QUARTERLY STATEMENT

AS OF MARCH 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

AMERICAN CENTURY LIFE INSURANCE COMPANY

NAIC Group Code 5071 (Current) 5071 (Prior) NAIC Company Code 99600 Employer's ID Number 75-1727070

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 Number)	
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 Number)	
Internet Website Address	www.aclic.com		
Statutory Statement Contact	Raz Silberman	855-966-1111 (Telephone Number)	
	raz@aclic.com (E-Mail Address)	855-855-0181 (Fax Number)	

OFFICERS

Raz Silberman, President — Raz Silberman, Treasurer
Roni Ido, Secretary

DIRECTORS OR TRUSTEES

Raz Silberman — Roni Ido
Shira Silberman — Michael A Cohen
Michelle Delany

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 President	Roni Ido Secretary	Raz Silberman Treasurer

Subscribed and sworn to before me

this ____________ day of

____________, 2024

x ____________

a. Is this an original filing? Yes
b. If no:
1. State the amendment number: ____________
2. Date filed: ____________
3. Number of pages attached: ____________

ASSETS

		Current Statement Date			4
		1	2	3	
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	96,499,910		96,499,910	87,531,304
2.	Stocks:				
	2.1 Preferred stocks				
	2.2 Common stocks	6,142,406		6,142,406	104,549
3.	Mortgage loans on real estate:				
	3.1 First liens	57,820,509		57,820,509	62,674,091
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $......... encumbrances)				
	4.2 Properties held for the production of income (less $......... encumbrances)	8,208,423		8,208,423	8,128,423
	4.3 Properties held for sale (less $......... encumbrances)				
5.	Cash ($......5,241,317), cash equivalents ($.........) and short-term investments ($.........)	5,241,317		5,241,317	125,401
6.	Contract loans (including $......... premium notes)				
7.	Derivatives				
8.	Other invested assets				
9.	Receivables for securities				
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	292,800		292,800	288,800
12.	Subtotals, cash and invested assets (Lines 1 to 11)	174,205,365		174,205,365	158,852,568
13.	Title plants less $......... charged off (for Title insurers only)				
14.	Investment income due and accrued	2,393,687		2,393,687	2,195,779
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,306		2,306	(23,878)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $......... earned but unbilled premiums)				
	15.3 Accrued retrospective premiums ($.........) and contracts subject to redetermination ($.........)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	255,194	40,684	214,510	214,510
19.	Guaranty funds receivable or on deposit	455		455	455
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($.........)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care ($.........) and other amounts receivable				
25.	Aggregate write-ins for other-than-invested assets				
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	176,857,007	40,684	176,816,322	161,239,433
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	176,857,007	40,684	176,816,322	161,239,433
Details of Write-Ins					
1101.	FHLB Stock	292,800		292,800	288,800
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	292,800		292,800	288,800
2501.					
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)				

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $......121,870,917 less $......... included in Line 6.3 (including $......... Modco Reserve)	121,870,917	114,496,315
2.	Aggregate reserve for accident and health contracts (including $......... Modco Reserve)		
3.	Liability for deposit-type contracts (including $......... Modco Reserve)	34,649,930	28,888,449
4.	Contract claims:		
	4.1 Life	2,949,129	1,999,501
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $......... and coupons $......... due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year—estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $......... Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $......... Modco)		
	6.3 Coupons and similar benefits (including $......... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $......... discount; including $......... accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $......... accident and health experience rating refunds of which $......... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $......... assumed and $......... ceded		
	9.4 Interest Maintenance Reserve	(39)	221
10.	Commissions to agents due or accrued-life and annuity contracts $........., accident and health $......... and deposit-type contract funds $.........		
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	17,483	
13.	Transfers to Separate Accounts due or accrued (net) (including $......... accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	54,566	22,254
15.1	Current federal and foreign income taxes, including $......... on realized capital gains (losses)	714,254	228,254
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee		37,447
18.	Amounts held for agents' account, including $......... agents' credit balances		
19.	Remittances and items not allocated		
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $......... and interest thereon $.........		500,000
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	735,120	717,714
	24.02 Reinsurance in unauthorized and certified ($.........) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.........) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates		
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities		
	24.10 Payable for securities lending		
	24.11 Capital notes $......... and interest thereon $.........		
25.	Aggregate write-ins for liabilities		
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	160,991,360	146,890,155
27.	From Separate Accounts statement		
28.	Total liabilities (Lines 26 and 27)	160,991,360	146,890,155
29.	Common capital stock	2,000,000	2,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	3,000,000	3,000,000
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	10,824,962	9,349,278
36.	Less treasury stock, at cost:		
	36.1 ... shares common (value included in Line 29 $.........)		
	36.2 ... shares preferred (value included in Line 30 $.........)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $......... in Separate Accounts Statement)	13,824,962	12,349,278
38.	Totals of Lines 29, 30 and 37	15,824,962	14,349,278
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	176,816,322	161,239,433
Details of Write-Ins			
2501.			
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)		
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	9,223,818	6,455,283	34,618,984
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	3,734,532	2,948,939	12,775,991
4.	Amortization of Interest Maintenance Reserve (IMR)	260	343	1,370
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded			
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income			
9.	Totals (Lines 1 to 8.3)	12,958,610	9,404,565	47,396,345
10.	Death benefits	(8,000)	20,000	52,105
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	2,795,637	2,188,713	12,310,721
13.	Disability benefits and benefits under accident and health contracts			
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts			
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds			
18.	Payments on supplementary contracts with life contingencies			
19.	Increase in aggregate reserves for life and accident and health contracts	7,099,098	4,891,784	24,674,823
20.	Totals (Lines 10 to 19)	9,886,735	7,100,497	37,037,649
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	405,126	247,903	1,332,797
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses and fraternal expenses	234,084	220,352	942,394
24.	Insurance taxes, licenses and fees, excluding federal income taxes	141,432	61,191	285,895
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions			
28.	Totals (Lines 20 to 27)	10,667,377	7,629,943	39,598,735
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,291,233	1,774,622	7,797,610
30.	Dividends to policyholders and refunds to members			
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	2,291,233	1,774,622	7,797,610
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	486,000	219,000	1,429,361
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,805,233	1,555,622	6,368,249
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $......... (excluding taxes of $......... transferred to the IMR)			
35.	Net income (Line 33 plus Line 34)	1,805,233	1,555,622	6,368,249
	Capital and Surplus Account			
36.	Capital and surplus, December 31, prior year	14,349,278	9,070,461	9,070,461
37.	Net income (Line 35)	1,805,233	1,555,622	6,368,249
38.	Change in net unrealized capital gains (losses) less capital gains tax of $.........			
39.	Change in net unrealized foreign exchange capital gain (loss)	37,857		
40.	Change in net deferred income tax			11,647
41.	Change in nonadmitted assets	–		8,776
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(17,405)	(55,629)	(209,856)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	–	–	
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders	(350,000)	(150,000)	(900,000)
53.	Aggregate write-ins for gains and losses in surplus		940	
54.	Net change in capital and surplus (Lines 37 through 53)	1,475,684	1,350,932	5,278,816
55.	Capital and surplus as of statement date (Lines 36 + 54)	15,824,962	10,421,393	14,349,277
Details of Write-Ins				
08.301.				
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)			
2701.				
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)			
5301.	Prior period correction		940	
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)		940	

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	9,197,634	6,478,794	34,651,301
2.	Net investment income	6,467,976	3,497,637	17,621,453
3.	Miscellaneous income			
4.	Total (Lines 1 to 3)	15,665,609	9,976,431	52,272,755
5.	Benefit and loss related payments	1,562,505	1,847,745	11,533,566
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	730,847	526,760	2,550,567
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $......... tax on capital gains (losses)	–	–	1,960,001
10.	Total (Lines 5 through 9)	2,293,352	2,374,505	16,044,134
11.	Net cash from operations (Line 4 minus Line 10)	13,372,257	7,601,926	36,228,621
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	530,640	262,275	1,484,366
	12.2 Stocks			
	12.3 Mortgage loans	7,683,408	13,783,388	48,725,291
	12.4 Real estate		6,224	11,551
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	–	–	–
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	8,214,048	14,051,886	50,221,207
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	12,430,598	12,047,796	66,029,038
	13.2 Stocks	6,000,000		104,549
	13.3 Mortgage loans	2,829,825	14,025,289	38,267,639
	13.4 Real estate	80,000	520,000	870,251
	13.5 Other invested assets			
	13.6 Miscellaneous applications	4,000	24,933	213,300
	13.7 Total investments acquired (Lines 13.1 to 13.6)	21,344,423	26,618,018	105,484,777
14.	Net increase (or decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(13,130,375)	(12,566,131)	(55,263,569)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock	–	–	–
	16.3 Borrowed funds	(500,000)		500,000
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	5,761,481	3,468,998	15,281,969
	16.5 Dividends to stockholders	350,000	150,000	900,000
	16.6 Other cash provided (applied)	(37,448)	(23,437)	1,988
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	4,874,033	3,295,561	14,883,957
	Reconciliation of Cash, Cash Equivalents and Short-Term Investments			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	5,115,916	(1,668,644)	(4,150,992)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	125,401	4,276,393	4,276,393
	19.2 End of period (Line 18 plus Line 19.1)	5,241,317	2,607,750	125,401

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

20.0001.			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life		44,566	126,532
2. Group life			
3. Individual annuities	9,223,818	6,411,412	34,492,452
4. Group annuities			
5. Accident & health			
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	9,223,818	6,455,978	34,618,984
9. Deposit-type contracts	17,281,928	7,967,606	42,321,542
10. Total (Lines 8 and 9)	26,505,746	14,423,584	76,940,526

Notes to the Financial Statements

1. **Summary of Significant Accounting Policies and Going Concern**

A. Accounting Practices

This is a statement of the accounting principles and methods applied in the preparing these statutory financial statements for American Century Life Insurance Company (Company).

	SSAP #	F/S Page	F/S Line #	03/31/2024	12/31/2023
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 1,805,233	$ 6,368,249
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 1,805,233	$ 6,368,249
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 15,824,962	$ 14,349,278
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 15,824,962	$ 14,349,278

B. Use of Estimates in the Preparation of the Financial Statements - No Significant Changes

C. Accounting Policy

Life premiums are recognized as income over the premium-paying period of the related policies. Annuity considerations are recognized as revenue when received. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the company uses the following accounting policies:

(1) Short-term investments - No Significant Changes

(2) Basis for Bonds and Amortization Schedule

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

(3) Common stocks - No Significant Changes

(4) Preferred stocks - No Significant Changes

(5) Mortgage loans - No Significant Changes

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

Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair value. The retrospective adjustment method is used to value all securities except for interest only securities or securities where the yield has become negative, that are valued using the prospective method.

(7) Investments in subsidiaries, controlled and affiliated entities - No Significant Changes

(8) Investments in joint ventures, partnerships and limited liability entities - No Significant Changes

(9) Derivatives - No Significant Changes

(10) Investment income as a factor in the premium deficiency calculation - No Significant Changes

(11) Liabilities for losses and loss/claim adjustment expenses - No Significant Changes

(12) Changes in capitalization policy - No Significant Changes

(13) Pharmaceutical rebate receivables - No Significant Changes

D. Going Concern

Management continuously monitors the Company's financial results and compliance with regulated requirements and does not have substantial doubt about the Company's ability to continue as a going concern.

2. **Accounting Changes and Corrections of Errors** - Not Applicable

3. **Business Combinations and Goodwill** - Not Applicable

4. **Discontinued Operations** - Not Applicable

5. **Investments**

A. Mortgage Loans, including Mezzanine Real Estate Loans - No Significant Changes

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

D. Loan-Backed Securities - Not Applicable

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

J. Real Estate - Not Applicable

K. Low-Income Housing Tax Credits (LIHTC) - Not Applicable

L. Restricted Assets - No Significant Changes

M. Working Capital Finance Investments - Not Applicable

N. Offsetting and Netting of Assets and Liabilities - Not Applicable

O. 5GI Securities - Not Applicable

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees - Not Applicable

R. Reporting Entity's Share of Cash Pool by Asset type - Not Applicable

6. Joint Ventures, Partnerships and Limited Liability Companies - Not Applicable

7. Investment Income

A. Due and Accrued Income Excluded from Surplus - None

B. Total Amount Excluded

The total amount excluded was $0.

C. The gross, nonadmitted and admitted amounts for interest income due and accrued

	Interest Income Due and Accrued	Amount
1.	Gross	$ 2,393,687
2.	Nonadmitted	$
3.	Admitted	$ 2,393,687

D. The aggregate deferred interest - None

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance - Not Applicable

8. Derivative Instruments - Not Applicable

9. Income Taxes - No Significant Changes

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties - No Significant Changes

11. Debt

A. Debt Including Capital Notes

The Company is a member of the FHLB of Dallas. To borrow money from the FHLB of Dallas the Company pledges certain assets to the FHLB of Dallas as described in the notes below. As of March 31, 2024 the Company had no loans with the FHLB.

B. FHLB (Federal Home Loan Bank) Agreements

(1) FHLB agreements - Not Applicable

Notes to the Financial Statements

11. Debt (Continued)

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Current Year			
(a) Membership stock - Class A	$ 46,000	$ 46,000	$
(b) Membership stock - Class B	246,800	246,800	
(c) Activity stock			
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	$ 292,800	$ 292,800	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 11,080,981		
2. Prior Year-End			
(a) Membership stock - Class A	$ 46,000	$ 46,000	$
(b) Membership stock - Class B	242,800	242,800	
(c) Activity stock			
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	$ 288,800	$ 288,800	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 10,879,506		

(b) Membership stock (class A and B) eligible and not eligible for redemption

			Eligible for Redemption			
	(1)	(2)	(3)	(4)	(5)	(6)
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$ 46,000	$	$	$ 46,000	$	$
2. Class B	$ 246,800	$	$	$ 246,800	$	$

(3) Collateral pledged to FHLB

None for first four quarters 2022.

(a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	$	$	$
2. Current year general account total collateral pledged			
3. Current year separate accounts total collateral pledged			
4. Prior year-end total general and separate accounts total collateral pledged	543,478	54,478	

(b) Maximum amount pledged during reporting period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	$ 3,368,421	$ 3,368,421	$ 3,368,421
2. Current year general account maximum collateral pledged	3,368,421	3,368,421	3,368,421
3. Current year separate accounts maximum collateral pledged			
4. Prior year-end total general and separate accounts maximum collateral pledged	543,478	6,105,263	6,105,263

Notes to the Financial Statements

11. Debt (Continued)

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts	(4) Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$	$	$	XXX
(b) Funding agreements				$
(c) Other				XXX
(d) Aggregate total (a+b+c)	$	$	$	$
2. Prior Year-end				
(a) Debt	$ 500,000	$ 500,000	$	XXX
(b) Funding agreements				$
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 500,000	$ 500,000	$	$

(b) Maximum amount during reporting period (current year)

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Debt	$ 3,200,000	$ 3,200,000	$
2. Funding agreements			
3. Other			
4. Aggregate total (Lines 1+2+3)	$ 3,200,000	$ 3,200,000	$

(c) FHLB - Prepayment obligations - Not Applicable

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans - Not Applicable

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

A. Number of Share and Par or State Value of Each Class

The Company has 2,000,000 shares authorized, 2,000,000 shares issued and 2,000,000 shares outstanding.

B. Dividend Rate of Preferred Stock - Not Applicable

C. Dividend Restrictions - No Significant Changes

D. The Company paid ordinary dividends of $350,000 during the first quarter 2024 to its Parent.

E. Company Profits Paid as Ordinary Dividends - No Significant Changes

F. Surplus Restrictions - Not Applicable

G. Surplus Advances - Not Applicable

H. Stock Held for Special Purposes - Not Applicable

I. Changes in Special Surplus Funds - Not Applicable

J. Unassigned Funds (Surplus) - Not Applicable

K. Company-Issued Surplus Debentures or Similar Obligations - Not Applicable

L. Impact of Any Restatement Due to Prior Quasi-Reorganizations - Not Applicable

M. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - Not Applicable

14. Liabilities, Contingencies and Assessments - No Significant Changes

15. Leases - Not Applicable

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - Not Applicable

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities - Not Applicable

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - Not Applicable

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - Not Applicable

Notes to the Financial Statements

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value at reporting date

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Stocks	$ 6,142,498	$	$	$	$ 6,142,498
	Total assets at fair value/NAV	$ 6,142,498	$	$	$	$ 6,142,498
b.	Liabilities at fair value					
	Total liabilities at fair value	$	$	$	$	$

(2) Fair value measurements in Level 3 of the fair value hierarchy - Not Applicable

(3) Policies when Transfers Between Levels are Recognized

The Company's policy is to recognize transfers in and transfers out as of the actual date of the event or change in circumstances that caused the transfer.

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

As of March 31, 2024, the reported fair value of the Company's investments in Level 3, NAIC rated 6 was $0.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

C. Fair Values for All Financial Instruments by Level 1, 2 and 3

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 88,932,966	$ 96,499,910	$	$ 88,932,966	$	$	$
Stocks	6,142,498	6,142,498	6,142,498				
Mortgage Loans		57,820,509					57,820,509
Real Estate	8,208,423	8,208,423			8,208,423		
Cash and Cash Equivalent	5,241,317	5,241,317	5,241,317				

D. Not Practicable to Estimate Fair Value

It is not practical to determine the fair values of mortgage loans for purposes of the above disclosures of Note 20C due to the fact that these items are not traded and therefore quoted market prices are not available. Also, the cost of obtaining estimates of fair values from other sources is considered excessive given the immateriality of the mortgage loans.

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Mortgage Loans	$	%		1

Explanations
1: See Above.

E. Nature and Risk of Investments Reported at NAV - Not Applicable

21. Other Items

During 2023 the Company redomseticated to the State of Ohio.

On October 2, 2023 the Company transferred all its life insurance policies to another life insurance company. In consideration, the Company made a cash payment to the other company equal to the balance of the reserve for those policies. This transaction does not have a material effect on the Company's financial position or future results.

A. Unusual or Infrequent Items - Not Applicable

B. Troubled Debt Restructuring - Not Applicable

C. Other Disclosures - None

D. Business Interruption Insurance Recoveries - Not Applicable

E. State Transferable and Non-Transferable Tax Credits - Not Applicable

F. Subprime-Mortgage-Related Risk Exposure - Not Applicable

G. Retained Assets - Not Applicable

H. Insurance-Linked Securities (ILS) Contracts - Not Applicable

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - Not Applicable

22. Events Subsequent - None

23. Reinsurance - Not Applicable

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method Used to Estimate - Not Applicable

B. Method Used to Record - Not Applicable

Notes to the Financial Statements

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination (Continued)

C. Amount and Percent of Net Retrospective Premiums - Not Applicable

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - Not Applicable

E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

(1) Accident and health insurance premium subject to the Affordable Care Act risk-sharing provisions

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions? NO

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - Not Applicable

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - Not Applicable

(4) Roll-forward of risk corridors asset and liability balances by program benefit year - Not Applicable

(5) ACA risk corridors receivable as of reporting date - Not Applicable

25. Change in Incurred Losses and Loss Adjustment Expenses - Not Applicable

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies - Not Applicable

30. Premium Deficiency Reserves - Not Applicable

31. Reserves for Life Contracts and Annuity Contracts - No Significant Changes

32. Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics - No Significant Changes

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics - Not Applicable

34. Premiums and Annuity Considerations Deferred and Uncollected - No Significant Changes

35. Separate Accounts - Not Applicable

36. Loss/Claim Adjustment Expenses - Not Applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

1.2 If yes, has the report been filed with the domiciliary state?

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

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? YES

If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? NO

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? NO

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? NO

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? N/A

If yes, attach an explanation.

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 07/19/2021

6.4 By what department or departments?

Texas

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? N/A

6.6 Have all of the recommendations within the latest financial examination report been complied with? YES

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

7.2 If yes, give full information

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? NO

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? NO

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? YES

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

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

9.2 Has the code of ethics for senior managers been amended? NO

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? NO

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? NO

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

INVESTMENT

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

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

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

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? NO

14.2 If yes, please complete the following:

	1 Prior Year-End Book / Adjusted Carrying Value	2 Current Quarter Book / Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock		
14.23 Common Stock		
14.24 Short-Term Investments		
14.25 Mortgage Loans on Real Estate		
14.26 All Other		
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)		
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above		

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? NO

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $

16.3 Total payable for securities lending reported on the liability page $

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity`s offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? YES

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

1 Name of Custodian(s)	2 Custodian Address
US Bank	One Pershing Plaza, Jersey City, NJ 07399
Federal Home Loan Bank	8500 Freeport Parkway South, Suite 100, Irving, TX 75063

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? NO

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

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

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

1 Name of Firm or Individual	2 Affiliation

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? ....YES........

18.2 If no, list exceptions:

....

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities?..NO........

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

a. The security was purchased prior to January 1, 2018.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.

d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities?..YES........

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The shares were purchased prior to January 1, 2019.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d. The fund only or predominantly holds bonds in its portfolio.

e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?..YES........

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1	Long-Term Mortgages in Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	46,960,109
	1.13 Commercial Mortgages	5,336,124
	1.14 Total Mortgages in Good Standing	$ 52,296,233
1.2	Long-Term Mortgages in Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
1.3	Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	3,613,745
	1.33 Commercial Mortgages	440,000
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 4,053,745
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	1,470,530
	1.43 Commercial Mortgages	
	1.44 Total Mortgages in Process of Foreclosure	1,470,530
1.5	Total Mortgage Loans (Lines 1.14 + 1.21+1.34+1.44) (Page 2, Column 3, Lines 3.1 +3.2)	$ 57,820,508
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	
	1.63 Commercial Mortgages	
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	NO
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.	$
3.3	Do you act as an administrator for health savings accounts?	NO
3.4	If yes, please provide the balance of the funds administered as of the reporting date.	$
4	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	YES
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity	

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

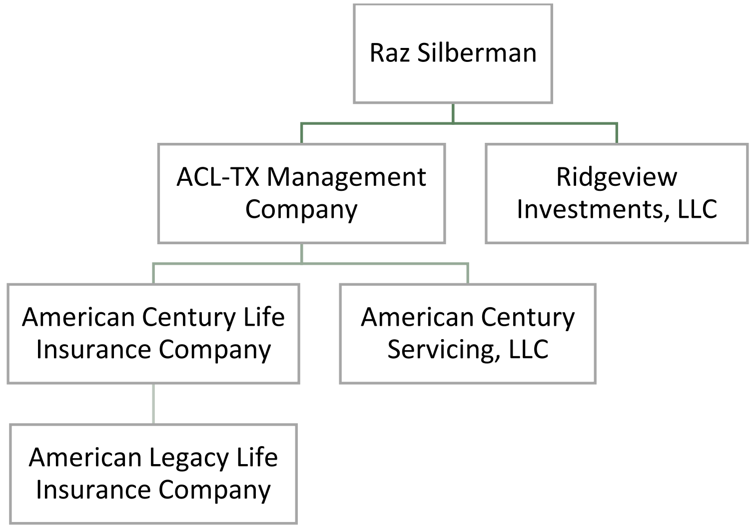
			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
	States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama	AL	L		12,034			12,034	
2.	Alaska	AK	L						
3.	Arizona	AZ	L		200,000			200,000	737,455
4.	Arkansas	AR	L		1,326,561			1,326,561	1,247,382
5.	California	CA	N						
6.	Colorado	CO	L						164,206
7.	Connecticut	CT	L						370,654
8.	Delaware	DE	N						
9.	District of Columbia	DC	L						
10.	Florida	FL	N						
11.	Georgia	GA	L						
12.	Hawaii	HI	N						
13.	Idaho	ID	L		171,815			171,815	48,000
14.	Illinois	IL	L						712,052
15.	Indiana	IN	L						363,000
16.	Iowa	IA	L						26,000
17.	Kansas	KS	N						
18.	Kentucky	KY	L						107,796
19.	Louisiana	LA	L						213,874
20.	Maine	ME	L						596,983
21.	Maryland	MD	L						
22.	Massachusetts	MA	L						60,000
23.	Michigan	MI	L						306,629
24.	Minnesota	MN	N						
25.	Mississippi	MS	L						
26.	Missouri	MO	L		25,569			25,569	615,441
27.	Montana	MT	L						
28.	Nebraska	NE	L						611,415
29.	Nevada	NV	L						
30.	New Hampshire	NH	L						
31.	New Jersey	NJ	L						3,499,844
32.	New Mexico	NM	L						
33.	New York	NY	N						
34.	North Carolina	NC	N						
35.	North Dakota	ND	L						
36.	Ohio	OH	L						1,474,951
37.	Oklahoma	OK	N						
38.	Oregon	OR	N						
39.	Pennsylvania	PA	L		850,545			850,545	3,288,969
40.	Rhode Island	RI	L		62,990			62,990	
41.	South Carolina	SC	L						
42.	South Dakota	SD	N						
43.	Tennessee	TN	L						8,709
44.	Texas	TX	L		6,557,303			6,557,303	1,678,400
45.	Utah	UT	L		17,000			17,000	
46.	Vermont	VT	L						20,313
47.	Virginia	VA	L						1,129,855
48.	Washington	WA	L						
49.	West Virginia	WV	L						
50.	Wisconsin	WI	L						
51.	Wyoming	WY	L						
52.	American Samoa	AS	N						
53.	Guam	GU	N						
54.	Puerto Rico	PR	N						
55.	U.S. Virgin Islands	VI	N						
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N						
58.	Aggregate Other Alien	OT	XXX						
59.	Subtotal		XXX		9,223,817			9,223,817	17,281,928
90.	Reporting entity contributions for employee benefits plans		XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92.	Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions		XXX						
94.	Aggregate other amounts not allocable by State		XXX						
95.	Totals (Direct Business)		XXX		9,223,817			9,223,817	17,281,928
96.	Plus Reinsurance Assumed		XXX						
97.	Totals (All Business)		XXX		9,223,817			9,223,817	17,281,928
98.	Less Reinsurance Ceded		XXX						
99.	Totals (All Business) less Reinsurance Ceded		XXX		9,223,817			9,223,817	17,281,928
Details of Write-Ins									
58001.			XXX						
58002.			XXX						
58003.			XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)		XXX						
9401.			XXX						
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498) (Line 94 above)		XXX						

(a) Active Status Counts

1. L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG ... 40
2. R – Registered – Non-domiciled RRGs ... –
3. E – Eligible - Reporting entities eligible or approved to write surplus lines in the state ... –
4. Q – Qualified - Qualified or accredited reinsurer ... –
5. N – None of the above - Not allowed to write business in the state ... 17

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

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies) / Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			45-4852542				Ridgemiew Investment, LLC	TX	UDP	Raz Silberman	Ownership		Raz Silberman	NO	
			46-2217744				ACL-TX Management Company	TX	NIA	Raz Silberman	Ownership	100.000	Raz Silberman	NO	
5071		99600	75-1727070				American Century Life Insurance Company	TX	RE	Raz Silberman	Ownership	100.000	Raz Silberman	NO	
			92-3754387				American Century Servicing, LLC	TX	DS	Raz Silberman	Ownership	100.000	Raz Silberman	NO	
5071		17618	99-1045095				American Legacy Life Insurance Company	TX	DS	Raz Silberman	Ownership	100.000	Raz Silberman	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

August Filing

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

EXPLANATION:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4. The data for this supplement is not required to be filed.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7. The data for this supplement is not required to be filed.
8.
9.

BARCODES:

1. 9 9 6 0 0 2 0 2 4 4 9 0 0 0 0 0 1
2. 9 9 6 0 0 2 0 2 4 3 6 5 0 0 0 0 1
3. 9 9 6 0 0 2 0 2 4 4 4 5 0 0 0 0 1
4. 9 9 6 0 0 2 0 2 4 4 4 6 0 0 0 0 1
5. 9 9 6 0 0 2 0 2 4 4 4 7 0 0 0 0 1
6. 9 9 6 0 0 2 0 2 4 4 4 8 0 0 0 0 1
7. 9 9 6 0 0 2 0 2 4 4 4 9 0 0 0 0 1
8.
9.

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A – VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	8,128,423	7,269,723
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		587,095
	2.2 Additional investment made after acquisition	80,000	283,156
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		11,551
6.	Total foreign exchange change in book / adjusted carrying value		
7.	Deduct current year's other-than-temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	8,208,423	8,128,423
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	8,208,423	8,128,423

SCHEDULE B – VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	62,674,092	73,131,744
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,829,825	38,267,639
	2.2 Additional investment made after acquisition		–
3.	Capitalized deferred interest and other		–
4.	Accrual of discount		
5.	Unrealized valuation increase / (decrease)		–
6.	Total gain (loss) on disposals		–
7.	Deduct amounts received on disposals	7,683,408	48,725,291
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		–
10.	Deduct current year's other-than-temporary impairment recognized		–
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	57,820,509	62,674,092
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	57,820,509	62,674,092
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	57,820,509	62,674,092

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase / (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book / adjusted carrying value		
10.	Deduct current year's other-than-temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	87,635,853	28,806,228
2.	Cost of bonds and stocks acquired	18,430,598	66,133,587
3.	Accrual of discount	166,210	385,555
4.	Unrealized valuation increase / (decrease)	37,857	
5.	Total gain (loss) on disposals		
6.	Deduct consideration for bonds and stocks disposed of	530,640	1,484,366
7.	Deduct amortization of premium	3,097,562	6,205,151
8.	Total foreign exchange change in book / adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	102,642,316	87,635,853
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	102,642,316	87,635,853

SCHEDULE D – PART 1B

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

NAIC Designation	1 Book / Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book / Adjusted Carrying Value End of First Quarter	6 Book / Adjusted Carrying Value End of Second Quarter	7 Book / Adjusted Carrying Value End of Third Quarter	8 Book / Adjusted Carrying Value December 31 Prior Year
Bonds								
1. NAIC 1 (a)	87,531,305	12,430,598	3,506,690	44,698	96,499,910			87,531,305
2. NAIC 2 (a)								
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	87,531,305	12,430,598	3,506,690	44,698	96,499,910			87,531,305
Preferred Stock								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	87,531,305	12,430,598	3,506,690	44,698	96,499,910			87,531,305

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $ ...; NAIC 2 $ ...; NAIC 3 $ ...; NAIC 4 $ ...; NAIC 5 $ ...; NAIC 6 $ ...

(SI-03) Schedule DA - Part 1

NONE

(SI-03) Schedule DA - Verification - Short-Term Investments

NONE

(SI-04) Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

(SI-04) Schedule DB - Part B - Verification - Futures Contracts

NONE

(SI-05) Schedule DB - Part C - Section 1

NONE

(SI-06) Schedule DB - Part C - Section 2

NONE

(SI-07) Schedule DB - Verification

NONE

(SI-08) Schedule E - Part 2 - Verification - Cash Equivalents

NONE

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Additional Investment Made after Acquisition
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
0199999 – Acquired by purchase								80,000
0399999 – Totals								80,000

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book / Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent 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
0399999 – Totals																			

NONE

SCHEDULE B - PART 2

Showing All Mortgage Loans Acquired and Additions Made During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Residential Mortgages - All Other								
DH202402	Dallas	TX		02/09/2024	12.000	350,000		500,000
399494670	Houston	TX		01/26/2024	12.000	311,500		445,000
399497289	Universal City	TX		02/09/2024	12.000	277,200		396,000
399494667	North Richland Hills	TX		01/30/2024	12.000	231,000		330,000
1669	Dallas	TX		02/14/2024	11.000	230,000		821,429
399493224	Dallas	TX		01/17/2024	12.000	217,000		310,000
1408	Sherman	TX		03/04/2024	11.000	200,000		302,572
1665	Fort Worth	TX		01/09/2024	11.000	150,000		233,281
R1024	Mount Holly	NC		03/07/2024	11.000	137,700		196,714
R524	Mooresville	NC		02/27/2024	11.000	113,484		171,946
1666	Dallas	TX		01/26/2024	11.000	90,000		129,125
R1124	Winston Salem	NC		03/27/2024	12.000	81,000		123,429
R824	Newport News	VA		02/21/2024	12.000	80,000		170,213
1670	Dallas	TX		02/20/2024	11.000	65,000		96,870
1672	Fort Worth	TX		03/05/2024	11.000	50,000		79,239
1671	Desoto	TX		02/26/2024	11.000	40,000		58,394
R10823	Goldsboro	NC		01/02/2024	11.500	29,327		155,000
G14623	Salisbury	NC		01/19/2024	11.000	76,686		265,000
AF1168	Dallas	TX		01/22/2024	12.000	24,500		600,032
G14623	Salisbury	NC		01/19/2024	11.000	26,916		265,000
R10623	Decatur	GA		02/27/2024	10.500	19,050		327,143
R13823	High Point	NC		03/01/2024	11.000	12,963		375,000
R10923	Catonsville	MD		03/01/2024	12.000	12,748		464,286
R13123	Shippensburg	PA		03/07/2024	11.000	3,750		243,902
0399999 – Mortgages in Good Standing - Residential Mortgages - All Other						2,829,825		7,059,575
0899999 – Total Mortgages in Good Standing						2,829,825		7,059,575
3399999 – Total Mortgages (sum of 0899999, 1699999, 2499999 and 3299999)						2,829,825		7,059,575

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred, Repaid During the Current Quarter

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

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred, Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value / Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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			
RI0001	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			
RI0001	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			
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			
1263	Fort Worth	TX		11/06/2020	11/06/2020	100,000	–	–	–	–	–						
F10833	Terrell	TX		08/24/2022	08/24/2022	280,000	–	–	–	–	–						
0199999 – Mortgages closed by repayment						8,063,408	–	–	–	–	–		7,683,408	7,683,408			
0599999 – Total						8,063,408	–	–	–	–	–		7,683,408	7,683,408			

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
6299999 – Totals												XXX

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book / Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
6299999 – Totals																			

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Governments									
31423X-S6-9	FNS 434 132		01/31/2024	NATALLIANCE	XXX	41,459		781	1.A
3133EP-3B-9	FFCB 4 1/8 02/13/29		02/21/2024	NATALLIANCE	XXX	1,590,400	1,600,000	1,467	1.A
3137AP-2G-4	FHR 4026 JI		02/28/2024	NATALLIANCE	XXX	90,500		3,681	1.A
3137AV-U9-6	FHR 4127 PI		03/11/2024	NATALLIANCE	XXX	242,621		2,065	1.A
3137AY-B5-9	FHR 4150 UI		03/07/2024	NATALLIANCE	XXX	60,821		1,504	1.A
3137BN-G5-7	FHR 4564 IP		01/31/2024	NATALLIANCE	XXX	116,463		2,691	1.A
3137F1-PL-6	FHR 4699 LI		03/07/2024	NATALLIANCE	XXX	94,199		527	1.A
3137FN-Q2-9	FHR 4912 IP		03/07/2024	NATALLIANCE	XXX	37,110		143	1.A
3137FV-KA-9	FHR 5007 AI		02/08/2024	NATALLIANCE	XXX	126,273		2,296	1.A
3137H3-QL-9	FHR 5164 KI		03/11/2024	NATALLIANCE	XXX	476,143		3,276	1.A
31282Y-EC-9	FHS 233 5		01/29/2024	NATALLIANCE	XXX	97,350		2,320	1.A
31325X-NP-1	FHS 365 200		01/31/2024	NATALLIANCE	XXX	76,302		1,440	1.A
3142G4-VG-3	FHS 399 C15		01/11/2024	NATALLIANCE	XXX	314,763		2,767	1.A
31393X-7H-4	FNGT 2004-T2 1IO3		02/28/2024	NATALLIANCE	XXX	22,860		611	1.A
31392E-T9-1	FNR 2002-66 X1		02/21/2024	NATALLIANCE	XXX	341,615		6,064	1.A
31393C-FB-4	FNR 2003-34 I1		02/28/2024	NATALLIANCE	XXX	255,370		5,712	1.A
31393C-FA-6	FNR 2003-34 S		02/27/2024	NATALLIANCE	XXX	231,242		271	1.A
31397N-W8-4	FNR 2009-42 TZ		01/25/2024	NATALLIANCE	XXX	886	886		1.A
3136A9-U2-2	FNR 2012-124 IP		02/28/2024	NATALLIANCE	XXX	97,599		1,638	1.A
3136AD-G3-7	FNR 2013-40 YI		01/17/2024	NATALLIANCE	XXX	332,009		6,973	1.A
3136AH-6R-6	FNR 2014-6 PI		01/18/2024	NATALLIANCE	XXX	76,973		1,894	1.A
3136AV-AX-7	FNR 2017-1 IC		03/07/2024	NATALLIANCE	XXX	33,871		180	1.A
3136B4-6S-2	FNR 2019-33 PI		03/07/2024	NATALLIANCE	XXX	76,282		325	1.A
3136B8-NX-3	FNR 2020-1 AI		01/12/2024	NATALLIANCE	XXX	1,695,901		12,104	1.A
3136BD-ND-6	FNR 2020-95 SD		01/23/2024	NATALLIANCE	XXX	1,048,691		19,052	1.A
31395Q-SA-9	FNS 413 C16		01/22/2024	NATALLIANCE	XXX	242,455		5,500	1.A
31395Q-5P-1	FNS 419 C2		02/05/2024	NATALLIANCE	XXX	74,751		611	1.A
31424U-BG-0	FNS 435 C31		01/11/2024	NATALLIANCE	XXX	106,634		753	1.A
31393D-UW-9	FNW 2003-W10 3AIO		02/20/2024	NATALLIANCE	XXX	414,437		5,685	1.A
31394A-MQ-6	FNW 2004-W10 IO3		02/22/2024	NATALLIANCE	XXX	32,346		579	1.A
31393X-E3-7	FNW 2004-W3 IO2		02/28/2024	NATALLIANCE	XXX	36,285		876	1.A
31394P-PT-4	FSPC T-59 1AX		02/22/2024	NATALLIANCE	XXX	33,498		452	1.A
38374L-FA-4	GNR 2005-46 AZ		02/20/2024	various	XXX	1,492	1,492		1.A
38376V-PU-5	GNR 2010-26 JI		02/23/2024	NATALLIANCE	XXX	61,567		909	1.A
38379G-KD-8	GNR 2014-129 PI		01/11/2024	NATALLIANCE	XXX	107,002		1,527	1.A
38379L-2C-9	GNR 2015-79 MI		02/09/2024	NATALLIANCE	XXX	186,789		1,711	1.A
38379V-UJ-1	GNR 2016-27 IA		03/22/2024	NATALLIANCE	XXX	71,401		1,147	1.A
38379T-TM-1	GNR 2016-5 IC		03/22/2024	NATALLIANCE	XXX	73,069		1,186	1.A
38376R-YE-0	GNR 2016-H20 AI		01/12/2024	various	XXX	222,398		551	1.A
38380G-SQ-8	GNR 2017-120 IJ		01/29/2024	NATALLIANCE	XXX	177,705		4,058	1.A
38380T-2Z-8	GNR 2017-125 IO		01/26/2024	NATALLIANCE	XXX	482,374		7,299	1.A

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38380T-4Y-9	GNR 2017-186 IO		01/30/2024	NATALLIANCE	XXX	143,847		3,033	1.A
38381R-4C-0	GNR 2019-38 BI		01/16/2024	NATALLIANCE	XXX	126,983		1,419	1.A
38382J-QC-3	GNR 2020-142 JT		01/18/2024	NATALLIANCE	XXX	36,878		48	1.A
38382G-N7-3	GNR 2020-96 TM		01/26/2024	NATALLIANCE	XXX	82,387		351	1.A
38382G-YS-5	GNR 2020-97 IX		01/09/2024	NATALLIANCE	XXX	510,122		6,030	1.A
38383U-A8-3	GNR 2022-137		02/29/2024	NATALLIANCE	XXX	552,004		1,615	1.A
38383W-K7-0	GNR 2023-47 TA		01/18/2024	NATALLIANCE	XXX	31,116		620	1.A
38384A-M3-4	GNR 2023-84 SJ		01/10/2024	NATALLIANCE	XXX	1,045,357	731,658	4,028	1.A
0109999999 – Bonds: U.S. Governments						12,430,598	2,334,037	129,768	XXX
2509999997 – Subtotals - Bonds - Part 3						12,430,598	2,334,037	129,768	XXX
2509999998 – Summary Item from Part 5 for Bonds (N/A to Quarterly)									
2509999999 – Subtotals - Bonds						12,430,598	2,334,037	129,768	XXX
Common Stocks: Parent, Subsidiaries and Affiliates Other									
	American Legacy Life Insurance Company		03/06/2024	American Century Life Insurance Company	6,000,000.000	6,000,000	XXX		XXX
5929999999 – Common Stocks: Parent, Subsidiaries and Affiliates Other						6,000,000	XXX		XXX
5989999997 – Subtotals - Common Stocks - Part 3						6,000,000	XXX		XXX
5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)									
5989999999 – Subtotals Common Stocks						6,000,000	XXX		XXX
5999999999 – Subtotals Preferred and Common Stocks						6,000,000	XXX		XXX
6009999999 – Totals						18,430,598	XXX	129,768	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Governments																					
31423X-S6-9	FNS 434 132		03/31/2024	IO Par Adjustment	XXX		2,535	448			(448)		(448)		448				13	12/01/2052	1.A
3132WM-NU-4	FG Q47602		03/01/2024	Principal Reduction	XXX	78	78	102			(21)		(21)		78				–	04/01/2047	1.A
31396A-AM-6	FHR 3031 BN		03/15/2024	Principal Reduction	XXX	2,669	2,669	4,644			(1,534)		(1,534)		2,669				1	08/15/2035	1.A
31396H-RK-7	FHR 3118 SD		03/31/2024	IO Par Adjustment	XXX		43,547	8,111			(8,111)		(8,111)		8,111				98	02/15/2036	1.A
31397F-6H-0	FHR 3274 JO		03/15/2024	Principal Reduction	XXX	271	271	252			9		9		271					02/15/2037	1.A
31397P-HT-0	FHR 3382 OH		03/15/2024	Principal Reduction	XXX	7,136	7,136	6,494			424		424		7,136					11/15/2037	1.A
31397P-AA-8	FHR 3385 MT		03/15/2024	Principal Reduction	XXX	1,208	1,208	1,272			(53)		(53)		1,208				11	12/15/2035	1.A
3137A1-7L-1	FHR 3706 S		03/31/2024	IO Par Adjustment	XXX		374,348	10,295			(12,634)		(12,634)		14,285					08/01/2040	1.A
3137AN-JP-1	FHR 4013 WY		03/22/2024	Principal Reduction	XXX	3,525	3,525	2,732			640		640		3,525					11/01/2040	1.A
3137AP-2G-4	FHR 4026 JI		03/31/2024	IO Par Adjustment	XXX		23,471	1,731			(1,731)		(1,731)		1,731				78	10/01/2041	1.A
3137AR-2F-2	FHR 4059 SP		03/31/2024	IO Par Adjustment	XXX		29,796	3,343			(3,343)		(3,343)		3,343				68	06/01/2042	1.A
3137AS-4K-7	FHR 4087 EJ		03/15/2024	Principal Reduction	XXX	541	541	627			(70)		(70)		541				2	07/15/2042	1.A
3137AS-ST-2	FHR 4093 DS		03/31/2024	IO Par Adjustment	XXX		223,804	3,891			(3,891)		(3,891)		3,891				308	07/15/2027	1.A
3137AU-NY-1	FHR 4102 WS		03/31/2024	IO Par Adjustment	XXX		37,123	4,571			(4,571)		(4,571)		4,571				65	09/15/2042	1.A
3137AU-GP-8	FHR 4107 MI		03/31/2024	IO Par Adjustment	XXX		14,807	1,129			(1,129)		(1,129)		1,129				74	01/01/2042	1.A
3137AV-F3-6	FHR 4120 MI		03/31/2024	IO Par Adjustment	XXX		100,598	9,494			(9,494)		(9,494)		9,494				511	09/01/2032	1.A
3137AW-CH-6	FHR 4135 IC		03/31/2024	IO Par Adjustment	XXX		14,736	1,805			(1,805)		(1,805)		1,805				77	04/01/2042	1.A
3137B0-DR-2	FHR 4183 LI		03/31/2024	IO Par Adjustment	XXX		117,676	4,597			(4,597)		(4,597)		4,597				440	03/01/2028	1.A
3137B0-DZ-4	FHR 4183 MI		03/31/2024	IO Par Adjustment	XXX		259,839	16,240			(16,240)		(16,240)		16,240				1,289	02/01/2042	1.A
3137B1-J9-4	FHR 4194 BI		03/31/2024	IO Par Adjustment	XXX		4,958	731			(731)		(731)		731				29	04/01/2043	1.A
3137B2-TJ-9	FHR 4216 EI		03/31/2024	IO Par Adjustment	XXX		128,047	5,842			(5,842)		(5,842)		5,842				680	05/01/2028	1.A
3137B4-Z2-5	FHR 4261 GS		03/15/2024	Principal Reduction	XXX	12,870	12,870	11,454			1,182		1,182		12,870					01/15/2041	1.A
3137B6-HW-4	FHR 4280 EO		03/15/2024	Principal Reduction	XXX	6,855	6,855	5,484			1,093		1,093		6,855					12/01/2043	1.A
3137B6-QJ-3	FHR 4281 OB		03/15/2024	Principal Reduction	XXX	6,419	6,419	4,983			1,040		1,040		6,419					12/01/2043	1.A
3137B6-FC-0	FHR 4288 HI		03/31/2024	IO Par Adjustment	XXX		22,947	1,190			(1,190)		(1,190)		1,190				134	09/15/2032	1.A
3137BA-MK-5	FHR 4341 MI		03/31/2024	IO Par Adjustment	XXX		47,445	4,307			(4,307)		(4,307)		4,307				322	11/01/2031	1.A
3137BG-QE-2	FHR 4456 BI		03/31/2024	IO Par Adjustment	XXX		30,906	3,883			(3,883)		(3,883)		3,883				231	05/01/2044	1.A
3137BH-TJ-6	FHR 4459 EI		03/31/2024	IO Par Adjustment	XXX		129,578	12,796			(12,796)		(12,796)		12,796				1,228	06/01/2036	1.A
3137BM-4L-7	FHR 4527 CI		03/31/2024	IO Par Adjustment	XXX		68,504	7,107			(7,107)		(7,107)		7,107				396	02/01/2044	1.A
3137BM-Y5-9	FHR 4553 KI		03/31/2024	IO Par Adjustment	XXX		143,852	10,070			(10,070)		(10,070)		10,070				682	02/01/2031	1.A
3137BN-G5-7	FHR 4564 IP		03/31/2024	IO Par Adjustment	XXX		9,878	1,247			(1,247)		(1,247)		1,247				42	12/01/2045	1.A
3137BP-D2-2	FHR 4583 IT		03/31/2024	IO Par Adjustment	XXX		71,243	4,386			(4,386)		(4,386)		4,386				291	05/01/2031	1.A
3137BR-TV-7	FHR 4614 DI		03/31/2024	IO Par Adjustment	XXX		1,388	146			(146)		(146)		146				7	01/01/2046	1.A
3137BV-E4-4	FHR 4655 EI		03/31/2024	IO Par Adjustment	XXX		132,328	12,240			(12,240)		(12,240)		12,240				711	12/01/2030	1.A
3137FJ-BB-4	FHR 4833 IJ		03/31/2024	IO Par Adjustment	XXX		279,404	1,179			(1,179)		(1,179)		1,179				55	10/01/2044	1.A
3137FM-SM-5	FHR 4892 EI		03/31/2024	IO Par Adjustment	XXX		876,885	1,918			(1,918)		(1,918)		1,918				68	07/01/2045	1.A
3137FP-YZ-2	FHR 4923 NS		03/31/2024	IO Par Adjustment	XXX		15,511	1,861			(1,861)		(1,861)		1,861				14	11/25/2049	1.A
3137FP-FR-1	FHR 4924 NS		03/31/2024	IO Par Adjustment	XXX		108,466	10,169			(10,169)		(10,169)		10,169				107	10/25/2049	1.A
3137FQ-FM-0	FHR 4938 IB		03/31/2024	IO Par Adjustment	XXX		42,671	7,734			(7,734)		(7,734)		7,734				220	07/01/2049	1.A
3137FQ-ZK-2	FHR 4953 IP		03/31/2024	IO Par Adjustment	XXX		84,397	14,137			(14,137)		(14,137)		14,137				549	08/01/2049	1.A
3137FU-UG-7	FHR 4991 GI		03/31/2024	IO Par Adjustment	XXX		24,875	4,633			(4,633)		(4,633)		4,633				167	06/01/2048	1.A
3137FV-KA-9	FHR 5007 AI		03/31/2024	IO Par Adjustment	XXX		24,920	1,199			(1,199)		(1,199)		1,199				158	10/01/2061	1.A
3137F6-CM-7	FHR 5035 AI		03/31/2024	IO Par Adjustment	XXX		39,213	3,872			(3,872)		(3,872)		3,872				127	11/25/2050	1.A
3137F6-Y2-7	FHR 5041 JI		03/31/2024	IO Par Adjustment	XXX		51,467	4,696			(4,696)		(4,696)		4,696				187	03/01/2049	1.A
3137F7-NP-6	FHR 5050 EI		03/31/2024	IO Par Adjustment	XXX		21,632	2,258			(2,258)		(2,258)		2,258				72	12/01/2050	1.A
3137F7-LN-3	FHR 5057 TI		03/31/2024	IO Par Adjustment	XXX		38,891	5,955			(5,955)		(5,955)		5,955				176	11/01/2050	1.A
3137F9-R3-7	FHR 5071 IH		03/31/2024	IO Par Adjustment	XXX		15,425	1,919			(1,919)		(1,919)		1,919				70	02/01/2051	1.A
3137FY-V3-7	FHR 5100 AI		03/31/2024	IO Par Adjustment	XXX		95,723	11,367			(11,367)		(11,367)		11,367				395	04/01/2041	1.A
3137H0-RF-7	FHR 5112 IK		03/31/2024	IO Par Adjustment	XXX		39,592	7,201			(7,201)		(7,201)		7,201				365	01/25/2036	1.A
3137H4-GJ-3	FHR 5169 IT		03/31/2024	IO Par Adjustment	XXX		45,123	5,556			(5,556)		(5,556)		5,556				186	06/01/2049	1.A
3137H6-EX-9	FHR 5200 MI		03/31/2024	IO Par Adjustment	XXX		12,011	1,366			(1,366)		(1,366)		1,366				58	11/01/2038	1.A
3137H6-QC-2	FHR 5206 YI		03/31/2024	IO Par Adjustment	XXX		100,611	13,897			(13,897)		(13,897)		13,897				629	03/01/2052	1.A
3137H6-RY-3	FHR 5214 CI		03/31/2024	IO Par Adjustment	XXX		43,204	6,913			(6,913)		(6,913)		6,913				297	04/01/2052	1.A
3137H6-ZW-8	FHR 5215 AI		03/31/2024	IO Par Adjustment	XXX		78,079	10,199			(10,199)		(10,199)		10,199				538	03/01/2047	1.A
3137H7-F4-0	FHR 5218 CI		03/31/2024	IO Par Adjustment	XXX		96,501	14,777			(14,777)		(14,777)		14,777				636	05/01/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3137H7-HT-3	FHR 5223 KI		03/31/2024	IO Par Adjustment	XXX		56,937	10,818			(10,818)		(10,818)		10,818				430	04/01/2050	1.A
3137H7-X5-7	FHR 5230 JI		03/31/2024	IO Par Adjustment	XXX		22,250	3,643			(3,643)		(3,643)		3,643				160	03/01/2050	1.A
3137H8-B2-6	FHR 5236 IC		03/31/2024	IO Par Adjustment	XXX		260,142	34,469			(34,469)		(34,469)		34,469				1,924	12/01/2042	1.A
3137H8-HY-0	FHR 5248 HI		03/31/2024	IO Par Adjustment	XXX		10,506	1,825			(1,825)		(1,825)		1,825				83	08/01/2052	1.A
3137HA-KU-9	FHR 5338 T		03/31/2024	IO Par Adjustment	XXX		20,516	795			(795)		(795)		795				34	09/01/2044	1.A
3137HA-L2-0	FHR 5338 TH		03/31/2024	IO Par Adjustment	XXX		46,094	1,873			(1,873)		(1,873)		1,873				81	09/01/2044	1.A
3137HA-QM-1	FHR 5342 TA		03/31/2024	IO Par Adjustment	XXX		32,168	1,297			(1,297)		(1,297)		1,297				53	01/01/2047	1.A
31282Y-EC-9	FHS 233 5		03/31/2024	IO Par Adjustment	XXX		14,436	2,120			(2,120)		(2,120)		2,120				80	09/01/2035	1.A
31325T-ZG-7	FHS 300 IO		03/31/2024	IO Par Adjustment	XXX		9,623	1,660			(1,660)		(1,660)		1,660				51	01/01/2043	1.A
31325U-QH-2	FHS 304 C60		03/31/2024	IO Par Adjustment	XXX		48,785	7,668			(7,668)		(7,668)		7,668				302	12/01/2042	1.A
31325U-VT-0	FHS 319 S1		03/31/2024	IO Par Adjustment	XXX		13,510	2,322			(2,322)		(2,322)		2,322				14	07/16/2041	1.A
31325V-BR-4	FHS 324 C21		03/31/2024	IO Par Adjustment	XXX		7,768	1,748			(1,748)		(1,748)		1,748				76	06/15/2039	1.A
31325X-L7-3	FHS 365 158		03/31/2024	IO Par Adjustment	XXX		5,220	705			(705)		(705)		705				23	02/01/2046	1.A
31325X-MJ-6	FHS 365 168		03/31/2024	IO Par Adjustment	XXX		7,751	1,206			(1,206)		(1,206)		1,206				34	09/01/2045	1.A
31325X-NP-1	FHS 365 200		03/31/2024	IO Par Adjustment	XXX		7,134	1,418			(1,418)		(1,418)		1,418				36	05/01/2049	1.A
31325X-V9-8	FHS 365 C50		03/31/2024	IO Par Adjustment	XXX		9,204	1,772			(1,772)		(1,772)		1,772				72	05/01/2049	1.A
31325Y-R3-4	FHS 389 C47		03/31/2024	IO Par Adjustment	XXX		85,913	4,846			(4,846)		(4,846)		4,846				332	10/01/2037	1.A
31325Y-R5-9	FHS 389 C49		03/31/2024	IO Par Adjustment	XXX		34,016	4,507			(4,507)		(4,507)		4,507				134	08/01/2052	1.A
31325Y-R7-5	FHS 389 C50		03/31/2024	IO Par Adjustment	XXX		26,382	5,013			(5,013)		(5,013)		5,013				220	10/01/2052	1.A
31325Y-YP-7	FHS 390 C41		03/31/2024	IO Par Adjustment	XXX		28,836	2,496			(2,496)		(2,496)		2,496				106	11/01/2037	1.A
31325Y-YQ-5	FHS 390 C42		03/31/2024	IO Par Adjustment	XXX		65,956	8,245			(8,245)		(8,245)		8,245				253	10/01/2052	1.A
31325Y-YS-1	FHS 390 C44		03/31/2024	IO Par Adjustment	XXX		10,798	1,431			(1,431)		(1,431)		1,431				48	11/01/2052	1.A
3142G4-VG-3	FHS 399 C15		03/31/2024	IO Par Adjustment	XXX		67,065	9,536			(9,536)		(9,536)		9,536				599	05/01/2038	1.A
3142G4-WS-6	FHS 399 C53		03/31/2024	IO Par Adjustment	XXX		55,536	6,699			(6,699)		(6,699)		6,699				445	05/01/2038	1.A
3142G4-WT-4	FHS 399 C54		03/31/2024	IO Par Adjustment	XXX		23,204	2,618			(2,618)		(2,618)		2,618				106	07/01/2042	1.A
3142G5-Q2-7	FHS 405 C5		03/31/2024	IO Par Adjustment	XXX		86,072	11,001			(11,001)		(11,001)		11,001				555	05/01/2038	1.A
3142G5-Q3-5	FHS 405 C6		03/31/2024	IO Par Adjustment	XXX		69,257	10,129			(10,129)		(10,129)		10,129				518	04/01/2038	1.A
3138EL-E5-8	FN AL3755		03/25/2024	Principal Reduction	XXX	431	431	461			(24)		(24)		431				3	02/01/2038	1.A
31418A-3V-8	FN MA1711		03/25/2024	Principal Reduction	XXX	1,467	1,467	1,587			(104)		(104)		1,467				9	12/01/2043	1.A
31418C-4G-6	FN MA5322		03/25/2024	Principal Reduction	XXX	404	404	586			(160)		(160)		404				3	11/01/2048	1.A
31358S-4Z-1	FNGT 2001-T1 A2		03/25/2024	Principal Reduction	XXX	892	892	972			(71)		(71)		892				7	10/25/2040	1.A
313921-6A-1	FNGT 2001-T10 A1 7%		03/25/2024	Principal Reduction	XXX	3,043	3,043	3,675			(570)		(570)		3,043				29	12/25/2041	1.A
31359S-6X-3	FNGT 2001-T7 A1 7 ½%		03/25/2024	various	XXX	11,676	11,676	14,503			(2,590)		(2,590)		11,676				129	02/25/2041	1.A
31392F-DE-4	FNGT 2002-T16		03/25/2024	Principal Reduction	XXX	2,894	2,894	3,183			(259)		(259)		2,894				14	05/25/2042	1.A
31392G-FS-9	FNGT 2002-T18 A5		03/25/2024	Principal Reduction	XXX	772	772	826			(48)		(48)		772				6	05/25/2042	1.A
31392C-YH-1	FNGT 2002-T6 A4		03/25/2024	Principal Reduction	XXX	3,923	3,923	4,041			(111)		(111)		3,923				30	03/01/2041	1.A
31393X-FW-2	FNGT 2004-T1		03/31/2024	IO Par Adjustment	XXX		291,470	3,461			(3,461)		(3,461)		3,461				130	01/01/2044	1.A
31393X-FX-0	FNGT 2004-T1 1IO2		03/31/2024	IO Par Adjustment	XXX		121,358	1,327			(1,327)		(1,327)		1,327				65	01/25/2044	1.A
31393X-7H-4	FNGT 2004-T2 1IO3		03/31/2024	IO Par Adjustment	XXX		41,195	354			(354)		(354)		354				11	11/01/2043	1.A
31394A-YR-1	FNGT 2004-T5		02/29/2024	Principal Reduction	XXX	1,647	1,647	1,593			43		43		1,647				13	05/28/2035	1.A
31392E-T9-1	FNR 2002-66 X1		03/31/2024	IO Par Adjustment	XXX		179,525	3,254			(3,254)		(3,254)		3,254				116	08/01/2042	1.A
31393C-FB-4	FNR 2003-34 I1		03/31/2024	IO Par Adjustment	XXX		182,607	3,367			(3,367)		(3,367)		3,367				84	04/01/2043	1.A
31393C-FA-6	FNR 2003-34 S		03/31/2024	IO Par Adjustment	XXX		12,436	1,570			(1,570)		(1,570)		1,570				31	04/25/2043	1.A
31394F-EA-9	FNR 2005-74 NK		03/25/2024	Principal Reduction	XXX	14,364	14,364	15,800			(996)		(996)		14,364				7	05/25/2035	1.A
31396L-PR-5	FNR 2006-112 LS		03/25/2024	Principal Reduction	XXX	2,598	2,598	3,195			(516)		(516)		2,598				11	11/01/2036	1.A
31396P-AT-8	FNR 2006-130 CI		03/31/2024	IO Par Adjustment	XXX		25,794	4,578			(4,578)		(4,578)		4,578				300	07/25/2032	1.A
31395D-UD-9	FNR 2006-50 JO		02/26/2024	Principal Reduction	XXX	1,174	1,174	1,080							1,174					07/24/2024	1.A
31395D-TS-8	FNR 2006-50 PS		02/26/2024	Principal Reduction	XXX	770	770	708			13		13		770					07/24/2024	1.A
31395N-7D-3	FNR 2006-62 PS		03/25/2024	Principal Reduction	XXX	3,591	3,591	7,541			(3,283)		(3,283)		3,591				35	07/25/2036	1.A
31396P-YA-3	FNR 2007-16 LP		03/25/2024	Principal Reduction	XXX	2,220	2,220	2,564			(293)		(293)		2,220				25	03/25/2037	1.A
31395B-7K-3	FNR 2007-18 AF		03/31/2024	IO Par Adjustment	XXX		72,327	2,441			(2,441)		(2,441)		2,441				726	04/25/2036	1.A
31396W-CU-8	FNR 2007-53 SP		03/25/2024	Principal Reduction	XXX	12,300	12,300	14,883			(2,150)		(2,150)		12,300				64	06/25/2037	1.A
31396X-XD-1	FNR 2007-96 BI		03/31/2024	IO Par Adjustment	XXX		14,482	2,896			(2,896)		(2,896)		2,896				13	10/25/2037	1.A
31397L-HH-5	FNR 2008-36 AI		03/31/2024	IO Par Adjustment	XXX		6,861	1,196			(1,196)		(1,196)		1,196				16	02/25/2038	1.A
31397N-KA-2	FNR 2009-12 CI		03/31/2024	IO Par Adjustment	XXX		32,242	5,763			(5,763)		(5,763)		5,763				66	03/15/2036	1.A
31397N-Q3-2	FNR 2009-36 MI		03/31/2024	IO Par Adjustment	XXX		14,337	1,272			(1,272)		(1,272)		1,272				119	03/01/2028	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31397N-W8-4	FNR 2009-42 TZ		03/25/2024	various	XXX	5,862	5,862	6,327			(395)		(395)		5,862				41	03/25/2039	1.A
31398F-RT-0	FNR 2009-86 OT		03/26/2024	Principal Reduction	XXX	510	510	469			25		25		510					10/25/2037	1.A
31398F-R4-5	FNR 2009-87 HS		03/31/2024	IO Par Adjustment	XXX		81,065	7,600			(7,600)		(7,600)		7,600				108	11/25/2039	1.A
31398N-ZK-3	FNR 2010-119 PS		03/31/2024	IO Par Adjustment	XXX		106,466	2,994			(2,994)		(2,994)		2,994				220	06/25/2027	1.A
31397Q-HL-5	FNR 2011-2 WA		03/25/2024	Principal Reduction	XXX	4,139	4,139	4,739			(568)		(568)		4,139				28	02/25/2051	1.A
31397U-GG-8	FNR 2011-55 SH		03/31/2024	IO Par Adjustment	XXX		24,692	5,347			(5,347)		(5,347)		5,347				48	06/25/2041	1.A
3136A0-X4-4	FNR 2011-85 KS		03/31/2024	IO Par Adjustment	XXX		69,356	4,898			(4,898)		(4,898)		4,898				50	09/25/2041	1.A
3136A8-ZY-9	FNR 2012-103 PS		03/31/2024	IO Par Adjustment	XXX		53,095	4,646			(4,646)		(4,646)		4,646				107	04/25/2042	1.A
3136A8-3Z-1	FNR 2012-112 AI		03/31/2024	IO Par Adjustment	XXX		533,973	19,941			(19,941)		(19,941)		19,941				2,479	11/01/2031	1.A
3136A9-H6-8	FNR 2012-120 CS		03/31/2024	IO Par Adjustment	XXX		77,902	5,502			(5,502)		(5,502)		5,502				89	11/01/2032	1.A
3136A9-U2-2	FNR 2012-124 IP		03/31/2024	IO Par Adjustment	XXX		2,416	432			(432)		(432)		432				8	11/01/2042	1.A
3136AA-SX-4	FNR 2012-134 HI		03/31/2024	IO Par Adjustment	XXX		45,604	1,496			(1,496)		(1,496)		1,496				190	12/01/2027	1.A
3136A4-G4-5	FNR 2012-17 JA		03/25/2024	Principal Reduction	XXX	470	470	472			(2)		(2)		470				4	12/25/2041	1.A
3136A6-YM-0	FNR 2012-65 IO		03/31/2024	IO Par Adjustment	XXX		31,695	6,339			(6,339)		(6,339)		6,339				259	07/01/2040	1.A
3136A6-T6-1	FNR 2012-75 MB		03/25/2024	Principal Reduction	XXX	788	788	880			(76)		(76)		788				2	03/25/2042	1.A
3136A7-R5-3	FNR 2012-84 WI		03/31/2024	IO Par Adjustment	XXX		458,310	20,910			(20,910)		(20,910)		20,910				3,001	08/01/2027	1.A
3136A8-FD-7	FNR 2012-93 CI		03/31/2024	IO Par Adjustment	XXX		331,129	14,746			(14,746)		(14,746)		14,746				1,534	09/01/2027	1.A
3136AG-QJ-4	FNR 2013-105 DO		03/25/2024	Principal Reduction	XXX	7,879	7,879	6,776			688		688		7,879					03/01/2041	1.A
3136AH-CY-4	FNR 2013-118 QI		03/31/2024	IO Par Adjustment	XXX		15,365	2,612			(2,612)		(2,612)		2,612				105	09/01/2043	1.A
3136AH-QK-9	FNR 2013-126 CS		03/31/2024	IO Par Adjustment	XXX		24,746	1,237			(1,237)		(1,237)		1,237				30	09/25/2041	1.A
3136AH-NE-6	FNR 2013-128 PO		03/25/2024	various	XXX	14,620	14,620	11,226			2,940		2,940		14,620					12/01/2043	1.A
3136AH-E4-8	FNR 2013-130 GS		03/31/2024	IO Par Adjustment	XXX		67,637	6,933			(6,933)		(6,933)		6,933				91	09/25/2033	1.A
3136AC-VC-2	FNR 2013-20 IX		03/31/2024	IO Par Adjustment	XXX		6,004	983			(983)		(983)		983				40	03/01/2043	1.A
3136AB-XV-0	FNR 2013-3 IO		03/31/2024	IO Par Adjustment	XXX		105,947	9,535			(9,535)		(9,535)		9,535				517	02/01/2033	1.A
3136AD-EP-0	FNR 2013-36 JI		03/31/2024	IO Par Adjustment	XXX		257,762	15,063			(15,063)		(15,063)		15,063				1,252	04/25/2028	1.A
3136AD-G3-7	FNR 2013-40 YI		03/31/2024	IO Par Adjustment	XXX		93,737	6,942			(6,942)		(6,942)		6,942				519	06/01/2042	1.A
3136AD-T6-6	FNR 2013-41 HI		03/31/2024	IO Par Adjustment	XXX		165,368	13,229			(13,229)		(13,229)		13,229				849	02/01/2033	1.A
3136AE-CG-0	FNR 2013-51 PI		03/31/2024	IO Par Adjustment	XXX		133,709	9,381			(9,381)		(9,381)		9,381				664	11/01/2032	1.A
3136AE-WC-7	FNR 2013-54 PK		03/25/2024	Principal Reduction	XXX	3,316	3,316	3,117			102		102		3,316				7	05/25/2043	1.A
3136AE-E8-6	FNR 2013-59 DI		03/31/2024	IO Par Adjustment	XXX		116,673	5,542			(5,542)		(5,542)		5,542				570	06/01/2028	1.A
3136AH-4K-3	FNR 2014-04 KW		03/25/2024	Principal Reduction	XXX	22,350	22,350	25,311			(999)		(999)		22,350				306	02/01/2044	1.A
3136AH-6R-6	FNR 2014-6 PI		03/31/2024	IO Par Adjustment	XXX		13,866	1,330			(1,330)		(1,330)		1,330				111	04/01/2043	1.A
3136AL-HP-9	FNR 2014-61 PL		03/25/2024	Principal Reduction	XXX	154	154	165			(10)		(10)		154				1	07/25/2044	1.A
3136AM-WG-0	FNR 2015-06 KI		03/31/2024	IO Par Adjustment	XXX		3,504	321			(321)		(321)		321					12/01/2042	1.A
3136AN-J9-9	FNR 2015-36 WI		03/31/2024	IO Par Adjustment	XXX		115,482	8,445			(8,445)		(8,445)		8,445				663	06/01/2030	1.A
3136AR-FE-3	FNR 2016-03 IP		03/31/2024	IO Par Adjustment	XXX		10,848	1,993			(1,993)		(1,993)		1,993				71	02/01/2046	1.A
3136AU-XZ-9	FNR 2016-95 IU		03/31/2024	IO Par Adjustment	XXX		45,833	4,841			(4,841)		(4,841)		4,841				290	02/01/2045	1.A
3136AX-SW-6	FNR 2017-62 AS		03/31/2024	IO Par Adjustment	XXX		21,395	4,145			(4,145)		(4,145)		4,145				25	08/25/2047	1.A
3136AX-4N-2	FNR 2017-76 SB		03/31/2024	IO Par Adjustment	XXX		12,543	2,238			(2,238)		(2,238)		2,238				13	10/25/2057	1.A
3136AY-SU-8	FNR 2017-85 SC		03/31/2024	IO Par Adjustment	XXX		57,011	9,088			(9,088)		(9,088)		9,088				72	11/25/2047	1.A
3136B1-RS-5	FNR 2018-21 PO		03/25/2024	Principal Reduction	XXX	2,704	2,704	2,095			462		462		2,704					04/01/2048	1.A
3136B0-WA-0	FNR 2018-8 SA		03/31/2024	IO Par Adjustment	XXX		71,192	7,030			(7,030)		(7,030)		7,030				85	02/01/2048	1.A
3136B3-WM-8	FNR 2018-94 IO		03/31/2024	IO Par Adjustment	XXX		6,903	337			(337)		(337)		337					07/01/2043	1.A
3136B5-NQ-4	FNR 2019-31 S		03/31/2024	IO Par Adjustment	XXX		34,876	3,967			(3,967)		(3,967)		3,967				35	07/25/2049	1.A
3136B4-6E-3	FNR 2019-33 NI		03/31/2024	IO Par Adjustment	XXX		26,723	3,942			(3,942)		(3,942)		3,942				202	03/01/2048	1.A
3136B6-N9-0	FNR 2019-68 SC		03/31/2024	IO Par Adjustment	XXX		76,189	8,667			(8,667)		(8,667)		8,667				73	11/25/2049	1.A
3136B7-ZU-8	FNR 2019-69 NI		03/31/2024	IO Par Adjustment	XXX		54,535	5,590			(5,590)		(5,590)		5,590				386	10/01/2047	1.A
3136B7-C8-2	FNR 2019-69 SN		03/31/2024	IO Par Adjustment	XXX		85,476	10,043			(10,043)		(10,043)		10,043				99	12/25/2049	1.A
3136B8-NX-3	FNR 2020-1 AI		03/31/2024	IO Par Adjustment	XXX		180,427	30,898			(30,898)		(30,898)		30,898				1,278	08/01/2058	1.A
3136B9-YK-7	FNR 2020-26 AI		03/31/2024	IO Par Adjustment	XXX		227,786	17,084			(17,084)		(17,084)		17,084				1,155	04/01/2033	1.A
3136B9-3G-0	FNR 2020-36 AI		03/31/2024	IO Par Adjustment	XXX		19,137	4,007			(4,007)		(4,007)		4,007				143	06/01/2050	1.A
3136BA-EG-5	FNR 2020-38 TI		03/31/2024	IO Par Adjustment	XXX		15,359	2,765			(2,765)		(2,765)		2,765				117	06/01/2050	1.A
3136BC-SC-5	FNR 2020-89 CA		03/25/2024	Principal Reduction	XXX	2,469	2,469	2,247			211		211		2,469				8	10/01/2044	1.A
3136BD-ND-6	FNR 2020-95 SD		03/31/2024	IO Par Adjustment	XXX		4,546,355	46,884			(46,884)		(46,884)		46,884				1,777	06/01/2049	1.A
3136BD-Y9-3	FNR 2021-01 IG		03/31/2024	IO Par Adjustment	XXX		35,592	5,873			(5,873)		(5,873)		5,873				99	02/01/2051	1.A
3136BM-CF-3	FNR 2022-12 JT		03/31/2024	IO Par Adjustment	XXX		1,028,692	2,250			(2,250)		(2,250)		2,250				96	11/01/2047	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3136BM-CE-6	FNR 2022-12 TJ		03/31/2024	IO Par Adjustment	XXX		625,291	2,784			(2,785)		(2,785)		2,784				86	11/01/2047	1.A
3136BM-SL-3	FNR 2022-17 NI		03/31/2024	IO Par Adjustment	XXX		16,994	2,177			(2,177)		(2,177)		2,177				99	11/01/2048	1.A
3136BM-ZB-7	FNR 2022-23 AI		03/31/2024	IO Par Adjustment	XXX		38,877	5,005			(5,005)		(5,005)		5,005				247	05/01/2052	1.A
3136BM-TS-7	FNR 2022-24 CI		03/31/2024	IO Par Adjustment	XXX		67,392	11,120			(11,120)		(11,120)		11,120				455	05/01/2050	1.A
3136BM-XX-1	FNR 2022-26 CI		03/31/2024	IO Par Adjustment	XXX		712,854	2,562			(2,562)		(2,562)		2,562				113	07/25/2049	1.A
3136BN-MC-7	FNR 2022-37 KI		03/31/2024	IO Par Adjustment	XXX		41,813	7,239			(7,239)		(7,239)		7,239				338	07/01/2046	1.A
3136BN-NW-2	FNR 2022-37 NI		03/31/2024	IO Par Adjustment	XXX		59,159	10,131			(10,131)		(10,131)		10,131				449	07/01/2046	1.A
3136BN-EY-8	FNR 2022-45 BI		03/31/2024	IO Par Adjustment	XXX		3,638,053	15,206			(15,206)		(15,206)		15,206				702	11/25/2046	1.A
3136BN-R9-9	FNR 2022-53 AI		03/31/2024	IO Par Adjustment	XXX		49,911	8,204			(8,204)		(8,204)		8,204				364	03/01/2048	1.A
3136BN-J6-4	FNR 2022-54 KI		03/31/2024	IO Par Adjustment	XXX		994,588	3,419			(3,419)		(3,419)		3,419					07/25/2052	1.A
3136BM-AJ-7	FNR 2022-9 BI		03/31/2024	IO Par Adjustment	XXX		32,958	3,852			(3,852)		(3,852)		3,852				161	09/25/2048	1.A
3136BP-RS-2	FNR 2022-90 GI		03/31/2024	IO Par Adjustment	XXX		36,502	7,072			(7,072)		(7,072)		7,072				343	01/01/2036	1.A
3136BQ-EK-1	FNR 2023-37 T		03/31/2024	IO Par Adjustment	XXX		66,964	2,930			(2,930)		(2,930)		2,930				108	09/01/2049	1.A
3136BQ-GH-6	FNR 2023-40 IT		03/31/2024	IO Par Adjustment	XXX		117,289	2,566			(2,566)		(2,566)		2,566				118	11/25/2041	1.A
3136BQ-GJ-2	FNR 2023-40 TA		03/31/2024	IO Par Adjustment	XXX		111,554	2,649			(2,649)		(2,649)		2,649				106	10/25/2040	1.A
3136BQ-JQ-3	FNR 2023-42 TB		03/31/2024	IO Par Adjustment	XXX		18,632	652			(652)		(652)		652				30	12/01/2049	1.A
3136BQ-MX-4	FNR 2023-42 TC		03/31/2024	IO Par Adjustment	XXX		12,191	503			(503)		(503)		503				22	09/01/2049	1.A
3136BQ-UT-4	FNR 2023-53 TJ		03/31/2024	IO Par Adjustment	XXX		407,795	14,528			(14,528)		(14,528)		14,528				697	07/25/2039	1.A
31364H-T5-6	FNS 300 1		03/25/2024	Principal Reduction	XXX	99	99	96			1		1		99					09/25/2024	1.A
31364J-F5-7	FNS 303 IO		03/31/2024	IO Par Adjustment	XXX		10,608	2,267			(2,267)		(2,267)		2,267				130	11/25/2029	1.A
3136FA-AA-8	FNS 313 1%		03/25/2024	Principal Reduction	XXX	1,014	1,014	933			43		43		1,014					06/25/2031	1.A
3136FA-6R-6	FNS 343 19		03/31/2024	IO Par Adjustment	XXX		8,898	1,568			(1,568)		(1,568)		1,568				96	10/01/2033	1.A
3136FC-RX-6	FNS 357 2		03/31/2024	IO Par Adjustment	XXX		14,651	2,536			(2,536)		(2,536)		2,536				126	03/25/2035	1.A
3136FC-ZM-1	FNS 365 12		03/31/2024	IO Par Adjustment	XXX		7,454	1,433			(1,433)		(1,433)		1,433				71	12/25/2035	1.A
3136FC-W4-4	FNS 373 1		03/25/2024	Principal Reduction	XXX	6,323	6,323	6,007			201		201		6,323					07/25/2036	1.A
3136FE-M2-5	FNS 381 5		03/31/2024	IO Par Adjustment	XXX		17,972	3,213			(3,213)		(3,213)		3,213				181	12/01/2035	1.A
3136FF-PN-3	FNS 383 41		03/31/2024	IO Par Adjustment	XXX		20,883	4,542			(4,542)		(4,542)		4,542				195	04/01/2038	1.A
3136FE-U6-7	FNS 384 30		03/31/2024	IO Par Adjustment	XXX		12,624	2,809			(2,809)		(2,809)		2,809				130	08/01/2037	1.A
3136FE-W6-5	FNS 385 10		03/31/2024	IO Par Adjustment	XXX		17,194	3,482			(3,482)		(3,482)		3,482				144	09/01/2037	1.A
3136FE-X3-1	FNS 385 15		03/31/2024	IO Par Adjustment	XXX		15,352	3,243			(3,243)		(3,243)		3,243				154	07/01/2037	1.A
3136FE-X8-0	FNS 385 20		03/31/2024	IO Par Adjustment	XXX		32,483	7,349			(7,349)		(7,349)		7,349				347	08/01/2037	1.A
3136FE-X9-8	FNS 385 21		03/31/2024	IO Par Adjustment	XXX		9,980	2,246			(2,246)		(2,246)		2,246				115	08/01/2037	1.A
3136FF-TK-5	FNS 389 4		03/31/2024	IO Par Adjustment	XXX		7,337	1,660			(1,660)		(1,660)		1,660				73	03/01/2038	1.A
3136FL-CY-0	FNS 409 71		03/31/2024	IO Par Adjustment	XXX		17,517	2,912			(2,912)		(2,912)		2,912				135	04/01/2042	1.A
3136FL-FT-8	FNS 409 C24		03/31/2024	IO Par Adjustment	XXX		19,092	3,711			(3,711)		(3,711)		3,711				140	04/01/2042	1.A
3136FL-FC-5	FNS 409 C9		03/31/2024	IO Par Adjustment	XXX		99,672	7,647			(7,647)		(7,647)		7,647				719	03/25/2027	1.A
31395Q-SA-9	FNS 413 C16		03/31/2024	IO Par Adjustment	XXX		77,942	7,015			(7,015)		(7,015)		7,015				405	07/01/2032	1.A
31395Q-G2-0	FNS 417 C35		03/31/2024	IO Par Adjustment	XXX		226,025	10,454			(10,454)		(10,454)		10,454				921	02/01/2028	1.A
31395Q-3C-2	FNS 418 C12		03/31/2024	IO Par Adjustment	XXX		201,123	19,421			(19,421)		(19,421)		19,421				993	08/01/2033	1.A
31395Q-5P-1	FNS 419 C2		03/31/2024	IO Par Adjustment	XXX		65,007	2,651			(2,651)		(2,651)		2,651				298	05/01/2029	1.A
31397V-GB-7	FNS 421 C4		03/31/2024	IO Par Adjustment	XXX		55,001	4,477			(4,477)		(4,477)		4,477				392	01/01/2030	1.A
31422M-EY-8	FNS 425 119		03/31/2024	IO Par Adjustment	XXX		3,885	583			(583)		(583)		583				21	09/01/2047	1.A
31422M-FF-8	FNS 425 126		03/31/2024	IO Par Adjustment	XXX		7,995	1,339			(1,339)		(1,339)		1,339				48	09/01/2047	1.A
31422M-SF-4	FNS 425 C24		03/31/2024	IO Par Adjustment	XXX		48,787	7,806			(7,806)		(7,806)		7,806				234	09/01/2047	1.A
31422M-RQ-1	FNS 425 C9		03/31/2024	IO Par Adjustment	XXX		37,075	6,303			(6,303)		(6,303)		6,303				193	04/01/2049	1.A
31422M-Y3-4	FNS 426 277		03/31/2024	IO Par Adjustment	XXX		32,796	4,714			(4,714)		(4,714)		4,714				162	08/01/2051	1.A
31423X-RD-5	FNS 427 C99		03/31/2024	IO Par Adjustment	XXX		6,171	632			(632)		(632)		632				40	07/01/2041	1.A
31423Y-KJ-7	FNS 428 C34		03/31/2024	IO Par Adjustment	XXX		114,199	6,566			(6,566)		(6,566)		6,566				374	01/01/2028	1.A
31423Y-KK-4	FNS 428 C35		03/31/2024	IO Par Adjustment	XXX		81,252	9,141			(9,141)		(9,141)		9,141				320	06/01/2052	1.A
31423Y-KL-2	FNS 428 C36		03/31/2024	IO Par Adjustment	XXX		39,006	6,753			(6,753)		(6,753)		6,753				266	01/01/2053	1.A
31423Y-US-6	FNS 429 222		03/31/2024	IO Par Adjustment	XXX		39,630	4,557			(4,557)		(4,557)		4,557				225	04/01/2052	1.A
31423Y-UT-4	FNS 429 223		03/31/2024	IO Par Adjustment	XXX		25,670	2,952			(2,952)		(2,952)		2,952				144	04/01/2052	1.A
31423Y-UU-1	FNS 429 224		03/31/2024	IO Par Adjustment	XXX		18,096	2,081			(2,081)		(2,081)		2,081				103	10/01/2037	1.A
31423Y-UV-9	FNS 429 225		03/31/2024	IO Par Adjustment	XXX		12,465	1,433			(1,433)		(1,433)		1,433				70	02/01/2052	1.A
31423Y-VC-0	FNS 429 232		03/31/2024	IO Par Adjustment	XXX		247,221	32,911			(32,911)		(32,911)		32,911				1,661	04/01/2052	1.A
31423Y-VD-8	FNS 429 233		03/31/2024	IO Par Adjustment	XXX		58,049	7,655			(7,655)		(7,655)		7,655				380	05/01/2050	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31423Y-VE-6	FNS 429 234		03/31/2024	IO Par Adjustment	XXX		53,469	7,118			(7,118)		(7,118)		7,118				349	02/01/2038	1.A
31424Q-MN-2	FNS 430 C63		03/31/2024	IO Par Adjustment	XXX		62,986	3,287			(3,287)		(3,287)		3,287				197	06/01/2037	1.A
31424Q-MQ-5	FNS 430 C65		03/31/2024	IO Par Adjustment	XXX		18,261	1,826			(1,826)		(1,826)		1,826				83	04/01/2042	1.A
31424Q-MS-1	FNS 430 C67		03/31/2024	IO Par Adjustment	XXX		39,129	7,141			(7,141)		(7,141)		7,141				266	02/25/2053	1.A
31423Y-S3-4	FNS 431 C55		03/31/2024	IO Par Adjustment	XXX		46,434	2,815			(2,815)		(2,815)		2,815				193	04/01/2038	1.A
31423Y-5G-0	FNS 432 C24		03/31/2024	IO Par Adjustment	XXX		31,581	2,428			(2,428)		(2,428)		2,428				127	12/01/2037	1.A
31423Y-5J-4	FNS 432 C26		03/31/2024	IO Par Adjustment	XXX		42,727	7,584			(7,584)		(7,584)		7,584				281	01/01/2053	1.A
31423X-ZY-0	FNS 433 C46		03/31/2024	IO Par Adjustment	XXX		40,876	2,887			(2,887)		(2,887)		2,887				160	03/01/2038	1.A
31423X-A2-7	FNS 433 C48		03/31/2024	IO Par Adjustment	XXX		12,245	2,296			(2,296)		(2,296)		2,296				90	03/01/2053	1.A
31424U-BE-5	FNS 435 C29		03/31/2024	IO Par Adjustment	XXX		58,626	4,727			(4,727)		(4,727)		4,727				258	05/01/2038	1.A
31424U-BG-0	FNS 435 C31		03/31/2024	IO Par Adjustment	XXX		9,886	1,918			(1,918)		(1,918)		1,918				76	06/01/2053	1.A
31424U-AF-3	FNS 435 C6		03/31/2024	IO Par Adjustment	XXX		62,924	8,082			(8,082)		(8,082)		8,082				418	03/01/2038	1.A
31424U-AG-1	FNS 435 C7		03/31/2024	IO Par Adjustment	XXX		109,186	16,787			(16,787)		(16,787)		16,787				772	05/01/2038	1.A
31424U-GY-6	FNS 436 C35		03/31/2024	IO Par Adjustment	XXX		18,970	1,897			(1,897)		(1,897)		1,897				91	04/01/2038	1.A
31424U-HA-7	FNS 436 C37		03/31/2024	IO Par Adjustment	XXX		9,839	1,962			(1,962)		(1,962)		1,962				90	11/01/2051	1.A
31424U-WS-1	FNS 438 C35		03/31/2024	IO Par Adjustment	XXX		13,750	1,504			(1,504)		(1,504)		1,504				81	08/01/2038	1.A
31424U-L3-8	FNS 439 C33		03/31/2024	IO Par Adjustment	XXX		9,701	1,492			(1,492)		(1,492)		1,492				76	09/01/2038	1.A
313921-6U-7	FNW 2001-W4 AF6		03/25/2024	Principal Reduction	XXX	4,506	4,506	4,776			(212)		(212)		4,506				19	01/25/2032	1.A
31392E-T5-9	FNW 2002-W10 A7		03/25/2024	Principal Reduction	XXX	1,493	1,493	1,590			(87)		(87)		1,493				14	08/25/2042	1.A
31392D-Q4-7	FNW 2002-W8 I01		03/31/2024	IO Par Adjustment	XXX		121,371	1,195			(1,195)		(1,195)		1,195				57	06/25/2042	1.A
31393D-UW-9	FNW 2003-W10 3AIO		03/31/2024	IO Par Adjustment	XXX		178,110	4,119			(4,119)		(4,119)		4,119				115	06/01/2043	1.A
31393E-LJ-6	FNW 2003-W12 I102		03/31/2024	IO Par Adjustment	XXX		182,118	11,838			(11,838)		(11,838)		11,838				529	06/25/2043	1.A
31393C-7C-1	FNW 2003-W13 AF5		03/25/2024	Principal Reduction	XXX	4,127	4,127	4,003			95		95		4,127				29	10/01/2033	1.A
31393E-6L-8	FNW 2003-W14 1IO2		03/31/2024	IO Par Adjustment	XXX		65,544	2,376			(2,376)		(2,376)		2,376				130	09/25/2043	1.A
31393A-R3-3	FNW 2003-W4 5A		03/25/2024	Principal Reduction	XXX	4,504	4,504	4,594			(85)		(85)		4,504				27	10/25/2042	1.A
31393U-4M-2	FNW 2004-W1 1IO2		03/31/2024	IO Par Adjustment	XXX		58,831	1,140			(1,140)		(1,140)		1,140				52	11/24/2043	1.A
31394A-LV-6	FNW 2004-W10 A6		03/25/2024	Principal Reduction	XXX	5,557	5,557	6,245			(556)		(556)		5,557				45	08/25/2034	1.A
31394A-MQ-6	FNW 2004-W10 IO3		03/31/2024	IO Par Adjustment	XXX		35,213	248			(248)		(248)		248				2	08/01/2034	1.A
31394B-2B-9	FNW 2004-W15 2AF		03/25/2024	Principal Reduction	XXX	4,269	4,269	4,069			177		177		4,269				33	08/25/2044	1.A
31394B-2C-7	FNW 2004-W15 2AS		03/31/2024	IO Par Adjustment	XXX		5,934	1,079			(1,079)		(1,079)		1,079				6	08/25/2044	1.A
31393X-E3-7	FNW 2004-W3 IO2		03/31/2024	IO Par Adjustment	XXX		62,202	301			(301)		(301)		301				8	05/01/2034	1.A
31393X-WJ-2	FNW 2004-W3 PO		03/26/2024	Principal Reduction	XXX	3,931	3,931	3,693			124		124		3,931					05/25/2034	1.A
31393Y-Y3-3	FNW 2004-W6 I03		03/31/2024	IO Par Adjustment	XXX		266,430	1,395			(1,395)		(1,395)		1,395				65	07/25/2034	1.A
31394A-LJ-3	FNW 2004-W8 1AIO		03/31/2024	IO Par Adjustment	XXX		246,079	2,122			(2,122)		(2,122)		2,122				122	06/25/2044	1.A
31392U-ZA-5	FSPC T-48 AIO2		03/31/2024	IO Par Adjustment	XXX		161,278	1,260			(1,260)		(1,260)		1,260				56	07/25/2033	1.A
31393L-FP-3	FSPC T-54 4A		03/25/2024	Principal Reduction	XXX	4,195	4,195	4,311			(62)		(62)		4,195				26	02/25/2043	1.A
31394J-DB-0	FSPC T-57 2A1		03/25/2024	Principal Reduction	XXX	512	512	547			(32)		(32)		512				3	07/25/2043	1.A
31394P-PT-4	FSPC T-59 1AX		03/31/2024	IO Par Adjustment	XXX		35,980	461			(461)		(461)		461				6	10/01/2043	1.A
36179U-T9-3	G2 MA5976 3 ½%		03/20/2024	Principal Reduction	XXX	21	21	21			–		–		21				–	06/20/2049	1.A
36179U-3T-7	G2 MA6210 3 ½%		03/20/2024	Principal Reduction	XXX	112	112	118			(5)		(5)		112				1	10/20/2049	1.A
36179U-6L-1	G2 MA6275 3 ½%		03/20/2024	Principal Reduction	XXX	284	284	293			(8)		(8)		284				1	11/20/2049	1.A
36179V-HG-8	GNMA MA6531		03/20/2024	Principal Reduction	XXX	486	486	496			(9)		(9)		486				2	03/20/2050	1.A
38373Q-GV-7	GNR 2003-34 IA		03/31/2024	IO Par Adjustment	XXX		25,570	3,068			(3,068)		(3,068)		3,068				248	04/20/2033	1.A
38374G-6F-4	GNR 2004-46 S		03/31/2024	IO Par Adjustment	XXX		28,585	5,002			(5,002)		(5,002)		5,002				77	06/20/2034	1.A
38374J-VH-6	GNR 2004-83 AK		03/16/2024	Principal Reduction	XXX	798	798	1,061			(222)		(222)		798				–	10/16/2034	1.A
38374J-LG-9	GNR 2004-89 LS		03/16/2024	Principal Reduction	XXX	1,113	1,113	1,503			(288)		(288)		1,113				6	10/16/2034	1.A
38375J-SZ-9	GNR 2007-17 SI		03/31/2024	IO Par Adjustment	XXX		14,430	1,344			(1,344)		(1,344)		1,344				18	04/16/2037	1.A
38375K-AR-3	GNR 2007-26 SB		03/31/2024	IO Par Adjustment	XXX		45,335	4,647			(4,647)		(4,647)		4,647					05/20/2037	1.A
38375L-UY-4	GNR 2007-57 QA		03/31/2024	IO Par Adjustment	XXX		18,075	1,762			(1,762)		(1,762)		1,762				30	10/01/2037	1.A
38375J-HY-4	GNR 2007-6 SA		03/31/2024	IO Par Adjustment	XXX		27,637	3,489			(3,489)		(3,489)		3,489				85	02/01/2037	1.A
38375L-6N-5	GNR 2007-82 SA		03/31/2024	IO Par Adjustment	XXX		52,537	5,582			(5,582)		(5,582)		5,582				82	12/20/2027	1.A
38375P-CK-5	GNR 2008-01 PO		03/20/2024	Principal Reduction	XXX	362	362	324			10		10		362					05/20/2024	1.A
38375P-PS-4	GNR 2008-13 BF		03/20/2024	Principal Reduction	XXX	4,318	4,318	4,577			(222)		(222)		4,318				22	02/01/2028	1.A
38375P-RD-5	GNR 2008-13 SJ		03/20/2024	Principal Reduction	XXX	17,858	17,858	20,537			(2,340)		(2,340)		17,858				81	02/01/2038	1.A
38375P-FQ-9	GNR 2008-4 PE		03/20/2024	Principal Reduction	XXX	12,367	12,367	13,666			(1,110)		(1,110)		12,367				68	01/01/2038	1.A
38375D-CA-4	GNR 2008-60 SA		03/31/2024	IO Par Adjustment	XXX		44,394	5,105			(5,105)		(5,105)		5,105				104	07/01/2038	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38375X-M6-8	GNR 2008-66 SN		03/31/2024	IO Par Adjustment	XXX		12,491	1,093			(1,093)		(1,093)		1,093				12	08/20/2038	1.A
38376P-A7-5	GNR 2009-116 SJ		03/31/2024	IO Par Adjustment	XXX		59,755	5,938			(5,938)		(5,938)		5,938				100	12/01/2039	1.A
38375A-SD-7	GNR 2009-121 CI		03/31/2024	IO Par Adjustment	XXX		26,551	4,713			(4,713)		(4,713)		4,713				201	12/01/2039	1.A
38374X-XN-0	GNR 2009-24 WB		03/20/2024	Principal Reduction	XXX	1,285	1,285	1,372			(71)		(71)		1,285				9	03/20/2039	1.A
38374X-PX-7	GNR 2009-25 NA		03/20/2024	Principal Reduction	XXX	543	543	577			(26)		(26)		543				3	07/20/2035	1.A
38374U-XY-2	GNR 2009-42 BI		03/31/2024	IO Par Adjustment	XXX		6,979	1,326			(1,326)		(1,326)		1,326				74	06/01/2039	1.A
38374T-6A-7	GNR 2009-47 KS		03/31/2024	IO Par Adjustment	XXX		47,088	4,473			(4,473)		(4,473)		4,473				47	06/01/2039	1.A
38376F-RP-9	GNR 2009-66 TZ 6%		03/18/2024	Principal Reduction	XXX	1,653	1,653	1,948			(256)		(256)		1,653				14	03/16/2039	1.A
38373A-P4-2	GNR 2009-69 IN		03/31/2024	IO Par Adjustment	XXX		21,580	3,588			(3,588)		(3,588)		3,588				205	08/01/2039	1.A
38376C-KP-3	GNR 2009-75 IJ		03/31/2024	IO Par Adjustment	XXX		16,466	2,326			(2,326)		(2,326)		2,326				183	08/01/2039	1.A
38377M-HW-9	GNR 2010-133 SD		03/31/2024	IO Par Adjustment	XXX		4,856	777			(777)		(777)		777				5	10/16/2040	1.A
38376W-CP-8	GNR 2010-14 KS		03/31/2024	IO Par Adjustment	XXX		28,265	1,979			(1,979)		(1,979)		1,979				48	02/01/2040	1.A
38377R-WP-6	GNR 2010-166 PI		03/31/2024	IO Par Adjustment	XXX		26,021	3,228			(3,228)		(3,228)		3,228				204	04/16/2040	1.A
38376V-PU-5	GNR 2010-26 JI		03/31/2024	IO Par Adjustment	XXX		3,353	694			(694)		(694)		694				17	02/01/2040	1.A
38376W-S3-0	GNR 2010-35 DS		03/31/2024	IO Par Adjustment	XXX		90,058	13,959			(13,959)		(13,959)		13,959				36	03/20/2040	1.A
38375B-FJ-6	GNR 2010-H19 BI		03/31/2024	IO Par Adjustment	XXX		82,229	2,467			(2,467)		(2,467)		2,467				204	08/01/2060	1.A
38375B-HE-5	GNR 2010-H22 CI		03/31/2024	IO Par Adjustment	XXX		34,041	1,702			(1,702)		(1,702)		1,702				106	10/01/2060	1.A
38377Y-Q6-0	GNR 2011-139 MI		03/31/2024	IO Par Adjustment	XXX		33,792	2,059			(2,059)		(2,059)		2,059				252	12/16/2025	1.A
38378A-MF-5	GNR 2011-146 EI		03/31/2024	IO Par Adjustment	XXX		3,802	694			(694)		(694)		694				31	11/01/2041	1.A
38377Q-YA-9	GNR 2011-39 NI		03/31/2024	IO Par Adjustment	XXX		15,242	2,286			(2,286)		(2,286)		2,286				142	09/01/2039	1.A
38375B-KQ-4	GNR 2011-H07 FI		03/31/2024	IO Par Adjustment	XXX		978,322	25,375			(25,375)		(25,375)		25,375				2,158	02/01/2061	1.A
38375B-KT-8	GNR 2011-H08 CI		03/31/2024	IO Par Adjustment	XXX		1,103,528	18,622			(18,622)		(18,622)		18,622				2,480	02/01/2061	1.A
38375B-MD-1	GNR 2011-H15 AI		03/31/2024	IO Par Adjustment	XXX		41,647	963			(963)		(963)		963				73	06/01/2061	1.A
38375B-MY-5	GNR 2011-H20 AI		03/31/2024	IO Par Adjustment	XXX		2,070,461	39,792			(39,792)		(39,792)		39,792				3,845	09/01/2061	1.A
38375G-G5-4	GNR 2012-104 BI		03/31/2024	IO Par Adjustment	XXX		49,006	2,879			(2,879)		(2,879)		2,879				330	08/30/2025	1.A
38377X-4F-6	GNR 2012-136 PI		03/31/2024	IO Par Adjustment	XXX		115,950	6,305			(6,305)		(6,305)		6,305				613	02/20/2041	1.A
38378D-JU-0	GNR 2012-18 IA		03/31/2024	IO Par Adjustment	XXX		46,841	981			(981)		(981)		981				42	07/20/2039	1.A
38375B-RD-6	GNR 2012-H10 SI		03/31/2024	IO Par Adjustment	XXX		131,759	4,365			(4,365)		(4,365)		4,365				225	12/01/2061	1.A
38375B-SZ-6	GNR 2012-H13 FI		03/31/2024	IO Par Adjustment	XXX		1,669,110	62,592			(62,592)		(62,592)		62,592				4,123	05/01/2062	1.A
38375B-XW-7	GNR 2012-H23 WI		03/31/2024	IO Par Adjustment	XXX		70,952	1,862			(1,862)		(1,862)		1,862				206	10/01/2062	1.A
38375B-ZP-0	GNR 2012-H29 AI		03/31/2024	IO Par Adjustment	XXX		779,327	17,291			(17,291)		(17,291)		17,291				1,555	10/01/2062	1.A
38375B-ZR-6	GNR 2012-H29 FI		03/31/2024	IO Par Adjustment	XXX		779,327	17,291			(17,291)		(17,291)		17,291				1,555	10/01/2062	1.A
38378W-FK-4	GNR 2013-114 NS		03/31/2024	IO Par Adjustment	XXX		50,121	4,511			(4,511)		(4,511)		4,511				58	08/01/2043	1.A
38378W-S2-0	GNR 2013-129 AS		03/31/2024	IO Par Adjustment	XXX		69,903	6,379			(6,379)		(6,379)		6,379				81	10/01/2039	1.A
38378W-Y4-9	GNR 2013-129 SN		03/31/2024	IO Par Adjustment	XXX		126,671	10,569			(10,569)		(10,569)		10,569				166	09/20/2043	1.A
38378F-VC-1	GNR 2013-14 IO		03/31/2024	IO Par Adjustment	XXX		2,758	335			(335)		(335)		335				17	12/01/2042	1.A
38378U-ZL-4	GNR 2013-152		03/31/2024	IO Par Adjustment	XXX		12,586	2,391			(2,391)		(2,391)		2,391				119	09/01/2043	1.A
38378U-YN-1	GNR 2013-152 TS		03/31/2024	IO Par Adjustment	XXX		49,250	4,248			(4,248)		(4,248)		4,248				61	06/01/2043	1.A
38378P-YE-2	GNR 2013-183 JI		03/31/2024	IO Par Adjustment	XXX		89,731	5,776			(5,776)		(5,776)		5,776				651	02/01/2043	1.A
38378J-L2-6	GNR 2013-34 HI		03/31/2024	IO Par Adjustment	XXX		21,371	3,753			(3,753)		(3,753)		3,753				162	03/01/2043	1.A
38378M-RH-0	GNR 2013-54 JI		03/31/2024	IO Par Adjustment	XXX		1,557	189			(189)		(189)		189				9	03/01/2043	1.A
38378T-WD-8	GNR 2013-86 MI		03/31/2024	IO Par Adjustment	XXX		7,109	1,306			(1,306)		(1,306)		1,306				57	01/01/2038	1.A
38378V-UJ-2	GNR 2013-99 VS		03/31/2024	IO Par Adjustment	XXX		184,866	16,407			(16,407)		(16,407)		16,407				242	07/16/2043	1.A
38375B-P2-2	GNR 2013-H08 BI		03/31/2024	IO Par Adjustment	XXX		44,098	2,122			(2,122)		(2,122)		2,122				82	03/01/2063	1.A
38375B-3X-8	GNR 2013-H14 XI		03/31/2024	IO Par Adjustment	XXX		38,731	944			(944)		(944)		944				99	03/01/2063	1.A
38375B-4X-7	GNR 2013-H16 AI		03/31/2024	IO Par Adjustment	XXX		30,033	638			(638)		(638)		638				67	07/01/2063	1.A
38375B-7Q-9	GNR 2013-H18 JI		03/31/2024	IO Par Adjustment	XXX		61,891	1,160			(1,160)		(1,160)		1,160				120	08/01/2063	1.A
38375U-BN-9	GNR 2013-H24 AI		03/31/2024	IO Par Adjustment	XXX		31,752	566			(566)		(566)		566				70	09/01/2063	1.A
38379E-UV-2	GNR 2014-122 IN		03/31/2024	IO Par Adjustment	XXX		45,226	4,501			(4,501)		(4,501)		4,501				285	10/20/2042	1.A
38379G-KD-8	GNR 2014-129 PI		03/31/2024	IO Par Adjustment	XXX		87,279	5,946			(5,946)		(5,946)		5,946				544	09/01/2029	1.A
38379E-W9-9	GNR 2014-132 IO		03/31/2024	IO Par Adjustment	XXX		14,285	2,705			(2,705)		(2,705)		2,705				113	09/01/2044	1.A
38379A-VC-1	GNR 2014-44 IE		03/31/2024	IO Par Adjustment	XXX		192,900	8,078			(8,078)		(8,078)		8,078				974	07/01/2028	1.A
38379B-RQ-3	GNR 2014-58 SG		03/31/2024	IO Par Adjustment	XXX		36,455	5,787			(5,787)		(5,787)		5,787				10	04/16/2044	1.A
38379B-CP-1	GNR 2014-63 PI		03/31/2024	IO Par Adjustment	XXX		134,366	10,581			(10,581)		(10,581)		10,581				972	07/01/2043	1.A
38379C-AE-6	GNR 2014-68 ID		03/31/2024	IO Par Adjustment	XXX		17,013	2,701			(2,701)		(2,701)		2,701				146	02/16/2040	1.A
38379B-6K-9	GNR 2014-76 SA		03/31/2024	IO Par Adjustment	XXX		23,726	1,409			(1,409)		(1,409)		1,409				6	01/01/2040	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38379D-DH-4	GNR 2014-99 SP		03/31/2024	IO Par Adjustment	XXX		50,078	3,255			(3,255)		(3,255)		3,255				15	07/01/2044	1.A
38375U-JB-7	GNR 2014-H07 ZI		03/31/2024	IO Par Adjustment	XXX		241,780	5,893			(5,893)		(5,893)		5,893				531	05/01/2064	1.A
38375U-FW-5	GNR 2014-H09 FI		03/31/2024	IO Par Adjustment	XXX		2,366,199	39,930			(39,930)		(39,930)		39,930				4,612	01/01/2064	1.A
38375U-KW-9	GNR 2014-H11 CI		03/31/2024	IO Par Adjustment	XXX		257,791	7,895			(7,895)		(7,895)		7,895				639	06/01/2064	1.A
38375U-LB-4	GNR 2014-H13 BI		03/31/2024	IO Par Adjustment	XXX		346,029	6,272			(6,272)		(6,272)		6,272				716	05/01/2064	1.A
38375U-MU-1	GNR 2014-H14 EI		03/31/2024	IO Par Adjustment	XXX		548,158	10,706			(10,706)		(10,706)		10,706				1,298	07/01/2064	1.A
38375U-SD-3	GNR 2014-H22 DI		03/31/2024	IO Par Adjustment	XXX		40,254	2,315			(2,315)		(2,315)		2,315				72	11/01/2064	1.A
38375U-RJ-1	GNR 2014-H24 BI		03/31/2024	IO Par Adjustment	XXX		37,865	1,207			(1,207)		(1,207)		1,207				132	11/01/2064	1.A
38375U-SS-0	GNR 2014-H25 BI		03/31/2024	IO Par Adjustment	XXX		35,428	1,063			(1,063)		(1,063)		1,063				124	12/01/2064	1.A
38379M-NK-6	GNR 2015-111 IM		03/31/2024	IO Par Adjustment	XXX		25,134	3,849			(3,849)		(3,849)		3,849				164	08/01/2045	1.A
38379M-NF-7	GNR 2015-111 SN		03/31/2024	IO Par Adjustment	XXX		25,983	2,663			(2,663)		(2,663)		2,663				32	08/01/2045	1.A
38379M-VJ-0	GNR 2015-119 SN		03/31/2024	IO Par Adjustment	XXX		30,794	3,426			(3,426)		(3,426)		3,426				40	08/20/2045	1.A
38379Q-J2-2	GNR 2015-148 HI		03/31/2024	IO Par Adjustment	XXX		99,170	5,826			(5,826)		(5,826)		5,826				710	03/20/2043	1.A
38379F-E4-7	GNR 2015-165 IC		03/31/2024	IO Par Adjustment	XXX		26,428	1,553			(1,553)		(1,553)		1,553				142	07/16/2041	1.A
38379F-Y6-0	GNR 2015-168 IG		03/31/2024	IO Par Adjustment	XXX		1,535	175			(175)		(175)		175				9	03/01/2043	1.A
38379J-VP-3	GNR 2015-24 CI		03/31/2024	IO Par Adjustment	XXX		10,765	1,675			(1,675)		(1,675)		1,675				52	02/01/2045	1.A
38379L-7E-0	GNR 2015-65 LI		03/31/2024	IO Par Adjustment	XXX		12,725	2,004			(2,004)		(2,004)		2,004				86	03/01/2045	1.A
38379P-XT-9	GNR 2015-69 XI		03/31/2024	IO Par Adjustment	XXX		36,316	5,629			(5,629)		(5,629)		5,629				195	03/01/2045	1.A
38379L-2C-9	GNR 2015-79 MI		03/31/2024	IO Par Adjustment	XXX		44,843	4,351			(4,351)		(4,351)		4,351				256	05/01/2044	1.A
38379N-BJ-0	GNR 2015-80 IK		03/31/2024	IO Par Adjustment	XXX		118,292	10,351			(10,351)		(10,351)		10,351				616	10/01/2042	1.A
38379P-4V-6	GNR 2015-89 LI		03/31/2024	IO Par Adjustment	XXX		6,995	1,364			(1,364)		(1,364)		1,364				56	12/01/2044	1.A
38379M-BS-2	GNR 2015-96 JI		03/31/2024	IO Par Adjustment	XXX		54,990	11,685			(11,685)		(11,685)		11,685				499	04/01/2045	1.A
38375U-SV-3	GNR 2015-H01 BI		03/31/2024	IO Par Adjustment	XXX		119,280	3,541			(3,541)		(3,541)		3,541				286	01/01/2065	1.A
38375U-VZ-0	GNR 2015-H09 BI		03/31/2024	IO Par Adjustment	XXX		18,513	567			(567)		(567)		567				40	03/01/2065	1.A
38376R-AF-3	GNR 2015-H10 CI		03/31/2024	IO Par Adjustment	XXX		833,936	30,230			(30,230)		(30,230)		30,230				2,665	04/01/2065	1.A
38376R-AJ-5	GNR 2015-H10 EI		03/31/2024	IO Par Adjustment	XXX		852,364	22,641			(22,641)		(22,641)		22,641				1,913	04/01/2065	1.A
38376R-CE-4	GNR 2015-H14 BI		03/31/2024	IO Par Adjustment	XXX		2,420,615	53,707			(53,707)		(53,707)		53,707				5,741	05/01/2065	1.A
38376R-DF-0	GNR 2015-H15 JI		03/31/2024	IO Par Adjustment	XXX		40,478	1,720			(1,720)		(1,720)		1,720				153	06/01/2065	1.A
38376R-EE-2	GNR 2015-H17 CI		03/31/2024	IO Par Adjustment	XXX		1,160,177	26,467			(26,467)		(26,467)		26,467				2,486	06/01/2065	1.A
38376R-EX-0	GNR 2015-H18 IA		03/31/2024	IO Par Adjustment	XXX		19,220	589			(589)		(589)		589				63	06/01/2065	1.A
38376R-FF-8	GNR 2015-H20 AI		03/31/2024	IO Par Adjustment	XXX		19,895	690			(690)		(690)		690				54	08/01/2065	1.A
38376R-GQ-3	GNR 2015-H22 EI		03/31/2024	IO Par Adjustment	XXX		1,016,952	24,788			(24,788)		(24,788)		24,788				2,489	08/01/2065	1.A
38376R-HE-9	GNR 2015-H23 BI		03/31/2024	IO Par Adjustment	XXX		21,938	679			(679)		(679)		679				60	09/01/2065	1.A
38376R-HT-6	GNR 2015-H24 BI		03/31/2024	IO Par Adjustment	XXX		50,221	847			(847)		(847)		847				138	08/01/2065	1.A
38376R-JD-9	GNR 2015-H25 AI		03/31/2024	IO Par Adjustment	XXX		39,444	1,183			(1,183)		(1,183)		1,183				118	09/01/2065	1.A
38376R-JK-3	GNR 2015-H25 EI		03/31/2024	IO Par Adjustment	XXX		19,395	752			(752)		(752)		752				59	10/01/2065	1.A
38376R-KB-1	GNR 2015-H26 GI		03/31/2024	IO Par Adjustment	XXX		26,713	935			(935)		(935)		935				79	10/01/2065	1.A
38376R-MU-7	GNR 2015-H32 JI		03/31/2024	IO Par Adjustment	XXX		536,701	18,365			(18,365)		(18,365)		18,365				1,594	11/01/2065	1.A
38380A-PE-1	GNR 2016-117 WI		03/31/2024	IO Par Adjustment	XXX		34,266	4,583			(4,583)		(4,583)		4,583				164	06/01/2046	1.A
38380A-M8-7	GNR 2016-135 IJ		03/31/2024	IO Par Adjustment	XXX		10,967	1,686			(1,686)		(1,686)		1,686				59	10/01/2046	1.A
38380A-J2-4	GNR 2016-135 IO		03/31/2024	IO Par Adjustment	XXX		58,539	8,049			(8,049)		(8,049)		8,049				387	08/01/2045	1.A
38380A-Z7-5	GNR 2016-147 SE		03/31/2024	IO Par Adjustment	XXX		12,897	2,273			(2,273)		(2,273)		2,273				14	10/20/2046	1.A
38379V-UJ-1	GNR 2016-27 IA		03/31/2024	IO Par Adjustment	XXX		14,239	1,762			(1,762)		(1,762)		1,762				94	06/01/2045	1.A
38379V-H5-6	GNR 2016-33 KS		03/18/2024	Principal Reduction	XXX	2,770	2,770	3,143			(332)		(332)		2,770					05/16/2041	1.A
38379V-6K-5	GNR 2016-42 IO		03/31/2024	IO Par Adjustment	XXX		64,230	12,324			(12,324)		(12,324)		12,324				527	02/01/2046	1.A
38379W-GR-7	GNR 2016-49 TI		03/31/2024	IO Par Adjustment	XXX		474,537	1,001			(1,001)		(1,001)		1,001				40	04/20/2046	1.A
38379T-TM-1	GNR 2016-5 IC		03/31/2024	IO Par Adjustment	XXX		–													05/01/2045	1.A
38379Y-FD-5	GNR 2016-75 EI		03/31/2024	IO Par Adjustment	XXX		3,365	476			(476)		(476)		476				20	08/01/2045	1.A
38379Y-FF-0	GNR 2016-75 LI		03/31/2024	IO Par Adjustment	XXX		21,557	3,692			(3,692)		(3,692)		3,692				235	01/01/2040	1.A
38379X-TP-5	GNR 2016-88 S		03/31/2024	IO Par Adjustment	XXX		20,335	2,033			(2,033)		(2,033)		2,033				26	01/01/2046	1.A
38376R-VQ-6	GNR 2016-H13 MI		03/31/2024	IO Par Adjustment	XXX		105,336	2,699			(2,699)		(2,699)		2,699				209	06/01/2066	1.A
38376R-WA-0	GNR 2016-H14 IO		03/31/2024	IO Par Adjustment	XXX		61,400	1,880			(1,880)		(1,880)		1,880				171	06/01/2066	1.A
38376R-YE-0	GNR 2016-H20 AI		03/31/2024	IO Par Adjustment	XXX		234,240	9,809			(9,809)		(9,809)		9,809				211	09/01/2066	1.A
38376R-C7-9	GNR 2016-H22 IO		03/31/2024	IO Par Adjustment	XXX		31,315	979			(979)		(979)		979				83	10/01/2066	1.A
38376R-F3-5	GNR 2016-H24 CI		03/31/2024	IO Par Adjustment	XXX		95,725	2,932			(2,932)		(2,932)		2,932				238	10/01/2066	1.A
38380F-YF-7	GNR 2017-115 PI		03/31/2024	IO Par Adjustment	XXX		6,069	1,001			(1,001)		(1,001)		1,001				51	02/01/2047	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38380G-SQ-8	GNR 2017-120 IJ		03/31/2024	IO Par Adjustment	XXX		34,785	4,739			(4,739)		(4,739)		4,739				219	04/01/2047	1.A
38380T-2Z-8	GNR 2017-125 IO		03/31/2024	IO Par Adjustment	XXX		40,831	6,559			(6,559)		(6,559)		6,559				171	04/01/2046	1.A
38380G-GV-0	GNR 2017-130 YI		03/31/2024	IO Par Adjustment	XXX		14,808	1,777			(1,777)		(1,777)		1,777				95	04/01/2045	1.A
38380H-BY-7	GNR 2017-133 BI		03/31/2024	IO Par Adjustment	XXX		28,163	5,228			(5,228)		(5,228)		5,228				198	09/01/2047	1.A
38380H-FK-3	GNR 2017-139 BI		03/31/2024	IO Par Adjustment	XXX		8,719	1,918			(1,918)		(1,918)		1,918				66	09/01/2047	1.A
38380K-PS-8	GNR 2017-163 ID		03/31/2024	IO Par Adjustment	XXX		18,244	3,825			(3,825)		(3,825)		3,825				139	12/01/2043	1.A
38380K-BM-6	GNR 2017-174 IC		03/31/2024	IO Par Adjustment	XXX		21,261	3,800			(3,800)		(3,800)		3,800				196	02/01/2047	1.A
38380T-4Y-9	GNR 2017-186 IO		03/31/2024	IO Par Adjustment	XXX		13,109	2,003			(2,003)		(2,003)		2,003				69	04/01/2047	1.A
38380C-4U-4	GNR 2017-26 EI		03/31/2024	IO Par Adjustment	XXX		118,114	11,221			(11,221)		(11,221)		11,221				950	02/01/2040	1.A
38376U-EA-3	GNR 2017-45 IM		03/31/2024	IO Par Adjustment	XXX		123,168	7,178			(7,178)		(7,178)		7,178				844	10/01/2044	1.A
38376U-PF-0	GNR 2017-52 DI		03/31/2024	IO Par Adjustment	XXX		74,332	14,866			(14,866)		(14,866)		14,866				665	04/01/2037	1.A
38380F-SF-4	GNR 2017-88 IO		03/31/2024	IO Par Adjustment	XXX		73,734	11,613			(11,613)		(11,613)		11,613				470	05/01/2047	1.A
38380F-RT-5	GNR 2017-88 SA		03/31/2024	IO Par Adjustment	XXX		25,572	2,717			(2,717)		(2,717)		2,717				31	06/20/2047	1.A
38380C-7M-9	GNR 2017-98 PI		03/31/2024	IO Par Adjustment	XXX		10,659	1,412			(1,412)		(1,412)		1,412				61	06/01/2047	1.A
38376R-U3-8	GNR 2017-H05 AI		03/31/2024	IO Par Adjustment	XXX		87,308	3,492			(3,492)		(3,492)		3,492				110	01/01/2067	1.A
38376R-V9-4	GNR 2017-H06 DI		03/31/2024	IO Par Adjustment	XXX		286,709	9,318			(9,318)		(9,318)		9,318				739	02/01/2067	1.A
38375U-YV-6	GNR 2017-H09 BI		03/31/2024	IO Par Adjustment	XXX		42,772	1,751			(1,751)		(1,751)		1,751				9	04/01/2067	1.A
38375U-ZE-3	GNR 2017-H09 DI		03/31/2024	IO Par Adjustment	XXX		29,800	1,266			(1,266)		(1,266)		1,266				70	03/01/2067	1.A
38376R-5T-9	GNR 2017-H14 XI		03/31/2024	IO Par Adjustment	XXX		69,407	2,559			(2,559)		(2,559)		2,559				76	06/01/2067	1.A
38375U-D8-0	GNR 2017-H16 BI		03/31/2024	IO Par Adjustment	XXX		61,756	5,404			(5,404)		(5,404)		5,404				44	08/20/2067	1.A
38375U-F3-9	GNR 2017-H16 CI		03/31/2024	IO Par Adjustment	XXX		1,015,385	30,462			(30,462)		(30,462)		30,462				2,310	07/01/2067	1.A
38376R-6P-6	GNR 2017-H18 DI		03/31/2024	IO Par Adjustment	XXX		146,576	7,237			(7,237)		(7,237)		7,237				54	09/01/2067	1.A
38375U-J7-6	GNR 2017-H19 AI		03/31/2024	IO Par Adjustment	XXX		2,221,858	59,365			(59,365)		(59,365)		59,365				5,567	08/01/2067	1.A
38375U-S8-4	GNR 2017-H23 KI		03/31/2024	IO Par Adjustment	XXX		327,774	10,653			(10,653)		(10,653)		10,653				986	11/01/2067	1.A
38380Y-VP-7	GNR 2018-120 IL		03/31/2024	IO Par Adjustment	XXX		34,366	5,284			(5,284)		(5,284)		5,284				202	04/01/2048	1.A
38380Y-YA-7	GNR 2018-127 IC		03/31/2024	IO Par Adjustment	XXX		40,262	8,153			(8,153)		(8,153)		8,153				326	10/01/2044	1.A
38381A-UG-9	GNR 2018-154 AI		03/31/2024	IO Par Adjustment	XXX		36,188	7,894			(7,894)		(7,894)		7,894				284	11/20/2048	1.A
38380K-2D-6	GNR 2018-21 AI		03/31/2024	IO Par Adjustment	XXX		1,194	167			(167)		(167)		167				6	02/01/2048	1.A
38380W-YL-7	GNR 2018-64 IY		03/31/2024	IO Par Adjustment	XXX		100,004	2,063			(2,063)		(2,063)		2,063				106	08/01/2039	1.A
38380X-WW-3	GNR 2018-91 IO		03/31/2024	IO Par Adjustment	XXX		18,242	1,870			(1,870)		(1,870)		1,870				101	07/01/2048	1.A
38380X-WX-1	GNR 2018-91 SC		03/20/2024	Principal Reduction	XXX	10,122	10,122	13,260			(3,138)		(3,138)		10,122				58	07/01/2048	1.A
38375U-3T-5	GNR 2018-H01 CI		03/31/2024	IO Par Adjustment	XXX		73,646	2,969			(2,969)		(2,969)		2,969				226	01/01/2068	1.A
38375U-4J-6	GNR 2018-H01 KI		03/31/2024	IO Par Adjustment	XXX		124,935	5,036			(5,036)		(5,036)		5,036				458	01/01/2068	1.A
38375U-6E-5	GNR 2018-H02 HI		03/31/2024	IO Par Adjustment	XXX		33,443	1,547			(1,547)		(1,547)		1,547				60	01/01/2068	1.A
38380V-NU-1	GNR 2018-H04 AI		03/31/2024	IO Par Adjustment	XXX		1,143,141	42,110			(42,110)		(42,110)		42,110				3,562	03/01/2068	1.A
38380V-PD-7	GNR 2018-H04 GI		03/31/2024	IO Par Adjustment	XXX		1,859,596	61,890			(61,890)		(61,890)		61,890				6,239	02/01/2068	1.A
38380V-PM-7	GNR 2018-H04 MI		03/31/2024	IO Par Adjustment	XXX		1,331,399	47,639			(47,639)		(47,639)		47,639				3,869	03/01/2068	1.A
38380L-BP-7	GNR 2018-H06 HI		03/31/2024	IO Par Adjustment	XXX		42,586	1,624			(1,624)		(1,624)		1,624				131	04/01/2068	1.A
38380L-CG-6	GNR 2018-H07 BI		03/31/2024	IO Par Adjustment	XXX		1,143,057	36,614			(36,614)		(36,614)		36,614				2,949	03/01/2068	1.A
38380L-CJ-0	GNR 2018-H07 CI		03/31/2024	IO Par Adjustment	XXX		2,161,688	66,202			(66,202)		(66,202)		66,202				5,683	05/01/2068	1.A
38380L-DC-4	GNR 2018-H08 AI		03/31/2024	IO Par Adjustment	XXX		1,412,403	39,724			(39,724)		(39,724)		39,724				3,757	11/01/2065	1.A
38380L-NF-6	GNR 2018-H20 BI		03/31/2024	IO Par Adjustment	XXX		754,473	31,594			(31,594)		(31,594)		31,594				320	06/01/2068	1.A
38380L-NH-2	GNR 2018-H20 CI		03/31/2024	IO Par Adjustment	XXX		369,387	14,833			(14,833)		(14,833)		14,833				218	10/01/2068	1.A
38381X-ZK-5	GNR 2019-108 NI		03/31/2024	IO Par Adjustment	XXX		1,951	296			(296)		(296)		296				13	08/01/2049	1.A
38382A-4Q-5	GNR 2019-136 CI		03/31/2024	IO Par Adjustment	XXX		12,491	2,498			(2,498)		(2,498)		2,498				101	06/01/2046	1.A
38382B-YJ-6	GNR 2019-152 DI		03/31/2024	IO Par Adjustment	XXX		22,693	2,305			(2,305)		(2,305)		2,305				118	09/01/2049	1.A
38382B-UQ-4	GNR 2019-153 EI		03/31/2024	IO Par Adjustment	XXX		28,402	4,793			(4,793)		(4,793)		4,793				177	12/01/2049	1.A
38381W-EU-8	GNR 2019-17 IG		03/31/2024	IO Par Adjustment	XXX		159,820	1,798			(1,798)		(1,798)		1,798				79	04/16/2041	1.A
38381R-4C-0	GNR 2019-38 BI		03/31/2024	IO Par Adjustment	XXX		3,797	637			(637)		(637)		637				29	08/01/2048	1.A
38381R-2R-9	GNR 2019-38 IQ		03/31/2024	IO Par Adjustment	XXX		13,578	1,748			(1,748)		(1,748)		1,748				126	05/01/2048	1.A
38381T-H7-3	GNR 2019-42 EI		03/31/2024	IO Par Adjustment	XXX		3,252	512			(512)		(512)		512				22	04/01/2049	1.A
38381W-RG-5	GNR 2019-69 KI		03/31/2024	IO Par Adjustment	XXX		58,202	7,603			(7,603)		(7,603)		7,603				477	09/01/2048	1.A
38381V-3K-4	GNR 2019-70 PI		03/31/2024	IO Par Adjustment	XXX		33,193	4,481			(4,481)		(4,481)		4,481				291	05/01/2048	1.A
38381W-EW-4	GNR 2019-71 IH		03/31/2024	IO Par Adjustment	XXX		80,590	1,209			(1,209)		(1,209)		1,209				47	12/16/2039	1.A
38381W-LT-3	GNR 2019-72 AI		03/31/2024	IO Par Adjustment	XXX		2,245	327			(327)		(327)		327				11	06/01/2049	1.A
38381V-6G-0	GNR 2019-82 EI		03/31/2024	IO Par Adjustment	XXX		40,254	7,095			(7,095)		(7,095)		7,095				299	04/01/2049	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38381X-AY-2	GNR 2019-83 IO		03/31/2024	IO Par Adjustment	XXX		34,412	6,495			(6,495)		(6,495)		6,495				262	06/01/2049	1.A
38381W-J3-3	GNR 2019-86 DI		03/31/2024	IO Par Adjustment	XXX		5,110	792			(792)		(792)		792				30	03/01/2049	1.A
38381W-G9-3	GNR 2019-86 ID		03/31/2024	IO Par Adjustment	XXX		5,110	805			(805)		(805)		805				30	03/01/2049	1.A
38381Y-EC-4	GNR 2019-98 SC		03/31/2024	IO Par Adjustment	XXX		20,668	2,015			(2,015)		(2,015)		2,015				22	08/20/2049	1.A
38380L-YV-9	GNR 2019-H14 CI		03/31/2024	IO Par Adjustment	XXX		477,849	18,143			(18,143)		(18,143)		18,143				94	07/01/2069	1.A
38382H-KF-6	GNR 2020-112 BS		03/31/2024	IO Par Adjustment	XXX		16,101	1,892			(1,892)		(1,892)		1,892				26	08/20/2050	1.A
38382H-KW-9	GNR 2020-112 LS		03/31/2024	IO Par Adjustment	XXX		42,680	6,562			(6,562)		(6,562)		6,562				62	08/01/2050	1.A
38382J-ZW-9	GNR 2020-129 IG		03/31/2024	IO Par Adjustment	XXX		14,380	1,770			(1,770)		(1,770)		1,770				84	09/16/2050	1.A
38382J-QC-3	GNR 2020-142 JT		03/31/2024	IO Par Adjustment	XXX		19,449	462			(462)		(462)		462				17	02/16/2041	1.A
38382K-J2-0	GNR 2020-160 LS		03/31/2024	IO Par Adjustment	XXX		12,207	1,907			(1,907)		(1,907)		1,907				13	10/01/2050	1.A
38382K-HQ-9	GNR 2020-163 IA		03/31/2024	IO Par Adjustment	XXX		12,493	1,819			(1,819)		(1,819)		1,819				86	05/01/2049	1.A
38382L-EK-3	GNR 2020-164 BI		03/31/2024	IO Par Adjustment	XXX		4,843	754			(754)		(754)		754				32	01/01/2050	1.A
38382L-D2-4	GNR 2020-187 SB		03/31/2024	IO Par Adjustment	XXX		18,359	2,295			(2,295)		(2,295)		2,295				27	12/20/2050	1.A
38382L-2E-0	GNR 2020-188 LS		03/31/2024	IO Par Adjustment	XXX		79,245	11,094			(11,094)		(11,094)		11,094				118	11/20/2050	1.A
38382M-CF-4	GNR 2020-189 SQ		03/31/2024	IO Par Adjustment	XXX		9,081	1,112			(1,112)		(1,112)		1,112				11	12/20/2050	1.A
38382D-JY-6	GNR 2020-21 TM		03/31/2024	IO Par Adjustment	XXX		72,500	2,220			(2,220)		(2,220)		2,220				91	06/20/2040	1.A
38382E-DP-9	GNR 2020-47 MI		03/31/2024	IO Par Adjustment	XXX		25,671	3,587			(3,587)		(3,587)		3,587				140	04/20/2050	1.A
38382E-LB-1	GNR 2020-59 DI		03/31/2024	IO Par Adjustment	XXX		65,103	4,801			(4,801)		(4,801)		4,801				274	05/01/2045	1.A
38382F-ES-9	GNR 2020-62 BI		03/31/2024	IO Par Adjustment	XXX		107,426	20,612			(20,612)		(20,612)		20,612				731	05/01/2050	1.A
38382F-FG-4	GNR 2020-62 IN		03/31/2024	IO Par Adjustment	XXX		59,606	12,033			(12,033)		(12,033)		12,033				557	04/01/2049	1.A
38382F-Y6-5	GNR 2020-78 IL		03/31/2024	IO Par Adjustment	XXX		214,264	9,508			(9,508)		(9,508)		9,508				436	04/01/2050	1.A
38382F-Z2-3	GNR 2020-78 QI		03/31/2024	IO Par Adjustment	XXX		126,318	12,316			(12,316)		(12,316)		12,316				663	09/01/2046	1.A
38382F-VU-5	GNR 2020-85 BI		03/31/2024	IO Par Adjustment	XXX		85,609	8,347			(8,347)		(8,347)		8,347				420	10/01/2046	1.A
38382G-K5-0	GNR 2020-96 CI		03/31/2024	IO Par Adjustment	XXX		19,094	764			(764)		(764)		764				34	07/01/2048	1.A
38382G-N7-3	GNR 2020-96 TM		03/31/2024	IO Par Adjustment	XXX		36,935	1,316			(1,316)		(1,316)		1,316				43	09/20/2040	1.A
38382G-YS-5	GNR 2020-97 IX		03/31/2024	IO Par Adjustment	XXX		79,468	13,013			(13,013)		(13,013)		13,013				284	04/20/2049	1.A
38382G-TV-4	GNR 2020-98 KI		03/31/2024	IO Par Adjustment	XXX		17,005	2,423			(2,423)		(2,423)		2,423				126	07/20/2050	1.A
38380Q-AA-0	GNR 2020-H09 AI		03/31/2024	IO Par Adjustment	XXX		15,349	825			(825)		(825)		825				1	05/01/2070	1.A
38380Q-SE-3	GNR 2020-H22 MI		03/31/2024	IO Par Adjustment	XXX		15,300	822			(822)		(822)		822				1	12/01/2070	1.A
38382M-M9-7	GNR 2021-1 QS		03/31/2024	IO Par Adjustment	XXX		21,128	2,456			(2,456)		(2,456)		2,456				30	01/01/2051	1.A
38382M-N2-1	GNR 2021-1 SH		03/31/2024	IO Par Adjustment	XXX		22,174	2,605			(2,605)		(2,605)		2,605				28	01/01/2051	1.A
38382W-EM-5	GNR 2021-117 HI		03/31/2024	IO Par Adjustment	XXX		25,519	4,019			(4,019)		(4,019)		4,019				134	07/01/2051	1.A
38382X-BS-3	GNR 2021-149 SN		03/20/2024	Principal Reduction	XXX	13,332	13,332	13,065			239		239		13,332					08/01/2051	1.A
38383A-AK-0	GNR 2021-165 BI		03/31/2024	IO Par Adjustment	XXX		59,411	6,610			(6,610)		(6,610)		6,610				241	09/20/2051	1.A
38382Q-G8-7	GNR 2021-78 MI		03/31/2024	IO Par Adjustment	XXX		21,413	3,868			(3,868)		(3,868)		3,868				151	05/01/2051	1.A
38382T-BW-3	GNR 2021-78 QI		03/31/2024	IO Par Adjustment	XXX		77,007	11,551			(11,551)		(11,551)		11,551				616	05/20/2034	1.A
38382Q-H2-9	GNR 2021-78 WI		03/31/2024	IO Par Adjustment	XXX		19,817	3,022			(3,022)		(3,022)		3,022				162	05/01/2051	1.A
38382U-TU-5	GNR 2021-96 AI		03/31/2024	IO Par Adjustment	XXX		26,974	4,147			(4,147)		(4,147)		4,147				164	06/01/2025	1.A
38382T-F5-8	GNR 2021-98 HI		03/31/2024	IO Par Adjustment	XXX		55,893	8,873			(8,873)		(8,873)		8,873				379	06/01/2051	1.A
38382T-H9-8	GNR 2021-98 SQ		03/31/2024	IO Par Adjustment	XXX		59,263	7,186			(7,186)		(7,186)		7,186				104	06/20/2051	1.A
38380Q-YD-8	GNR 2021-H03 IO		03/31/2024	IO Par Adjustment	XXX		142,807	714			(714)		(714)		714					04/01/2070	1.A
38382Y-HY-2	GNR 2021-H19 CI		03/31/2024	IO Par Adjustment	XXX		341,941	4,274			(4,274)		(4,274)		4,274				254	06/01/2066	1.A
38383T-KJ-1	GNR 2022-105 SB		03/31/2024	IO Par Adjustment	XXX		152,096	13,403			(13,403)		(13,403)		13,403				165	06/20/2052	1.A
38383T-5J-8	GNR 2022-124 BI		03/31/2024	IO Par Adjustment	XXX		75,154	11,696			(11,696)		(11,696)		11,696				562	09/01/2049	1.A
38383U-A8-3	GNR 2022-137		03/31/2024	IO Par Adjustment	XXX		25,108	7,972			(7,972)		(7,972)		7,972				78	08/20/2052	1.A
38383G-XU-0	GNR 2022-18 DI		03/31/2024	IO Par Adjustment	XXX		119,817	9,660			(9,660)		(9,660)		9,660				708	10/01/2029	1.A
38383L-BT-6	GNR 2022-190 T		03/31/2024	IO Par Adjustment	XXX		29,222	1,059			(1,059)		(1,059)		1,059				48	12/01/2048	1.A
38383L-AX-8	GNR 2022-190 TE		03/31/2024	IO Par Adjustment	XXX		16,432	565			(565)		(565)		565				24	11/01/2048	1.A
38383L-EM-8	GNR 2022-197 CO		03/20/2024	Principal Reduction	XXX	70,419	70,419	53,078			16,681		16,681		70,419					11/01/2052	1.A
38383L-VZ-0	GNR 2022-215 TI		03/31/2024	IO Par Adjustment	XXX		54,711	2,154			(2,154)		(2,154)		2,154				93	07/01/2049	1.A
38383M-MF-2	GNR 2022-23 UI		03/31/2024	IO Par Adjustment	XXX		119,115	23,153			(23,153)		(23,153)		23,153				842	02/01/2052	1.A
38383G-7D-7	GNR 2022-25 QI		03/31/2024	IO Par Adjustment	XXX		8,254	867			(867)		(867)		867				35	02/01/2052	1.A
38383M-X4-5	GNR 2022-47 IA		03/31/2024	IO Par Adjustment	XXX		46,716	3,621			(3,621)		(3,621)		3,621				268	01/20/2036	1.A
38383M-B7-2	GNR 2022-56 JI		03/31/2024	IO Par Adjustment	XXX		41,491	6,846			(6,846)		(6,846)		6,846				254	03/01/2052	1.A
38383P-CM-1	GNR 2022-60 JI		03/31/2024	IO Par Adjustment	XXX		188,544	41,008			(41,008)		(41,008)		41,008				1,874	03/01/2052	1.A
38383P-7X-3	GNR 2022-78 TS		03/31/2024	IO Par Adjustment	XXX		77,252	6,277			(6,277)		(6,277)		6,277					04/01/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38383R-Q6-7	GNR 2022-89 LI		03/31/2024	IO Par Adjustment	XXX		84,536	10,567			(10,567)		(10,567)		10,567				561	09/01/2049	1.A
38384E-ZV-0	GNR 2023-131 TB		03/31/2024	IO Par Adjustment	XXX		47,505	1,767			(1,767)		(1,767)		1,767				74	10/01/2043	1.A
38384E-XY-6	GNR 2023-131 TC		03/31/2024	IO Par Adjustment	XXX		19,021	690			(690)		(690)		690				33	12/01/2043	1.A
38384E-ZS-7	GNR 2023-131 TE		03/31/2024	IO Par Adjustment	XXX		46,240	1,821			(1,821)		(1,821)		1,821				78	03/01/2047	1.A
38384E-ZT-5	GNR 2023-131 TM		03/31/2024	IO Par Adjustment	XXX		313,213	12,773			(12,773)		(12,773)		12,773				527	05/20/2048	1.A
38384E-ZU-2	GNR 2023-131 TW		03/31/2024	IO Par Adjustment	XXX		106,404	4,090			(4,090)		(4,090)		4,090				188	02/01/2047	1.A
38384E-D7-7	GNR 2023-141 AT		03/31/2024	IO Par Adjustment	XXX		33,558	5,139			(5,139)		(5,139)		5,139				183	10/01/2046	1.A
38384D-6L-6	GNR 2023-165 TA		03/31/2024	IO Par Adjustment	XXX		71,653	2,933			(2,933)		(2,933)		2,933				114	09/20/2048	1.A
38384D-6N-2	GNR 2023-165 TB		03/31/2024	IO Par Adjustment	XXX		58,494	2,486			(2,486)		(2,486)		2,486				95	07/20/2050	1.A
38383W-K7-0	GNR 2023-47 TA		03/31/2024	IO Par Adjustment	XXX		184,579	721			(721)		(721)		721				22	11/20/2048	1.A
38383X-YX-6	GNR 2023-53 QT		03/31/2024	IO Par Adjustment	XXX		257,537	5,312			(5,312)		(5,312)		5,312				228	02/16/2041	1.A
38383X-YV-0	GNR 2023-53 UT		03/31/2024	IO Par Adjustment	XXX		138,281	583			(583)		(583)		583				19	07/01/2045	1.A
38383X-PV-0	GNR 2023-60 T		03/31/2024	IO Par Adjustment	XXX		32,372	1,173			(1,173)		(1,173)		1,173				55	09/01/2043	1.A
38384A-FG-3	GNR 2023-70 AS		03/20/2024	Principal Reduction	XXX	33,675	33,675	29,718			3,806		3,806		33,675				29	05/01/2053	1.A
38384A-WY-5	GNR 2023-75 TI		03/31/2024	IO Par Adjustment	XXX		51,179	2,175			(2,175)		(2,175)		2,175				94	06/01/2050	1.A
38384A-M3-4	GNR 2023-84 SJ		03/20/2024	Principal Reduction	XXX	127,304	127,304	181,886			(54,582)		(54,582)		127,304				1,844	06/20/2053	1.A
38384A-M4-2	GNR 2023-84 UA		03/20/2024	Principal Reduction	XXX	20,293	20,293	17,655			2,544		2,544		20,293				44	06/01/2053	1.A
38383K-JM-5	GNR 2023-H26 IC		03/31/2024	IO Par Adjustment	XXX		1,838,656	11,492			(11,492)		(11,492)		11,492				647	06/01/2065	1.A
92262B-AG-0	VENDE 2011-2 IO		03/31/2024	IO Par Adjustment	XXX		334,679	5,020			(5,020)		(5,020)		5,020				232	10/01/2041	1.A
0109999999 – Bonds: U.S. Governments						530,640	73,161,865	3,550,289			(3,020,150)		(3,020,150)		3,506,690				178,988	XXX	XXX
2509999997 – Subtotals - Bonds - Part 4						530,640	73,161,865	3,550,289			(3,020,150)		(3,020,150)		3,506,690				178,988	XXX	XXX
2509999998 – Summary Item from Part 5 for Bonds (N/A to Quarterly)																					
2509999999 – Subtotals - Bonds						530,640	73,161,865	3,550,289			(3,020,150)		(3,020,150)		3,506,690				178,988	XXX	XXX
6009999999 – Totals						530,640	XXX	3,550,289			(3,020,150)		(3,020,150)		3,506,690				178,988	XXX	XXX

(E-06) Schedule DB - Part A - Section 1

NONE

(E-06) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

NONE

(E-06) Schedule DB - Part A - Section 1 - Financial or Economic Impact of The Hedge at the End of the Reporting Period

NONE

(E-07) Schedule DB - Part B - Section 1

NONE

(E-07) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-07) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-07) Schedule DB - Part B - Section 1 - Financial or Economic Impact of The Hedge at the End of the Reporting Period

NONE

(E-08) Schedule DB - Part D - Section 1

NONE

(E-09) Schedule DB - Part D - Section 2 - Collateral Pledged By Reporting Entity

NONE

(E-09) Schedule DB - Part D - Section 2 - Collateral Pledged To Reporting Entity

NONE

(E-10) Schedule DB - Part E

NONE

(E-11) Schedule DL - Part 1

NONE

(E-12) Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
US Bank –							1,067,392	XXX
Bank of America – Dallas, TX					32,778	15,029	10,128	XXX
FHLB – Dallas, TX					1,335,222	455,441	6,294,251	XXX
BOKF – Tulsa, OK					10,038	3,784	2,907	XXX
B of Texas – Dallas, TX					440,330	506,478	(2,125,584)	XXX
Payroll Bank of Texas –							(7,777)	XXX
0199998 – Deposits in ... depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories								XXX
0199999 – Total Open Depositories					1,818,368	980,733	5,241,317	XXX
0299998 – Deposits in ... depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories								XXX
0299999 – Total Suspended Depositories								XXX
0399999 – Total Cash on Deposit					1,818,368	980,733	5,241,317	XXX
0499999 – Cash in Company's Office			XXX	XXX				XXX
0599999 – Total					1,818,368	980,733	5,241,317	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE