GNR 2018-154 AI			6	1.A	267,419	21.628	265,157	1,225,991	267,419					5.500	31.951	MON	5,619	67,444	12/11/2023	11/20/2048
38380K-2D-6	GNR 2018-21 AI			6	1.A	5,084	15.692	5,699	36,316	5,084					3.500	37.126	MON	106	1,271	09/06/2023	02/01/2048
38380V-J7-7	GNR 2018-37			6	1.A	35,671	11.363	24,199	212,961	35,671					5.000	48.725	MON	887	6,211	05/31/2024	11/01/2047
38380W-GG-8	GNR 2018-51 EI			6	1.A	59,854	10.080	56,618	561,683	59,854					3.500	68.657	MON	1,638	6,459	08/13/2024	10/01/2047
38380W-YL-7	GNR 2018-64 IY			5,6	1.A	56,287	1.311	35,778	2,729,089	56,287					0.700		MON	1,592	19,113	09/18/2023	08/01/2039
38380X-WW-3	GNR 2018-91 IO			6	1.A	49,641	6.181	29,934	484,298	49,641					3.000	58.740	MON	1,211	14,532	05/11/2023	07/01/2048
38380X-WX-1	GNR 2018-91 SC			5	1.A	781,849	134.900	805,126	596,831	781,849		-			9.200	3.277	MON	4,576	30,764	12/22/2023	07/01/2048
38375U-3K-4	GNR 2018-H01 AI			5,6	1.A	39,392	4.533	35,714	787,847	39,392					1.050		MON	689	5,626	04/15/2024	01/01/2068
38375U-3T-5	GNR 2018-H01 CI			5,6	1.A	39,729	2.948	29,056	985,522	39,729					1.880		MON	1,544	18,538	07/31/2023	01/01/2068
38375U-4J-6	GNR 2018-H01 KI			5,6	1.A	62,675	3.253	50,577	1,554,736	62,675					1.910		MON	2,475	29,852	07/31/2023	01/01/2068
38375U-6E-5	GNR 2018-H02 HI			5,6	1.A	59,656	4.678	60,342	1,289,860	59,656					1.350		MON	1,451	16,503	09/21/2023	01/01/2068
38380V-NU-1	GNR 2018-H04 AI			6	1.A	418,814	3.084	350,589	11,369,476	418,814					1.870		MON	17,717	211,628	12/01/2023	03/01/2068
38380V-PD-7	GNR 2018-H04 GI			6	1.A	283,983	2.912	248,450	8,532,824	283,983					1.920		MON	13,653	166,071	09/18/2023	02/01/2068
38380V-PM-7	GNR 2018-H04 MI			5,6	1.A	366,101	2.972	304,074	10,231,630	366,101					1.820		MON	15,518	188,455	09/20/2023	03/01/2068
38380L-BP-7	GNR 2018-H06 HI			5,6	1.A	16,345	3.465	14,853	428,719	16,345					1.850		MON	661	7,960	07/31/2023	04/01/2068
38380L-CG-6	GNR 2018-H07 BI			5,6	1.A	169,567	3.158	167,163	5,293,813	169,567					1.660		MON	7,323	88,628	12/21/2023	03/01/2068
38380L-CJ-0	GNR 2018-H07 CI			5,6	1.A	298,984	2.963	289,270	9,762,729	298,984					1.830		MON	14,888	179,341	09/15/2023	05/01/2068
38380L-DC-4	GNR 2018-H08 AI			5,6	1.A	157,671	3.157	176,956	5,606,078	157,671					1.770		MON	8,269	103,429	12/13/2023	11/01/2065
38380L-NF-6	GNR 2018-H20 BI			5	1.A	677,492	4.379	708,475	16,178,913	677,492					2.000		MON	26,965	153,297	08/02/2023	06/01/2068
38380L-NH-2	GNR 2018-H20 CI			5,6	1.A	298,100	4.196	311,453	7,423,498	298,100					1.410		MON	8,723	55,954	12/13/2023	10/01/2068
38381X-ZK-5	GNR 2019-108 NI			6	1.A	46,550	15.958	48,912	306,505	46,550					4.000	42.532	MON	1,022	12,260	06/21/2023	08/01/2049
38382A-BY-0	GNR 2019-121 ID			6	1.A	246,802	14.169	212,741	1,501,455	246,802					3.500	38.386	MON	4,379	21,759	07/05/2024	11/01/2047
38382A-4Q-5	GNR 2019-136 CI			6	1.A	95,036	19.977	94,927	475,179	95,036					5.000	41.016	MON	1,980	23,763	08/17/2023	06/01/2046
38382A-H2-4	GNR 2019-148 NI			6	1.A	120,423	17.511	113,986	650,937	120,423					4.000	36.325	MON	2,170	17,291	04/17/2024	09/01/2049
38381R-KQ-1	GNR 2019-15 QI			6	1.A	364,320	34.139	345,487	1,012,000	364,320					3.500	12.000	MON	2,952	8,855	09/17/2024	07/01/2048
38382B-YJ-6	GNR 2019-152 DI			6	1.A	41,215	6.863	27,851	405,810	41,215					3.500	79.219	MON	1,184	14,204	12/18/2023	09/01/2049
38382B-UQ-4	GNR 2019-153 EI			6	1.A	220,359	20.285	264,888	1,305,833	220,359					4.000	38.250	MON	4,353	52,241	10/19/2022	12/01/2049
38381T-FZ-3	GNR 2019-29 SY			5,6	1.A	930,792	11.087	778,845	7,024,849	930,792					2.140	44.803	MON	12,528	29,895	09/30/2024	11/16/2041
38381R-YS-2	GNR 2019-31 TS			5,6	1.A	16,058	8.095	15,756	194,639	16,058					1.570	45.807	MON	255		12/27/2024	03/20/2049
38381R-J8-3	GNR 2019-35 TI			5,6	1.A	50,945	0.434	50,537	11,644,483	50,945					0.190		MON	1,844	9,327	08/15/2024	01/16/2044
38381R-4C-0	GNR 2019-38 BI			6	1.A	118,886	18.864	133,641	708,445	118,886					4.500	47.415	MON	2,657	29,133	01/16/2024	08/01/2048
38381T-H7-3	GNR 2019-42 EI			6	1.A	77,677	8.329	41,078	493,188	77,677					4.000	39.966	MON	1,644	19,732	06/07/2023	04/01/2049
38381T-SA-4	GNR 2019-44 CI			6	1.A	20,027	6.954	8,132	116,944	20,027					5.000	39.920	MON	487		12/18/2024	04/01/2049
38381V-LY-4	GNR 2019-65 DI			6	1.A	202,099	20.881	195,712	937,273	202,099					4.500	33.009	MON	3,515	24,497	05/17/2024	05/01/2049
38381W-RG-5	GNR 2019-69 KI			6	1.A	204,243	14.321	223,920	1,563,581	204,243					4.000	63.478	MON	5,212	62,552	02/27/2023	09/01/2048
38381V-3K-4	GNR 2019-70 PI			6	1.A	308,706	16.055	367,132	2,286,714	308,706					4.500	68.342	MON	8,575	102,926	06/27/2023	05/01/2048
38381W-EW-4	GNR 2019-71 IH			5,6	1.A	32,755	1.137	24,828	2,183,673	32,755					0.410		MON	746	8,885	11/09/2020	12/16/2039
38381W-LT-3	GNR 2019-72 AI			6	1.A	27,076	9.428	17,529	185,926	27,076					3.500	36.928	MON	542	6,508	09/06/2023	06/01/2049
38381W-YN-2	GNR 2019-78 SM			5,6	1.A	50,560	8.953	47,337	528,730	50,560					1.620	41.624	MON	714	2,164	08/15/2024	06/20/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

E10.14

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38381V-6G-0	GNR 2019-82 EI			6	1.A	243,473	18.555	256,320	1,381,406	243,473					4.500	42.902	MON	5,180	62,174	07/11/2023	04/01/2049
38381X-AY-2	GNR 2019-83 IO			6	1.A	263,516	21.128	294,971	1,396,113	263,516					4.500	39.606	MON	5,235	62,837	07/24/2023	06/01/2049
38381W-J3-3	GNR 2019-86 DI			6	1.A	108,590	15.871	111,189	700,578	108,590					4.000	39.216	MON	2,335	28,032	06/21/2023	03/01/2049
38381W-G9-3	GNR 2019-86 ID			6	1.A	110,341	13.988	97,997	700,579	110,341					4.000	39.377	MON	2,335	28,032	06/07/2023	03/01/2049
38381W-W5-3	GNR 2019-92 DI			6	1.A	41,396	13.977	31,488	225,286	41,396					4.000	35.926	MON	751	4,481	06/03/2024	01/01/2048
38381Y-EC-4	GNR 2019-98 SC			5,6	1.A	94,426	11.747	113,766	968,470	94,426					1.570	41.407	MON	1,267	7,068	12/27/2023	08/20/2049
38380L-WC-3	GNR 2019-H10 NI			5,6	1.A	617,962	3.113	506,674	16,275,542	617,962					1.040		MON	14,105	94,494	04/17/2024	05/01/2069
38380L-YV-9	GNR 2019-H14 CI			5,6	1.A	276,593	4.138	301,407	7,284,759	276,593					1.720		MON	10,441	48,742	09/25/2023	07/01/2069
38380L-ZT-3	GNR 2019-H15 AI			5,6	1.A	147,024	1.894	135,041	7,128,433	147,024					1.110		MON	6,594	51,487	04/16/2024	08/01/2069
38382G-YL-0	GNR 202-97 IO			6	1.A	1,226,535	15.364	1,161,895	7,562,450	1,226,535					3.500	36.840	MON	22,057	153,362	05/17/2024	12/01/2049
38382H-KF-6	GNR 2020-112 BS			6	1.A	119,507	10.876	110,618	1,017,080	119,507					1.770	41.025	MON	1,500	9,459	02/06/2023	08/20/2050
38382H-KW-9	GNR 2020-112 LS			5,6	1.A	285,010	11.768	218,146	1,853,726	285,010					1.600	40.026	MON	2,472	17,511	07/11/2022	08/01/2050
38382H-S3-5	GNR 2020-123 IL			6	1.A	8,002	13.409	8,023	59,831	8,002					2.500	34.990	MON	125	373	09/23/2024	08/01/2050
38382H-M9-8	GNR 2020-123 NI			6	1.A	28,753	13.267	27,247	205,377	28,753					2.500	32.829	MON	428	1,282	09/23/2024	08/01/2050
38382J-ZW-9	GNR 2020-129 IG			6	1.A	81,635	11.162	74,007	663,024	81,635					3.000	49.613	MON	1,658	19,893	02/26/2021	09/16/2050
38382J-A2-2	GNR 2020-133 JI			6	1.A	8,281	13.839	8,186	59,151	8,281					2.500	32.829	MON	123	369	09/23/2024	09/01/2050
38382J-QC-3	GNR 2020-142 JT			5,6	1.A	34,021	1.901	27,231	1,432,457	34,021					0.650	73.128	MON	776	7,616	01/18/2024	02/16/2041
38382J-PV-2	GNR 2020-142 SD			5,6	1.A	801,167	12.088	640,298	5,296,974	801,167					1.820	27.858	MON	8,034	22,370	08/29/2024	09/20/2050
38382J-TJ-5	GNR 2020-144 EI			6	1.A	9,002	14.971	9,626	64,298	9,002					2.500	32.829	MON	134	401	09/23/2024	09/01/2050
38382K-J2-0	GNR 2020-160 LS			5,6	1.A	153,613	12.734	125,191	983,122	153,613					1.820	13.380	MON	1,491	9,681	07/11/2022	10/01/2050
38382K-S8-7	GNR 2020-160 VI			6	1.A	9,703	13.556	9,395	69,306	9,703					2.500	32.829	MON	144	432	09/23/2024	10/01/2050
38382K-Q9-7	GNR 2020-160 YI			6	1.A	39,032	14.043	39,151	278,797	39,032					2.500	32.829	MON	581	1,739	09/23/2024	10/01/2050
38382K-HQ-9	GNR 2020-163 IA			6	1.A	229,392	13.612	214,419	1,575,222	229,392					4.000	49.292	MON	5,251	63,016	05/10/2023	05/01/2049
38382L-EK-3	GNR 2020-164 BI			6	1.A	92,922	12.069	72,063	597,088	92,922					4.000	41.891	MON	1,990	23,887	05/31/2023	01/01/2050
38382K-3R-2	GNR 2020-165 IC			6	1.A	99,387	5.634	93,324	1,656,449	99,387					2.500		MON	3,451		12/18/2024	11/01/2050
38382L-AW-1	GNR 2020-167 SD			5,6	1.A	502,883	11.440	382,735	3,345,583	502,883					1.820	27.750	MON	5,074	14,128	08/29/2024	11/20/2050
38382L-TQ-4	GNR 2020-183 HT			5,6	1.A	45,575	11.290	54,162	479,736	45,575					1.170	35.894	MON	468	1,258	08/15/2024	12/20/2050
38382L-D2-4	GNR 2020-187 SB			6	1.A	172,748	12.940	178,829	1,381,983	172,748					1.820	36.741	MON	2,096	13,604	02/09/2023	12/20/2050
38382L-2E-0	GNR 2020-188 LS			6	1.A	258,320	11.967	220,808	1,845,143	258,320					1.820	35.240	MON	15,138	18,321	02/06/2023	11/20/2050
38382L-2E-0	GNR 2020-188 LS			6	1.A	235,924	11.967	201,664	1,685,169	235,924					1.820	35.240	MON	2,556	16,312	02/06/2023	11/20/2050
38382M-CF-4	GNR 2020-189 SQ			6	1.A	111,770	12.794	116,733	912,406	111,770					1.820	35.439	MON	1,384	9,025	02/09/2023	12/20/2050
38382D-JY-6	GNR 2020-21 TM			5,6	1.A	75,858	2.374	58,804	2,476,998	75,858					0.800	70.472	MON	1,651	19,820	11/03/2023	06/20/2040
38382D-WL-9	GNR 2020-33 AS			5,6	1.A	109,307	10.889	97,411	894,584	109,307					1.620	37.919	MON	1,208	3,181	09/03/2024	04/20/2048
38382B-T7-8	GNR 2020-4 BS			5	1.A	414,884	4.671	337,030	7,215,376	414,884	(186)				0.520	51.041	MON	3,127	2,418	09/03/2024	01/20/2050
38382B-3E-1	GNR 2020-4 IO			6	1.A	249,002	20.018	247,678	1,237,277	249,002					5.000	43.665	MON	5,155	15,446	09/27/2024	01/01/2050
38382E-DP-9	GNR 2020-47 MI			6	1.A	144,492	19.112	178,884	935,979	144,492					3.500	45.800	MON	1,221	32,793	04/08/2022	04/20/2050
38382E-DP-9	GNR 2020-47 MI			6	1.A	68,399	19.112	93,565	489,562	68,399					3.500	45.800	MON	1,106	17,109	04/08/2022	04/20/2050
38382E-LB-1	GNR 2020-59 DI			6	1.A	108,083	6.515	95,480	1,465,539	108,083					3.500		MON	4,274	51,304	11/16/2022	05/01/2045
38382E-T8-0	GNR 2020-61 IT			5,6	1.A	59,919	0.439	53,872	12,271,450	59,919					0.120		MON	1,227	2,516	10/28/2024	01/20/2046
38382E-T6-4	GNR 2020-61 SF			5,6	1.A	82,073	9.997	77,222	772,449	82,073					1.960	52.195	MON	1,262	4,259	08/14/2024	07/20/2043
38382F-ES-9	GNR 2020-62 BI			6	1.A	759,426	18.643	737,875	3,957,921	759,426					4.500	39.179	MON	14,842	178,134	07/26/2023	05/01/2050
38382F-FG-4	GNR 2020-62 IN			6	1.A	341,605	16.312	276,025	1,692,161	341,605					5.000	38.773	MON	7,051	84,625	06/26/2023	04/01/2049
38382E-5R-4	GNR 2020-74 CI			6	1.A	351,856	4.422	273,566	6,186,474	351,856					3.000		MON	15,466		12/10/2024	05/01/2035
38382F-AL-8	GNR 2020-77 JI			5,6	1.A	18,246	2.747	14,321	521,319	18,246					1.000	74.986	MON	434	1,306	10/08/2024	09/20/2048
38382F-Y6-5	GNR 2020-78 IL			6	1.A	255,244	4.106	236,177	5,751,985	255,244					1.250	74.859	MON	5,992	71,910	05/26/2023	04/01/2050
38382F-Z2-3	GNR 2020-78 QI			6	1.A	245,964	5.824	146,923	2,522,709	245,964					3.000	62.695	MON	6,307	75,698	05/05/2023	09/01/2046
38382F-VU-5	GNR 2020-85 BI			6	1.A	354,054	2.923	106,143	3,631,320	354,054					3.000	64.442	MON	9,078	108,951	05/05/2023	10/01/2046
38382G-K5-0	GNR 2020-96 CI			5,6	1.A	43,437	3.727	40,472	1,085,927	43,437					1.000	57.252	MON	905	10,861	09/18/2023	07/01/2048
38382G-N7-3	GNR 2020-96 TM			5,6	1.A	74,523	2.927	61,229	2,091,860	74,523					0.910	66.968	MON	1,586	17,427	01/26/2024	09/20/2040
38382G-YS-5	GNR 2020-97 IX			5,6	1.A	468,695	14.011	401,032	2,862,262	468,695					3.840	41.069	MON	9,159	106,444	01/09/2024	04/20/2049
38382G-TV-4	GNR 2020-98 KI			6	1.A	82,973	18.239	106,200	582,266	82,973					3.500	78.342	MON	1,698	20,382	03/02/2021	07/20/2050
38380Q-AA-0	GNR 2020-H09 AI			5,6	1.A	82,800	5.562	85,687	1,540,460	82,800					1.150	1.150	MON	1,476	7,224	05/20/2024	05/01/2070

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

F10.15

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38380Q-AA-0	GNR 2020-H09 AI			5,6	1.A	1,812	5.562	101	1,812	1,812					1.150	1.150	MON	2	6	05/20/2024	05/01/2070
38380Q-SE-3	GNR 2020-H22 MI			5,6	1.A	68,318	5.379	68,362	1,271,025	68,318					0.550	56.238	MON	583	543	10/10/2023	12/01/2070
38382M-M9-7	GNR 2021-1 QS			5,6	1.A	98,941	13.040	110,984	851,105	98,941					1.820	35.185	MON	1,291	8,383	09/13/2023	01/01/2051
38382M-N2-1	GNR 2021-1 SH			5,6	1.A	101,261	12.570	108,328	861,797	101,261					1.820	33.845	MON	1,307	8,514	09/13/2023	01/01/2051
38382U-CQ-2	GNR 2021-107 WI			5,6	1.A	97,527	4.886	69,628	1,425,051	97,527					1.750	55.047	MON	2,078	14,524	05/29/2024	02/01/2050
38382W-RT-6	GNR 2021-116 IT			6	1.A	540,313	11.511	545,275	4,736,988	540,313					2.500	39.502	MON	9,869	49,344	07/29/2024	10/01/2047
38382W-RT-6	GNR 2021-116 IT			6	1.A	1,379,359	11.511	1,376,937	11,961,925	1,379,359					2.500	39.502	MON	24,921	173,858	07/29/2024	10/01/2047
38382W-XM-4	GNR 2021-137 BI			6	1.A	88,024	10.537	85,782	814,098	88,024					2.500	50.848	MON	1,696		12/17/2024	08/01/2051
38382X-BS-3	GNR 2021-149 SN	@		5	1.A	300,574	94.620	290,207	306,708	302,170		962				0.319	MON			05/03/2023	08/01/2051
38383A-VN-1	GNR 2021-160 DK				1.A	290,443	60.820	256,011	420,932	420,932		51,486			2.000		MON	702	8,419	12/14/2022	09/01/2051
38383A-AK-0	GNR 2021-165 BI			6	1.A	327,873	10.852	319,827	2,947,170	327,873					2.500	51.964	MON	6,140	73,693	04/14/2022	09/20/2051
38383C-GV-6	GNR 2021-177 MI			6	1.A	1,462,932	12.749	1,356,431	10,639,507	1,462,932					2.500	31.624	MON	22,166	22,121	11/04/2024	10/01/2051
38383F-SK-0	GNR 2021-221 GI	@		5	1.A	125,710	0.414	111,027	26,818,104	128,056	(84)	2,446				76.298	MON			08/22/2024	05/20/2049
38383F-SM-6	GNR 2021-221 HI	@		5	1.A	182,956	0.535	111,864	20,909,216	184,624	(65)	1,696				67.174	MON			08/26/2024	01/20/2050
38383F-SF-1	GNR 2021-221 SE	@		5	1.A	357,262	0.547	195,422	35,726,158	357,262	(58)					63.000	MON			09/17/2024	09/20/2049
38382N-VM-6	GNR 2021-23 AI			6	1.A	14,455	13.986	14,441	103,252	14,455					2.500	32.595	MON	215	644	09/23/2024	02/01/2051
38382N-KY-2	GNR 2021-27 IC			6	1.A	125,357	13.640	119,467	875,858	125,357					2.500	31.087	MON	1,825		12/18/2024	01/01/2051
38382P-YW-6	GNR 2021-42 DI			6	1.A	175,124	5.921	156,514	2,643,374	175,124					2.000	77.290	MON	4,406	21,976	07/26/2024	03/01/2036
38382Q-G8-7	GNR 2021-78 MI			6	1.A	143,502	19.717	156,647	794,476	143,502					4.500	43.877	MON	2,979	35,756	12/22/2023	05/01/2051
38382T-BW-3	GNR 2021-78 QI			6	1.A	21,020	9.491	13,583	143,114	21,020					5.000	71.577	MON	47	5,320	04/08/2024	05/01/2034
38382T-BW-3	GNR 2021-78 QI			6	1.A	219,810	9.491	139,081	1,465,402	219,810					5.000	71.577	MON	6,106	72,621	04/08/2024	05/01/2034
38382Q-H2-9	GNR 2021-78 WI			6	1.A	111,613	17.637	129,084	731,891	111,613					4.000	43.903	MON	2,440	29,281	11/17/2022	05/01/2051
38382M-TF-6	GNR 2021-8 MI			6	1.A	363,260	6.509	327,545	5,032,179	363,260					2.000	74.384	MON	8,387		12/20/2024	01/01/2051
38382U-TU-5	GNR 2021-96 AI			6	1.A	226,126	18.966	278,941	1,470,740	226,126					3.500	40.345	MON	4,290	51,483	10/20/2022	06/01/2025
38382U-US-8	GNR 2021-96 DS			5,6	1.A	240,799	11.854	201,194	1,697,263	240,799					1.820	32.709	MON	2,574	5,969	09/23/2024	06/20/2051
38382T-F5-8	GNR 2021-98 HI			6	1.A	398,555	12.893	323,690	2,510,584	398,555					3.500	38.559	MON	7,323	87,883	05/02/2023	06/01/2051
38382T-H9-8	GNR 2021-98 SQ			6	1.A	229,994	12.090	229,330	1,896,858	229,994					1.820	38.867	MON	2,877	18,651	01/13/2023	06/20/2051
38382T-J6-2	GNR 2021-98 SW			5,6	1.A	200,108	10.681	166,008	1,554,235	200,108					1.820	39.728	MON	2,357	5,488	10/08/2024	06/20/2051
38380Q-YD-8	GNR 2021-H03 IO	@		5	1.A	9,742	0.064	1,247	1,948,375	9,742							MON			07/31/2023	04/01/2070
38382Y-HY-2	GNR 2021-H19 CI			5,6	1.A	91,874	1.300	95,549	7,349,917	91,874					1.240		MON	7,595	44,250	12/19/2023	06/01/2066
38383T-KJ-1	GNR 2022-105 SB			5,6	1.A	439,879	9.324	465,410	4,991,531	439,879					1.500	51.264	MON	6,239	41,891	12/26/2023	06/20/2052
38383T-5J-8	GNR 2022-124 BI			6	1.A	445,428	14.308	409,522	2,862,188	445,428					4.500	55.180	MON	10,733	128,819	08/23/2023	09/01/2049
38383U-PF-1	GNR 2022-136 AI			6	1.A	381,945	18.083	368,358	2,037,041	381,945					5.000	47.232	MON	8,488	42,135	07/12/2024	06/01/2050
38383U-QK-9	GNR 2022-136 SH			5,6	1.A	771,482	6.904	572,914	8,298,295	771,482					1.450	63.599	MON	10,027	26,631	09/16/2024	08/20/2025
38383U-A8-3	GNR 2022-137			5,6	1.A	501,213	29.164	460,390	1,578,625	501,213					7.670	35.016	MON	10,090	54,809	02/29/2024	08/20/2052
38383Y-NG-3	GNR 2022-159			5,6	1.A	162,797	1.790	133,214	7,442,143	162,797					0.550	72.767	MON	3,411	23,944	06/11/2024	06/20/2052
38383Y-5B-4	GNR 2022-179 IS			5,6	1.A	151,447	19.793	138,217	698,313	151,447					5.000	35.047	MON	2,910	23,278	05/03/2024	10/20/2048
38383G-XU-0	GNR 2022-18 DI			6	1.A	93,022	5.118	59,050	1,153,766	93,022					3.500		MON	3,365	40,402	09/23/2022	10/01/2029
38383L-BT-6	GNR 2022-190 T			5,6	1.A	42,370	2.912	34,036	1,168,830	42,370					1.000	64.292	MON	974	11,691	08/07/2023	12/01/2048
38383L-AX-8	GNR 2022-190 TE			6	1.A	19,136	3.347	18,633	556,693	19,136					1.000	66.403	MON	464	5,568	08/07/2023	11/01/2048
38383L-EM-8	GNR 2022-197 CO	@			1.A	537,576	79.160	564,571	713,202	570,888		26,635				4.787	MON			09/28/2023	11/01/2052
38383L-VZ-0	GNR 2022-215 TI			5,6	1.A	100,754	3.252	83,213	2,558,823	100,754					1.000	63.751	MON	2,132	25,591	06/08/2023	07/01/2049
38383M-MF-2	GNR 2022-23 UI			6	1.A	528,205	18.613	505,799	2,717,452	528,205					5.000	43.375	MON	11,323	135,895	06/13/2023	02/01/2052
38383G-7D-7	GNR 2022-25 QI			6	1.A	39,474	9.649	36,275	375,944	39,474					2.500	46.364	MON	783	9,400	05/26/2023	02/01/2052
38383M-X4-5	GNR 2022-47 IA			6	1.A	30,121	7.858	30,541	388,661	30,121					3.500		MON	1,134	13,607	03/21/2022	01/20/2036
38383M-B7-2	GNR 2022-56 JI			6	1.A	297,168	17.015	306,443	1,801,016	297,168					3.500	36.165	MON	5,253	63,046	09/14/2022	03/01/2052
38383P-CM-1	GNR 2022-60 JI			6	1.A	604,091	17.799	494,355	2,777,431	604,091					6.500	49.588	MON	15,044	180,576	06/08/2023	03/01/2052
38383P-QM-6	GNR 2022-61 DI			5	1.A	458,819	0.348	168,211	48,336,445	458,819		(303)			0.060	62.414	MON	2,417	5,772	11/05/2024	09/20/2049
38383P-7X-3	GNR 2022-78 TS	@		5	1.A	201,731	10.881	270,159	2,482,847	201,731						40.843	MON			07/19/2023	04/01/2052
38383R-Q6-7	GNR 2022-89 LI			6	1.A	204,517	9.775	159,932	1,636,135	204,517					4.000	71.737	MON	5,454	65,469	09/22/2022	09/01/2049
38383R-H4-2	GNR 2022-90 CI			5,6	1.A	70,118	7.666	64,182	837,224	70,118					1.700	41.311	MON	1,186	2,370	11/04/2024	05/20/2050
38383R-H7-5	GNR 2022-90 IJ			5,6	1.A	31,904	3.455	25,560	739,803	31,904					1.000	52.285	MON	617	4,345	06/03/2024	01/20/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38382Y-YJ-6	GNR 2022-H20 AI			5,6	1.A	686,126	2.463	597,592	24,260,812	686,126					1.550		MON	31,337	240,100	04/19/2024	08/01/2072
38384C-SB-6	GNR 2023-123 HT			5,6	1.A	95,534	2.449	94,770	3,869,746	95,534					0.600	70.582	MON	1,935	15,462	05/01/2024	08/20/2043
38384C-SG-5	GNR 2023-123 TJ			5,6	1.A	85,335	2.172	85,340	3,929,075	85,335					0.550	75.841	MON	1,801	14,390	05/01/2024	03/20/2041
38384E-ZV-0	GNR 2023-131 TB			5,6	1.A	59,509	3.056	48,903	1,600,233	59,509					1.000	67.640	MON	1,334	16,005	10/16/2023	10/01/2043
38384E-XY-6	GNR 2023-131 TC			5,6	1.A	28,729	3.600	28,531	792,527	28,729					1.000	65.049	MON	660	7,926	10/16/2023	12/01/2043
38384E-ZS-7	GNR 2023-131 TE			5,6	1.A	72,272	3.333	61,177	1,835,481	72,272					1.000	57.613	MON	1,530	18,356	10/16/2023	03/01/2043
38384E-ZT-5	GNR 2023-131 TM			5,6	1.A	511,694	3.611	453,082	12,547,277	511,694					1.000		MON	10,456	125,482	11/09/2023	05/20/2048
38384E-ZU-2	GNR 2023-131 TW			5,6	1.A	145,294	3.651	138,008	3,780,018	145,294					1.000	62.841	MON	3,150	37,808	10/16/2023	02/01/2047
38384E-D7-7	GNR 2023-141 AT			5,6	1.A	210,391	13.638	187,384	1,373,985	210,391					3.500	38.477	MON	4,007	48,097	10/31/2023	10/01/2046
38384E-E3-5	GNR 2023-141 ST			5,6	1.A	1,407,655	16.599	1,265,146	7,621,819	1,407,655					4.000	34.770	MON	25,406	203,612	05/10/2024	05/20/2050
38384E-E7-6	GNR 2023-141 TS			5,6	1.A	819,381	18.382	763,835	4,155,341	819,381					4.500	35.340	MON	15,583	124,781	05/07/2024	06/20/2049
38384D-6L-6	GNR 2023-165 TA			5,6	1.A	111,756	3.755	102,508	2,729,916	111,756					1.000	56.724	MON	2,275	27,301	12/08/2023	09/20/2048
38384D-6N-2	GNR 2023-165 TB			5,6	1.A	105,695	4.343	108,008	2,486,946	105,695					1.000	53.638	MON	2,072	24,874	12/08/2023	07/20/2050
38383W-QC-3	GNR 2023-40 WI			5,6	1.A	80,792	0.250	76,040	30,415,847	80,792					0.130		MON	3,295	24,238	06/13/2024	09/20/2041
38383W-K7-0	GNR 2023-47 TA			5,6	1.A	27,715	0.261	18,518	7,095,021	27,715					0.100	94.867	MON	591	7,135	01/18/2024	11/20/2048
38383X-YX-6	GNR 2023-53 QT			5,6	1.A	136,963	1.800	119,531	6,640,635	136,963					0.500	73.412	MON	2,767	33,203	12/18/2023	02/16/2041
38383X-YV-0	GNR 2023-53 UT			5,6	1.A	24,561	0.400	23,287	5,821,847	24,561					0.100	89.805	MON	485	5,826	08/07/2023	07/01/2045
38383X-P8-1	GNR 2023-56 IT			5,6	1.A	73,022	18.933	74,230	392,066	73,022					4.000	33.420	MON	1,307	7,836	07/02/2024	11/20/2047
38383X-P9-9	GNR 2023-56 SK			5,6	1.A	146,572	9.894	111,553	1,127,479	146,572					1.570	32.760	MON	1,475	3,267	09/30/2024	04/20/2051
38383X-PV-0	GNR 2023-60 T			5,6	1.A	40,223	2.967	32,921	1,109,588	40,223					1.000	68.306	MON	925	11,096	08/07/2023	09/01/2043
38384A-SE-4	GNR 2023-66 TI			5,6	1.A	36,448	18.262	36,224	198,358	36,448					4.000	37.075	MON	661	1,324	11/04/2024	04/20/2045
38384A-FG-3	GNR 2023-70 AS			5	1.A	1,008,131	92.500	1,056,682	1,142,358	1,032,725		19,488			2.690	4.796	MON	2,561	8,167	09/26/2023	05/01/2053
38384A-WY-5	GNR 2023-75 TI			5,6	1.A	74,426	3.637	63,691	1,751,206	74,426					1.000	53.638	MON	1,459	17,514	07/05/2023	06/01/2050
38384A-M3-4	GNR 2023-84 SJ			5	1.A	619,565	173.210	751,110	433,641	567,351					19.440	6.214	MON	7,025	47,453	01/10/2024	06/20/2053
38384A-M4-2	GNR 2023-84 UA			5	1.A	833,825	89.350	856,348	958,420	854,775					2.790	5.024	MON	2,228	14,152	09/22/2023	06/01/2053
38382Y-P9-8	GNR 2023-H02 IK			5,6	1.A	444,800	7.338	466,278	6,354,290	444,800					0.280	35.883	MON	1,483	46,607	12/13/2023	01/01/2073
38383K-JM-5	GNR 2023-H26 IC			5,6	1.A	129,877	0.519	107,933	20,780,293	129,877					0.500		MON	8,658	76,634	12/20/2023	06/01/2065
38384Y-P9-6	GNR 2024-162 IO			6	1.A	1,788,228	17.170	1,552,170	9,040,014	1,788,228					5.500	38.983	MON	41,433	41,365	11/12/2024	10/01/2054
38384V-SN-8	GNR 2024-174 TG			5,6	1.A	937,274	16.577	863,178	5,207,080	937,274					3.500	32.970	MON	15,187	15,156	11/25/2024	04/20/2051
38384V-SQ-1	GNR 2024-174 TH			5,6	1.A	57,642	14.934	55,314	370,387	57,642					3.500	42.765	MON	1,080	1,081	12/02/2024	12/20/2042
38384V-ST-5	GNR 2024-174 TK			5,6	1.A	482,417	20.631	463,592	2,247,067	482,417					4.500	33.823	MON	8,427	16,916	11/15/2024	01/20/2050
38384V-SV-0	GNR 2024-174 TL			5,6	1.A	133,519	20.313	126,147	621,017	133,519					4.500	33.076	MON	2,329	4,688	11/19/2024	12/20/2048
38384J-X3-3	GNR 2024-24 BT			5,6	1.A	107,713	18.062	102,395	566,909	107,713					4.000	35.696	MON	1,890	7,543	08/23/2024	02/20/2050
38384J-Y2-4	GNR 2024-24 TB			5,6	1.A	412,264	19.403	388,427	2,001,890	412,264					4.500	35.323	MON	7,507	29,972	08/23/2024	09/20/2048
38384H-ZU-5	GNR 2024-4 QI			5,6	1.A	231,695	14.814	195,435	1,319,261	231,695					3.500	34.500	MON	3,848	7,691	10/28/2024	09/20/2050
38384K-HW-4	GNR 2024-42 TM			5,6	1.A	57,596	3.553	49,610	1,396,274	57,596					1.000	53.240	MON	1,164	9,286	04/22/2024	09/20/2048
38384M-KE-6	GNR 2024-64 XT			5,6	1.A	144,646	0.106	100,644	94,947,109	144,646					0.050		MON	3,956	3,991	12/19/2024	04/20/2054
38384P-DW-7	GNR 2024-79 TA			5,6	1.A	60,086	0.222	50,967	22,958,270	60,086					0.050	83.714	MON	957		12/24/2024	08/20/2049
38384P-DX-5	GNR 2024-79 TB			5,6	1.A	291,231	0.680	266,829	39,239,523	291,231					0.150	72.595	MON	4,905	4,921	12/17/2024	08/20/2048
38382W-YY-7	GNR2021-146 WI			5,6	1.A	62,916	3.714	54,184	1,458,926	62,916					1.250	81.898	MON	1,520	12,076	04/17/2024	02/01/2048
92261U-AC-8	VENDE 2001-1 AI			5,6	1.A	31,254	1.117	55,857	5,000,638	31,254					0.200		MON	833	6,065	05/15/2024	01/01/2037
0029999999 – U.S. Governments, Residential Mortgage-Backed Securities						128,459,132	XXX	114,925,223	2,791,697,165	128,737,679	(393)	108,286			XXX	XXX	XXX	2,545,643	21,113,726	XXX	XXX
0109999999 – Subtotals – U.S. Governments						131,083,005	XXX	117,290,982	2,828,824,606	131,361,247	(393)	108,167			XXX	XXX	XXX	2,602,531	21,769,883	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
052398-EF-7	CITY OF AUSTIN 5% TRAN AIR				1.A	28,898	100.193	25,048	25,000	25,741		(378)			5.000	3.349	MN	158	1,250	06/03/2015	11/14/2026
34681X-HK-1	FORT BEND				1.A	25,349	99.638	24,910	25,000	25,060		(35)			3.250	3.100	MN	270	813	07/25/2015	09/01/2026
54714C-AJ-6	LOVE FIELD				1.A	28,937	101.163	25,291	25,000	25,744		(388)			5.000	3.311	MN	206	1,250	08/03/2015	11/01/2026
0619999999 – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						83,184	XXX	75,249	75,000	76,545		(801)			XXX	XXX	XXX	634	3,313	XXX	XXX
0709999999 – Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						83,184	XXX	75,249	75,000	76,545		(801)			XXX	XXX	XXX	634	3,313	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations																					

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3133EM-C6-7	FFCB 1.58% 06-01-29	SD			1.A	250,625	87.920	219,800	250,000	250,360		(78)			1.580	1.546	MS	329	3,950	07/20/2021	06/01/2029
3133EA-G5-1	FFCB 2.83 08/03/29	SD			1.A	187,000	94.590	189,180	200,000	191,677		2,111			2.830	4.088	FA	2,327	5,660	09/22/2022	08/03/2028
3133EN-6W-5	FFCB 3 5/8 07/24/28	SD		6	1.A	199,400	97.230	194,460	200,000	199,400					3.630	3.691	JJ	3,172	7,250	02/01/2023	07/24/2028
3133EP-3B-9	FFCB 4 1/8 02/13/29	SD			1.A	1,590,400	98.590	1,577,440	1,600,000	1,591,881		1,481			4.130	4.265	FA	25,333	33,000	02/21/2024	02/13/2029
3130AK-2Y-1	FHLB 1 09/13/30	SD		6	1.A	220,625	82.100	205,250	250,000	229,538		3,294			1.000	2.552	MS	750	2,500	03/24/2022	09/13/2030
3130AK-2Y-1	FHLB 1 09/13/30	SD			1.A	448,250	82.100	410,500	500,000	464,087		5,821			1.000	2.552	MS	1,500	5,000	03/24/2022	09/13/2030
3130AL-5U-4	FHLB 2.0% 02-26-36	SD			1.A	492,500	73.360	366,800	500,000	494,159		459			2.000	2.118	FA	3,528	10,000	04/13/2021	02/26/2036
3130AE-S6-8	FHLB 3 1/4% 09-08-28	SD			1.A	279,375	95.810	239,525	250,000	266,353		(4,292)			3.250	1.422	MS	2,573	8,125	12/10/2021	09/08/2028
3130AE-S6-8	FHLB 3 1/4% 09-08-28	SD			1.A	111,750	95.810	95,810	100,000	106,559		(1,722)			3.250	1.422	MS	1,029	3,250	12/10/2021	09/08/2028
3130AT-HX-8	FHLB 4 1/8 09/14/29	SD			1.A	101,167	101.167	101,167	100,000	101,115		(52)			4.125	3.862	MS	1,226		10/08/2024	09/14/2029
3130AX-QK-7	FHLB 4 3/4 12/08/28	SD			1.A	554,961	100.902	554,961	550,000	553,907		(921)			4.750	4.545	JD	1,529	28,665	11/16/2023	11/03/2028
3130AW-TR-1	FHLB 4 3/8 09/08/28				1.A	29,500	99.690	29,907	30,000	29,621		91			4.380	4.756	MS	418	1,436	08/25/2023	09/08/2028
3130AW-TR-1	FHLB 4 3/8 09/08/28	SD			1.A	220,000	99.690	219,318	220,000	220,000					4.380	4.756	MS	3,065	10,534	08/25/2023	09/08/2028
3130B1-BC-0	FHLB 4 5/8 06/08/29	SD			1.A	126,578	101.262	126,578	125,000	126,421		(156)			4.625	4.340	JD	369	3,453	06/18/2024	06/08/2029
0819999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations						4,812,131	XXX	4,530,696	4,875,000	4,825,077		6,036			XXX	XXX	XXX	47,149	122,823	XXX	XXX
0909999999 – Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						4,812,131	XXX	4,530,696	4,875,000	4,825,077		6,036			XXX	XXX	XXX	47,149	122,823	XXX	XXX
2419999999 – Subtotals – Issuer Obligations						7,519,188	XXX	6,971,703	42,077,441	7,525,191		5,115			XXX	XXX	XXX	104,671	782,292	XXX	XXX
2429999999 – Subtotals – Residential Mortgage-Backed Securities						128,459,132	XXX	114,925,223	2,791,697,165	128,737,679	(393)	108,286			XXX	XXX	XXX	2,545,643	21,113,726	XXX	XXX
2509999999 – Subtotals – Total Bonds						135,978,320	XXX	121,896,926	2,833,774,606	136,262,869	(393)	113,401			XXX	XXX	XXX	2,650,314	21,896,019	XXX	XXX

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
	1A	1A	\$136,262,869	1B	\$	1C	\$	1D	\$	1E	\$	1F	\$	1G	\$
	1B	2A	\$	2B	\$	2C	\$								
	1C	3A	\$	3B	\$	3C	\$								
	1D	4A	\$	4B	\$	4C	\$								
	1E	5A	\$	5B	\$	5C	\$								
	1F	6	\$												

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book / Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
4509999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
	1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$			
	1B	2A \$	2B \$	2C \$							
	1C	3A \$	3B \$	3C \$							
	1D	4A \$	4B \$	4C \$							
	1E	5A \$	5B \$	5C \$							
	1F	6 \$									

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated), Other																	
000000-00-0	NCA			70,510.610	70,511	1.000	70,511	70,511		16,716						11/15/2023	XXX
5029999999 – Industrial and Miscellaneous (Unaffiliated), Other					70,511	XXX	70,511	70,511		16,716						XXX	XXX
5109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)					70,511	XXX	70,511	70,511		16,716						XXX	XXX
Parent, Subsidiaries and Affiliates, Other																	
000000-00-0	American Legacy LIC			20,000,000.000	20,312,056	1.016	20,312,056	20,000,000				312,056		312,056		12/30/2024	XXX
5929999999 – Parent, Subsidiaries and Affiliates, Other					20,312,056	XXX	20,312,056	20,000,000				312,056		312,056		XXX	XXX
5979999999 – Subtotals – Parent, Subsidiaries and Affiliates					20,312,056	XXX	20,312,056	20,000,000				312,056		312,056		XXX	XXX
5989999999 – Total Common Stocks					20,382,567	XXX	20,382,567	20,070,511		16,716		312,056		312,056		XXX	XXX
5999999999 – Total Preferred and Common Stocks					20,382,567	XXX	20,382,567	20,070,511		16,716		312,056		312,056		XXX	XXX

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:															
	1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$									
	1B	2A \$	2B \$	2C \$													
	1C	3A \$	3B \$	3C \$													
	1D	4A \$	4B \$	4C \$													
	1E	5A \$	5B \$	5C \$													
	1F	6 \$															

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds: U.S. Governments								
38380H-FK-3	GNR 2017-139 BI		05/10/2024	NATALLIANCE	XXX	405,175	1,780,987	2,004
31423X-S6-9	FNS 434 132		01/31/2024	NATALLIANCE	XXX	41,459	234,399	781
31339W-6U-5	FHR 2426 TI		04/30/2024	NATALLIANCE	XXX	24,398	158,044	828
31397C-TW-9	FHR 3242 SC		09/10/2024	NATALLIANCE	XXX	76,098	822,676	470
31397H-EE-4	FHR 3318 SJ		05/30/2024	NATALLIANCE	XXX	59,355	668,787	366
31398J-HZ-9	FHR 3560 KS		07/25/2024	NATALLIANCE	XXX	60,187	1,405,816	370
31398J-TD-5	FHR 3572 MI		04/30/2024	NATALLIANCE	XXX	15,762	100,077	484
31398K-C4-0	FHR 3582 SA		11/06/2024	NATALLIANCE	XXX	26,877	279,244	143
31398L-HL-5	FHR 3616 SB		05/30/2024	NATALLIANCE	XXX	60,790	838,488	301
31398Q-GM-3	FHR 3666 SC		11/06/2024	NATALLIANCE	XXX	39,476	569,020	214
3137A1-X3-2	FHR 3728 SV		08/08/2024	NATALLIANCE	XXX	111,994	3,287,897	
3137A3-G8-6	FHR 3758 SD		08/08/2024	NATALLIANCE	XXX	134,211	3,253,599	
3137AA-PL-1	FHR 3862 HI		04/30/2024	NATALLIANCE	XXX	22,855	177,950	717
3137AK-H3-8	FHR 3987 PS		08/05/2024	NATALLIANCE	XXX	17,477	458,423	140
3137AM-UM-7	FHR 4010 PI		12/12/2024	NATALLIANCE	XXX	76,984	471,935	577
3137AN-E3-5	FHR 4015 SL		08/08/2024	NATALLIANCE	XXX	202,519	1,588,382	1,013
3137AP-2G-4	FHR 4026 JI		02/28/2024	NATALLIANCE	XXX	90,500	1,227,114	3,681
3137AR-2F-2	FHR 4059 SP		06/28/2024	NATALLIANCE	XXX	21,806	211,450	84
3137AR-TS-5	FHR 4081 S		12/16/2024	NATALLIANCE	XXX	19,194	207,501	6
3137AR-QH-2	FHR 4086 SY		08/05/2024	NATALLIANCE	XXX	13,199	982,286	408
3137AT-NX-6	FHR 4097 PS		12/16/2024	NATALLIANCE	XXX	86,931	939,797	32
3137AS-RX-4	FHR 4099 ST		11/04/2024	NATALLIANCE	XXX	67,163	658,987	112
3137AU-F7-9	FHR 4107 HI		12/16/2024	NATALLIANCE	XXX	52,480	617,416	1,029
3137AU-6G-9	FHR 4110 QS		12/27/2024	NATALLIANCE	XXX	12,705	991,601	641
3137AT-UN-0	FHR 4112 SC		12/02/2024	NATALLIANCE	XXX	107,289	3,576,309	2,077
3137AU-UN-7	FHR 4119 IN		12/27/2024	NATALLIANCE	XXX	12,394	144,742	366
3137AV-U9-6	FHR 4127 PI		03/11/2024	NATALLIANCE	XXX	242,621	1,651,888	2,065
3137AY-B5-9	FHR 4150 UI		03/07/2024	NATALLIANCE	XXX	60,821	2,577,859	1,504
3137B1-J9-4	FHR 4194 BI		12/27/2024	NATALLIANCE	XXX	100,386	619,905	1,417
3137B2-TS-9	FHR 4216 KI		08/05/2024	NATALLIANCE	XXX	12,160	363,660	141
3137B4-AG-1	FHR 4239 NI		08/08/2024	NATALLIANCE	XXX	752,824	4,069,319	
3137B4-AY-2	FHR 4239 QI		11/12/2024	NATALLIANCE	XXX	1,327,576	3,992,709	1,759
3137B5-GQ-0	FHR 4255 IO		12/18/2024	NATALLIANCE	XXX	8,792	71,771	136
3137B8-N7-8	FHR 4322 ID		07/05/2024	NATALLIANCE	XXX	87,241	1,213,782	607
3137BF-4Y-4	FHR 4415 IO		12/16/2024	NATALLIANCE	XXX	162,653	3,046,434	1,541
3137BG-AZ-2	FHR 4427 KS		10/15/2024	NATALLIANCE	XXX	227,337	2,734,884	
3137BJ-Z3-0	FHR 4483 AI		08/05/2024	NATALLIANCE	XXX	8,872	151,009	109
3137BK-U5-7	FHR 4494 AI		12/27/2024	NATALLIANCE	XXX	27,494	478,163	584
3137BM-QG-4	FHR 4544 IP		12/12/2024	NATALLIANCE	XXX	128,821	744,090	909
3137BM-M8-6	FHR 4546 AI		08/05/2024	NATALLIANCE	XXX	25,077	436,118	170
3137BN-G5-7	FHR 4564 IP		01/31/2024	NATALLIANCE	XXX	116,463	922,477	2,691
3137F1-PL-6	FHR 4699 LI		03/07/2024	NATALLIANCE	XXX	94,199	791,172	527
3137F2-MT-0	FHR 4707 SA		12/16/2024	NATALLIANCE	XXX	34,691	315,376	11
3137F5-B6-5	FHR 4792 KI		08/13/2024	NATALLIANCE	XXX	150,329	1,014,879	
3137FJ-GY-9	FHR 4839 AS		10/29/2024	NATALLIANCE	XXX	382,411	7,507,455	2,703
3137FM-6U-1	FHR 4888 IB		05/31/2024	NATALLIANCE	XXX	74,485	418,162	1,394
3137FN-Q2-9	FHR 4912 IP		03/07/2024	NATALLIANCE	XXX	37,110	215,131	143

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3137FP-FR-1	FHR 4924 NS		09/23/2024	NATALLIANCE	XXX	51,283	503,389	230
3137FU-VS-0	FHR 4991 SW		10/23/2024	NATALLIANCE	XXX	184,437	1,391,980	928
3137FV-KA-9	FHR 5007 AI		02/08/2024	NATALLIANCE	XXX	126,273	2,623,846	2,296
3137FV-Q5-4	FHR 5010 IK		09/23/2024	NATALLIANCE	XXX	157,570	1,089,038	1,664
3137F6-P9-2	FHR 5040 IB		09/23/2024	NATALLIANCE	XXX	131,301	937,866	1,433
3137H3-QL-9	FHR 5164 KI		03/11/2024	NATALLIANCE	XXX	476,143	4,717,206	3,276
3137H5-6L-6	FHR 5178 XI		05/20/2024	NATALLIANCE	XXX	142,095	1,291,776	1,704
3137H6-QT-5	FHR 5206 IJ		11/08/2024	NATALLIANCE	XXX	205,397	1,017,446	791
3137H8-ES-6	FHR 5240 CI		05/23/2024	NATALLIANCE	XXX	58,302	16,960,656	947
3137HA-GC-4	FHR 5330 SW		05/28/2024	NATALLIANCE	XXX	1,622,852	271,536,055	3,560
3137HA-LA-2	FHR 5335 IB		06/28/2024	NATALLIANCE	XXX	126,921	551,828	1,295
3137HA-QN-9	FHR 5342 TB		07/11/2024	NATALLIANCE	XXX	28,649	526,880	234
3137HB-YF-5	FHR 5386 TA		08/23/2024	NATALLIANCE	XXX	132,292	680,600	605
3137HB-YG-3	FHR 5386 TB		08/23/2024	NATALLIANCE	XXX	330,804	1,618,615	1,798
3137HB-YH-1	FHR 5386 TC		08/23/2024	NATALLIANCE	XXX	10,469	239,282	53
3137HC-NS-7	FHR 5413 AI		08/16/2024	NATALLIANCE	XXX	176,576	22,158,505	1,476
3137HD-5F-3	FHR 5418 GI		06/21/2024	NATALLIANCE	XXX	140,477	17,628,510	3,061
3137HD-ZJ-2	FHR 5440 TI		09/17/2024	NATALLIANCE	XXX	305,629	2,037,524	2,717
3137HF-LK-9	FHR 5451 TD		11/04/2024	NATALLIANCE	XXX	20,701	525,731	277
3137HF-UM-5	FHR 5460 TK		12/05/2024	NATALLIANCE	XXX	87,908	488,379	1,085
3137HH-7L-9	FHR 5471 IT		12/26/2024	NATALLIANCE	XXX	65,882	46,849,728	
31282Y-EC-9	FHS 233 5		01/29/2024	NATALLIANCE	XXX	97,350	662,811	2,320
31282Y-W8-8	FHS 243 7		04/30/2024	NATALLIANCE	XXX	23,573	189,058	914
31283B-DD-7	FHS 282 IO		06/11/2024	NATALLIANCE	XXX	49,539	1,415,388	1,179
31325T-6T-1	FHS 303 120		12/27/2024	NATALLIANCE	XXX	10,658	60,048	173
31325U-VU-7	FHS 319 S2		10/08/2024	NATALLIANCE	XXX	40,338	356,580	124
31325V-BJ-2	FHS 324 C14		07/15/2024	NATALLIANCE	XXX	148,314	3,164,042	4,307
31325V-BR-4	FHS 324 C21		04/08/2024	NATALLIANCE	XXX	53,247	249,837	291
31325V-HH-0	FHS 329 C5		12/16/2024	NATALLIANCE	XXX	206,369	1,320,760	1,926
31325V-RC-0	FHS 345 C13		12/27/2024	NATALLIANCE	XXX	76,598	448,927	1,135
31325X-NP-1	FHS 365 200		01/31/2024	NATALLIANCE	XXX	76,302	383,911	1,440
31325X-V2-3	FHS 365 C44		06/26/2024	NATALLIANCE	XXX	777,883	11,212,729	23,360
31325Y-XR-4	FHS 390 C14		12/16/2024	NATALLIANCE	XXX	225,051	924,481	1,592
3142G4-VG-3	FHS 399 C15		01/11/2024	NATALLIANCE	XXX	314,763	2,213,721	2,767
3142G4-VJ-7	FHS 399 C17		05/17/2024	NATALLIANCE	XXX	154,109	980,418	2,397
31393X-7H-4	FNGT 2004-T2 1103		02/28/2024	NATALLIANCE	XXX	22,860	2,660,120	611
31392E-T9-1	FNR 2002-66 X1		02/21/2024	NATALLIANCE	XXX	341,615	18,847,750	6,064
31393C-FB-4	FNR 2003-34 I1		02/28/2024	NATALLIANCE	XXX	255,370	13,850,551	5,712
31393C-FA-6	FNR 2003-34 S		02/27/2024	NATALLIANCE	XXX	231,242	1,831,616	271
31392H-Y8-0	FNR 2003-7 X1		05/16/2024	NATALLIANCE	XXX	94,981	5,427,480	1,282
31394E-HV-3	FNR 2005-55 SB		11/06/2024	NATALLIANCE	XXX	24,992	350,765	126
31394U-EC-2	FNR 2005-88 IP		12/27/2024	NATALLIANCE	XXX	57,312	1,030,334	1,307
31395B-T7-8	FNR 2006-28 IP		12/27/2024	NATALLIANCE	XXX	34,032	680,631	953
31395N-AJ-6	FNR 2006-44 SY		09/27/2024	NATALLIANCE	XXX	295,801	4,879,185	74
31396V-EK-0	FNR 2007-32 SG		11/06/2024	NATALLIANCE	XXX	20,480	264,260	91
31396X-HA-5	FNR 2007-77 SG		11/08/2024	NATALLIANCE	XXX	54,309	611,933	338
31396Y-ZK-1	FNR 2008-15 DS		11/08/2024	NATALLIANCE	XXX	69,127	825,401	390
31396Y-JA-1	FNR 2008-3 SA		11/08/2024	NATALLIANCE	XXX	48,166	550,467	296

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
31398G-TQ-2	FNR 2009-109 SA		05/30/2024	NATALLIANCE	XXX	63,188	856,793	96
31397N-KA-2	FNR 2009-12 CI		09/20/2024	NATALLIANCE	XXX	159,139	2,157,813	1,703
31397N-W8-4	FNR 2009-42 TZ		12/25/2024	NATALLIANCE	XXX	10,109	10,109	
31398F-U4-1	FNR 2009-94 SA		10/17/2024	NATALLIANCE	XXX	28,990	362,374	167
31398N-XG-4	FNR 2010-111 PI		04/30/2024	NATALLIANCE	XXX	46,851	372,943	1,803
31398N-4T-8	FNR 2010-132 SB		11/08/2024	NATALLIANCE	XXX	63,358	877,680	326
31398S-H9-7	FNR 2010-135 AS		09/23/2024	NATALLIANCE	XXX	71,776	745,728	282
31398S-QT-3	FNR 2010-137 IK		04/30/2024	NATALLIANCE	XXX	36,289	322,567	2,339
31398M-QW-9	FNR 2010-15 SL		12/02/2024	NATALLIANCE	XXX	59,143	1,689,803	33
31398P-KN-8	FNR 2010-35 SP		11/06/2024	NATALLIANCE	XXX	27,671	235,497	99
31398P-D3-0	FNR 2010-41 SK		07/26/2024	NATALLIANCE	XXX	17,062	599,991	18
3136A1-P2-5	FNR 2011-114 S		11/08/2024	NATALLIANCE	XXX	48,968	655,632	244
3136A2-3Y-7	FNR 2011-144 HS		07/25/2024	NATALLIANCE	XXX	28,637	974,893	
3136A9-EN-4	FNR 2012-111 DS		12/27/2024	NATALLIANCE	XXX	11,386	185,898	14
3136A9-BW-7	FNR 2012-115 DI		09/10/2024	NATALLIANCE	XXX	40,438	363,485	363
3136A9-U2-2	FNR 2012-124 IP		02/28/2024	NATALLIANCE	XXX	97,599	546,006	1,638
3136A9-PX-0	FNR 2012-128 YS		08/07/2024	NATALLIANCE	XXX	120,883	3,792,396	933
3136AA-F8-3	FNR 2012-133 IJ		12/12/2024	NATALLIANCE	XXX	109,681	801,324	979
3136AA-TF-2	FNR 2012-134 MS		10/17/2024	NATALLIANCE	XXX	27,966	251,379	116
3136AB-EB-5	FNR 2012-153 KI		12/16/2024	NATALLIANCE	XXX	58,111	546,927	798
3136A4-SW-0	FNR 2012-18 QS		10/08/2024	NATALLIANCE	XXX	48,630	463,141	93
3136A5-DF-0	FNR 2012-36 SA		07/26/2024	NATALLIANCE	XXX	11,876	584,673	18
3136A5-AD-8	FNR 2012-40 MI		12/16/2024	NATALLIANCE	XXX	39,449	573,810	956
3136A5-7K-6	FNR 2012-60 WS		08/05/2024	NATALLIANCE	XXX	41,086	3,652,064	191
3136A6-5Y-6	FNR 2012-74 SA		09/10/2024	NATALLIANCE	XXX	136,477	2,099,648	1,038
3136A6-V9-2	FNR 2012-75 SK		09/10/2024	NATALLIANCE	XXX	65,435	1,239,006	613
3136A8-BL-3	FNR 2012-98 DI		08/05/2024	NATALLIANCE	XXX	15,865	419,561	163
3136AH-GQ-7	FNR 2013-124 SB		09/27/2024	NATALLIANCE	XXX	35,997	327,243	9
3136AC-3A-7	FNR 2013-14 IG		10/02/2024	NATALLIANCE	XXX	433,044	2,547,320	283
3136AC-5B-3	FNR 2013-28 YS		12/16/2024	NATALLIANCE	XXX	23,916	321,555	244
3136AC-FM-8	FNR 2013-4 JI		12/16/2024	NATALLIANCE	XXX	116,022	3,788,483	4,736
3136AD-G3-7	FNR 2013-40 YI		01/17/2024	NATALLIANCE	XXX	332,009	4,482,823	6,973
3136AE-TS-6	FNR 2013-54 BS		09/27/2024	NATALLIANCE	XXX	35,364	300,968	11
3136AK-LB-7	FNR 2014-40 SP		09/04/2024	NATALLIANCE	XXX	67,057	1,233,234	212
3136AH-6R-6	FNR 2014-6 PI		01/18/2024	NATALLIANCE	XXX	76,973	802,320	1,894
3136AM-ZT-9	FNR 2015-10 SA		12/27/2024	NATALLIANCE	XXX	9,397	182,254	198
3136AP-NG-3	FNR 2015-50 SB		12/27/2024	NATALLIANCE	XXX	22,106	401,935	504
3136AP-B6-8	FNR 2015-55 IO		12/16/2024	NATALLIANCE	XXX	225,374	4,872,943	470
3136AS-6D-3	FNR 2016-52 PI		12/12/2024	NATALLIANCE	XXX	29,236	217,574	199
3136AT-2M-5	FNR 2016-75 MI		04/11/2024	NATALLIANCE	XXX	117,573	1,455,444	1,415
3136AV-AX-7	FNR 2017-1 IC		03/07/2024	NATALLIANCE	XXX	33,871	239,793	180
3136B0-MQ-6	FNR 2017-105 EI		12/12/2024	NATALLIANCE	XXX	99,326	840,852	1,156
3136AX-4N-2	FNR 2017-76 SB		09/23/2024	NATALLIANCE	XXX	54,400	381,757	189
3136B2-RA-2	FNR 2018-47 DI		12/27/2024	NATALLIANCE	XXX	12,108	280,765	1,014
3136B3-ZR-4	FNR 2019-1 GI		12/16/2024	NATALLIANCE	XXX	59,682	945,458	1,379
3136B4-6S-2	FNR 2019-33 PI		03/07/2024	NATALLIANCE	XXX	76,282	432,805	325
3136B5-KW-4	FNR 2019-34 JS		11/04/2024	NATALLIANCE	XXX	563,595	5,971,869	1,610
3136B4-Q2-7	FNR 2019-36 SJ		10/02/2024	NATALLIANCE	XXX	446,625	3,555,227	453

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3136B6-2S-1	FNR 2019-62 SN		12/12/2024	NATALLIANCE	XXX	22,810	184,326	100
3136B3-V6-4	FNR 2019-8 SA		12/27/2024	NATALLIANCE	XXX	9,146	109,204	7
3136B8-WE-5	FNR 202-14 BI		05/17/2024	NATALLIANCE	XXX	133,493	791,071	1,406
3136B8-NX-3	FNR 2020-1 AI		01/12/2024	NATALLIANCE	XXX	1,695,901	9,903,069	12,104
3136B9-YK-7	FNR 2020-26 AI		05/29/2024	NATALLIANCE	XXX	27,488	431,186	1,006
3136BD-MG-0	FNR 2020-94 WI		04/24/2024	NATALLIANCE	XXX	49,684	11,776,849	842
3136BD-ND-6	FNR 2020-95 SD		01/23/2024	NATALLIANCE	XXX	1,048,691	97,979,891	19,052
3136BN-TL-0	FNR 2022-43 IM		05/23/2024	NATALLIANCE	XXX	69,551	5,706,766	1,727
3136BN-FC-5	FNR 2022-45 DI		05/30/2024	NATALLIANCE	XXX	1,042,167	299,769,437	4,766
3136BN-E8-5	FNR 2022-49 TI		07/09/2024	NATALLIANCE	XXX	355,327	2,251,580	2,502
3136BN-JK-3	FNR 2022-51 PS		12/27/2024	NATALLIANCE	XXX	55,403	664,010	45
3136BQ-GG-8	FNR 2023-40 TI		05/01/2024	NATALLIANCE	XXX	68,679	3,573,567	298
3136BS-AZ-8	FNR 2024-32 GI		06/21/2024	NATALLIANCE	XXX	259,406	18,446,660	5,801
3136BS-AV-7	FNR 2024-32 HI		06/21/2024	NATALLIANCE	XXX	140,931	23,735,674	3,652
3136BS-AX-3	FNR 2024-32 JI		06/21/2024	NATALLIANCE	XXX	371,066	23,056,532	9,102
3136BR-HD-2	FNR 2024-9 TA		08/23/2024	NATALLIANCE	XXX	395,838	2,069,740	6,439
3136BR-HE-0	FNR 2024-9 TB		08/23/2024	NATALLIANCE	XXX	195,560	934,016	3,269
3136FA-XR-6	FNS 331 12		04/30/2024	NATALLIANCE	XXX	11,741	73,379	384
3136FA-B4-1	FNS 334 16		04/30/2024	NATALLIANCE	XXX	13,950	87,187	457
3136FC-QM-1	FNS 356 17		04/08/2024	NATALLIANCE	XXX	25,741	141,047	165
3136FE-Y9-7	FNS 387 5		04/08/2024	NATALLIANCE	XXX	28,508	183,924	179
3136FG-3X-3	FNS 407 16		04/08/2024	NATALLIANCE	XXX	80,242	414,152	403
3136FL-FL-5	FNS 409 C17		10/23/2024	NATALLIANCE	XXX	98,248	551,567	1,348
31395Q-SA-9	FNS 413 C16		01/22/2024	NATALLIANCE	XXX	242,455	2,693,946	5,500
31395Q-ES-5	FNS 414 S1		10/08/2024	NATALLIANCE	XXX	50,236	446,540	114
31395Q-5P-1	FNS 419 C2		02/05/2024	NATALLIANCE	XXX	74,751	1,832,980	611
31423Y-UX-5	FNS 429 227		05/17/2024	NATALLIANCE	XXX	403,793	3,540,104	4,720
31424U-BF-2	FNS 435 C30		09/10/2024	NATALLIANCE	XXX	362,778	2,731,507	1,665
31424U-BG-0	FNS 435 C31		01/11/2024	NATALLIANCE	XXX	106,634	549,481	753
31424U-PN-0	FNS 437 C16		04/25/2024	NATALLIANCE	XXX	441,101	2,892,464	8,677
31424V-EU-4	FNS 441 C21		08/15/2024	NATALLIANCE	XXX	42,718	404,434	544
31393D-TZ-4	FNW 2003-W10 1AIO		04/03/2024	NATALLIANCE	XXX	167,979	8,144,457	224
31393D-UW-9	FNW 2003-W10 3AIO		02/20/2024	NATALLIANCE	XXX	414,437	17,921,590	5,685
31394A-MQ-6	FNW 2004-W10 IO3		02/22/2024	NATALLIANCE	XXX	32,346	4,600,288	579
31393X-E3-7	FNW 2004-W3 IO2		02/28/2024	NATALLIANCE	XXX	36,285	7,490,997	876
31393R-GH-7	FSPC T-56 AIO		06/28/2024	NATALLIANCE	XXX	748,770	27,227,994	10,699
31394P-PT-4	FSPC T-59 1AX		02/22/2024	NATALLIANCE	XXX	33,498	2,614,443	452
38374L-FA-4	GNR 2005-46 AZ		04/20/2024	NATALLIANCE	XXX	2,255	2,255	
38375J-TD-7	GNR 2007-17 JI		05/16/2024	NATALLIANCE	XXX	43,090	669,365	
38375K-W4-0	GNR 2007-45 QB		12/11/2024	NATALLIANCE	XXX	82,932	1,184,746	1,299
38375L-XM-7	GNR 2007-68 SB		05/24/2024	NATALLIANCE	XXX	38,745	529,843	66
38375Q-V3-0	GNR 2008-51 SE		05/30/2024	NATALLIANCE	XXX	60,653	1,054,829	335
38376J-KP-8	GNR 2009-104 SD		09/23/2024	NATALLIANCE	XXX	154,192	1,434,347	318
38376P-XC-9	GNR 2009-117		05/14/2024	NATALLIANCE	XXX	212,439	4,720,871	1,345
38376P-ML-1	GNR 2009-118 AS		05/16/2024	NATALLIANCE	XXX	89,957	1,411,093	
38374X-XB-6	GNR 2009-24 SN		11/06/2024	NATALLIANCE	XXX	13,110	349,595	191
38374V-2R-9	GNR 2009-50 SW		12/16/2024	NATALLIANCE	XXX	35,049	491,919	455
38376C-Z3-6	GNR 2009-89 CS		07/29/2024	NATALLIANCE	XXX	15,057	518,104	102

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
38377J-6Y-4	GNR 2010-113 SM		10/08/2024	NATALLIANCE	XXX	40,069	381,608	186
38377K-VZ-0	GNR 2010-121 SE		08/01/2024	NATALLIANCE	XXX	38,433	530,111	88
38377J-YM-9	GNR 2010-125 SD		08/08/2024	NATALLIANCE	XXX	378,522	5,607,729	4,242
38377L-T4-0	GNR 2010-134 SL		07/26/2024	NATALLIANCE	XXX	55,470	1,386,740	268
38377R-JY-2	GNR 2010-163 IO		04/25/2024	NATALLIANCE	XXX	424,413	2,738,148	9,127
38376V-PU-5	GNR 2010-26 JI		07/26/2024	NATALLIANCE	XXX	101,047	505,395	1,631
38376W-S3-0	GNR 2010-35 DS		08/05/2024	NATALLIANCE	XXX	5,818	101,179	9
38377E-EZ-3	GNR 2010-42 BS		09/10/2024	NATALLIANCE	XXX	33,249	282,969	162
38377G-L3-1	GNR 2010-76 SH		07/18/2024	NATALLIANCE	XXX	92,272	922,720	751
38377X-DN-9	GNR 2011-102 SB		10/02/2024	NATALLIANCE	XXX	215,861	2,484,733	327
38377X-A7-7	GNR 2011-133 GI		04/23/2024	NATALLIANCE	XXX	369,529	1,651,524	5,803
38377Y-T3-4	GNR 2011-134 BI		07/26/2024	NATALLIANCE	XXX	10,217	344,161	837
38377T-RY-9	GNR 2011-30 SA		07/17/2024	NATALLIANCE	XXX	531,733	5,506,617	169
38377U-D7-0	GNR 2011-50 PS		10/17/2024	NATALLIANCE	XXX	22,830	289,910	223
38377V-E4-4	GNR 2011-69 SB		08/05/2024	NATALLIANCE	XXX	74,392	1,252,918	
38377W-JJ-4	GNR 2011-72 SK		11/08/2024	NATALLIANCE	XXX	63,223	836,004	534
38378G-RL-4	GNR 2012-143 IC		06/28/2024	NATALLIANCE	XXX	17,314	116,399	437
38378D-LV-5	GNR 2012-20 GI		11/06/2024	NATALLIANCE	XXX	167,440	604,748	336
38378D-3F-0	GNR 2012-34 SD		12/27/2024	NATALLIANCE	XXX	24,997	289,820	136
38375C-WH-9	GNR 2012-43 SN		10/17/2024	NATALLIANCE	XXX	34,798	267,673	13
38375G-B8-3	GNR 2012-98 SA		09/10/2024	NATALLIANCE	XXX	193,996	1,768,624	763
38378V-WH-4	GNR 2013-102 BS		07/26/2024	NATALLIANCE	XXX	15,144	356,340	41
38378V-GU-3	GNR 2013-106 SP		07/26/2024	NATALLIANCE	XXX	25,860	498,502	62
38378T-3E-8	GNR 2013-110 BS		07/25/2024	NATALLIANCE	XXX	51,141	1,105,752	209
38378W-UZ-4	GNR 2013-124 CS		10/23/2024	NATALLIANCE	XXX	96,829	911,330	89
38378U-PG-6	GNR 2013-147 SB		07/18/2024	NATALLIANCE	XXX	115,456	1,410,150	655
38378Y-CD-9	GNR 2013-167 IO		05/21/2024	NATALLIANCE	XXX	512,221	2,740,985	6,852
38378Y-BL-2	GNR 2013-167 LS		10/08/2024	NATALLIANCE	XXX	66,570	750,086	178
38378Y-HS-1	GNR 2013-169 BS		12/26/2024	NATALLIANCE	XXX	201,522	4,606,225	1,762
38378P-TH-1	GNR 2013-186 SG		07/25/2024	NATALLIANCE	XXX	64,566	1,396,023	282
38378P-QP-6	GNR 2013-190 NS		10/23/2024	NATALLIANCE	XXX	134,910	1,552,925	1,211
38378M-AC-9	GNR 2013-23 IP		12/18/2024	NATALLIANCE	XXX	56,160	468,000	774
38378T-PH-7	GNR 2013-69 KS		09/23/2024	NATALLIANCE	XXX	57,759	745,274	48
38379G-KD-8	GNR 2014-129 PI		01/11/2024	NATALLIANCE	XXX	107,002	1,570,676	1,527
38379G-JB-4	GNR 2014-137 SD		09/25/2024	NATALLIANCE	XXX	444,888	6,384,050	621
38379G-2R-7	GNR 2014-161 PS		12/27/2024	NATALLIANCE	XXX	9,887	136,376	30
38379G-Z8-3	GNR 2014-176 IA		09/23/2024	NATALLIANCE	XXX	14,230	77,440	189
38379B-3M-8	GNR 2014-79 MB		10/17/2024	NATALLIANCE	XXX	40,507	400,072	222
38379M-MX-9	GNR 2015-111 IW		08/05/2024	NATALLIANCE	XXX	6,724	57,838	26
38379Q-6W-0	GNR 2015-149 KI		06/06/2024	NATALLIANCE	XXX	26,938	139,037	77
38379F-TS-8	GNR 2015-162 BI		09/10/2024	NATALLIANCE	XXX	38,999	1,356,502	1,357
38379F-K9-9	GNR 2015-165 S		06/06/2024	NATALLIANCE	XXX	393,518	7,237,122	2,623
38379F-FB-0	GNR 2015-167 OI		11/04/2024	NATALLIANCE	XXX	308,180	1,683,972	1,567
38379T-GQ-6	GNR 2015-180 IK		04/30/2024	NATALLIANCE	XXX	87,676	1,039,120	4,185
38379T-FE-4	GNR 2015-182 CI		11/04/2024	NATALLIANCE	XXX	97,532	1,651,329	619
38379L-X9-2	GNR 2015-79 GI		04/08/2024	NATALLIANCE	XXX	31,228	156,359	150
38379L-2C-9	GNR 2015-79 MI		02/09/2024	NATALLIANCE	XXX	186,789	1,925,038	1,711
38380A-K6-3	GNR 2016-135 SB		09/30/2024	NATALLIANCE	XXX	43,668	321,974	111

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
38376M-CC-9	GNR 2016-138 DI		07/26/2024	NATALLIANCE	XXX	48,883	250,680	696
38376M-CG-0	GNR 2016-138 GI		07/26/2024	NATALLIANCE	XXX	68,280	350,152	973
38380A-2E-6	GNR 2016-147 HT		07/05/2024	NATALLIANCE	XXX	84,701	12,046,368	753
38379V-UJ-1	GNR 2016-27 IA		07/26/2024	NATALLIANCE	XXX	85,448	593,057	1,429
38379V-X6-6	GNR 2016-32 DI		06/14/2024	NATALLIANCE	XXX	54,686	533,526	867
38379V-ZN-7	GNR 2016-37 IO		09/27/2024	NATALLIANCE	XXX	444,771	2,252,005	8,132
38379T-TM-1	GNR 2016-5 IC		03/22/2024	NATALLIANCE	XXX	73,069	508,306	1,186
38379X-FQ-8	GNR 2016-80 SD		11/04/2024	NATALLIANCE	XXX	19,745	185,839	89
38379Y-GY-8	GNR 2016-82 HI		12/17/2024	NATALLIANCE	XXX	142,858	813,424	1,265
38379X-GR-5	GNR 2016-84 IG		09/23/2024	NATALLIANCE	XXX	10,699	59,441	163
38376R-YE-0	GNR 2016-H20 AI		01/12/2024	NATALLIANCE	XXX	222,398	5,311,008	551
38380F-ZF-6	GNR 2017-104 LI		07/03/2024	NATALLIANCE	XXX	17,087	106,791	27
38380G-SQ-8	GNR 2017-120 IJ		01/29/2024	NATALLIANCE	XXX	177,705	1,304,257	4,058
38380T-2Z-8	GNR 2017-125 IO		01/26/2024	NATALLIANCE	XXX	482,374	3,003,104	7,299
38380T-3H-7	GNR 2017-125 LS		12/16/2024	NATALLIANCE	XXX	420,628	10,393,902	
38380G-GQ-1	GNR 2017-130 BI		06/06/2024	NATALLIANCE	XXX	101,927	613,098	341
38380H-JH-6	GNR 2017-136 IY		04/19/2024	NATALLIANCE	XXX	64,251	319,260	798
38380H-LB-6	GNR 2017-141 IK		05/29/2024	NATALLIANCE	XXX	82,097	742,121	2,597
38380T-4Y-9	GNR 2017-186 IO		01/30/2024	NATALLIANCE	XXX	143,847	941,331	3,033
38380C-F8-1	GNR 2017-26 IA		06/28/2024	NATALLIANCE	XXX	56,532	357,341	1,299
38376U-5K-1	GNR 2017-80 BI		10/17/2024	NATALLIANCE	XXX	26,705	197,816	308
38376R-6P-6	GNR 2017-H18 DI		05/20/2024	NATALLIANCE	XXX	7,288	7,288	
38380Y-6N-0	GNR 2018-125 IP		11/06/2024	NATALLIANCE	XXX	49,933	355,078	222
38380V-J7-7	GNR 2018-37		05/31/2024	NATALLIANCE	XXX	36,253	216,438	902
38380W-GG-8	GNR 2018-51 EI		08/13/2024	NATALLIANCE	XXX	65,699	616,531	719
38375U-3K-4	GNR 2018-H01 AI		04/15/2024	NATALLIANCE	XXX	45,136	902,718	302
38382A-BY-0	GNR 2019-121 ID		07/05/2024	NATALLIANCE	XXX	255,872	1,556,634	605
38382A-H2-4	GNR 2019-148 NI		04/17/2024	NATALLIANCE	XXX	128,668	695,505	1,236
38381R-KQ-1	GNR 2019-15 QI		09/17/2024	NATALLIANCE	XXX	364,320	1,012,000	1,574
38381T-FZ-3	GNR 2019-29 SY		09/30/2024	NATALLIANCE	XXX	973,531	7,347,405	4,112
38381R-YS-2	GNR 2019-31 TS		12/27/2024	NATALLIANCE	XXX	16,058	194,639	59
38381R-J8-3	GNR 2019-35 TI		08/15/2024	NATALLIANCE	XXX	56,645	12,947,316	1,986
38381R-4C-0	GNR 2019-38 BI		01/16/2024	NATALLIANCE	XXX	126,983	756,695	1,419
38381T-SA-4	GNR 2019-44 CI		12/18/2024	NATALLIANCE	XXX	20,027	116,944	276
38381V-LY-4	GNR 2019-65 DI		05/17/2024	NATALLIANCE	XXX	215,614	999,949	2,000
38381W-YN-2	GNR 2019-78 SM		08/15/2024	NATALLIANCE	XXX	53,616	560,685	249
38381W-W5-3	GNR 2019-92 DI		06/03/2024	NATALLIANCE	XXX	42,876	233,340	52
38380L-WC-3	GNR 2019-H10 NI		04/17/2024	NATALLIANCE	XXX	708,198	18,652,125	5,624
38380L-ZT-3	GNR 2019-H15 AI		04/16/2024	NATALLIANCE	XXX	210,767	10,218,998	4,661
38382G-YL-0	GNR 202-97 IO		05/17/2024	NATALLIANCE	XXX	1,356,502	8,363,787	13,010
38382H-S3-5	GNR 2020-123 IL		09/23/2024	NATALLIANCE	XXX	8,334	62,312	95
38382H-M9-8	GNR 2020-123 NI		09/23/2024	NATALLIANCE	XXX	29,187	208,482	319
38382J-A2-2	GNR 2020-133 JI		09/23/2024	NATALLIANCE	XXX	8,424	60,173	92
38382J-QC-3	GNR 2020-142 JT		01/18/2024	NATALLIANCE	XXX	36,878	1,552,761	48
38382J-PV-2	GNR 2020-142 SD		08/29/2024	NATALLIANCE	XXX	823,971	5,447,743	1,157
38382J-TJ-5	GNR 2020-144 EI		09/23/2024	NATALLIANCE	XXX	9,158	65,411	100
38382K-S8-7	GNR 2020-160 VI		09/23/2024	NATALLIANCE	XXX	9,931	70,937	108
38382K-Q9-7	GNR 2020-160 YI		09/23/2024	NATALLIANCE	XXX	40,010	285,783	437

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
38382K-3R-2	GNR 2020-165 IC		12/18/2024	NATALLIANCE	XXX	99,387	1,656,449	1,956
38382L-AW-1	GNR 2020-167 SD		08/29/2024	NATALLIANCE	XXX	517,344	3,441,792	731
38382L-TQ-4	GNR 2020-183 HT		08/15/2024	NATALLIANCE	XXX	47,417	499,121	148
38382D-WL-9	GNR 2020-33 AS		09/03/2024	NATALLIANCE	XXX	113,346	927,637	218
38382B-T7-8	GNR 2020-4 BS		09/03/2024	NATALLIANCE	XXX	432,872	7,528,202	
38382B-3E-1	GNR 2020-4 IO		09/27/2024	NATALLIANCE	XXX	257,061	1,277,320	4,613
38382E-T8-0	GNR 2020-61 IT		10/28/2024	NATALLIANCE	XXX	61,090	12,511,328	343
38382E-T6-4	GNR 2020-61 SF		08/14/2024	NATALLIANCE	XXX	86,226	811,543	530
38382E-5R-4	GNR 2020-74 CI		12/10/2024	NATALLIANCE	XXX	351,856	6,186,474	4,640
38382F-AL-8	GNR 2020-77 JI		10/08/2024	NATALLIANCE	XXX	18,736	535,304	268
38382G-N7-3	GNR 2020-96 TM		01/26/2024	NATALLIANCE	XXX	82,387	2,312,607	351
38382G-YS-5	GNR 2020-97 IX		01/09/2024	NATALLIANCE	XXX	510,122	3,115,249	6,030
38380Q-AA-0	GNR 2020-H09 AI		05/20/2024	NATALLIANCE	XXX	1,812	1,812	
38382U-CQ-2	GNR 2021-107 WI		05/29/2024	NATALLIANCE	XXX	101,485	1,482,891	2,022
38382W-RT-6	GNR 2021-116 IT		07/29/2024	NATALLIANCE	XXX	2,012,359	17,502,699	26,054
38382W-XM-4	GNR 2021-137 BI		12/17/2024	NATALLIANCE	XXX	88,024	814,098	905
38383C-GV-6	GNR 2021-177 MI		11/04/2024	NATALLIANCE	XXX	1,466,232	10,663,508	2,222
38383F-SK-0	GNR 2021-221 GI		08/22/2024	NATALLIANCE	XXX	131,053	27,958,079	
38383F-SM-6	GNR 2021-221 HI		08/26/2024	NATALLIANCE	XXX	185,961	21,252,637	
38383F-SF-1	GNR 2021-221 SE		09/17/2024	NATALLIANCE	XXX	365,390	36,538,974	
38382N-VM-6	GNR 2021-23 AI		09/23/2024	NATALLIANCE	XXX	14,752	105,369	161
38382N-KY-2	GNR 2021-27 IC		12/18/2024	NATALLIANCE	XXX	125,357	875,858	1,034
38382P-YW-6	GNR 2021-42 DI		07/26/2024	NATALLIANCE	XXX	188,529	2,845,715	3,952
38382T-BW-3	GNR 2021-78 QI		04/08/2024	NATALLIANCE	XXX	21,020	145,559	139
38382M-TF-6	GNR 2021-8 MI		12/20/2024	NATALLIANCE	XXX	363,260	5,032,179	5,312
38382U-US-8	GNR 2021-96 DS		09/23/2024	NATALLIANCE	XXX	245,998	1,733,910	177
38382T-J6-2	GNR 2021-98 SW		10/08/2024	NATALLIANCE	XXX	205,581	1,596,749	978
38383U-PF-1	GNR 2022-136 AI		07/12/2024	NATALLIANCE	XXX	404,029	2,154,820	3,292
38383U-QK-9	GNR 2022-136 SH		09/16/2024	NATALLIANCE	XXX	793,402	8,534,077	4,295
38383U-A8-3	GNR 2022-137		02/29/2024	NATALLIANCE	XXX	552,004	1,738,595	1,615
38383Y-NG-3	GNR 2022-159		06/11/2024	NATALLIANCE	XXX	171,984	7,862,107	2,522
38383Y-5B-4	GNR 2022-179 IS		05/03/2024	NATALLIANCE	XXX	164,549	758,730	1,370
38383P-QM-6	GNR 2022-61 DI		11/05/2024	NATALLIANCE	XXX	469,969	49,511,114	1,719
38383R-H4-2	GNR 2022-90 IC		11/04/2024	NATALLIANCE	XXX	71,587	854,775	563
38383R-H7-5	GNR 2022-90 IJ		06/03/2024	NATALLIANCE	XXX	33,787	783,466	284
38382Y-YJ-6	GNR 2022-H20 AI		04/19/2024	NATALLIANCE	XXX	943,582	33,364,232	24,367
38384C-SB-6	GNR 2023-123 HT		05/01/2024	NATALLIANCE	XXX	102,551	4,153,983	762
38384C-SG-5	GNR 2023-123 TJ		05/01/2024	NATALLIANCE	XXX	91,901	4,231,430	711
38384E-E3-5	GNR 2023-141 ST		05/10/2024	NATALLIANCE	XXX	1,509,980	8,175,864	18,169
38384E-E7-6	GNR 2023-141 TS		05/07/2024	NATALLIANCE	XXX	883,012	4,478,030	9,516
38383W-QC-3	GNR 2023-40 WI		06/13/2024	NATALLIANCE	XXX	91,503	34,448,020	2,855
38383W-K7-0	GNR 2023-47 TA		01/18/2024	NATALLIANCE	XXX	31,116	7,965,801	620
38383X-P8-1	GNR 2023-56 IT		07/02/2024	NATALLIANCE	XXX	78,976	424,031	565
38383X-P9-9	GNR 2023-56 SK		09/30/2024	NATALLIANCE	XXX	150,801	1,160,005	314
38384A-SE-4	GNR 2023-66 TI		11/04/2024	NATALLIANCE	XXX	37,226	202,591	315
38384A-M3-4	GNR 2023-84 SJ		01/10/2024	NATALLIANCE	XXX	1,045,357	731,658	4,028
38384Y-P9-6	GNR 2024-162 IO		11/12/2024	NATALLIANCE	XXX	1,792,873	9,063,498	15,232
38384V-SN-8	GNR 2024-174 TG		11/25/2024	NATALLIANCE	XXX	946,825	5,260,141	2,557

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
38384V-SQ-1	GNR 2024-174 TH		12/02/2024	NATALLIANCE	XXX	58,099	373,327	436
38384V-ST-5	GNR 2024-174 TK		11/15/2024	NATALLIANCE	XXX	489,866	2,281,764	7,131
38384V-SV-0	GNR 2024-174 TL		11/19/2024	NATALLIANCE	XXX	136,358	634,225	2,299
38384J-X3-3	GNR 2024-24 BT		08/23/2024	NATALLIANCE	XXX	111,415	586,396	195
38384J-Y2-4	GNR 2024-24 TB		08/23/2024	NATALLIANCE	XXX	424,723	2,062,388	773
38384H-ZU-5	GNR 2024-4 QI		10/28/2024	NATALLIANCE	XXX	235,743	1,342,309	1,044
38384K-HW-4	GNR 2024-42 TM		04/22/2024	NATALLIANCE	XXX	61,904	1,500,695	83
38384M-KE-6	GNR 2024-64 XT		12/19/2024	NATALLIANCE	XXX	146,757	96,332,796	3,880
38384P-DW-7	GNR 2024-79 TA		12/24/2024	NATALLIANCE	XXX	60,086	22,958,270	128
38384P-DX-5	GNR 2024-79 TB		12/17/2024	NATALLIANCE	XXX	292,998	39,477,716	4,441
38382W-YY-7	GNR2021-146 WI		04/17/2024	NATALLIANCE	XXX	70,341	1,631,090	906
92261U-AC-8	VENDE 2001-1 AI		05/15/2024	NATALLIANCE	XXX	33,862	5,417,842	458
0109999999 – Bonds: U.S. Governments						64,012,754	1,899,761,576	595,540
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3133EP-3B-9	FFCB 4 1/8 02/13/29		02/21/2024	NATALLIANCE	XXX	1,590,400	1,600,000	1,467
3130AT-HX-8	FHLB 4 1/8 09/14/29		10/08/2024	NATALLIANCE	XXX	101,167	100,000	275
3130B1-BC-0	FHLB 4 5/8 06/08/29		06/18/2024	NATALLIANCE	XXX	126,578	125,000	723
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						1,818,145	1,825,000	2,464
2509999997 – Subtotals - Bonds - Part 3						65,830,898	1,901,586,576	598,004
2509999999 – Subtotals - Bonds						65,830,898	1,901,586,576	598,004
Common Stocks: Parent, Subsidiaries and Affiliates Other								
000000-00-0	American Legacy LIC		12/30/2024	Undefined	20,000,000.000	20,000,000	XXX	
5929999999 – Common Stocks: Parent, Subsidiaries and Affiliates Other						20,000,000	XXX	
5989999997 – Subtotals - Common Stocks - Part 3						20,000,000	XXX	
5989999999 – Subtotals - Common Stocks						20,000,000	XXX	
5999999999 – Subtotals - Preferred and Common Stocks						20,000,000	XXX	
6009999999 – Totals						85,830,898	XXX	598,004

Annual Statement for the Year 2024 of the American Century Life Insurance Company

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds: U.S. Governments																				
31325Y-R3-4	FHS 389 C47		12/31/2024	IO Par Adjustment	XXX		338,029	19,067	38,134		(19,067)		(19,067)		19,067				4,238	10/01/2037
31325Y-R7-5	FHS 389 C50		12/31/2024	IO Par Adjustment	XXX		101,223	19,232	38,465		(19,232)		(19,232)		19,232				2,613	10/01/2052
31325Y-YP-7	FHS 390 C41		12/31/2024	IO Par Adjustment	XXX		120,721	10,450	20,900		(10,450)		(10,450)		10,450				1,467	11/01/2037
3136B9-3G-0	FNR 2020-36 AI		12/31/2024	IO Par Adjustment	XXX		95,990	20,098	40,196		(20,098)		(20,098)		20,098				2,322	06/01/2050
31423X-RD-5	FNS 427 C99		12/31/2024	IO Par Adjustment	XXX		84,517	8,663	17,326		(8,663)		(8,663)		8,663				1,355	07/01/2041
38376R-AF-3	GNR 2015-H10 CI		12/31/2024	IO Par Adjustment	XXX		3,671,822	128,941	257,883		(128,941)		(128,941)		128,941				37,527	04/01/2065
38380A-M8-7	GNR 2016-135 IJ		12/31/2024	IO Par Adjustment	XXX		51,227	7,876	15,752		(7,876)		(7,876)		7,876				970	10/01/2046
38376R-VQ-6	GNR 2016-H13 MI		12/31/2024	IO Par Adjustment	XXX		2,108,515	54,031	108,061		(54,031)		(54,031)		54,031				22,405	06/01/2066
38380H-FK-3	GNR 2017-139 BI		12/31/2024	IO Par Adjustment	XXX		146,256	32,176	64,353		(32,176)		(32,176)		32,176				4,571	09/01/2047
38380Y-VP-7	GNR 2018-120 IL		12/31/2024	IO Par Adjustment	XXX		149,202	22,940	45,880		(22,940)		(22,940)		22,940				2,980	04/01/2048
38381W-EU-8	GNR 2019-17 IG		12/31/2024	IO Par Adjustment	XXX		629,051	7,077	14,154		(7,077)		(7,077)		7,077				1,051	04/16/2041
38381R-2R-9	GNR 2019-38 IQ		12/31/2024	IO Par Adjustment	XXX		82,883	10,671	21,342		(10,671)		(10,671)		10,671				2,094	05/01/2048
38382W-EM-5	GNR 2021-117 HI		12/31/2024	IO Par Adjustment	XXX		108,573	17,100	34,200		(17,100)		(17,100)		17,100				2,329	07/01/2051
92262B-AG-0	VENDE 2011-2 IO		12/31/2024	IO Par Adjustment	XXX		1,077,531	16,163	32,326		(16,163)		(16,163)		16,163				2,076	10/01/2041
31423X-S6-9	FNS 434 132		12/31/2024	IO Par Adjustment	XXX		19,743	3,492			(3,492)		(3,492)		3,492				441	12/01/2052
3132WM-NU-4	FG Q47602		12/16/2024	Principal Reduction	XXX	1,425	1,425	1,855	1,804		(380)		(380)		1,425				39	04/01/2047
31339W-6U-5	FHR 2426 TI		12/31/2024	IO Par Adjustment	XXX		27,477	4,242			(4,242)		(4,242)		4,242				798	03/01/2032
31396A-AM-6	FHR 3031 BN		12/16/2024	Principal Reduction	XXX	12,570	12,570	21,872	19,795		(7,224)		(7,224)		12,570				51	08/15/2035
31396H-RK-7	FHR 3118 SD		12/31/2024	IO Par Adjustment	XXX		151,267	28,174	56,347		(28,174)		(28,174)		28,174				1,081	02/15/2036
31397C-TW-9	FHR 3242 SC		12/31/2024	IO Par Adjustment	XXX		42,058	3,890			(3,890)		(3,890)		3,890				81	11/15/2036
31397F-6H-0	FHR 3274 JO		12/16/2024	Principal Reduction	XXX	1,025	1,025	953	991		34		34		1,025					02/15/2037
31397H-EE-4	FHR 3318 SJ		12/31/2024	IO Par Adjustment	XXX		41,579	3,690			(3,690)		(3,690)		3,690				207	05/15/2037
31397P-HT-0	FHR 3382 OH		12/16/2024	Principal Reduction	XXX	27,431	27,431	24,962	25,801		1,630		1,630		27,431					11/15/2037
31397P-AA-8	FHR 3385 MT		12/16/2024	Principal Reduction	XXX	6,136	6,136	6,459	6,406		(269)		(269)		6,136				253	12/15/2035
31398J-HZ-9	FHR 3560 KS		12/31/2024	IO Par Adjustment	XXX		137,857	5,902			(5,902)		(5,902)		5,902				434	11/15/2036
31398J-TD-5	FHR 3572 MI		12/31/2024	IO Par Adjustment	XXX		9,807	1,545			(1,545)		(1,545)		1,545				220	08/01/2039
31398K-C4-0	FHR 3582 SA		12/31/2024	IO Par Adjustment	XXX		1,443	139			(139)		(139)		139				1	10/15/2049
31398L-HL-5	FHR 3616 SB		12/31/2024	IO Par Adjustment	XXX		51,305	3,720			(3,720)		(3,720)		3,720				169	12/15/2039
31398Q-GM-3	FHR 3666 SC		12/31/2024	IO Par Adjustment	XXX		5,247	364			(364)		(364)		364				4	05/15/2040
3137A1-7L-1	FHR 3706 S		12/31/2024	IO Par Adjustment	XXX		1,302,682	35,824	120,279		(56,480)		(56,480)		63,799					08/01/2040
3137A1-X3-2	FHR 3728 SV		11/30/2024	IO Par Adjustment	XXX		62,227	2,120			(2,161)		(2,161)		2,394					09/15/2040
3137A3-G8-6	FHR 3758 SD		12/31/2024	IO Par Adjustment	XXX		179,832	7,418			(8,075)		(8,075)		8,949					11/15/2040
3137AA-PL-1	FHR 3862 HI		12/31/2024	IO Par Adjustment	XXX		35,271	4,530			(4,530)		(4,530)		4,530				679	04/01/2041
3137AK-H3-8	FHR 3987 PS		12/31/2024	IO Par Adjustment	XXX		31,128	1,187			(1,187)		(1,187)		1,187				74	10/15/2041
3137AN-JP-1	FHR 4013 WY		12/16/2024	Principal Reduction	XXX	11,219	11,219	8,694	9,181		2,038		2,038		11,219					11/01/2040
3137AN-E3-5	FHR 4015 SL		12/31/2024	IO Par Adjustment	XXX		95,472	12,173			(12,173)		(12,173)		12,173				354	03/15/2042
3137AP-2G-4	FHR 4026 JI		12/31/2024	IO Par Adjustment	XXX		261,572	19,291			(19,291)		(19,291)		19,291				5,036	10/01/2041
3137AR-2F-2	FHR 4059 SP		12/31/2024	IO Par Adjustment	XXX		153,611	17,233	34,466		(17,233)		(17,233)		17,233				1,091	06/15/2042
3137AR-QH-2	FHR 4086 SY		12/31/2024	IO Par Adjustment	XXX		235,120	3,159			(3,159)		(3,159)		3,159				497	07/15/2027
3137AS-4K-7	FHR 4087 EJ		12/16/2024	Principal Reduction	XXX	2,580	2,580	2,992	2,913		(333)		(333)		2,580				40	07/15/2042
3137AS-ST-2	FHR 4093 DS		12/31/2024	IO Par Adjustment	XXX		920,753	16,007	32,015		(16,007)		(16,007)		16,007				4,527	07/15/2027
3137AS-RX-4	FHR 4099 ST		11/30/2024	IO Par Adjustment	XXX		6,844	710			(710)		(710)		710				7	08/15/2042
3137AU-NY-1	FHR 4102 WS		12/31/2024	IO Par Adjustment	XXX		115,494	14,220	28,440		(14,220)		(14,220)		14,220				753	09/15/2042
3137AU-GP-8	FHR 4107 MI		12/31/2024	IO Par Adjustment	XXX		39,591	3,019	6,038		(3,019)		(3,019)		3,019				658	01/01/2042
3137AT-UN-0	FHR 4112 SC		12/31/2024	IO Par Adjustment	XXX		72,486	2,175			(2,175)		(2,175)		2,175				72	01/15/2042
3137AV-F3-6	FHR 4120 MI		12/31/2024	IO Par Adjustment	XXX		478,380	45,147	90,294		(45,147)		(45,147)		45,147				7,947	09/01/2032
3137AV-U9-6	FHR 4127 PI		12/31/2024	IO Par Adjustment	XXX		154,934	22,756			(22,756)		(22,756)		22,756				3,311	07/01/2042
3137AW-CH-6	FHR 4135 IC		12/31/2024	IO Par Adjustment	XXX		59,821	7,328	14,656		(7,328)		(7,328)		7,328				1,152	04/01/2042
3137AY-B5-9	FHR 4150 UI		12/31/2024	IO Par Adjustment	XXX		1,451,636	34,250			(34,250)		(34,250)		34,250				24,472	08/01/2032
3137B0-DR-2	FHR 4183 LI		12/31/2024	IO Par Adjustment	XXX		438,290	17,121	34,241		(17,121)		(17,121)		17,121				5,728	03/01/2028
3137B0-DZ-4	FHR 4183 MI		12/31/2024	IO Par Adjustment	XXX		1,235,389	77,212	154,424		(77,212)		(77,212)		77,212				21,753	02/01/2042
3137B1-J9-4	FHR 4194 BI		12/31/2024	IO Par Adjustment	XXX		75,718	11,168	22,337		(11,168)		(11,168)		11,168				2,060	04/01/2043
3137B2-TJ-9	FHR 4216 EI		12/31/2024	IO Par Adjustment	XXX		476,727	21,751	43,501		(21,751)		(21,751)		21,751				7,619	05/01/2028

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3137B2-TS-9	FHR 4216 KI		12/31/2024	IO Par Adjustment	XXX		75,581	2,527			(2,527)		(2,527)		2,527				711	06/01/2028
3137B4-Z2-5	FHR 4261 GS		12/16/2024	Principal Reduction	XXX	65,643	65,643	58,422	59,614		6,029		6,029		65,643					01/15/2041
3137B6-HW-4	FHR 4280 EO		12/16/2024	Principal Reduction	XXX	29,332	29,332	23,466	24,656		4,677		4,677		29,332					12/01/2043
3137B6-QJ-3	FHR 4281 OB		12/16/2024	Principal Reduction	XXX	31,256	31,256	24,263	26,193		5,063		5,063		31,256					12/01/2043
3137B6-FC-0	FHR 4288 HI		12/31/2024	IO Par Adjustment	XXX		112,786	5,851	11,702		(5,851)		(5,851)		5,851				2,270	09/15/2032
3137B8-N7-8	FHR 4322 ID		12/31/2024	IO Par Adjustment	XXX		168,138	12,085			(12,085)		(12,085)		12,085				2,303	05/01/2043
3137BA-MK-5	FHR 4341 MI		12/31/2024	IO Par Adjustment	XXX		196,907	17,875	35,751		(17,876)		(17,876)		17,875				4,115	11/01/2031
3137BF-4Y-4	FHR 4415 IO		12/31/2024	IO Par Adjustment	XXX		96,079	5,134			(5,134)		(5,134)		5,134				174	04/01/2041
3137BG-AZ-2	FHR 4427 KS		12/31/2024	IO Par Adjustment	XXX		48,050	3,994			(3,994)		(3,994)		3,994				37	01/15/2045
3137BG-QE-2	FHR 4456 BI		12/31/2024	IO Par Adjustment	XXX		87,857	11,037	22,074		(11,037)		(11,037)		11,037				1,881	05/01/2044
3137BH-TJ-6	FHR 4459 EI		12/31/2024	IO Par Adjustment	XXX		494,030	48,785	97,571		(48,785)		(48,785)		48,785				15,443	06/01/2036
3137BJ-Z3-0	FHR 4483 AI		12/31/2024	IO Par Adjustment	XXX		33,827	1,987			(1,987)		(1,987)		1,987				649	12/01/2029
3137BM-4L-7	FHR 4527 CI		12/31/2024	IO Par Adjustment	XXX		305,053	31,649	63,298		(31,649)		(31,649)		31,649				5,782	02/01/2044
3137BM-M8-6	FHR 4546 AI		12/31/2024	IO Par Adjustment	XXX		52,810	3,037			(3,037)		(3,037)		3,037				507	01/01/2031
3137BM-Y5-9	FHR 4553 KI		12/31/2024	IO Par Adjustment	XXX		581,468	40,703	81,406		(40,703)		(40,703)		40,703				9,136	02/01/2031
3137BN-G5-7	FHR 4564 IP		12/31/2024	IO Par Adjustment	XXX		55,495	7,006			(7,006)		(7,006)		7,006				943	12/01/2045
3137BP-D2-2	FHR 4583 IT		12/31/2024	IO Par Adjustment	XXX		284,962	17,543	35,086		(17,543)		(17,543)		17,543				3,823	05/01/2031
3137BR-TV-7	FHR 4614 DI		12/31/2024	IO Par Adjustment	XXX		8,689	912	1,825		(912)		(912)		912				159	01/01/2046
3137BV-E4-4	FHR 4655 EI		12/31/2024	IO Par Adjustment	XXX		515,938	47,724	95,449		(47,724)		(47,724)		47,724				9,520	12/01/2030
3137F1-PL-6	FHR 4699 LI		12/31/2024	IO Par Adjustment	XXX		96,769	11,522			(11,522)		(11,522)		11,522				1,915	04/01/2046
3137FJ-BB-4	FHR 4833 IJ		12/31/2024	IO Par Adjustment	XXX		988,634	4,171	8,342		(4,171)		(4,171)		4,171				560	10/01/2044
3137FJ-GY-9	FHR 4839 AS		12/31/2024	IO Par Adjustment	XXX		413,160	21,045			(21,045)		(21,045)		21,045				465	06/15/2042
3137FM-6U-1	FHR 4888 IB		12/31/2024	IO Par Adjustment	XXX		35,883	6,392			(6,392)		(6,392)		6,392				402	03/01/2047
3137FM-SM-5	FHR 4892 EI		12/31/2024	IO Par Adjustment	XXX		2,583,987	5,652	11,305		(5,652)		(5,652)		5,652				656	07/01/2045
3137FN-Q2-9	FHR 4912 IP		12/31/2024	IO Par Adjustment	XXX		24,628	4,248			(4,248)		(4,248)		4,248				482	07/01/2049
3137FP-YZ-2	FHR 4923 NS		12/31/2024	IO Par Adjustment	XXX		79,288	9,515	19,029		(9,515)		(9,515)		9,515				307	11/25/2049
3137FP-FR-1	FHR 4924 NS		12/31/2024	IO Par Adjustment	XXX		485,840	45,548	91,095		(45,548)		(45,548)		45,548				2,155	10/25/2049
3137FQ-FM-0	FHR 4938 IB		12/31/2024	IO Par Adjustment	XXX		206,239	37,381	74,762		(37,381)		(37,381)		37,381				4,879	07/01/2049
3137FQ-ZK-2	FHR 4953 IP		12/31/2024	IO Par Adjustment	XXX		384,707	64,438	128,877		(64,438)		(64,438)		64,438				8,710	08/01/2049
3137FU-UG-7	FHR 4991 GI		12/31/2024	IO Par Adjustment	XXX		136,138	25,356	50,712		(25,356)		(25,356)		25,356				3,084	06/01/2048
3137FU-VS-0	FHR 4991 SW		12/31/2024	IO Par Adjustment	XXX		16,121	2,136			(2,136)		(2,136)		2,136				66	08/15/2042
3137FV-KA-9	FHR 5007 AI		12/31/2024	IO Par Adjustment	XXX		737,495	35,492			(35,492)		(35,492)		35,492				17,999	10/01/2061
3137FV-Q5-4	FHR 5010 IK		12/31/2024	IO Par Adjustment	XXX		14,520	2,101			(2,101)		(2,101)		2,101				61	09/01/2050
3137F6-CM-7	FHR 5035 AI		12/31/2024	IO Par Adjustment	XXX		204,705	20,215	40,429		(20,215)		(20,215)		20,215				2,293	11/25/2050
3137F6-P9-2	FHR 5040 IB		12/31/2024	IO Par Adjustment	XXX		11,993	1,679			(1,679)		(1,679)		1,679				51	11/01/2050
3137F6-Y2-7	FHR 5041 JI		12/31/2024	IO Par Adjustment	XXX		178,454	16,284	32,568		(16,284)		(16,284)		16,284				2,018	03/01/2049
3137F7-NP-6	FHR 5050 EI		12/31/2024	IO Par Adjustment	XXX		118,847	12,405	24,809		(12,405)		(12,405)		12,405				1,388	12/01/2050
3137F7-LN-3	FHR 5057 TI		12/31/2024	IO Par Adjustment	XXX		137,806	21,102	42,203		(21,102)		(21,102)		21,102				2,251	11/01/2050
3137F9-R3-7	FHR 5071 IH		12/31/2024	IO Par Adjustment	XXX		101,952	12,680	25,361		(12,680)		(12,680)		12,680				1,539	02/01/2051
3137FY-V3-7	FHR 5100 AI		12/31/2024	IO Par Adjustment	XXX		485,648	57,671	115,341		(57,671)		(57,671)		57,671				6,360	04/01/2041
3137H0-RF-7	FHR 5112 IK		12/31/2024	IO Par Adjustment	XXX		148,521	27,012	54,025		(27,012)		(27,012)		27,012				4,332	01/25/2036
3137H3-QL-9	FHR 5164 KI		12/31/2024	IO Par Adjustment	XXX		395,404	39,911			(39,911)		(39,911)		39,911				4,569	01/01/2046
3137H4-GJ-3	FHR 5169 IT		12/31/2024	IO Par Adjustment	XXX		220,940	27,203	54,406		(27,203)		(27,203)		27,203				3,093	06/01/2049
3137H5-6L-6	FHR 5178 XI		12/31/2024	IO Par Adjustment	XXX		97,530	10,728			(10,728)		(10,728)		10,728				759	10/01/2041
3137H6-EX-9	FHR 5200 MI		12/31/2024	IO Par Adjustment	XXX		61,949	7,047	14,093		(7,047)		(7,047)		7,047				1,045	11/01/2038
3137H6-QT-5	FHR 5206 IJ		12/31/2024	IO Par Adjustment	XXX		3,795	766			(766)		(766)		766				22	04/01/2048
3137H6-QC-2	FHR 5206 YI		12/31/2024	IO Par Adjustment	XXX		432,411	59,727	119,454		(59,727)		(59,727)		59,727				8,358	03/01/2052
3137H6-RY-3	FHR 5214 CI		12/31/2024	IO Par Adjustment	XXX		204,637	32,742	65,484		(32,742)		(32,742)		32,742				4,645	04/01/2052
3137H6-ZW-8	FHR 5215 AI		12/31/2024	IO Par Adjustment	XXX		350,317	45,760	91,520		(45,760)		(45,760)		45,760				6,374	03/01/2047
3137H7-F4-0	FHR 5218 CI		12/31/2024	IO Par Adjustment	XXX		505,211	77,360	154,721		(77,360)		(77,360)		77,360				11,544	05/01/2052
3137H7-HT-3	FHR 5223 KI		12/31/2024	IO Par Adjustment	XXX		229,062	43,522	87,044		(43,522)		(43,522)		43,522				5,354	04/01/2050
3137H7-X5-7	FHR 5230 JI		12/31/2024	IO Par Adjustment	XXX		138,984	22,759	45,517		(22,759)		(22,759)		22,759				3,563	03/01/2050
3137H8-B2-6	FHR 5236 IC		12/31/2024	IO Par Adjustment	XXX		1,153,996	152,904	305,809		(152,905)		(152,905)		152,904				28,856	12/01/2042
3137H8-ES-6	FHR 5240 CI		12/31/2024	IO Par Adjustment	XXX		734,810	2,526			(2,526)		(2,526)		2,526				132	07/25/2050

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3137H8-HY-0	FHR 5248 HI		12/31/2024	IO Par Adjustment	XXX		108,281	18,814	37,628		(18,814)		(18,814)		18,814				3,310	08/01/2052
3137HA-GC-4	FHR 5330 SW		12/31/2024	IO Par Adjustment	XXX		23,361,669	139,622			(139,622)		(139,622)		139,622				12,996	02/25/2054
3137HA-LA-2	FHR 5335 IB		12/31/2024	IO Par Adjustment	XXX		49,212	11,319			(11,319)		(11,319)		11,319				907	10/15/2039
3137HA-KU-9	FHR 5338 T		12/31/2024	IO Par Adjustment	XXX		69,106	2,678	5,356		(2,678)		(2,678)		2,678				349	09/01/2044
3137HA-L2-0	FHR 5338 TH		12/31/2024	IO Par Adjustment	XXX		209,802	8,523	17,046		(8,523)		(8,523)		8,523				1,214	09/01/2044
3137HA-QM-1	FHR 5342 TA		12/31/2024	IO Par Adjustment	XXX		144,434	5,823	11,645		(5,823)		(5,823)		5,823				833	01/01/2047
3137HA-QN-9	FHR 5342 TB		12/31/2024	IO Par Adjustment	XXX		21,207	1,153			(1,153)		(1,153)		1,153				66	11/25/2049
3137HB-YF-5	FHR 5386 TA		12/31/2024	IO Par Adjustment	XXX		22,215	4,318			(4,318)		(4,318)		4,318				195	03/15/2048
3137HB-YG-3	FHR 5386 TB		12/31/2024	IO Par Adjustment	XXX		51,303	10,485			(10,485)		(10,485)		10,485				492	12/15/2041
3137HB-YH-1	FHR 5386 TC		12/31/2024	IO Par Adjustment	XXX		7,594	332			(332)		(332)		332				15	06/15/2049
3137HC-NS-7	FHR 5413 AI		12/31/2024	IO Par Adjustment	XXX		765,921	6,103			(6,103)		(6,103)		6,103				302	08/01/2051
3137HD-5F-3	FHR 5418 GI		12/31/2024	IO Par Adjustment	XXX		1,682,031	13,404			(13,404)		(13,404)		13,404				1,007	11/25/2046
3137HD-ZJ-2	FHR 5440 TI		12/31/2024	IO Par Adjustment	XXX		44,051	6,608			(6,608)		(6,608)		6,608				264	11/01/2051
3137HF-LK-9	FHR 5451 TD		12/31/2024	IO Par Adjustment	XXX		11,175	440			(440)		(440)		440				14	01/15/2044
3137HF-UM-5	FHR 5460 TK		12/31/2024	IO Par Adjustment	XXX		4,701	846			(846)		(846)		846				14	08/15/2047
31282Y-EC-9	FHS 233 5		12/31/2024	IO Par Adjustment	XXX		103,384	15,185			(15,185)		(15,185)		15,185				2,570	09/01/2035
31282Y-W8-8	FHS 243 7		12/31/2024	IO Par Adjustment	XXX		29,784	3,714			(3,714)		(3,714)		3,714				684	08/01/2036
31283B-DD-7	FHS 282 IO		12/31/2024	IO Par Adjustment	XXX		316,386	11,073			(11,073)		(11,073)		11,073				3,206	10/01/2027
31325T-ZG-7	FHS 300 IO		12/31/2024	IO Par Adjustment	XXX		34,644	5,976	11,952		(5,976)		(5,976)		5,976				779	01/01/2043
31325U-QH-2	FHS 304 C60		12/31/2024	IO Par Adjustment	XXX		157,190	24,708	49,416		(24,708)		(24,708)		24,708				2,744	12/01/2042
31325U-VT-0	FHS 319 S1		12/31/2024	IO Par Adjustment	XXX		46,894	8,060	16,120		(8,060)		(8,060)		8,060				157	07/16/2041
31325U-VU-7	FHS 319 S2		12/31/2024	IO Par Adjustment	XXX		4,395	497			(497)		(497)		497				5	11/15/2043
31325V-BJ-2	FHS 324 C14		12/31/2024	IO Par Adjustment	XXX		574,495	26,929			(26,929)		(26,929)		26,929				5,895	12/01/2028
31325V-BR-4	FHS 324 C21		12/31/2024	IO Par Adjustment	XXX		56,538	12,721	25,442		(12,721)		(12,721)		12,721				2,056	06/01/2039
31325X-L7-3	FHS 365 158		12/31/2024	IO Par Adjustment	XXX		28,336	3,825	7,651		(3,825)		(3,825)		3,825				569	02/01/2046
31325X-MJ-6	FHS 365 168		12/31/2024	IO Par Adjustment	XXX		34,839	5,422	10,844		(5,422)		(5,422)		5,422				651	09/01/2045
31325X-NP-1	FHS 365 200		12/31/2024	IO Par Adjustment	XXX		45,668	9,077			(9,077)		(9,077)		9,077				1,028	05/01/2049
31325X-V2-3	FHS 365 C44		12/31/2024	IO Par Adjustment	XXX		1,479,682	102,653			(102,653)		(102,653)		102,653				13,056	05/01/2034
31325X-V9-8	FHS 365 C50		12/31/2024	IO Par Adjustment	XXX		43,592	8,391	16,783		(8,391)		(8,391)		8,391				1,068	05/01/2049
31325Y-R5-9	FHS 389 C49		12/31/2024	IO Par Adjustment	XXX		135,911	18,008	36,016		(18,008)		(18,008)		18,008				1,784	08/01/2052
31325Y-XR-4	FHS 390 C14		12/31/2024	IO Par Adjustment	XXX		2,627	637			(637)		(637)		637				16	11/01/2052
31325Y-YQ-5	FHS 390 C42		12/31/2024	IO Par Adjustment	XXX		289,788	36,223	72,447		(36,223)		(36,223)		36,223				3,608	10/01/2052
31325Y-YS-1	FHS 390 C44		12/31/2024	IO Par Adjustment	XXX		54,695	7,247	14,494		(7,247)		(7,247)		7,247				769	11/01/2052
3142G4-VG-3	FHS 399 C15		12/31/2024	IO Par Adjustment	XXX		484,348	68,868			(68,868)		(68,868)		68,868				12,618	05/01/2038
3142G4-VJ-7	FHS 399 C17		12/31/2024	IO Par Adjustment	XXX		172,411	27,101			(27,101)		(27,101)		27,101				3,861	05/01/2038
3142G4-WS-6	FHS 399 C53		12/31/2024	IO Par Adjustment	XXX		199,066	24,012	48,025		(24,012)		(24,012)		24,012				4,616	05/01/2038
3142G4-WT-4	FHS 399 C54		12/31/2024	IO Par Adjustment	XXX		82,234	9,277	18,554		(9,277)		(9,277)		9,277				1,209	07/01/2042
3142G5-Q2-7	FHS 405 C5		12/31/2024	IO Par Adjustment	XXX		301,616	38,550	77,101		(38,550)		(38,550)		38,550				5,441	05/01/2038
3142G5-Q3-5	FHS 405 C6		12/31/2024	IO Par Adjustment	XXX		288,559	42,202	84,404		(42,202)		(42,202)		42,202				5,835	04/01/2038
3138EL-E5-8	FN AL3755		12/26/2024	Principal Reduction	XXX	1,757	1,757	1,855			(98)		(98)		1,757				46	02/01/2038
31418A-3V-8	FN MA1711		12/26/2024	Principal Reduction	XXX	5,145	5,145	5,567	5,510		(365)		(365)		5,145				127	12/01/2043
31418C-4G-6	FN MA5322		12/26/2024	Principal Reduction	XXX	1,629	1,629	2,363	2,275		(646)		(646)		1,629				39	11/01/2048
31358S-4Z-1	FNGT 2001-T1 A2		12/26/2024	Principal Reduction	XXX	3,419	3,419	3,727	3,691		(271)		(271)		3,419				80	10/25/2040
313921-6A-1	FNGT 2001-T10 A1 7%		12/26/2024	Principal Reduction	XXX	12,379	12,379	14,947	14,696		(2,317)		(2,317)		12,379				480	12/25/2041
31359S-6X-3	FNGT 2001-T7 A1 7 ½%		12/26/2024	Principal Reduction	XXX	34,370	34,370	42,693	41,993		(7,623)		(7,623)		34,370				1,282	02/25/2041
31392F-DE-4	FNGT 2002-T16		12/26/2024	Principal Reduction	XXX	8,332	8,332	9,165	9,076		(745)		(745)		8,332				196	05/25/2042
31392G-FS-9	FNGT 2002-T18 A5		12/26/2024	Principal Reduction	XXX	5,422	5,422	5,801	5,761		(339)		(339)		5,422				171	05/25/2042
31392C-YH-1	FNGT 2002-T6 A4		12/26/2024	Principal Reduction	XXX	14,732	14,732	15,174	15,148		(416)		(416)		14,732				380	03/01/2041
31393X-FW-2	FNGT 2004-T1		12/31/2024	IO Par Adjustment	XXX		808,164	9,597	19,194		(9,597)		(9,597)		9,597				1,377	01/01/2044
31393X-FX-0	FNGT 2004-T1 1I02		12/31/2024	IO Par Adjustment	XXX		617,500	6,754	13,508		(6,754)		(6,754)		6,754				1,174	01/25/2044
31393X-7H-4	FNGT 2004-T2 1I03		12/31/2024	IO Par Adjustment	XXX		327,913	2,818			(2,818)		(2,818)		2,818				456	11/01/2043
31394A-YR-1	FNGT 2004-T5		12/28/2024	Principal Reduction	XXX	9,789	9,789	9,471	9,535		254		254		9,789				315	05/28/2035
31392E-T9-1	FNR 2002-66 X1		12/31/2024	IO Par Adjustment	XXX		1,935,626	35,083			(35,083)		(35,083)		35,083				5,039	08/01/2042
31393C-FB-4	FNR 2003-34 I1		12/31/2024	IO Par Adjustment	XXX		1,491,936	27,508			(27,508)		(27,508)		27,508				3,626	04/01/2043

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31393C-FA-6	FNR 2003-34 S		12/31/2024	IO Par Adjustment	XXX		187,003	23,609			(23,609)		(23,609)		23,609				2,453	04/25/2043
31392H-Y8-0	FNR 2003-7 X1		12/31/2024	IO Par Adjustment	XXX		456,260	7,985			(7,985)		(7,985)		7,985				921	12/01/2042
31394E-HV-3	FNR 2005-55 SB		12/31/2024	IO Par Adjustment	XXX		5,124	365			(365)		(365)		365				7	07/25/2035
31394F-EA-9	FNR 2005-74 NK		12/26/2024	Principal Reduction	XXX	74,694	74,694	82,163	79,871		(5,177)		(5,177)		74,694				577	05/25/2035
31396L-PR-5	FNR 2006-112 LS		12/26/2024	Principal Reduction	XXX	11,727	11,727	14,425	14,056		(2,329)		(2,329)		11,727				223	11/01/2036
31396P-AT-8	FNR 2006-130 CI		12/31/2024	IO Par Adjustment	XXX		92,407	16,402	32,805		(16,402)		(16,402)		16,402				3,368	07/25/2032
31395N-AJ-6	FNR 2006-44 SY		12/31/2024	IO Par Adjustment	XXX		100,087	6,068			(6,068)		(6,068)		6,068				119	06/25/2036
31395D-UD-9	FNR 2006-50 JO		12/26/2024	Principal Reduction	XXX	5,855	5,855	5,386	5,855						5,855					07/24/2024
31395D-TS-8	FNR 2006-50 PS		12/26/2024	Principal Reduction	XXX	5,010	5,010	4,610	4,927		83		83		5,010					07/24/2024
31395N-7D-3	FNR 2006-62 PS		12/26/2024	Principal Reduction	XXX	12,994	12,994	27,287	24,874		(11,881)		(11,881)		12,994				511	07/25/2036
31396P-YA-3	FNR 2007-16 LP		12/26/2024	Principal Reduction	XXX	10,780	10,780	12,451	12,200		(1,421)		(1,421)		10,780				339	03/25/2037
31395B-7K-3	FNR 2007-18 AF		12/31/2024	IO Par Adjustment	XXX		323,908	10,932	21,864		(10,932)		(10,932)		10,932				9,984	04/25/2036
31396V-EK-0	FNR 2007-32 SG		12/31/2024	IO Par Adjustment	XXX		11,386	882			(882)		(882)		882				18	04/25/2037
31396W-CU-8	FNR 2007-53 SP		12/26/2024	Principal Reduction	XXX	55,093	55,093	66,662	64,722		(9,629)		(9,629)		55,093				1,359	06/25/2037
31396X-HA-5	FNR 2007-77 SG		12/31/2024	IO Par Adjustment	XXX		16,907	1,500			(1,500)		(1,500)		1,500				33	03/25/2037
31396X-XD-1	FNR 2007-96 BI		12/31/2024	IO Par Adjustment	XXX		56,659	11,332	22,664		(11,332)		(11,332)		11,332				232	10/25/2037
31396Y-ZK-1	FNR 2008-15 DS		12/31/2024	IO Par Adjustment	XXX		9,398	787			(787)		(787)		787				13	03/25/2038
31396Y-JA-1	FNR 2008-3 SA		12/31/2024	IO Par Adjustment	XXX		6,309	552			(552)		(552)		552				10	02/25/2038
31397L-HH-5	FNR 2008-36 AI		12/31/2024	IO Par Adjustment	XXX		26,809	4,675	9,350		(4,675)		(4,675)		4,675				232	02/25/2038
31398G-TQ-2	FNR 2009-109 SA		12/31/2024	IO Par Adjustment	XXX		86,255	6,361			(6,361)		(6,361)		6,361				385	01/25/2040
31397N-KA-2	FNR 2009-12 CI		12/31/2024	IO Par Adjustment	XXX		312,856	55,923	111,846		(55,923)		(55,923)		55,923				3,105	03/01/2036
31397N-Q3-2	FNR 2009-36 MI		12/31/2024	IO Par Adjustment	XXX		74,236	6,588			(6,588)		(6,588)		6,588				2,040	03/01/2028
31397N-W8-4	FNR 2009-42 TZ		12/26/2024	Principal Reduction	XXX	33,273	33,273	35,880	34,935		(2,212)		(2,212)		33,273				726	03/25/2039
31398F-RT-0	FNR 2009-86 OT		12/26/2024	Principal Reduction	XXX	2,402	2,402	2,210	2,286		116		116		2,402					10/25/2037
31398F-R4-5	FNR 2009-87 HS		12/31/2024	IO Par Adjustment	XXX		420,686	39,439	78,879		(39,439)		(39,439)		39,439				1,807	11/25/2039
31398F-U4-1	FNR 2009-94 SA		12/31/2024	IO Par Adjustment	XXX		10,831	866			(866)		(866)		866				15	11/25/2039
31398N-XG-4	FNR 2010-111 PI		12/31/2024	IO Par Adjustment	XXX		59,869	7,521			(7,521)		(7,521)		7,521				1,343	09/01/2040
31398N-ZK-3	FNR 2010-119 PS		12/31/2024	IO Par Adjustment	XXX		476,818	13,411	26,821		(13,411)		(13,411)		13,411				3,560	06/25/2027
31398N-4T-8	FNR 2010-132 SB		12/31/2024	IO Par Adjustment	XXX		22,653	1,635			(1,635)		(1,635)		1,635				18	11/25/2040
31398S-H9-7	FNR 2010-135 AS		12/31/2024	IO Par Adjustment	XXX		25,803	2,484			(2,484)		(2,484)		2,484				48	12/25/2040
31398S-QT-3	FNR 2010-137 IK		12/31/2024	IO Par Adjustment	XXX		81,368	9,154			(9,154)		(9,154)		9,154				2,448	11/01/2039
31398M-QW-9	FNR 2010-15 SL		12/31/2024	IO Par Adjustment	XXX		94,430	3,305			(3,305)		(3,305)		3,305				8	03/25/2040
31398P-KN-8	FNR 2010-35 SP		12/31/2024	IO Par Adjustment	XXX		985	116			(116)		(116)		116				1	04/25/2050
31398P-D3-0	FNR 2010-41 SK		12/31/2024	IO Par Adjustment	XXX		85,967	2,445			(2,445)		(2,445)		2,445				320	04/25/2040
3136A1-P2-5	FNR 2011-114 S		12/31/2024	IO Par Adjustment	XXX		11,534	861			(861)		(861)		861				11	09/25/2039
3136A2-3Y-7	FNR 2011-144 HS		12/31/2024	IO Par Adjustment	XXX		145,929	4,287			(4,287)		(4,287)		4,287				453	04/25/2041
31397Q-HL-5	FNR 2011-2 WA		12/26/2024	Principal Reduction	XXX	11,189	11,189	12,812	12,725		(1,536)		(1,536)		11,189				296	02/25/2051
31397U-GG-8	FNR 2011-55 SH		12/31/2024	IO Par Adjustment	XXX		107,902	23,368	46,735		(23,368)		(23,368)		23,368				720	06/25/2041
3136A0-X4-4	FNR 2011-85 KS		12/31/2024	IO Par Adjustment	XXX		333,283	23,538	47,076		(23,538)		(23,538)		23,538				1,043	09/25/2041
3136A8-ZY-9	FNR 2012-103 PS		12/31/2024	IO Par Adjustment	XXX		273,247	23,909	47,818		(23,909)		(23,909)		2,253				2,253	04/25/2042
3136A8-3Z-1	FNR 2012-112 AI		12/31/2024	IO Par Adjustment	XXX		2,025,133	75,626	151,252		(75,626)		(75,626)		75,626				31,504	11/01/2031
3136A9-BW-7	FNR 2012-115 DI		12/31/2024	IO Par Adjustment	XXX		9,446	1,051			(1,051)		(1,051)		1,051				86	03/01/2042
3136A9-H6-8	FNR 2012-120 CS		12/31/2024	IO Par Adjustment	XXX		275,699	19,471	38,942		(19,471)		(19,471)		1,274				1,274	11/01/2032
3136A9-U2-2	FNR 2012-124 IP		12/31/2024	IO Par Adjustment	XXX		57,654	10,306			(10,306)		(10,306)		10,306				1,120	11/01/2042
3136A9-PX-0	FNR 2012-128 YS		12/31/2024	IO Par Adjustment	XXX		428,187	13,648			(13,648)		(13,648)		13,648				817	06/25/2042
3136AA-SX-4	FNR 2012-134 HI		12/31/2024	IO Par Adjustment	XXX		181,350	5,951	11,901		(5,951)		(5,951)		5,951				2,423	12/01/2027
3136AA-TF-2	FNR 2012-134 MS		12/31/2024	IO Par Adjustment	XXX		3,189	355			(355)		(355)		355				4	12/25/2042
3136A4-G4-5	FNR 2012-17 JA		10/25/2024	Principal Reduction	XXX	2,085	2,085	2,098	2,095		(10)		(10)		2,085				49	12/25/2041
3136A4-SW-0	FNR 2012-18 QS		12/31/2024	IO Par Adjustment	XXX		27,710	2,910			(2,910)		(2,910)		2,910				53	03/25/2042
3136A5-DF-0	FNR 2012-36 SA		12/31/2024	IO Par Adjustment	XXX		71,443	1,451			(1,451)		(1,451)		1,451				248	08/25/2041
3136A5-7K-6	FNR 2012-60 WS		12/31/2024	IO Par Adjustment	XXX		844,819	9,504			(9,504)		(9,504)		9,504				933	06/25/2027
3136A6-YM-0	FNR 2012-65 IO		12/31/2024	IO Par Adjustment	XXX		79,102	15,820	31,641		(15,820)		(15,820)		15,820				2,349	07/01/2040
3136A6-5Y-6	FNR 2012-74 SA		12/31/2024	IO Par Adjustment	XXX		175,521	11,409			(11,409)		(11,409)		11,409				484	03/25/2042
3136A6-T6-1	FNR 2012-75 MB		12/26/2024	Principal Reduction	XXX	2,420	2,420	2,706	2,653		(233)		(233)		2,420				25	03/25/2042

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3136A6-V9-2	FNR 2012-75 SK		12/31/2024	IO Par Adjustment	XXX		78,612	4,152			(4,152)		(4,152)		4,152				241	12/25/2041
3136A7-R5-3	FNR 2012-84 WI		12/31/2024	IO Par Adjustment	XXX		1,630,843	74,407	148,814		(74,407)		(74,407)		74,407				32,882	08/01/2027
3136A8-FD-7	FNR 2012-93 CI		12/31/2024	IO Par Adjustment	XXX		1,097,416	48,869	97,739		(48,869)		(48,869)		48,869				16,684	09/01/2027
3136A8-BL-3	FNR 2012-98 DI		12/31/2024	IO Par Adjustment	XXX		79,345	3,000			(3,000)		(3,000)		3,000				795	09/01/2027
3136AG-QJ-4	FNR 2013-105 DO		12/26/2024	Principal Reduction	XXX	18,997	18,997	16,338	17,337		1,660		1,660		18,997					03/01/2041
3136AH-CY-4	FNR 2013-118 QI		12/31/2024	IO Par Adjustment	XXX		50,482	8,582	17,164		(8,582)		(8,582)		8,582				1,327	09/01/2043
3136AH-GQ-7	FNR 2013-124 SB		12/31/2024	IO Par Adjustment	XXX		9,265	1,019			(1,019)		(1,019)		1,019				15	12/25/2043
3136AH-QK-9	FNR 2013-126 CS		12/31/2024	IO Par Adjustment	XXX		107,090	5,355	10,709		(5,355)		(5,355)		5,355				492	09/25/2041
3136AH-NE-6	FNR 2013-128 PO		12/26/2024	Principal Reduction	XXX	57,076	57,076	43,827	45,599		11,477		11,477		57,076					12/01/2043
3136AH-E4-8	FNR 2013-130 GS		12/31/2024	IO Par Adjustment	XXX		285,921	29,307	58,614		(29,307)		(29,307)		29,307				1,377	09/25/2033
3136AC-3A-7	FNR 2013-14 IG		12/31/2024	IO Par Adjustment	XXX		22,018	3,743			(3,743)		(3,743)		3,743				180	03/01/2043
3136AC-VC-2	FNR 2013-20 IX		12/31/2024	IO Par Adjustment	XXX		28,794	4,715	9,430		(4,715)		(4,715)		4,715				686	03/01/2043
3136AC-5B-3	FNR 2013-28 YS		12/31/2024	IO Par Adjustment	XXX		6,850	509			(509)		(509)		509				4	07/25/2042
3136AB-XV-0	FNR 2013-3 IO		12/31/2024	IO Par Adjustment	XXX		355,252	31,973	63,945		(31,973)		(31,973)		31,973				5,452	02/01/2033
3136AD-EP-0	FNR 2013-36 JI		12/31/2024	IO Par Adjustment	XXX		935,535	54,670	109,341		(54,670)		(54,670)		54,670				14,447	04/25/2028
3136AC-FM-8	FNR 2013-4 JI		12/31/2024	IO Par Adjustment	XXX		45	1			(1)		(1)		1				—	02/01/2028
3136AD-G3-7	FNR 2013-40 YI		12/31/2024	IO Par Adjustment	XXX		962,992	71,322			(71,322)		(71,322)		71,322				16,394	06/01/2042
3136AD-T6-6	FNR 2013-41 HI		12/31/2024	IO Par Adjustment	XXX		544,798	43,584	87,168		(43,584)		(43,584)		43,584				8,555	02/01/2033
3136AE-CG-0	FNR 2013-51 PI		12/31/2024	IO Par Adjustment	XXX		467,323	32,786	65,571		(32,786)		(32,786)		32,786				7,215	11/01/2032
3136AE-TS-6	FNR 2013-54 BS		12/31/2024	IO Par Adjustment	XXX		5,661	665			(665)		(665)		665				11	06/25/2043
3136AE-WC-7	FNR 2013-54 PK		12/26/2024	Principal Reduction	XXX	12,639	12,639	11,881	12,250		389		389		12,639				91	05/25/2043
3136AE-E8-6	FNR 2013-59 DI		12/31/2024	IO Par Adjustment	XXX		471,770	22,409	44,818		(22,409)		(22,409)		22,409				7,819	06/01/2028
3136AH-4K-3	FNR 2014-04 KW		12/26/2024	Principal Reduction	XXX	75,176	75,176	85,136	78,537		(3,361)		(3,361)		75,176				3,336	02/01/2044
3136AK-LB-7	FNR 2014-40 SP		12/31/2024	IO Par Adjustment	XXX		72,507	3,943			(3,943)		(3,943)		3,943				145	10/25/2042
3136AH-6R-6	FNR 2014-6 PI		12/31/2024	IO Par Adjustment	XXX		141,369	13,563			(13,563)		(13,563)		13,563				4,559	04/01/2043
3136AL-HP-9	FNR 2014-61 PL		12/26/2024	Principal Reduction	XXX	726	726	780	771		(45)		(45)		726				10	07/25/2044
3136AM-WG-0	FNR 2015-06 KI		03/31/2024	IO Par Adjustment	XXX		3,504	321	642		(321)		(321)		321					12/01/2042
3136AN-J9-9	FNR 2015-36 WI		12/31/2024	IO Par Adjustment	XXX		355,049	25,963	51,926		(25,963)		(25,963)		25,963				6,429	06/01/2030
3136AR-FE-3	FNR 2016-03 IP		12/31/2024	IO Par Adjustment	XXX		60,119	11,047	22,094		(11,047)		(11,047)		11,047				1,378	02/01/2046
3136AT-2M-5	FNR 2016-75 MI		12/31/2024	IO Par Adjustment	XXX		241,108	19,477			(19,477)		(19,477)		19,477				3,465	10/01/2031
3136AU-XZ-9	FNR 2016-95 IU		12/31/2024	IO Par Adjustment	XXX		146,837	15,510	31,019		(15,510)		(15,510)		15,510				2,961	02/01/2045
3136AV-AX-7	FNR 2017-1 IC		12/31/2024	IO Par Adjustment	XXX		26,865	3,795			(3,795)		(3,795)		3,795				572	02/01/2046
3136AX-SW-6	FNR 2017-62 AS		12/31/2024	IO Par Adjustment	XXX		72,755	14,096	28,192		(14,096)		(14,096)		14,096				307	08/25/2047
3136AX-4N-2	FNR 2017-76 SB		12/31/2024	IO Par Adjustment	XXX		62,917	11,227	22,454		(11,227)		(11,227)		11,227				289	10/25/2057
3136AY-SU-8	FNR 2017-85 SC		12/31/2024	IO Par Adjustment	XXX		211,872	33,774	67,548		(33,774)		(33,774)		33,774				957	11/25/2047
3136B1-RS-5	FNR 2018-21 PO		12/26/2024	Principal Reduction	XXX	15,387	15,387	11,925	12,760		2,627		2,627		15,387					04/01/2048
3136B0-WA-0	FNR 2018-8 SA		12/31/2024	IO Par Adjustment	XXX		307,901	30,405	60,811		(30,405)		(30,405)		30,405				1,487	02/01/2048
3136B3-WM-8	FNR 2018-94 IO		03/31/2024	IO Par Adjustment	XXX		6,903	337	673		(337)		(337)		337					07/01/2043
3136B5-NQ-4	FNR 2019-31 S		12/31/2024	IO Par Adjustment	XXX		228,351	25,975	51,950		(25,975)		(25,975)		25,975				883	07/25/2049
3136B4-6E-3	FNR 2019-33 NI		12/31/2024	IO Par Adjustment	XXX		108,239	15,965	31,930		(15,965)		(15,965)		15,965				2,625	03/01/2048
3136B4-6S-2	FNR 2019-33 PI		12/31/2024	IO Par Adjustment	XXX		42,266	7,449			(7,449)		(7,449)		7,449				908	12/01/2048
3136B5-KW-4	FNR 2019-34 JS		12/31/2024	IO Par Adjustment	XXX		133,527	12,602			(12,602)		(12,602)		12,602				219	07/25/2049
3136B4-Q2-7	FNR 2019-36 SJ		12/31/2024	IO Par Adjustment	XXX		27,045	3,397			(3,397)		(3,397)		3,397				45	07/25/2049
3136B6-2S-1	FNR 2019-62 SN		12/31/2024	IO Par Adjustment	XXX		790	98			(98)		(98)		98				—	11/25/2049
3136B6-N9-0	FNR 2019-68 SC		12/31/2024	IO Par Adjustment	XXX		233,164	26,522	53,045		(26,522)		(26,522)		26,522				924	11/25/2049
3136B7-ZU-8	FNR 2019-69 NI		12/31/2024	IO Par Adjustment	XXX		365,712	37,486	74,971		(37,486)		(37,486)		37,486				7,424	10/01/2047
3136B7-C8-2	FNR 2019-69 SN		12/31/2024	IO Par Adjustment	XXX		573,209	67,352	134,704		(67,352)		(67,352)		67,352				2,246	12/25/2049
3136B8-WE-5	FNR 202-14 BI		12/31/2024	IO Par Adjustment	XXX		58,327	9,843			(9,843)		(9,843)		9,843				973	03/01/2050
3136B8-NX-3	FNR 2020-1 AI		12/31/2024	IO Par Adjustment	XXX		1,113,009	190,603			(190,603)		(190,603)		190,603				23,715	08/01/2058
3136B9-YK-7	FNR 2020-26 AI		12/31/2024	IO Par Adjustment	XXX		976,648	73,249	146,497		(73,249)		(73,249)		73,249				15,297	04/01/2033
3136BA-EG-5	FNR 2020-38 TI		12/31/2024	IO Par Adjustment	XXX		58,656	10,558	21,116		(10,558)		(10,558)		10,558				1,272	06/01/2050
3136BC-SC-5	FNR 2020-89 CA		12/26/2024	Principal Reduction	XXX	12,637	12,637	11,499	11,558		1,078		1,078		12,637				137	10/01/2044
3136BD-MG-0	FNR 2020-94 WI		12/31/2024	IO Par Adjustment	XXX		891,589	3,761			(3,761)		(3,761)		3,761				291	07/25/2050
3136BD-ND-6	FNR 2020-95 SD		12/31/2024	IO Par Adjustment	XXX		20,255,157	208,881	417,763		(208,881)		(208,881)		208,881				27,121	06/25/2049

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3136BD-Y9-3	FNR 2021-01 IG		12/31/2024	IO Par Adjustment	XXX		140,919	23,252	46,503		(23,252)		(23,252)		23,252				2,115	02/01/2051
3136BM-CF-3	FNR 2022-12 JT		12/31/2024	IO Par Adjustment	XXX		3,844,329	8,409	16,819		(8,409)		(8,409)		8,409				1,023	11/01/2047
3136BM-CE-6	FNR 2022-12 TJ		12/31/2024	IO Par Adjustment	XXX		2,486,955	11,075	22,149		(11,075)		(11,075)		11,075				1,319	11/01/2047
3136BM-SL-3	FNR 2022-17 NI		12/31/2024	IO Par Adjustment	XXX		83,046	10,640	21,280		(10,640)		(10,640)		10,640				1,628	11/01/2048
3136BM-ZB-7	FNR 2022-23 AI		12/31/2024	IO Par Adjustment	XXX		180,107	23,189	46,378		(23,189)		(23,189)		23,189				4,004	05/01/2052
3136BM-TS-7	FNR 2022-24 CI		12/31/2024	IO Par Adjustment	XXX		322,972	53,290	106,581		(53,290)		(53,290)		53,290				7,154	05/01/2050
3136BM-XX-1	FNR 2022-26 CI		12/31/2024	IO Par Adjustment	XXX		2,971,798	10,680	21,360		(10,680)		(10,680)		10,680				1,755	07/25/2049
3136BN-MC-7	FNR 2022-37 KI		12/31/2024	IO Par Adjustment	XXX		218,504	37,828	75,657		(37,828)		(37,828)		37,828				5,617	07/01/2046
3136BN-NW-2	FNR 2022-37 NI		12/31/2024	IO Par Adjustment	XXX		294,231	50,387	100,774		(50,387)		(50,387)		50,387				7,463	07/01/2046
3136BN-TL-0	FNR 2022-43 IM		12/31/2024	IO Par Adjustment	XXX		561,176	6,839			(6,839)		(6,839)		6,839				720	11/25/2046
3136BN-EY-8	FNR 2022-45 BI		12/31/2024	IO Par Adjustment	XXX		14,773,554	61,749	123,498		(61,749)		(61,749)		61,749				10,150	11/25/2046
3136BN-FC-5	FNR 2022-45 DI		12/31/2024	IO Par Adjustment	XXX		30,440,065	105,827			(105,827)		(105,827)		105,827				11,131	12/25/2046
3136BN-E8-5	FNR 2022-49 TI		12/31/2024	IO Par Adjustment	XXX		156,199	24,650			(24,650)		(24,650)		24,650				2,437	12/01/2048
3136BN-R9-9	FNR 2022-53 AI		12/31/2024	IO Par Adjustment	XXX		280,002	46,025	92,051		(46,025)		(46,025)		46,025				7,313	03/01/2048
3136BN-J6-4	FNR 2022-54 KI		12/31/2024	IO Par Adjustment	XXX		1,202,707	4,134	8,269		(4,134)		(4,134)		4,134				106	07/25/2052
3136BM-AJ-7	FNR 2022-9 BI		12/31/2024	IO Par Adjustment	XXX		152,857	17,865	35,730		(17,865)		(17,865)		17,865				2,543	09/25/2048
3136BP-RS-2	FNR 2022-90 GI		12/31/2024	IO Par Adjustment	XXX		170,341	33,003	66,007		(33,003)		(33,003)		33,003				5,361	01/01/2036
3136BQ-EK-1	FNR 2023-37 T		12/31/2024	IO Par Adjustment	XXX		279,191	12,215	24,429		(12,215)		(12,215)		12,215				1,452	09/01/2049
3136BQ-GH-6	FNR 2023-40 IT		12/31/2024	IO Par Adjustment	XXX		420,409	9,196	18,393		(9,196)		(9,196)		9,196				1,239	11/25/2041
3136BQ-GJ-2	FNR 2023-40 TA		12/31/2024	IO Par Adjustment	XXX		360,115	8,553	17,105		(8,553)		(8,553)		8,553				1,135	10/25/2040
3136BQ-GG-8	FNR 2023-40 TI		12/31/2024	IO Par Adjustment	XXX		403,424	7,753			(7,753)		(7,753)		7,753				770	10/25/2041
3136BQ-JQ-3	FNR 2023-42 TB		12/31/2024	IO Par Adjustment	XXX		73,477	2,572	5,143		(2,572)		(2,572)		2,572				397	12/01/2049
3136BQ-MX-4	FNR 2023-42 TC		12/31/2024	IO Par Adjustment	XXX		52,318	2,158	4,316		(2,158)		(2,158)		2,158				285	09/01/2049
3136BQ-UT-4	FNR 2023-53 TJ		12/31/2024	IO Par Adjustment	XXX		1,476,503	52,600	105,201		(52,600)		(52,600)		52,600				7,657	07/25/2039
3136BS-AZ-8	FNR 2024-32 GI		12/31/2024	IO Par Adjustment	XXX		1,756,481	24,701			(24,701)		(24,701)		24,701				2,096	04/25/2042
3136BS-AV-7	FNR 2024-32 HI		12/31/2024	IO Par Adjustment	XXX		2,390,567	14,194			(14,194)		(14,194)		14,194				1,277	02/25/2043
3136BS-AX-3	FNR 2024-32 JI		12/31/2024	IO Par Adjustment	XXX		2,725,045	43,856			(43,856)		(43,856)		43,856				4,083	04/25/2042
3136BR-HD-2	FNR 2024-9 TA		12/31/2024	IO Par Adjustment	XXX		88,529	16,931			(16,931)		(16,931)		16,931				643	03/25/2050
3136BR-HE-0	FNR 2024-9 TB		12/31/2024	IO Par Adjustment	XXX		41,870	8,767			(8,767)		(8,767)		8,767				318	11/25/2049
31364H-T5-6	FNS 300 1		03/25/2024	Principal Reduction	XXX	99	99	96	99		1		1		99					09/25/2024
31364J-F5-7	FNS 303 IO		12/31/2024	IO Par Adjustment	XXX		42,105	9,000	18,000		(9,000)		(9,000)		9,000				1,644	11/25/2029
3136FA-AA-8	FNS 313 1%		12/26/2024	Principal Reduction	XXX	4,550	4,550	4,186	4,357		193		193		4,550					06/25/2031
3136FA-XR-6	FNS 331 12		12/31/2024	IO Par Adjustment	XXX		10,890	1,742			(1,742)		(1,742)		1,742				270	02/01/2033
3136FA-B4-1	FNS 334 16		12/31/2024	IO Par Adjustment	XXX		11,974	1,916			(1,916)		(1,916)		1,916				262	02/01/2033
3136FA-6R-6	FNS 343 19		12/31/2024	IO Par Adjustment	XXX		39,994	7,049	14,098		(7,049)		(7,049)		7,049				1,325	10/01/2033
3136FC-QM-1	FNS 356 17		12/31/2024	IO Par Adjustment	XXX		18,943	3,457			(3,457)		(3,457)		3,457				488	01/01/2035
3136FC-RX-6	FNS 357 2		12/31/2024	IO Par Adjustment	XXX		56,715	9,819	19,638		(9,819)		(9,819)		9,819				1,499	03/25/2035
3136FC-ZM-1	FNS 365 12		12/31/2024	IO Par Adjustment	XXX		37,133	7,136	14,273		(7,136)		(7,136)		7,136				1,126	12/25/2035
3136FC-W4-4	FNS 373 1		12/26/2024	Principal Reduction	XXX	25,038	25,038	23,786	24,240		798		798		25,038					07/25/2036
3136FE-M2-5	FNS 381 5		12/31/2024	IO Par Adjustment	XXX		75,775	13,545	27,090		(13,545)		(13,545)		13,545				2,547	12/01/2035
3136FF-PN-3	FNS 383 41		12/31/2024	IO Par Adjustment	XXX		82,248	17,889	35,778		(17,889)		(17,889)		17,889				2,631	04/01/2038
3136FE-U6-7	FNS 384 30		12/31/2024	IO Par Adjustment	XXX		62,220	13,844	27,688		(13,844)		(13,844)		13,844				2,273	08/01/2037
3136FE-W6-5	FNS 385 10		12/31/2024	IO Par Adjustment	XXX		69,149	14,003	28,005		(14,003)		(14,003)		14,003				2,023	09/01/2037
3136FE-X3-1	FNS 385 15		12/31/2024	IO Par Adjustment	XXX		54,205	11,451	22,902		(11,451)		(11,451)		11,451				1,589	07/01/2037
3136FE-X8-0	FNS 385 20		12/31/2024	IO Par Adjustment	XXX		111,526	25,233	50,465		(25,233)		(25,233)		25,233				3,836	08/01/2037
3136FE-X9-8	FNS 385 21		12/31/2024	IO Par Adjustment	XXX		35,080	7,893	15,786		(7,893)		(7,893)		7,893				1,147	08/01/2037
3136FE-Y9-7	FNS 387 5		12/31/2024	IO Par Adjustment	XXX		22,114	3,428			(3,428)		(3,428)		3,428				544	03/01/2038
3136FF-TK-5	FNS 389 4		12/31/2024	IO Par Adjustment	XXX		40,020	9,055	18,109		(9,055)		(9,055)		9,055				1,335	03/01/2038
3136FG-3X-3	FNS 407 16		12/31/2024	IO Par Adjustment	XXX		39,387	7,631			(7,631)		(7,631)		7,631				874	01/01/2040
3136FL-CY-0	FNS 409 71		12/31/2024	IO Par Adjustment	XXX		45,105	7,499	14,997		(7,499)		(7,499)		7,499				941	04/01/2042
3136FL-FL-5	FNS 409 C17		12/31/2024	IO Par Adjustment	XXX		11,711	2,086			(2,086)		(2,086)		2,086				71	11/01/2041
3136FL-FT-8	FNS 409 C24		12/31/2024	IO Par Adjustment	XXX		94,728	18,413	36,825		(18,413)		(18,413)		18,413				2,471	04/01/2042
3136FL-FC-5	FNS 409 C9		12/31/2024	IO Par Adjustment	XXX		323,825	24,843	49,687		(24,843)		(24,843)		24,843				7,041	03/25/2027
31395Q-SA-9	FNS 413 C16		12/31/2024	IO Par Adjustment	XXX		468,228	42,140			(42,140)		(42,140)		42,140				8,736	07/01/2032

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31395Q-ES-5	FNS 414 S1		12/31/2024	IO Par Adjustment	XXX		10,291	1,158			(1,158)		(1,158)		1,158				18	10/25/2042
31395Q-G2-0	FNS 417 C35		12/31/2024	IO Par Adjustment	XXX		849,002	39,266	78,533		(39,266)		(39,266)		39,266				11,185	02/01/2028
31395Q-3C-2	FNS 418 C12		12/31/2024	IO Par Adjustment	XXX		850,280	82,105	164,210		(82,105)		(82,105)		82,105				14,100	08/01/2033
31395Q-5P-1	FNS 419 C2		12/31/2024	IO Par Adjustment	XXX		584,916	23,854			(23,854)		(23,854)		23,854				9,123	05/01/2029
31397V-GB-7	FNS 421 C4		12/31/2024	IO Par Adjustment	XXX		253,197	20,612	41,224		(20,612)		(20,612)		20,612				6,119	01/01/2030
31422M-EY-8	FNS 425 119		12/31/2024	IO Par Adjustment	XXX		16,838	2,526	5,051		(2,526)		(2,526)		2,526				319	09/01/2047
31422M-FF-8	FNS 425 126		12/31/2024	IO Par Adjustment	XXX		30,564	5,119	10,239		(5,119)		(5,119)		5,119				664	09/01/2047
31422M-SF-4	FNS 425 C24		12/31/2024	IO Par Adjustment	XXX		143,622	22,979	45,959		(22,979)		(22,979)		22,979				2,524	09/01/2047
31422M-RQ-1	FNS 425 C9		12/31/2024	IO Par Adjustment	XXX		142,916	24,296	48,591		(24,296)		(24,296)		24,296				2,549	04/01/2049
31422M-Y3-4	FNS 426 277		12/31/2024	IO Par Adjustment	XXX		95,036	13,661	27,323		(13,661)		(13,661)		13,661				1,425	08/01/2051
31423Y-KJ-7	FNS 428 C34		12/31/2024	IO Par Adjustment	XXX		474,819	27,302	54,604		(27,302)		(27,302)		27,302				5,172	01/01/2028
31423Y-KK-4	FNS 428 C35		12/31/2024	IO Par Adjustment	XXX		356,292	40,083	80,166		(40,083)		(40,083)		40,083				4,491	06/01/2052
31423Y-KL-2	FNS 428 C36		12/31/2024	IO Par Adjustment	XXX		205,681	35,608	71,217		(35,608)		(35,608)		35,608				4,713	01/01/2053
31423Y-US-6	FNS 429 222		12/31/2024	IO Par Adjustment	XXX		131,420	15,113	30,226		(15,113)		(15,113)		15,113				2,067	04/01/2052
31423Y-UT-4	FNS 429 223		12/31/2024	IO Par Adjustment	XXX		86,063	9,897	19,795		(9,897)		(9,897)		9,897				1,356	04/01/2052
31423Y-UU-1	FNS 429 224		12/31/2024	IO Par Adjustment	XXX		60,361	6,942	13,883		(6,942)		(6,942)		6,942				955	10/01/2037
31423Y-UV-9	FNS 429 225		12/31/2024	IO Par Adjustment	XXX		40,752	4,687	9,373		(4,687)		(4,687)		4,687				636	02/01/2052
31423Y-UX-5	FNS 429 227		12/31/2024	IO Par Adjustment	XXX		236,744	27,004			(27,004)		(27,004)		27,004				2,679	04/01/2052
31423Y-VC-0	FNS 429 232		12/31/2024	IO Par Adjustment	XXX		879,909	117,138	234,276		(117,138)		(117,138)		117,138				16,407	04/01/2052
31423Y-VD-8	FNS 429 233		12/31/2024	IO Par Adjustment	XXX		188,903	24,912	49,823		(24,912)		(24,912)		24,912				3,359	05/01/2050
31423Y-VE-6	FNS 429 234		12/31/2024	IO Par Adjustment	XXX		189,365	25,209	50,418		(25,209)		(25,209)		25,209				3,468	02/01/2038
31424Q-MN-2	FNS 430 C63		12/31/2024	IO Par Adjustment	XXX		263,927	13,774	27,547		(13,774)		(13,774)		13,774				2,750	06/01/2037
31424Q-MQ-5	FNS 430 C65		12/31/2024	IO Par Adjustment	XXX		64,604	6,460	12,921		(6,460)		(6,460)		6,460				782	04/01/2042
31424Q-MS-1	FNS 430 C67		12/31/2024	IO Par Adjustment	XXX		140,106	25,569	51,139		(25,569)		(25,569)		25,569				3,134	02/25/2053
31423Y-S3-4	FNS 431 C55		12/31/2024	IO Par Adjustment	XXX		175,846	10,661	21,321		(10,661)		(10,661)		10,661				2,304	04/01/2038
31423Y-5G-0	FNS 432 C24		12/31/2024	IO Par Adjustment	XXX		150,743	11,588	23,177		(11,588)		(11,588)		11,588				1,920	12/01/2037
31423Y-5J-4	FNS 432 C26		12/31/2024	IO Par Adjustment	XXX		138,751	24,628	49,257		(24,628)		(24,628)		24,628				2,965	01/01/2053
31423X-ZY-0	FNS 433 C46		12/31/2024	IO Par Adjustment	XXX		165,818	11,711	23,422		(11,711)		(11,711)		11,711				2,151	03/01/2038
31423X-A2-7	FNS 433 C48		12/31/2024	IO Par Adjustment	XXX		114,683	21,503	43,006		(21,503)		(21,503)		21,503				2,812	03/01/2053
31424U-BE-5	FNS 435 C29		12/31/2024	IO Par Adjustment	XXX		182,065	14,679	29,358		(14,679)		(14,679)		14,679				2,348	05/01/2038
31424U-BF-2	FNS 435 C30		12/31/2024	IO Par Adjustment	XXX		45,082	5,987			(5,987)		(5,987)		5,987				249	08/01/2052
31424U-BG-0	FNS 435 C31		12/31/2024	IO Par Adjustment	XXX		42,932	8,332			(8,332)		(8,332)		8,332				1,198	06/01/2053
31424U-AF-3	FNS 435 C6		12/31/2024	IO Par Adjustment	XXX		293,382	37,681	75,362		(37,681)		(37,681)		37,681				6,445	03/01/2038
31424U-AG-1	FNS 435 C7		12/31/2024	IO Par Adjustment	XXX		222,196	34,163	68,325		(34,163)		(34,163)		34,163				4,119	05/01/2038
31424U-GY-6	FNS 436 C35		12/31/2024	IO Par Adjustment	XXX		87,299	8,730	17,460		(8,730)		(8,730)		8,730				1,495	04/01/2038
31424U-HA-7	FNS 436 C37		12/31/2024	IO Par Adjustment	XXX		63,055	12,572	25,143		(12,572)		(12,572)		12,572				1,591	11/01/2051
31424U-PN-0	FNS 437 C16		12/31/2024	IO Par Adjustment	XXX		357,812	54,566			(54,566)		(54,566)		54,566				6,259	05/01/2038
31424U-WS-1	FNS 438 C35		12/31/2024	IO Par Adjustment	XXX		48,616	5,317	10,635		(5,317)		(5,317)		5,317				785	08/01/2038
31424U-L3-8	FNS 439 C33		12/31/2024	IO Par Adjustment	XXX		45,811	7,043	14,087		(7,043)		(7,043)		7,043				1,226	09/01/2038
31424V-EU-4	FNS 441 C21		12/31/2024	IO Par Adjustment	XXX		29,209	3,085			(3,085)		(3,085)		3,085				262	05/01/2039
313921-6U-7	FNW 2001-W4 AF6		12/26/2024	Principal Reduction	XXX	7,726	7,726	8,189	8,090		(364)		(364)		7,726				131	01/25/2032
31392E-T5-9	FNW 2002-W10 A7		12/26/2024	Principal Reduction	XXX	5,307	5,307	5,652	5,616		(309)		(309)		5,307				95	08/25/2042
31392D-Q4-7	FNW 2002-W8 I01		12/31/2024	IO Par Adjustment	XXX		425,249	4,186	8,372		(4,186)		(4,186)		4,186				627	06/25/2042
31393D-TZ-4	FNW 2003-W10 1AIO		12/31/2024	IO Par Adjustment	XXX		839,544	17,316			(17,316)		(17,316)		17,316				1,585	06/01/2043
31393D-UW-9	FNW 2003-W10 3AIO		12/31/2024	IO Par Adjustment	XXX		1,868,798	43,216			(43,216)		(43,216)		43,216				5,453	06/01/2043
31393E-LJ-6	FNW 2003-W12 I102		12/31/2024	IO Par Adjustment	XXX		665,791	43,276	86,553		(43,276)		(43,276)		43,276				7,054	06/01/2043
31393C-7C-1	FNW 2003-W13 AF5		12/26/2024	Principal Reduction	XXX	16,825	16,825	16,320	16,436		389		389		16,825				414	10/01/2033
31393E-6L-8	FNW 2003-W14 I102		12/31/2024	IO Par Adjustment	XXX		378,905	13,735	27,471		(13,735)		(13,735)		13,735				2,278	09/25/2043
31393A-R3-3	FNW 2003-W4 5A		12/26/2024	Principal Reduction	XXX	19,209	19,209	19,593	19,571		(362)		(362)		19,209				414	10/25/2042
31393U-4M-2	FNW 2004-W1 I102		12/31/2024	IO Par Adjustment	XXX		293,406	5,685	11,369		(5,685)		(5,685)		5,685				915	11/24/2043
31394A-LV-6	FNW 2004-W10 A6		12/26/2024	Principal Reduction	XXX	17,839	17,839	20,047	19,624		(1,785)		(1,785)		17,839				459	08/25/2034
31394A-MQ-6	FNW 2004-W10 IO3		12/31/2024	IO Par Adjustment	XXX		595,437	4,187			(4,187)		(4,187)		4,187				583	08/01/2034
31394B-2B-9	FNW 2004-W15 2AF		12/26/2024	Principal Reduction	XXX	18,446	18,446	17,581	17,679		766		766		18,446				545	08/25/2044
31394B-2C-7	FNW 2004-W15 2AS		12/31/2024	IO Par Adjustment	XXX		25,636	4,661	9,322		(4,661)		(4,661)		4,661				91	08/25/2044

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31393X-E3-7	FNW 2004-W3 IO2		12/31/2024	IO Par Adjustment	XXX		1,098,492	5,321			(5,321)		(5,321)		5,321				829	05/01/2034
31393X-WJ-2	FNW 2004-W3 PO		12/26/2024	Principal Reduction	XXX	13,778	13,778	12,942	13,343		434		434		13,778					05/25/2034
31393Y-Y3-3	FNW 2004-W6 IO3		12/31/2024	IO Par Adjustment	XXX		1,085,574	5,682	11,365		(5,682)		(5,682)		5,682				905	07/25/2034
31394A-LJ-3	FNW 2004-W8 1AIO		12/31/2024	IO Par Adjustment	XXX		1,329,587	11,468	22,935		(11,468)		(11,468)		11,468				1,857	06/25/2044
31392U-ZA-5	FSPC T-48 AIO2		11/30/2024	IO Par Adjustment	XXX		542,207	4,236	8,472		(4,236)		(4,236)		4,236				553	07/01/2033
31393L-FP-3	FSPC T-54 4A		12/26/2024	Principal Reduction	XXX	9,925	9,925	10,198	10,072		(147)		(147)		9,925				168	02/25/2043
31393R-GH-7	FSPC T-56 AIO		12/31/2024	IO Par Adjustment	XXX		847,024	23,293			(23,293)		(23,293)		23,293				983	05/01/2043
31394J-DB-0	FSPC T-57 2A1		12/26/2024	Principal Reduction	XXX	2,451	2,451	2,623	2,605		(154)		(154)		2,451				63	07/25/2043
31394P-PT-4	FSPC T-59 1AX		11/30/2024	IO Par Adjustment	XXX		235,295	3,015			(3,015)		(3,015)		3,015				284	10/01/2043
36179U-T9-3	G2 MA5976 3 ½%		12/20/2024	Principal Reduction	XXX	198	198	199	199		(1)		(1)		198				3	06/20/2049
36179U-3T-7	G2 MA6210 3 ½%		12/20/2024	Principal Reduction	XXX	1,145	1,145	1,203	1,198		(52)		(52)		1,145				22	10/20/2049
36179U-6L-1	G2 MA6275 3 ½%		12/20/2024	Principal Reduction	XXX	1,144	1,144	1,181	1,178		(34)		(34)		1,144				21	11/20/2049
36179V-HG-8	GNMA MA6531		12/20/2024	Principal Reduction	XXX	2,025	2,025	2,065	2,061		(37)		(37)		2,025				34	03/20/2050
38373Q-GV-7	GNR 2003-34 IA		12/31/2024	IO Par Adjustment	XXX		77,225	9,267	18,534		(9,267)		(9,267)		9,267				2,495	04/20/2033
38374G-6F-4	GNR 2004-46 S		12/31/2024	IO Par Adjustment	XXX		101,371	17,740	35,480		(17,740)		(17,740)		17,740				1,014	06/20/2034
38374J-VH-6	GNR 2004-83 AK		12/16/2024	Principal Reduction	XXX	2,236	2,236	2,974	2,859		(623)		(623)		2,236				9	10/16/2034
38374J-LG-9	GNR 2004-89 LS		12/16/2024	Principal Reduction	XXX	5,071	5,071	6,846	6,381		(1,310)		(1,310)		5,071				114	10/16/2034
38375J-TD-7	GNR 2007-17 JI		12/31/2024	IO Par Adjustment	XXX		73,333	4,721			(4,721)		(4,721)		4,721				475	04/16/2037
38375J-SZ-9	GNR 2007-17 SI		12/31/2024	IO Par Adjustment	XXX		115,145	10,723	21,446		(10,723)		(10,723)		10,723				575	04/16/2037
38375K-AR-3	GNR 2007-26 SB		12/31/2024	IO Par Adjustment	XXX		173,420	17,776	35,551		(17,776)		(17,776)		17,776					05/20/2037
38375K-W4-0	GNR 2007-45 QB		12/31/2024	IO Par Adjustment	XXX		18,759	1,313			(1,313)		(1,313)		1,313				20	07/20/2037
38375L-UY-4	GNR 2007-57 QA		12/31/2024	IO Par Adjustment	XXX		77,384	7,545	15,090		(7,545)		(7,545)		7,545				495	10/01/2037
38375J-HY-4	GNR 2007-6 SA		12/31/2024	IO Par Adjustment	XXX		132,671	16,750	33,499		(16,750)		(16,750)		16,750				1,599	02/01/2037
38375L-XM-7	GNR 2007-68 SB		12/31/2024	IO Par Adjustment	XXX		38,858	2,842			(2,842)		(2,842)		2,842				194	11/20/2037
38375L-6N-5	GNR 2007-82 SA		12/31/2024	IO Par Adjustment	XXX		159,788	16,977	33,955		(16,977)		(16,977)		16,977				955	12/20/2027
38375P-CK-5	GNR 2008-01 PO		12/20/2024	Principal Reduction	XXX	1,409	1,409	1,261	1,371		38		38		1,409					05/20/2024
38375P-PS-4	GNR 2008-13 BF		12/20/2024	Principal Reduction	XXX	17,018	17,018	18,039	17,893		(875)		(875)		17,018				311	02/01/2028
38375P-RD-5	GNR 2008-13 SJ		12/20/2024	Principal Reduction	XXX	64,146	64,146	73,768	72,552		(8,406)		(8,406)		64,146				1,286	02/01/2038
38375P-FQ-9	GNR 2008-4 PE		12/20/2024	Principal Reduction	XXX	47,069	47,069	52,011	51,292		(4,224)		(4,224)		47,069				871	01/01/2038
38375Q-V3-0	GNR 2008-51 SE		12/31/2024	IO Par Adjustment	XXX		58,381	3,357			(3,357)		(3,357)		3,357				238	06/16/2038
38375D-CA-4	GNR 2008-60 SA		12/31/2024	IO Par Adjustment	XXX		181,877	20,916	41,832		(20,916)		(20,916)		20,916				1,622	07/01/2038
38375X-M6-8	GNR 2008-66 SN		12/31/2024	IO Par Adjustment	XXX		63,697	5,573	11,147		(5,573)		(5,573)		5,573				335	08/20/2038
38376J-KP-8	GNR 2009-104 SD		12/31/2024	IO Par Adjustment	XXX		37,168	3,996			(3,996)		(3,996)		3,996				87	11/16/2039
38376P-A7-5	GNR 2009-116 SJ		12/31/2024	IO Par Adjustment	XXX		219,143	21,777	43,555		(21,777)		(21,777)		21,777				1,400	12/01/2039
38376P-XC-9	GNR 2009-117		12/31/2024	IO Par Adjustment	XXX		480,085	21,604			(21,604)		(21,604)		21,604				915	12/16/2039
38376P-ML-1	GNR 2009-118 AS		12/31/2024	IO Par Adjustment	XXX		189,685	12,092			(12,092)		(12,092)		12,092				872	12/16/2039
38375A-SD-7	GNR 2009-121 CI		12/31/2024	IO Par Adjustment	XXX		175,276	31,112	62,223		(31,112)		(31,112)		31,112				4,726	12/01/2039
38374X-XB-6	GNR 2009-24 SN		12/31/2024	IO Par Adjustment	XXX		12,611	473			(473)		(473)		473				17	09/20/2038
38374X-XN-0	GNR 2009-24 WB		12/20/2024	Principal Reduction	XXX	5,311	5,311	5,669	5,606		(295)		(295)		5,311				134	03/20/2039
38374X-PX-7	GNR 2009-25 NA		12/20/2024	Principal Reduction	XXX	2,278	2,278	2,420	2,386		(108)		(108)		2,278				53	07/20/2035
38374U-XY-2	GNR 2009-42 BI		12/31/2024	IO Par Adjustment	XXX		30,004	5,701	11,402		(5,701)		(5,701)		5,701				987	06/01/2039
38374T-6A-7	GNR 2009-47 KS		12/31/2024	IO Par Adjustment	XXX		243,118	23,096	46,192		(23,096)		(23,096)		23,096				1,059	06/01/2039
38374V-ZR-9	GNR 2009-50 SW		12/31/2024	IO Par Adjustment	XXX		4,928	351			(351)		(351)		351				3	07/20/2039
38376F-RP-9	GNR 2009-66 TZ 6%		12/16/2024	Principal Reduction	XXX	10,729	10,729	12,647	12,391		(1,662)		(1,662)		10,729				396	03/16/2039
38373A-P4-2	GNR 2009-69 IN		12/31/2024	IO Par Adjustment	XXX		77,793	12,933	25,866		(12,933)		(12,933)		12,933				2,228	08/01/2039
38376C-KP-3	GNR 2009-75 IJ		12/31/2024	IO Par Adjustment	XXX		69,596	9,830	19,661		(9,830)		(9,830)		9,830				2,390	08/01/2039
38376C-Z3-6	GNR 2009-89 CS		12/31/2024	IO Par Adjustment	XXX		61,582	1,790			(1,790)		(1,790)		1,790				197	07/20/2039
38377J-6Y-4	GNR 2010-113 SM		12/31/2024	IO Par Adjustment	XXX		10,035	1,054			(1,054)		(1,054)		1,054				17	09/20/2040
38377K-VZ-0	GNR 2010-121 SE		12/31/2024	IO Par Adjustment	XXX		26,281	1,905			(1,905)		(1,905)		1,905				61	09/20/2040
38377J-YM-9	GNR 2010-125 SD		12/31/2024	IO Par Adjustment	XXX		496,309	33,501			(33,501)		(33,501)		33,501				1,986	01/16/2040
38377M-HW-9	GNR 2010-133 SD		12/31/2024	IO Par Adjustment	XXX		28,438	4,550	9,100		(4,550)		(4,550)		4,550				134	10/16/2040
38377L-T4-0	GNR 2010-134 SL		12/31/2024	IO Par Adjustment	XXX		162,302	6,492			(6,492)		(6,492)		6,492				615	10/20/2040
38376W-CP-8	GNR 2010-14 KS		12/31/2024	IO Par Adjustment	XXX		92,969	6,508	13,016		(6,508)		(6,508)		6,508				584	02/01/2040
38377R-JY-2	GNR 2010-163 IO		12/31/2024	IO Par Adjustment	XXX		292,856	45,393			(45,393)		(45,393)		45,393				5,496	12/01/2040

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
38377R-WP-6	GNR 2010-166 PI		12/31/2024	IO Par Adjustment	XXX		167,397	20,768	41,535		(20,768)		(20,768)		20,768				5,233	04/16/2040
38376V-PU-5	GNR 2010-26 JI		12/31/2024	IO Par Adjustment	XXX		38,543	7,974			(7,974)		(7,974)		7,974				936	02/01/2040
38376W-S3-0	GNR 2010-35 DS		12/31/2024	IO Par Adjustment	XXX		407,985	63,238	126,475		(63,238)		(63,238)		63,238				906	03/01/2040
38377E-EZ-3	GNR 2010-42 BS		12/31/2024	IO Par Adjustment	XXX		10,435	1,226			(1,226)		(1,226)		1,226				28	04/20/2040
38377G-L3-1	GNR 2010-76 SH		12/31/2024	IO Par Adjustment	XXX		51,906	5,191			(5,191)		(5,191)		5,191				189	05/20/2040
38375B-FJ-6	GNR 2010-H19 BI		11/30/2024	IO Par Adjustment	XXX		624,097	18,723	37,446		(18,723)		(18,723)		18,723				5,056	08/01/2060
38375B-HE-5	GNR 2010-H22 CI		11/30/2024	IO Par Adjustment	XXX		115,412	5,771	11,541		(5,771)		(5,771)		5,771				1,242	10/01/2060
38377X-DN-9	GNR 2011-102 SB		12/31/2024	IO Par Adjustment	XXX		59,000	5,126			(5,126)		(5,126)		5,126				56	07/20/2041
38377X-A7-7	GNR 2011-133 GI		12/31/2024	IO Par Adjustment	XXX		106,235	23,770			(23,770)		(23,770)		23,770				2,319	09/01/2041
38377Y-T3-4	GNR 2011-134 BI		12/31/2024	IO Par Adjustment	XXX		90,462	2,686			(2,686)		(2,686)		2,686				812	10/01/2026
38377Y-Q6-0	GNR 2011-139 MI		12/31/2024	IO Par Adjustment	XXX		114,418	6,972	13,945		(6,972)		(6,972)		6,972				2,309	12/16/2025
38378A-MF-5	GNR 2011-146 EI		12/31/2024	IO Par Adjustment	XXX		22,886	4,177	8,353		(4,177)		(4,177)		4,177				699	11/01/2041
38377T-RY-9	GNR 2011-30 SA		12/31/2024	IO Par Adjustment	XXX		294,266	28,415			(28,415)		(28,415)		28,415				920	02/16/2041
38377Q-YA-9	GNR 2011-39 NI		12/31/2024	IO Par Adjustment	XXX		52,541	7,881	15,762		(7,881)		(7,881)		7,881				1,537	09/01/2039
38377U-D7-0	GNR 2011-50 PS		12/31/2024	IO Par Adjustment	XXX		8,798	693			(693)		(693)		693				13	02/20/2041
38377V-E4-4	GNR 2011-69 SB		12/31/2024	IO Par Adjustment	XXX		52,773	3,133			(3,233)		(3,233)		3,496				41	05/20/2041
38377W-JJ-4	GNR 2011-72 SK		12/31/2024	IO Par Adjustment	XXX		21,303	1,611			(1,611)		(1,611)		1,611				28	05/20/2041
38375B-KQ-4	GNR 2011-H07 FI		11/30/2024	IO Par Adjustment	XXX		2,319,326	60,158	120,315		(60,158)		(60,158)		60,158				13,772	02/01/2061
38375B-KT-8	GNR 2011-H08 CI		11/30/2024	IO Par Adjustment	XXX		3,376,314	56,975	113,951		(56,975)		(56,975)		56,975				17,474	02/01/2061
38375B-MD-1	GNR 2011-H15 AI		12/31/2024	IO Par Adjustment	XXX		107,443	2,485	4,969		(2,485)		(2,485)		2,485				671	06/01/2061
38375B-MY-5	GNR 2011-H20 AI		11/30/2024	IO Par Adjustment	XXX		7,431,674	142,827	285,655		(142,827)		(142,827)		142,827				42,589	09/01/2061
38375G-G5-4	GNR 2012-104 BI		12/31/2024	IO Par Adjustment	XXX		157,398	9,247	18,494		(9,247)		(9,247)		9,247				3,082	08/30/2025
38377X-4F-6	GNR 2012-136 PI		12/31/2024	IO Par Adjustment	XXX		425,259	23,123	46,247		(23,123)		(23,123)		23,123				8,183	02/20/2041
38378G-RL-4	GNR 2012-143 IC		12/31/2024	IO Par Adjustment	XXX		11,352	1,689			(1,689)		(1,689)		1,689				168	10/01/2041
38378D-JU-0	GNR 2012-18 IA		12/31/2024	IO Par Adjustment	XXX		198,277	4,151	8,303		(4,151)		(4,151)		4,151				615	07/20/2039
38375C-WH-9	GNR 2012-43 SN		12/31/2024	IO Par Adjustment	XXX		3,832	498			(498)				498				11	04/16/2042
38375G-B8-3	GNR 2012-98 SA		12/31/2024	IO Par Adjustment	XXX		113,858	12,489			(12,489)		(12,489)		12,489				213	08/16/2042
38375B-RD-6	GNR 2012-H10 SI		11/30/2024	IO Par Adjustment	XXX		361,014	11,959	23,917		(11,959)		(11,959)		11,959				2,274	12/01/2061
38375B-SZ-6	GNR 2012-H13 FI		12/31/2024	IO Par Adjustment	XXX		5,001,010	187,538	375,076		(187,538)		(187,538)		187,538				35,243	05/01/2062
38375B-XW-7	GNR 2012-H23 WI		12/31/2024	IO Par Adjustment	XXX		355,161	9,323	18,646		(9,323)		(9,323)		9,323				3,218	10/01/2062
38375B-ZP-0	GNR 2012-H29 AI		12/31/2024	IO Par Adjustment	XXX		2,459,551	54,571	109,143		(54,571)		(54,571)		54,571				14,081	10/01/2062
38375B-ZR-6	GNR 2012-H29 FI		12/31/2024	IO Par Adjustment	XXX		2,459,551	54,571	109,143		(54,571)		(54,571)		54,571				14,081	10/01/2062
38378V-WH-4	GNR 2013-102 BS		12/31/2024	IO Par Adjustment	XXX		27,302	1,160			(1,160)		(1,160)		1,160				77	03/20/2043
38378V-GU-3	GNR 2013-106 SP		12/31/2024	IO Par Adjustment	XXX		34,699	1,800			(1,800)		(1,800)		1,800				101	02/20/2043
38378T-3E-8	GNR 2013-110 BS		12/31/2024	IO Par Adjustment	XXX		84,660	3,916			(3,916)		(3,916)		3,916				235	10/16/2042
38378W-FK-4	GNR 2013-114 NS		12/31/2024	IO Par Adjustment	XXX		579,374	52,144	104,287		(52,144)		(52,144)		52,144				3,204	08/01/2043
38378W-UZ-4	GNR 2013-124 CS		12/31/2024	IO Par Adjustment	XXX		15,828	1,682			(1,682)		(1,682)		1,682				26	08/20/2043
38378W-S2-0	GNR 2013-129 AS		12/31/2024	IO Par Adjustment	XXX		319,199	29,127	58,254		(29,127)		(29,127)		29,127				1,632	10/01/2039
38378W-Y4-9	GNR 2013-129 SN		12/31/2024	IO Par Adjustment	XXX		534,280	44,579	89,158		(44,579)		(44,579)		44,579				2,639	09/20/2043
38378F-VC-1	GNR 2013-14 IO		12/31/2024	IO Par Adjustment	XXX		13,172	1,601	3,202		(1,601)		(1,601)		1,601				247	12/01/2042
38378U-PG-6	GNR 2013-147 SB		12/31/2024	IO Par Adjustment	XXX		78,657	6,440			(6,440)		(6,440)		6,440				199	12/20/2039
38378U-ZL-4	GNR 2013-152		12/31/2024	IO Par Adjustment	XXX		45,226	8,593	17,186		(8,593)		(8,593)		8,593				1,199	09/01/2043
38378U-YN-1	GNR 2013-152 TS		12/31/2024	IO Par Adjustment	XXX		136,615	11,783	23,566		(11,783)		(11,783)		11,783				526	06/01/2043
38378Y-CD-9	GNR 2013-167 IO		12/31/2024	IO Par Adjustment	XXX		209,977	39,240			(39,240)		(39,240)		39,240				3,285	09/01/2040
38378Y-BL-2	GNR 2013-167 LS		12/31/2024	IO Par Adjustment	XXX		18,671	1,657			(1,657)		(1,657)		1,657				20	11/16/2043
38378P-YE-2	GNR 2013-183 JI		12/31/2024	IO Par Adjustment	XXX		630,097	40,563	81,125		(40,563)		(40,563)		40,563				16,106	02/01/2043
38378P-TH-1	GNR 2013-186 SG		12/31/2024	IO Par Adjustment	XXX		123,589	5,716			(5,716)		(5,716)		5,716				373	02/16/2043
38378P-QP-6	GNR 2013-190 NS		12/31/2024	IO Par Adjustment	XXX		20,569	1,787			(1,787)		(1,787)		1,787				38	12/01/2043
38378J-L2-6	GNR 2013-34 HI		12/31/2024	IO Par Adjustment	XXX		93,125	16,355	32,710		(16,355)		(16,355)		16,355				2,271	03/01/2043
38378M-RH-0	GNR 2013-54 JI		12/31/2024	IO Par Adjustment	XXX		10,795	1,312	2,625		(1,312)		(1,312)		1,312				215	03/01/2043
38378T-PH-7	GNR 2013-69 KS		12/31/2024	IO Par Adjustment	XXX		17,402	1,349			(1,349)		(1,349)		1,349				30	03/20/2043
38378T-WD-8	GNR 2013-86 MI		12/31/2024	IO Par Adjustment	XXX		26,977	4,957	9,914		(4,957)		(4,957)		4,957				656	01/01/2038
38378V-UJ-2	GNR 2013-99 VS		12/31/2024	IO Par Adjustment	XXX		402,214	35,696	71,393		(35,696)		(35,696)		35,696				1,453	07/16/2043
38375B-P2-2	GNR 2013-H08 BI		12/31/2024	IO Par Adjustment	XXX		357,756	17,217	34,434		(17,217)		(17,217)		17,217				3,485	03/01/2063

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
38375B-3X-8	GNR 2013-H14 XI		12/31/2024	IO Par Adjustment	XXX		165,023	4,022	8,045		(4,022)		(4,022)		4,022				1,228	03/01/2063
38375B-4X-7	GNR 2013-H16 AI		12/31/2024	IO Par Adjustment	XXX		162,138	3,445	6,891		(3,445)		(3,445)		3,445				1,232	07/01/2063
38375B-7Q-9	GNR 2013-H18 JI		12/31/2024	IO Par Adjustment	XXX		205,996	3,862	7,725		(3,862)		(3,862)		3,862				1,268	08/01/2063
38375U-BN-9	GNR 2013-H24 AI		12/31/2024	IO Par Adjustment	XXX		148,109	2,638	5,276		(2,638)		(2,638)		2,638				1,241	09/01/2063
38379E-UV-2	GNR 2014-122 IN		12/31/2024	IO Par Adjustment	XXX		184,183	18,332	36,664		(18,332)		(18,332)		18,332				4,082	10/20/2042
38379G-KD-8	GNR 2014-129 PI		12/31/2024	IO Par Adjustment	XXX		425,964	29,019			(29,019)		(29,019)		29,019				7,780	09/01/2029
38379E-W9-9	GNR 2014-132 IO		12/31/2024	IO Par Adjustment	XXX		64,078	12,135	24,270		(12,135)		(12,135)		12,135				1,743	09/01/2044
38379G-JB-4	GNR 2014-137 SD		12/31/2024	IO Par Adjustment	XXX		218,348	15,216			(15,216)		(15,216)		15,216				231	09/16/2044
38379G-Z8-3	GNR 2014-176 IA		12/31/2024	IO Par Adjustment	XXX		2,205	405			(405)		(405)		405				17	11/01/2044
38379A-VC-1	GNR 2014-44 IE		12/31/2024	IO Par Adjustment	XXX		702,440	29,415	58,829		(29,415)		(29,415)		29,415				11,046	07/01/2028
38379B-RQ-3	GNR 2014-58 SG		12/31/2024	IO Par Adjustment	XXX		127,876	20,300	40,600		(20,300)		(20,300)		20,300				230	04/16/2044
38379B-CP-1	GNR 2014-63 PI		12/31/2024	IO Par Adjustment	XXX		378,268	29,789	59,577		(29,789)		(29,789)		29,789				7,711	07/01/2043
38379C-AE-6	GNR 2014-68 ID		12/31/2024	IO Par Adjustment	XXX		71,890	11,413	22,825		(11,413)		(11,413)		11,413				1,844	02/16/2040
38379B-6K-9	GNR 2014-76 SA		12/31/2024	IO Par Adjustment	XXX		106,574	6,328	12,656		(6,328)		(6,328)		6,328				194	01/01/2040
38379B-3M-8	GNR 2014-79 MB		12/31/2024	IO Par Adjustment	XXX		7,542	764			(764)		(764)		764				15	11/01/2043
38379D-DH-4	GNR 2014-99 SP		12/31/2024	IO Par Adjustment	XXX		188,209	12,234	24,467		(12,234)		(12,234)		12,234				358	07/01/2044
38375U-JB-7	GNR 2014-H07 ZI		12/31/2024	IO Par Adjustment	XXX		812,865	19,814	39,627		(19,814)		(19,814)		19,814				5,594	05/01/2064
38375U-FW-5	GNR 2014-H09 FI		12/31/2024	IO Par Adjustment	XXX		4,572,262	77,157	154,314		(77,157)		(77,157)		77,157				20,225	01/01/2064
38375U-KW-9	GNR 2014-H11 CI		12/31/2024	IO Par Adjustment	XXX		1,316,826	40,328	80,656		(40,328)		(40,328)		40,328				11,506	06/01/2064
38375U-LB-4	GNR 2014-H13 BI		12/31/2024	IO Par Adjustment	XXX		969,747	17,577	35,153		(17,577)		(17,577)		17,577				6,117	05/01/2064
38375U-MU-1	GNR 2014-H14 EI		12/31/2024	IO Par Adjustment	XXX		1,437,543	28,077	56,154		(28,077)		(28,077)		28,077				9,674	07/01/2064
38375U-SD-3	GNR 2014-H22 DI		11/30/2024	IO Par Adjustment	XXX		198,939	11,439	22,878		(11,439)		(11,439)		11,439				1,254	11/01/2064
38375U-RJ-1	GNR 2014-H24 BI		12/31/2024	IO Par Adjustment	XXX		373,254	11,897	23,795		(11,897)		(11,897)		11,897				4,104	11/01/2064
38375U-SS-0	GNR 2014-H25 BI		12/31/2024	IO Par Adjustment	XXX		154,745	4,642	9,285		(4,642)		(4,642)		4,642				1,453	12/01/2064
38379M-NK-6	GNR 2015-111 IM		12/31/2024	IO Par Adjustment	XXX		103,114	15,789	31,579		(15,789)		(15,789)		15,789				2,208	08/01/2045
38379M-MX-9	GNR 2015-111 IW		12/31/2024	IO Par Adjustment	XXX		3,318	386			(386)		(386)		386				37	06/01/2045
38379M-NF-7	GNR 2015-111 SN		12/31/2024	IO Par Adjustment	XXX		99,814	10,231	20,462		(10,231)		(10,231)		10,231				516	08/01/2045
38379M-VJ-0	GNR 2015-119 SN		12/31/2024	IO Par Adjustment	XXX		130,017	14,464	28,929		(14,464)		(14,464)		14,464				707	08/20/2045
38379Q-J2-2	GNR 2015-148 HI		12/31/2024	IO Par Adjustment	XXX		381,297	22,401	44,802		(22,401)		(22,401)		22,401				7,442	03/20/2043
38379Q-6W-0	GNR 2015-149 KI		12/31/2024	IO Par Adjustment	XXX		7,881	1,527			(1,527)		(1,527)		1,527				112	10/01/2045
38379F-TS-8	GNR 2015-162 BI		12/31/2024	IO Par Adjustment	XXX		281,016	8,079			(8,079)		(8,079)		8,079				2,422	11/01/2040
38379F-E4-7	GNR 2015-165 IC		12/31/2024	IO Par Adjustment	XXX		94,616	5,559	11,117		(5,559)		(5,559)		5,559				1,771	07/16/2041
38379F-K9-9	GNR 2015-165 S		12/31/2024	IO Par Adjustment	XXX		924,093	50,248			(50,248)		(50,248)		50,248				3,636	06/20/2044
38379F-FB-0	GNR 2015-167 OI		11/30/2024	IO Par Adjustment	XXX		38,577	7,016			(7,016)		(7,016)		7,016				223	04/01/2045
38379F-Y6-0	GNR 2015-168 IG		12/31/2024	IO Par Adjustment	XXX		9,064	1,031	2,062		(1,031)		(1,031)		1,031				176	03/01/2043
38379T-GQ-6	GNR 2015-180 IK		12/31/2024	IO Par Adjustment	XXX		191,817	16,185			(16,185)		(16,185)		16,185				3,556	09/01/2044
38379T-FE-4	GNR 2015-182 CI		12/31/2024	IO Par Adjustment	XXX		64,987	3,838			(3,838)		(3,838)		3,838				463	05/01/2042
38379J-VP-3	GNR 2015-24 CI		12/31/2024	IO Par Adjustment	XXX		47,949	7,462	14,924		(7,462)		(7,462)		7,462				932	02/01/2045
38379L-7E-0	GNR 2015-65 LI		12/31/2024	IO Par Adjustment	XXX		61,574	9,698	19,396		(9,698)		(9,698)		9,698				1,408	03/01/2045
38379P-XT-9	GNR 2015-69 XI		12/31/2024	IO Par Adjustment	XXX		137,018	21,238	42,476		(21,238)		(21,238)		21,238				2,472	03/01/2045
38379L-X9-2	GNR 2015-79 GI		12/31/2024	IO Par Adjustment	XXX		11,568	2,335			(2,335)		(2,335)		2,335				252	10/01/2039
38379L-2C-9	GNR 2015-79 MI		12/31/2024	IO Par Adjustment	XXX		249,866	24,245			(24,245)		(24,245)		24,245				5,112	05/01/2044
38379N-BJ-0	GNR 2015-80 IK		12/31/2024	IO Par Adjustment	XXX		442,788	38,744	77,488		(38,744)		(38,744)		38,744				7,952	10/01/2042
38379P-4V-6	GNR 2015-89 LI		12/31/2024	IO Par Adjustment	XXX		27,741	5,410	10,819		(5,410)		(5,410)		5,410				742	12/01/2044
38379M-BS-2	GNR 2015-96 JI		12/31/2024	IO Par Adjustment	XXX		256,018	54,404	108,808		(54,404)		(54,404)		54,404				8,680	04/01/2045
38375U-SV-3	GNR 2015-H01 BI		12/31/2024	IO Par Adjustment	XXX		597,944	17,751	35,503		(17,751)		(17,751)		17,751				5,390	01/01/2065
38375U-VZ-0	GNR 2015-H09 BI		12/31/2024	IO Par Adjustment	XXX		106,332	3,256	6,513		(3,256)		(3,256)		3,256				1,043	03/01/2065
38376R-AJ-5	GNR 2015-H10 EI		12/31/2024	IO Par Adjustment	XXX		2,355,873	62,578	125,156		(62,578)		(62,578)		62,578				16,827	04/01/2065
38376R-CE-4	GNR 2015-H14 BI		12/31/2024	IO Par Adjustment	XXX		4,960,383	110,059	220,117		(110,059)		(110,059)		110,059				28,199	05/01/2065
38376R-DF-0	GNR 2015-H15 JI		12/31/2024	IO Par Adjustment	XXX		225,695	9,592	19,184		(9,592)		(9,592)		9,592				2,620	06/01/2065
38376R-EE-2	GNR 2015-H17 CI		12/31/2024	IO Par Adjustment	XXX		3,751,134	85,573	171,145		(85,573)		(85,573)		85,573				26,871	06/01/2065
38376R-EX-0	GNR 2015-H18 IA		12/31/2024	IO Par Adjustment	XXX		79,592	2,438	4,875		(2,438)		(2,438)		2,438				920	06/01/2065
38376R-FF-8	GNR 2015-H20 AI		12/31/2024	IO Par Adjustment	XXX		106,750	3,703	7,406		(3,703)		(3,703)		3,703				1,147	08/01/2065
38376R-GQ-3	GNR 2015-H22 EI		12/31/2024	IO Par Adjustment	XXX		3,010,279	73,376	146,751		(73,376)		(73,376)		73,376				20,101	08/01/2065

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
38376R-HE-9	GNR 2015-H23 BI		12/31/2024	IO Par Adjustment	XXX		122,824	3,800	7,600		(3,800)		(3,800)		3,800				1,291	09/01/2065
38376R-HT-6	GNR 2015-H24 BI		12/31/2024	IO Par Adjustment	XXX		133,034	2,245	4,490		(2,245)		(2,245)		2,245				922	08/01/2065
38376R-JD-9	GNR 2015-H25 AI		12/31/2024	IO Par Adjustment	XXX		272,246	8,167	16,335		(8,167)		(8,167)		8,167				2,767	09/01/2065
38376R-JK-3	GNR 2015-H25 EI		12/31/2024	IO Par Adjustment	XXX		96,696	3,747	7,494		(3,747)		(3,747)		3,747				1,136	10/01/2065
38376R-KB-1	GNR 2015-H26 GI		12/31/2024	IO Par Adjustment	XXX		143,478	5,022	10,043		(5,022)		(5,022)		5,022				1,401	10/01/2065
38376R-MU-7	GNR 2015-H32 JI		12/31/2024	IO Par Adjustment	XXX		1,692,005	57,898	115,797		(57,898)		(57,898)		57,898				14,003	11/01/2065
38380A-PE-1	GNR 2016-117 WI		12/31/2024	IO Par Adjustment	XXX		136,460	18,251	36,503		(18,251)		(18,251)		18,251				2,623	06/01/2046
38380A-J2-4	GNR 2016-135 IO		12/31/2024	IO Par Adjustment	XXX		216,217	29,730	59,460		(29,730)		(29,730)		29,730				4,579	08/01/2045
38380A-K6-3	GNR 2016-135 SB		12/31/2024	IO Par Adjustment	XXX		5,261	714			(713)		(713)		714				11	10/16/2046
38376M-CC-9	GNR 2016-138 DI		12/31/2024	IO Par Adjustment	XXX		10,490	2,045			(2,045)		(2,045)		2,045				108	10/01/2046
38376M-CG-0	GNR 2016-138 GI		12/31/2024	IO Par Adjustment	XXX		14,463	2,820			(2,820)		(2,820)		2,820				155	10/01/2046
38380A-2E-6	GNR 2016-147 HT		12/31/2024	IO Par Adjustment	XXX		693,078	4,873			(4,873)		(4,873)		4,873				309	12/20/2045
38380A-Z7-5	GNR 2016-147 SE		12/31/2024	IO Par Adjustment	XXX		44,471	7,838	15,676		(7,838)		(7,838)		7,838				194	10/20/2046
38379V-UJ-1	GNR 2016-27 IA		12/31/2024	IO Par Adjustment	XXX		120,578	14,922	29,843		(14,922)		(14,922)		14,922				2,967	06/01/2045
38379V-X6-6	GNR 2016-32 DI		12/31/2024	IO Par Adjustment	XXX		49,965	5,121			(5,121)		(5,121)		5,121				723	02/01/2045
38379V-H5-6	GNR 2016-33 KS		12/16/2024	Principal Reduction	XXX	13,948	13,948	15,830	15,620		(1,673)		(1,673)		13,948					05/16/2041
38379V-ZN-7	GNR 2016-37 IO		12/31/2024	IO Par Adjustment	XXX		74,210	14,656			(14,656)		(14,656)		14,656				638	01/01/2043
38379V-6K-5	GNR 2016-42 IO		12/31/2024	IO Par Adjustment	XXX		262,781	50,421	100,842		(50,421)		(50,421)		50,421				7,008	02/01/2046
38379W-GR-7	GNR 2016-49 TI		12/31/2024	IO Par Adjustment	XXX		2,280,256	4,810	9,620		(4,810)		(4,810)		4,810				643	04/20/2046
38379T-TM-1	GNR 2016-5 IC		12/31/2024	IO Par Adjustment	XXX		41,325	5,941			(5,941)		(5,941)		5,941				684	05/01/2045
38379Y-FD-5	GNR 2016-75 EI		12/31/2024	IO Par Adjustment	XXX		13,771	1,950	3,899		(1,950)		(1,950)		1,950				262	08/01/2045
38379Y-FF-0	GNR 2016-75 LI		12/31/2024	IO Par Adjustment	XXX		66,726	11,427	22,854		(11,427)		(11,427)		11,427				2,012	01/01/2040
38379X-FQ-8	GNR 2016-80 SD		12/31/2024	IO Par Adjustment	XXX		2,380	253			(253)		(253)		253				3	06/20/2046
38379X-GR-5	GNR 2016-84 IG		12/31/2024	IO Par Adjustment	XXX		1,703	306			(306)		(306)		306				14	11/01/2045
38379X-TP-5	GNR 2016-88 S		12/31/2024	IO Par Adjustment	XXX		75,167	7,517	15,033		(7,517)		(7,517)		7,517				389	01/01/2046
38376R-WA-0	GNR 2016-H14 IO		12/31/2024	IO Par Adjustment	XXX		242,939	7,440	14,880		(7,440)		(7,440)		7,440				2,159	06/01/2066
38376R-YE-0	GNR 2016-H20 AI		12/31/2024	IO Par Adjustment	XXX		1,246,426	52,194			(52,194)		(52,194)		52,194				11,564	09/01/2066
38376R-C7-9	GNR 2016-H22 IO		12/31/2024	IO Par Adjustment	XXX		154,682	4,834	9,668		(4,834)		(4,834)		4,834				1,673	10/01/2066
38376R-F3-5	GNR 2016-H24 CI		12/31/2024	IO Par Adjustment	XXX		495,768	15,183	30,366		(15,183)		(15,183)		15,183				4,759	10/01/2066
38380F-ZF-6	GNR 2017-104 LI		12/31/2024	IO Par Adjustment	XXX		17,406	2,785			(2,785)		(2,785)		2,785				302	07/01/2042
38380F-YF-7	GNR 2017-115 PI		12/31/2024	IO Par Adjustment	XXX		32,088	5,295	10,589		(5,295)		(5,295)		5,295				839	02/01/2047
38380G-SQ-8	GNR 2017-120 IJ		12/31/2024	IO Par Adjustment	XXX		204,703	27,891			(27,891)		(27,891)		27,891				4,380	04/01/2047
38380T-ZZ-8	GNR 2017-125 IO		12/31/2024	IO Par Adjustment	XXX		280,610	45,073			(45,073)		(45,073)		45,073				5,006	04/01/2046
38380T-3H-7	GNR 2017-125 LS		12/31/2024	IO Par Adjustment	XXX		100,256	4,057			(3,913)		(3,913)		4,201					05/20/2041
38380G-GQ-1	GNR 2017-130 BI		12/31/2024	IO Par Adjustment	XXX		40,290	6,698			(6,698)		(6,698)		6,698				599	04/01/2047
38380G-GV-0	GNR 2017-130 YI		12/31/2024	IO Par Adjustment	XXX		72,210	8,665	17,330		(8,665)		(8,665)		8,665				1,640	04/01/2045
38380H-BY-7	GNR 2017-133 BI		12/31/2024	IO Par Adjustment	XXX		93,096	17,281	34,562		(17,281)		(17,281)		17,281				2,081	09/01/2047
38380H-JH-6	GNR 2017-136 IY		12/31/2024	IO Par Adjustment	XXX		23,463	4,722			(4,722)		(4,722)		4,722				475	03/01/2045
38380H-LB-6	GNR 2017-141 IK		12/31/2024	IO Par Adjustment	XXX		91,039	10,071			(10,071)		(10,071)		10,071				1,077	09/01/2045
38380K-PS-8	GNR 2017-163 ID		12/31/2024	IO Par Adjustment	XXX		66,608	13,967	27,934		(13,967)		(13,967)		13,967				1,827	12/01/2043
38380K-BM-6	GNR 2017-174 IC		12/31/2024	IO Par Adjustment	XXX		83,074	14,850	29,699		(14,850)		(14,850)		14,850				2,432	02/01/2047
38380T-4Y-9	GNR 2017-186 IO		12/31/2024	IO Par Adjustment	XXX		86,276	13,184			(13,184)		(13,184)		13,184				1,558	04/01/2047
38380C-4U-4	GNR 2017-26 EI		12/31/2024	IO Par Adjustment	XXX		499,151	47,419	94,839		(47,419)		(47,419)		47,419				13,573	02/01/2040
38380C-F8-1	GNR 2017-26 IA		12/31/2024	IO Par Adjustment	XXX		32,468	5,195			(5,195)		(5,195)		5,195				662	02/01/2047
38376U-EA-3	GNR 2017-45 IM		12/31/2024	IO Par Adjustment	XXX		607,516	35,407	70,814		(35,407)		(35,407)		35,407				13,756	10/01/2044
38376U-PF-0	GNR 2017-52 DI		12/31/2024	IO Par Adjustment	XXX		587,348	117,470	234,939		(117,470)		(117,470)		117,470				19,730	04/01/2037
38376U-5K-1	GNR 2017-80 BI		12/31/2024	IO Par Adjustment	XXX		1,362	184			(184)		(184)		184				8	03/01/2047
38380F-SF-4	GNR 2017-88 IO		12/31/2024	IO Par Adjustment	XXX		179,089	28,207	56,413		(28,207)		(28,207)		28,207				3,441	05/01/2047
38380F-RT-5	GNR 2017-88 SA		12/31/2024	IO Par Adjustment	XXX		99,553	10,578	21,155		(10,578)		(10,578)		10,578				554	06/20/2047
38380C-7M-9	GNR 2017-98 PI		12/31/2024	IO Par Adjustment	XXX		81,025	10,736	21,472		(10,736)		(10,736)		10,736				1,655	06/01/2047
38376R-U3-8	GNR 2017-H05 AI		12/31/2024	IO Par Adjustment	XXX		365,898	14,636	29,272		(14,636)		(14,636)		14,636				1,881	01/01/2067
38376R-V9-4	GNR 2017-H06 DI		12/31/2024	IO Par Adjustment	XXX		1,173,758	38,147	76,294		(38,147)		(38,147)		38,147				11,053	02/01/2067
38375U-YV-6	GNR 2017-H09 BI		12/31/2024	IO Par Adjustment	XXX		1,293,592	52,956	105,913		(52,956)		(52,956)		52,956				7,523	04/01/2067
38375U-ZE-3	GNR 2017-H09 DI		12/31/2024	IO Par Adjustment	XXX		542,004	23,035	46,070		(23,035)		(23,035)		23,035				6,870	03/01/2067

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
38376R-5T-9	GNR 2017-H14 XI		12/31/2024	IO Par Adjustment	XXX		348,401	12,847	25,695		(12,847)		(12,847)		12,847				2,839	06/01/2067
38375U-D8-0	GNR 2017-H16 BI		12/31/2024	IO Par Adjustment	XXX		172,080	15,057	30,114		(15,057)		(15,057)		15,057				1,452	08/20/2067
38375U-F3-9	GNR 2017-H16 CI		12/31/2024	IO Par Adjustment	XXX		3,183,469	95,504	191,008		(95,504)		(95,504)		95,504				25,797	07/01/2067
38376R-6P-6	GNR 2017-H18 DI		12/31/2024	IO Par Adjustment	XXX		380,260	18,775	37,551		(18,775)		(18,775)		18,775				2,806	09/01/2067
38375U-J7-6	GNR 2017-H19 AI		12/31/2024	IO Par Adjustment	XXX		6,136,530	163,960	327,921		(163,960)		(163,960)		163,960				41,818	08/01/2067
38375U-S8-4	GNR 2017-H23 KI		12/31/2024	IO Par Adjustment	XXX		1,092,438	35,504	71,008		(35,504)		(35,504)		35,504				9,058	11/01/2067
38380Y-6N-0	GNR 2018-125 IP		12/31/2024	IO Par Adjustment	XXX		5,843	822			(822)		(822)		822				40	12/01/2047
38380Y-YA-7	GNR 2018-127 IC		12/31/2024	IO Par Adjustment	XXX		170,454	34,517	69,034		(34,517)		(34,517)		34,517				4,617	10/01/2044
38381A-UG-9	GNR 2018-154 AI		12/31/2024	IO Par Adjustment	XXX		222,315	48,493	96,985		(48,493)		(48,493)		48,493				7,014	11/20/2048
38380K-2D-6	GNR 2018-21 AI		12/31/2024	IO Par Adjustment	XXX		3,819	535	1,069		(535)		(535)		535				69	02/01/2048
38380V-J7-7	GNR 2018-37		12/31/2024	IO Par Adjustment	XXX		3,477	582			(582)		(582)		582				58	11/01/2047
38380W-GG-8	GNR 2018-51 EI		12/31/2024	IO Par Adjustment	XXX		54,848	5,845			(5,845)		(5,845)		5,845				476	10/01/2047
38380W-YL-7	GNR 2018-64 IY		12/31/2024	IO Par Adjustment	XXX		421,250	8,688	17,377		(8,688)		(8,688)		8,688				1,573	08/01/2039
38380X-WW-3	GNR 2018-91 IO		12/31/2024	IO Par Adjustment	XXX		65,128	6,676	13,351		(6,676)		(6,676)		6,676				1,025	07/01/2048
38380X-WX-1	GNR 2018-91 SC		12/20/2024	Principal Reduction	XXX	92,752	92,752	121,506	121,506		(28,753)		(28,753)		92,752				2,413	07/01/2048
38375U-3K-4	GNR 2018-H01 AI		12/31/2024	IO Par Adjustment	XXX		114,871	5,744			(5,744)		(5,744)		5,744				441	01/01/2068
38375U-3T-5	GNR 2018-H01 CI		12/31/2024	IO Par Adjustment	XXX		346,355	13,962	27,925		(13,962)		(13,962)		13,962				3,884	01/01/2068
38375U-4J-6	GNR 2018-H01 KI		12/31/2024	IO Par Adjustment	XXX		596,819	24,059	48,119		(24,059)		(24,059)		24,059				6,540	01/01/2068
38375U-6E-5	GNR 2018-H02 HI		12/31/2024	IO Par Adjustment	XXX		163,904	7,581	15,161		(7,581)		(7,581)		7,581				975	01/01/2068
38380V-NU-1	GNR 2018-H04 AI		12/31/2024	IO Par Adjustment	XXX		4,470,070	164,663	329,326		(164,663)		(164,663)		164,663				44,239	03/01/2068
38380V-PD-7	GNR 2018-H04 GI		12/31/2024	IO Par Adjustment	XXX		5,639,318	187,684	375,367		(187,684)		(187,684)		187,684				54,667	02/01/2068
38380V-PM-7	GNR 2018-H04 MI		12/31/2024	IO Par Adjustment	XXX		4,763,146	170,431	340,863		(170,431)		(170,431)		170,431				43,659	03/01/2068
38380L-BP-7	GNR 2018-H06 HI		12/31/2024	IO Par Adjustment	XXX		194,174	7,403	14,806		(7,403)		(7,403)		7,403				2,113	04/01/2068
38380L-CG-6	GNR 2018-H07 BI		12/31/2024	IO Par Adjustment	XXX		3,806,724	121,934	243,868		(121,934)		(121,934)		121,934				31,999	03/01/2068
38380L-CJ-0	GNR 2018-H07 CI		12/31/2024	IO Par Adjustment	XXX		5,624,398	172,247	344,494		(172,247)		(172,247)		172,247				46,457	05/01/2068
38380L-DC-4	GNR 2018-H08 AI		12/31/2024	IO Par Adjustment	XXX		6,042,692	169,951	339,901		(169,951)		(169,951)		169,951				49,880	11/01/2065
38380L-NF-6	GNR 2018-H20 BI		12/31/2024	IO Par Adjustment	XXX		4,170,268	174,630	349,260		(174,630)		(174,630)		174,630				26,205	06/01/2068
38380L-NH-2	GNR 2018-H20 CI		12/31/2024	IO Par Adjustment	XXX		2,230,028	89,550	179,099		(89,550)		(89,550)		89,550				12,519	10/01/2068
38381X-ZK-5	GNR 2019-108 NI		12/31/2024	IO Par Adjustment	XXX		26,184	3,977	7,954		(3,977)		(3,977)		3,977				595	08/01/2049
38382A-BY-0	GNR 2019-121 ID		12/31/2024	IO Par Adjustment	XXX		55,179	9,070			(9,070)		(9,070)		9,070				636	11/01/2047
38382A-4Q-5	GNR 2019-136 CI		12/31/2024	IO Par Adjustment	XXX		52,542	10,508	21,017		(10,508)		(10,508)		10,508				1,461	06/01/2046
38382A-H2-4	GNR 2019-148 NI		12/31/2024	IO Par Adjustment	XXX		44,568	8,245			(8,245)		(8,245)		8,245				686	09/01/2049
38382B-YJ-6	GNR 2019-152 DI		12/31/2024	IO Par Adjustment	XXX		64,226	6,523	13,046		(6,523)		(6,523)		6,523				1,167	09/01/2049
38382B-UQ-4	GNR 2019-153 EI		12/31/2024	IO Par Adjustment	XXX		129,629	21,875	43,750		(21,875)		(21,875)		21,875				2,803	12/01/2049
38381T-FZ-3	GNR 2019-29 SY		12/31/2024	IO Par Adjustment	XXX		322,556	42,739			(42,739)		(42,739)		42,739				864	11/16/2041
38381R-J8-3	GNR 2019-35 TI		12/31/2024	IO Par Adjustment	XXX		1,302,832	5,700			(5,700)		(5,700)		5,700				527	01/16/2044
38381R-4C-0	GNR 2019-38 BI		12/31/2024	IO Par Adjustment	XXX		48,251	8,097			(8,097)		(8,097)		8,097				1,278	08/01/2048
38381T-H7-3	GNR 2019-42 EI		12/31/2024	IO Par Adjustment	XXX		53,016	8,350	16,700		(8,350)		(8,350)		8,350				1,152	04/01/2049
38381V-LY-4	GNR 2019-65 DI		12/31/2024	IO Par Adjustment	XXX		62,677	13,515			(13,515)		(13,515)		13,515				1,052	05/01/2049
38381W-RG-5	GNR 2019-69 KI		12/31/2024	IO Par Adjustment	XXX		241,003	31,481	62,962		(31,481)		(31,481)		31,481				5,218	09/01/2048
38381V-3K-4	GNR 2019-70 PI		12/31/2024	IO Par Adjustment	XXX		336,316	45,403	90,805		(45,403)		(45,403)		45,403				8,625	05/01/2048
38381W-EW-4	GNR 2019-71 IH		12/31/2024	IO Par Adjustment	XXX		278,895	4,183	8,367		(4,183)		(4,183)		4,183				593	12/16/2039
38381W-LT-3	GNR 2019-72 AI		12/31/2024	IO Par Adjustment	XXX		11,566	1,684	3,369		(1,684)		(1,684)		1,684				182	06/01/2049
38381W-YN-2	GNR 2019-78 SM		12/31/2024	IO Par Adjustment	XXX		31,955	3,056			(3,056)		(3,056)		3,056				72	06/20/2049
38381V-6G-0	GNR 2019-82 EI		12/31/2024	IO Par Adjustment	XXX		137,929	24,310	48,620		(24,310)		(24,310)		24,310				3,318	04/01/2049
38381X-AY-2	GNR 2019-83 IO		12/31/2024	IO Par Adjustment	XXX		169,334	31,962	63,924		(31,962)		(31,962)		31,962				4,202	06/01/2049
38381W-J3-3	GNR 2019-86 DI		12/31/2024	IO Par Adjustment	XXX		72,140	11,182	22,363		(11,182)		(11,182)		11,182				1,706	03/01/2049
38381W-G9-3	GNR 2019-86 ID		12/31/2024	IO Par Adjustment	XXX		72,139	11,362	22,724		(11,362)		(11,362)		11,362				1,706	03/01/2049
38381W-W5-3	GNR 2019-92 DI		12/31/2024	IO Par Adjustment	XXX		8,054	1,480			(1,480)		(1,480)		1,480				112	01/01/2048
38381Y-EC-4	GNR 2019-98 SC		12/31/2024	IO Par Adjustment	XXX		111,712	10,892	21,784		(10,892)		(10,892)		10,892				538	08/20/2049
38380L-WC-3	GNR 2019-H10 NI		12/31/2024	IO Par Adjustment	XXX		2,376,583	90,236			(90,236)		(90,236)		90,236				9,043	05/01/2069
38380L-YV-9	GNR 2019-H14 CI		12/31/2024	IO Par Adjustment	XXX		1,790,829	67,996	135,991		(67,996)		(67,996)		67,996				7,700	07/01/2069
38380L-ZT-3	GNR 2019-H15 AI		12/31/2024	IO Par Adjustment	XXX		3,090,565	63,743			(63,743)		(63,743)		63,743				13,034	08/01/2069
38382G-YL-0	GNR 202-97 IO		12/31/2024	IO Par Adjustment	XXX		801,336	129,967			(129,967)		(129,967)		129,967				7,332	12/01/2049

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
38382H-KF-6	GNR 2020-112 BS		12/31/2024	IO Par Adjustment	XXX		100,740	11,837	23,674		(11,837)		(11,837)		11,837				647	08/20/2050
38382H-KW-9	GNR 2020-112 LS		12/31/2024	IO Par Adjustment	XXX		175,622	27,002	54,004		(27,002)		(27,002)		27,002				937	08/01/2050
38382H-S3-5	GNR 2020-123 IL		12/31/2024	IO Par Adjustment	XXX		2,481	332			(332)		(332)		332				12	08/01/2050
38382H-M9-8	GNR 2020-123 NI		11/30/2024	IO Par Adjustment	XXX		3,105	435			(435)		(435)		435				12	08/01/2050
38382J-ZW-9	GNR 2020-129 IG		12/31/2024	IO Par Adjustment	XXX		72,005	8,866	17,731		(8,866)		(8,866)		8,866				1,259	09/16/2050
38382J-A2-2	GNR 2020-133 JI		12/31/2024	IO Par Adjustment	XXX		1,022	143			(143)		(143)		143				4	09/01/2050
38382J-QC-3	GNR 2020-142 JT		12/31/2024	IO Par Adjustment	XXX		120,305	2,857			(2,857)		(2,857)		2,857				387	02/16/2041
38382J-PV-2	GNR 2020-142 SD		12/31/2024	IO Par Adjustment	XXX		150,769	22,804			(22,804)		(22,804)		22,804				384	09/20/2050
38382J-TJ-5	GNR 2020-144 EI		12/31/2024	IO Par Adjustment	XXX		1,113	156			(156)		(156)		156				5	09/01/2050
38382K-J2-0	GNR 2020-160 LS		12/31/2024	IO Par Adjustment	XXX		71,345	11,148	22,295		(11,148)		(11,148)		11,148				426	10/01/2050
38382K-S8-7	GNR 2020-160 VI		12/31/2024	IO Par Adjustment	XXX		1,631	228			(228)		(228)		228				8	10/01/2050
38382K-Q9-7	GNR 2020-160 YI		12/31/2024	IO Par Adjustment	XXX		6,986	978			(978)		(978)		978				32	10/01/2050
38382K-HQ-9	GNR 2020-163 IA		12/31/2024	IO Par Adjustment	XXX		182,821	26,623	53,247		(26,623)		(26,623)		26,623				4,080	05/01/2049
38382L-EK-3	GNR 2020-164 BI		12/31/2024	IO Par Adjustment	XXX		67,533	10,510	21,020		(10,510)		(10,510)		10,510				1,411	01/01/2050
38382L-AW-1	GNR 2020-167 SD		12/31/2024	IO Par Adjustment	XXX		96,209	14,461			(14,461)		(14,461)		14,461				237	11/20/2050
38382L-TQ-4	GNR 2020-183 HT		12/31/2024	IO Par Adjustment	XXX		19,386	1,842			(1,842)		(1,842)		1,842				32	12/20/2050
38382L-D2-4	GNR 2020-187 SB		12/31/2024	IO Par Adjustment	XXX		101,729	12,716	25,432		(12,716)		(12,716)		12,716				611	12/20/2050
38382L-2E-0	GNR 2020-188 LS		12/31/2024	IO Par Adjustment	XXX		376,976	52,777	105,553		(52,777)		(52,777)		52,777				2,292	11/20/2050
38382M-CF-4	GNR 2020-189 SQ		12/31/2024	IO Par Adjustment	XXX		53,784	6,589	13,177		(6,588)		(6,588)		6,589				286	12/20/2050
38382D-JY-6	GNR 2020-21 TM		12/31/2024	IO Par Adjustment	XXX		281,151	8,610	17,221		(8,610)		(8,610)		8,610				1,192	06/20/2040
38382D-WL-9	GNR 2020-33 AS		12/31/2024	IO Par Adjustment	XXX		33,053	4,039			(4,039)		(4,039)		4,039				71	04/20/2048
38382B-T7-8	GNR 2020-4 BS		12/31/2024	IO Par Adjustment	XXX		312,826	17,988			(17,801)		(17,801)		18,174				61	01/20/2050
38382B-3E-1	GNR 2020-4 IO		12/31/2024	IO Par Adjustment	XXX		40,043	8,059			(8,059)		(8,059)		8,059				350	01/01/2050
38382E-DP-9	GNR 2020-47 MI		12/31/2024	IO Par Adjustment	XXX		148,435	20,739	41,477		(20,739)		(20,739)		20,739				2,695	04/20/2050
38382E-LB-1	GNR 2020-59 DI		12/31/2024	IO Par Adjustment	XXX		238,989	17,625	35,251		(17,625)		(17,625)		17,625				4,309	05/01/2045
38382E-T8-0	GNR 2020-61 IT		12/31/2024	IO Par Adjustment	XXX		239,877	1,171			(1,171)		(1,171)		1,171				39	01/20/2046
38382E-T6-4	GNR 2020-61 SF		12/31/2024	IO Par Adjustment	XXX		39,094	4,154			(4,154)		(4,154)		4,154				117	07/20/2043
38382F-ES-9	GNR 2020-62 BI		12/31/2024	IO Par Adjustment	XXX		449,619	86,271	172,541		(86,271)		(86,271)		86,271				10,471	05/01/2050
38382F-FG-4	GNR 2020-62 IN		12/31/2024	IO Par Adjustment	XXX		238,706	48,189	96,377		(48,189)		(48,189)		48,189				6,418	04/01/2049
38382F-AL-8	GNR 2020-77 JI		12/31/2024	IO Par Adjustment	XXX		13,985	489			(489)		(489)		489				19	09/20/2048
38382F-Y6-5	GNR 2020-78 IL		12/31/2024	IO Par Adjustment	XXX		836,041	37,099	74,199		(37,099)		(37,099)		37,099				5,448	04/01/2050
38382F-Z2-3	GNR 2020-78 QI		12/31/2024	IO Par Adjustment	XXX		524,966	51,184	102,368		(51,184)		(51,184)		51,184				7,975	09/01/2046
38382F-VU-5	GNR 2020-85 BI		12/31/2024	IO Par Adjustment	XXX		474,553	46,269	92,538		(46,269)		(46,269)		46,269				7,906	10/01/2046
38382G-K5-0	GNR 2020-96 CI		12/31/2024	IO Par Adjustment	XXX		107,928	4,317	8,634		(4,317)		(4,317)		4,317				602	07/01/2048
38382G-N7-3	GNR 2020-96 TM		12/31/2024	IO Par Adjustment	XXX		220,748	7,864			(7,864)		(7,864)		7,864				1,025	09/20/2040
38382G-YS-5	GNR 2020-97 IX		12/31/2024	IO Par Adjustment	XXX		252,987	41,427			(41,427)		(41,427)		41,427				4,177	04/20/2049
38382G-TV-4	GNR 2020-98 KI		12/31/2024	IO Par Adjustment	XXX		47,548	6,776	13,551		(6,776)		(6,776)		6,776				884	07/20/2050
38380Q-AA-0	GNR 2020-H09 AI		10/31/2024	IO Par Adjustment	XXX		31,141	1,674	3,348		(1,674)		(1,674)		1,674				27	05/01/2070
38380Q-SE-3	GNR 2020-H22 MI		03/31/2024	IO Par Adjustment	XXX		15,300	822	1,645		(822)		(822)		822				1	12/01/2070
38382M-M9-7	GNR 2021-1 QS		12/31/2024	IO Par Adjustment	XXX		79,754	9,271	18,543		(9,271)		(9,271)		9,271				421	01/01/2051
38382M-N2-1	GNR 2021-1 SH		12/31/2024	IO Par Adjustment	XXX		71,722	8,427	16,855		(8,427)		(8,427)		8,427				327	01/01/2051
38382U-CQ-2	GNR 2021-107 WI		12/31/2024	IO Par Adjustment	XXX		57,840	3,958			(3,958)		(3,958)		3,958				362	02/01/2050
38382W-RT-6	GNR 2021-116 IT		12/31/2024	IO Par Adjustment	XXX		803,787	92,687			(92,687)		(92,687)		92,687				8,044	10/01/2047
38382X-BS-3	GNR 2021-149 SN		12/20/2024	Principal Reduction	XXX	29,308	29,308	28,722	28,783		526		526		29,308					08/01/2051
38383A-AK-0	GNR 2021-165 BI		12/31/2024	IO Par Adjustment	XXX		309,237	34,403	68,805		(34,403)		(34,403)		34,403				4,386	09/20/2051
38383C-GV-6	GNR 2021-177 MI		12/31/2024	IO Par Adjustment	XXX		24,001	3,300			(3,300)		(3,300)		3,300				95	10/01/2051
38383F-SK-0	GNR 2021-221 GI		12/31/2024	IO Par Adjustment	XXX		1,139,975	5,344			(5,360)		(5,360)		5,527					05/20/2049
38383F-SM-6	GNR 2021-221 HI		12/31/2024	IO Par Adjustment	XXX		343,421	3,005			(2,967)		(2,967)		3,097					01/20/2050
38383F-SF-1	GNR 2021-221 SE		12/31/2024	IO Par Adjustment	XXX		812,817	8,128			(8,070)		(8,070)		8,186					09/20/2049
38382N-VM-6	GNR 2021-23 AI		12/31/2024	IO Par Adjustment	XXX		2,117	296			(296)		(296)		296				9	02/01/2051
38382P-YW-6	GNR 2021-42 DI		12/31/2024	IO Par Adjustment	XXX		202,341	13,405			(13,405)		(13,405)		13,405				1,032	03/01/2036
38382Q-G8-7	GNR 2021-78 MI		12/31/2024	IO Par Adjustment	XXX		91,559	16,538	33,076		(16,538)		(16,538)		16,538				2,274	05/01/2051
38382T-BW-3	GNR 2021-78 QI		12/31/2024	IO Par Adjustment	XXX		310,737	46,610	93,221		(46,610)		(46,610)		46,610				8,193	05/01/2034
38382Q-H2-9	GNR 2021-78 WI		12/31/2024	IO Par Adjustment	XXX		104,741	15,973	31,946		(15,973)		(15,973)		15,973				2,188	05/01/2051

Annual Statement for the Year 2024 of the American Century Life Insurance Company

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
38382U-TU-5	GNR 2021-96 AI		12/31/2024	IO Par Adjustment	XXX		146,775	22,567	45,133		(22,567)		(22,567)		22,567				2,853	06/01/2025
38382U-US-8	GNR 2021-96 DS		12/31/2024	IO Par Adjustment	XXX		36,647	5,199			(5,199)		(5,199)		5,199				87	06/20/2051
38382T-F5-8	GNR 2021-98 HI		12/31/2024	IO Par Adjustment	XXX		283,465	45,000	90,000		(45,000)		(45,000)		45,000				5,252	06/01/2051
38382T-H9-8	GNR 2021-98 SQ		12/31/2024	IO Par Adjustment	XXX		235,854	28,597	57,195		(28,597)		(28,597)		28,597				1,244	06/20/2051
38382T-J6-2	GNR 2021-98 SW		12/31/2024	IO Par Adjustment	XXX		42,514	5,474			(5,474)		(5,474)		5,474				86	06/20/2051
38380Q-YD-8	GNR 2021-H03 IO		12/31/2024	IO Par Adjustment	XXX		608,541	3,043	6,085		(3,043)		(3,043)		3,043					04/01/2070
38382Y-HY-2	GNR 2021-H19 CI		12/31/2024	IO Par Adjustment	XXX		3,625,945	45,324	90,649		(45,324)		(45,324)		45,324				15,208	06/01/2066
38383T-KJ-1	GNR 2022-105 SB		12/31/2024	IO Par Adjustment	XXX		788,613	69,497	138,993		(69,497)		(69,497)		69,497				4,032	06/20/2052
38383T-5J-8	GNR 2022-124 BI		12/31/2024	IO Par Adjustment	XXX		367,073	57,126	114,252		(57,126)		(57,126)		57,126				9,289	09/01/2049
38383U-PF-1	GNR 2022-136 AI		12/31/2024	IO Par Adjustment	XXX		117,778	22,083			(22,083)		(22,083)		22,083				1,785	06/01/2050
38383U-QK-9	GNR 2022-136 SH		12/31/2024	IO Par Adjustment	XXX		235,782	21,920			(21,920)		(21,920)		21,920				419	08/20/2025
38383U-A8-3	GNR 2022-137		12/31/2024	IO Par Adjustment	XXX		159,970	50,791			(50,791)		(50,791)		50,791				3,761	08/20/2052
38383Y-NG-3	GNR 2022-159		12/31/2024	IO Par Adjustment	XXX		419,964	9,187			(9,187)		(9,187)		9,187				547	06/20/2052
38383Y-5B-4	GNR 2022-179 IS		12/31/2024	IO Par Adjustment	XXX		60,417	13,103			(13,103)		(13,103)		13,103				1,154	10/20/2048
38383G-XU-0	GNR 2022-18 DI		12/31/2024	IO Par Adjustment	XXX		452,551	36,487	72,974		(36,487)		(36,487)		36,487				8,207	10/01/2029
38383L-BT-6	GNR 2022-190 T		12/31/2024	IO Par Adjustment	XXX		140,225	5,083			(5,083)		(5,083)		5,083				724	12/01/2048
38383L-AX-8	GNR 2022-190 TE		12/31/2024	IO Par Adjustment	XXX		100,948	3,470			(3,470)		(3,470)		3,470				579	11/01/2048
38383L-EM-8	GNR 2022-197 CO		12/20/2024	Principal Reduction	XXX	211,495	211,495	159,414	161,394		50,101		50,101		211,495					11/01/2052
38383L-VZ-0	GNR 2022-215 TI		12/31/2024	IO Par Adjustment	XXX		256,294	10,092			(10,092)		(10,092)		10,092				1,440	07/01/2049
38383M-MF-2	GNR 2022-23 UI		12/31/2024	IO Par Adjustment	XXX		367,791	71,489	142,979		(71,489)		(71,489)		71,489				8,587	02/01/2052
38383G-7D-7	GNR 2022-25 QI		12/31/2024	IO Par Adjustment	XXX		35,548	3,733			(3,733)		(3,733)		3,733				486	02/01/2052
38383M-X4-5	GNR 2022-47 IA		12/31/2024	IO Par Adjustment	XXX		98,748	7,653	15,306		(7,653)		(7,653)		7,653				1,484	01/20/2036
38383M-B7-2	GNR 2022-56 JI		12/31/2024	IO Par Adjustment	XXX		191,412	31,583			(31,583)		(31,583)		31,583				3,870	03/01/2052
38383P-CM-1	GNR 2022-60 JI		12/31/2024	IO Par Adjustment	XXX		597,562	129,970	259,940		(129,970)		(129,970)		129,970				21,577	03/01/2052
38383P-QM-6	GNR 2022-61 DI		12/31/2024	IO Par Adjustment	XXX		1,174,669	11,150			(10,848)		(10,848)		11,782				101	09/20/2049
38383P-7X-3	GNR 2022-78 TS		12/31/2024	IO Par Adjustment	XXX		300,682	24,430	48,861		(24,430)		(24,430)		24,430					04/01/2052
38383R-Q6-7	GNR 2022-89 LI		12/31/2024	IO Par Adjustment	XXX		371,020	46,378	92,755		(46,378)		(46,378)		46,378				7,983	09/01/2049
38383R-H4-2	GNR 2022-90 IC		12/31/2024	IO Par Adjustment	XXX		17,551	1,470			(1,470)		(1,470)		1,470				32	05/20/2050
38383R-H7-5	GNR 2022-90 IJ		12/31/2024	IO Par Adjustment	XXX		43,662	1,883			(1,883)		(1,883)		1,883				142	01/20/2050
38382Y-YJ-6	GNR 2022-H20 AI		12/31/2024	IO Par Adjustment	XXX		9,103,420	257,456			(257,456)		(257,456)		257,456				50,760	08/01/2072
38384C-SB-6	GNR 2023-123 HT		12/31/2024	IO Par Adjustment	XXX		284,237	7,017			(7,017)		(7,017)		7,017				644	08/20/2043
38384C-SG-5	GNR 2023-123 TJ		12/31/2024	IO Par Adjustment	XXX		302,354	6,567			(6,567)		(6,567)		6,567				619	03/20/2041
38384E-ZV-0	GNR 2023-131 TB		12/31/2024	IO Par Adjustment	XXX		189,176	7,035	14,070		(7,035)		(7,035)		7,035				993	10/01/2043
38384E-XY-6	GNR 2023-131 TC		12/31/2024	IO Par Adjustment	XXX		101,752	3,689	7,377		(3,689)		(3,689)		3,689				568	12/01/2043
38384E-ZS-7	GNR 2023-131 TE		12/31/2024	IO Par Adjustment	XXX		191,920	7,557			(7,557)		(7,557)		7,557				1,038	03/01/2047
38384E-ZT-5	GNR 2023-131 TM		12/31/2024	IO Par Adjustment	XXX		1,356,249	55,310	110,619		(55,310)		(55,310)		55,310				7,369	05/20/2048
38384E-ZU-2	GNR 2023-131 TW		12/31/2024	IO Par Adjustment	XXX		451,920	17,371	34,741		(17,371)		(17,371)		17,371				2,449	02/01/2047
38384E-D7-7	GNR 2023-141 AT		12/31/2024	IO Par Adjustment	XXX		150,226	23,003	46,007		(23,003)		(23,003)		23,003				2,887	10/01/2046
38384E-E3-5	GNR 2023-141 ST		12/31/2024	IO Par Adjustment	XXX		554,045	102,325			(102,325)		(102,325)		102,325				7,950	05/20/2050
38384E-E7-6	GNR 2023-141 TS		12/31/2024	IO Par Adjustment	XXX		322,689	63,630			(63,630)		(63,630)		63,630				5,374	06/20/2049
38384D-6L-6	GNR 2023-165 TA		12/31/2024	IO Par Adjustment	XXX		312,093	12,776	25,553		(12,776)		(12,776)		12,776				1,755	09/20/2048
38384D-6N-2	GNR 2023-165 TB		12/31/2024	IO Par Adjustment	XXX		263,697	11,207	22,414		(11,207)		(11,207)		11,207				1,438	07/20/2050
38383W-QC-3	GNR 2023-40 WI		12/31/2024	IO Par Adjustment	XXX		4,032,173	10,710			(10,710)		(10,710)		10,710				1,815	09/20/2041
38383W-K7-0	GNR 2023-47 TA		12/31/2024	IO Par Adjustment	XXX		870,780	3,401			(3,401)		(3,401)		3,401				471	11/20/2048
38383X-YX-6	GNR 2023-53 QT		12/31/2024	IO Par Adjustment	XXX		850,834	17,548	35,097		(17,548)		(17,548)		17,548				2,180	02/16/2041
38383X-YV-0	GNR 2023-53 UT		12/31/2024	IO Par Adjustment	XXX		540,849	2,282	4,563		(2,282)		(2,282)		2,282				293	07/01/2045
38383X-P8-1	GNR 2023-56 IT		12/31/2024	IO Par Adjustment	XXX		31,965	5,954			(5,954)		(5,954)		5,954				423	11/20/2047
38383X-P9-9	GNR 2023-56 SK		12/31/2024	IO Par Adjustment	XXX		32,526	4,228			(4,228)		(4,228)		4,228				76	04/20/2051
38383X-PV-0	GNR 2023-60 T		12/31/2024	IO Par Adjustment	XXX		132,708	4,811	9,621		(4,811)		(4,811)		4,811				723	09/01/2043
38384A-SE-4	GNR 2023-66 TI		12/31/2024	IO Par Adjustment	XXX		4,233	778			(778)		(778)		778				21	04/20/2045
38384A-FG-3	GNR 2023-70 AS		12/20/2024	Principal Reduction	XXX	169,260	169,260	149,372	150,129		19,132		19,132		169,260				948	05/01/2053
38384A-WY-5	GNR 2023-75 TI		12/31/2024	IO Par Adjustment	XXX		217,262	9,234	18,467		(9,234)		(9,234)		9,234				1,293	06/01/2050
38384A-M3-4	GNR 2023-84 SJ		12/20/2024	Principal Reduction	XXX	298,017	298,017	425,792			(127,775)		(127,775)		298,017				15,096	06/20/2053
38384A-M4-2	GNR 2023-84 UA		12/20/2024	Principal Reduction	XXX	124,050	124,050	107,924	108,501		15,549				124,050				1,311	06/01/2053

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
38382Y-P9-8	GNR 2023-H02 IK		12/31/2024	IO Par Adjustment	XXX		145,710	10,200	20,399		(10,200)		(10,200)		10,200				866	01/01/2073
38383K-JM-5	GNR 2023-H26 IC		12/31/2024	IO Par Adjustment	XXX		10,008,829	62,555	125,110		(62,555)		(62,555)		62,555				23,665	06/01/2065
38384Y-P9-6	GNR 2024-162 IO		12/31/2024	IO Par Adjustment	XXX		23,485	4,646			(4,646)		(4,646)		4,646				176	10/01/2054
38384V-SN-8	GNR 2024-174 TG		12/31/2024	IO Par Adjustment	XXX		53,061	9,551			(9,551)		(9,551)		9,551				186	04/20/2051
38384V-SQ-1	GNR 2024-174 TH		12/31/2024	IO Par Adjustment	XXX		2,940	457			(457)		(457)		457				8	12/20/2042
38384V-ST-5	GNR 2024-174 TK		12/31/2024	IO Par Adjustment	XXX		34,697	7,449			(7,449)		(7,449)		7,449				120	01/20/2050
38384V-SV-0	GNR 2024-174 TL		12/31/2024	IO Par Adjustment	XXX		13,208	2,840			(2,840)		(2,840)		2,840				42	12/20/2048
38384J-X3-3	GNR 2024-24 BT		12/31/2024	IO Par Adjustment	XXX		19,487	3,703			(3,703)		(3,703)		3,703				177	02/20/2050
38384J-Y2-4	GNR 2024-24 TB		12/31/2024	IO Par Adjustment	XXX		60,498	12,459			(12,459)		(12,459)		12,459				602	09/20/2048
38384H-ZU-5	GNR 2024-4 QI		12/31/2024	IO Par Adjustment	XXX		23,048	4,048			(4,048)		(4,048)		4,048				92	09/20/2050
38384K-HW-4	GNR 2024-42 TM		12/31/2024	IO Par Adjustment	XXX		104,421	4,307			(4,307)		(4,307)		4,307				412	09/20/2048
38384M-KE-6	GNR 2024-64 XT		12/31/2024	IO Par Adjustment	XXX		1,385,688	2,111			(2,111)		(2,111)		2,111				23	04/20/2054
38384P-DW-7	GNR 2024-79 TA		12/31/2024	IO Par Adjustment	XXX		—													08/20/2049
38384P-DX-5	GNR 2024-79 TB		12/31/2024	IO Par Adjustment	XXX		238,194	1,768			(1,768)		(1,768)		1,768				14	08/20/2048
38382W-YY-7	GNR2021-146 WI		12/31/2024	IO Par Adjustment	XXX		172,165	7,425			(7,425)		(7,425)		7,425				988	02/01/2048
92261U-AC-8	VENDE 2001-1 AI		12/31/2024	IO Par Adjustment	XXX		417,205	2,608			(2,608)		(2,608)		2,608				308	01/01/2037
0109999999 – Bonds: U.S. Governments						1,945,556	400,620,629	17,198,179	24,263,786		(15,266,786)		(15,266,786)		17,110,313				2,604,195	XXX
2509999997 – Subtotals - Bonds - Part 4						1,945,556	400,620,629	17,198,179	24,263,786		(15,266,786)		(15,266,786)		17,110,313				2,604,195	XXX
2509999999 – Subtotals - Bonds						1,945,556	400,620,629	17,198,179	24,263,786		(15,266,786)		(15,266,786)		17,110,313				2,604,195	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other																				
000000-00-0	NCA		12/31/2024	Undefined	34,038.300	34,038	XXX	34,038	34,038						34,038				5,676	XXX
5029999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other						34,038	XXX	34,038	34,038						34,038				5,676	XXX
5989999997 – Subtotals - Common Stocks - Part 4						34,038	XXX	34,038	34,038						34,038				5,676	XXX
5989999999 – Subtotals - Common Stocks						34,038	XXX	34,038	34,038						34,038				5,676	XXX
5999999999 – Subtotals - Preferred and Common Stocks						34,038	XXX	34,038	34,038						34,038				5,676	XXX
6009999999 – Totals						1,979,594	XXX	17,232,217	24,297,824		(15,266,786)		(15,266,786)		17,144,352				2,609,870	XXX

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
6009999999 - Totals																				

NONE

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	10	11
									Number of Shares	% of Outstanding
Common Stocks, U.S. Life Insurer										
000000-00-0	American Legacy Life Insurance Company		17618	99-1045095	8bi	20,312,056			20,000,000.000	100.000
1299999 – Common Stocks, U.S. Life Insurer						20,312,056			XXX	XXX
1899999 – Subtotals – Common Stocks						20,312,056			XXX	XXX
1999999 – Totals – Preferred and Common Stocks						20,312,056			XXX	XXX

1. Total amount of goodwill nonadmitted \$

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
Common Stocks					
000000-00-0.....	American Legacy Life Insurance Company.....	American Century Life Insurance Company.....	20,312,056	20,000,000.000	
0299999 – Common Stocks.....			20,312,056	XXX	XXX
0399999 – Totals – Preferred and Common Stocks.....			20,312,056	XXX	XXX

(E-17) Schedule DA - Part 1

NONE

(E-18) Schedule DB - Part A - Section 1

NONE

(E-18) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

NONE

(E-18) Schedule DB - Part A - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-19) Schedule DB - Part A - Section 2

NONE

(E-19) Schedule DB - Part A - Section 2 - Description of Hedged Risk(s)

NONE

(E-19) Schedule DB - Part A - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-20) Schedule DB - Part B - Section 1

NONE

(E-20) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-20) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-20) Schedule DB - Part B - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-21) Schedule DB - Part B - Section 2

NONE

(E-21) Schedule DB - Part B - Section 2 - Description of Hedged Risk(s)

NONE

(E-21) Schedule DB - Part B - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-22) Schedule DB - Part D - Section 1

NONE

(E-23) Schedule DB - Part D - Section 2 - By Reporting Entity

NONE

(E-23) Schedule DB - Part D - Section 2 - To Reporting Entity

NONE

(E-24) Schedule DB - Part E

NONE

(E-25) Schedule DL - Part 1

NONE

(E-25) Schedule DL - Part 1 - General Interrogatories

NONE

(E-26) Schedule DL - Part 2

NONE

(E-26) Schedule DL - Part 2 - General Interrogatories

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
US Bank –					61,685	XXX
Bank of America – Dallas, TX					36,049	XXX
FHLB – Dallas, TX					47,888	XXX
B of Texas – Dallas, TX					(200,123)	XXX
0199998 – Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories						XXX
0199999 – Totals – Open Depositories					(54,500)	XXX
0399999 – Total Cash on Deposit					(54,500)	XXX
0599999 – Total Cash					(54,500)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	1,818,368	4. April	8,531,066	7. July	7,670,926	10. October	13,429,889
2. February	980,733	5. May	3,840,358	8. August	9,175,915	11. November	11,871,622
3. March	5,241	6. June	2,737,937	9. September	9,479,283	12. December	54,500

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
8609999999 – Total Cash Equivalents								

NONE

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
	1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
	1B	2A \$	2B \$	2C \$				
	1C	3A \$	3B \$	3C \$				
	1D	4A \$	4B \$	4C \$				
	1E	5A \$	5B \$	5C \$				
	1F	6 \$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
States, Etc.		Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama	AL					
2.	Alaska	AK					
3.	Arizona	AZ					
4.	Arkansas	AR	B Statutory Deposit	126,421	126,578		
5.	California	CA					
6.	Colorado	CO					
7.	Connecticut	CT					
8.	Delaware	DE					
9.	District of Columbia	DC					
10.	Florida	FL					
11.	Georgia	GA					
12.	Hawaii	HI					
13.	Idaho	ID					
14.	Illinois	IL					
15.	Indiana	IN					
16.	Iowa	IA					
17.	Kansas	KS					
18.	Kentucky	KY					
19.	Louisiana	LA					
20.	Maine	ME					
21.	Maryland	MD	B Statutory Deposits	101,115	101,167		
22.	Massachusetts	MA	B Statutory Deposits	124,723	124,531		
23.	Michigan	MI					
24.	Minnesota	MN					
25.	Mississippi	MS					
26.	Missouri	MO					
27.	Montana	MT					
28.	Nebraska	NE					
29.	Nevada	NV	B Statutory Deposits	220,000	219,318		
30.	New Hampshire	NH					
31.	New Jersey	NJ					
32.	New Mexico	NM	B Statutory Deposits	250,129	250,625		
33.	New York	NY					
34.	North Carolina	NC					
35.	North Dakota	ND					
36.	Ohio	OH	B Statutory Deposits	1,698,440	1,673,250		
37.	Oklahoma	OK					
38.	Oregon	OR					
39.	Pennsylvania	PA					
40.	Rhode Island	RI					
41.	South Carolina	SC	B Statutory Deposits	199,400	194,460		
42.	South Dakota	SD					
43.	Tennessee	TN					
44.	Texas	TX	B Statutory Deposits	1,896,173	1,631,055		
45.	Utah	UT					
46.	Vermont	VT					
47.	Virginia	VA	B Statutory Deposits	553,907	554,961		
48.	Washington	WA					
49.	West Virginia	WV					
50.	Wisconsin	WI					
51.	Wyoming	WY					
52.	American Samoa	AS					
53.	Guam	GU					
54.	Puerto Rico	PR					
55.	US Virgin Islands	VI					
56.	Northern Mariana Islands	MP					
57.	Canada	CAN					
58.	Aggregate Alien and Other	OT	XXX				
59.	Totals	XXX	XXX	5,170,308	4,875,945		
Details of Write-Ins							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page						
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)						