Amending to correct the premium allocation on Schedule T.

QUARTERLY STATEMENT

AS OF JUNE 30, 2024
OF THE CONDITION AND AFFAIRS OF THE

AMERICAN CENTURY LIFE INSURANCE COMPANY

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

Organized under the Laws of	OH	State of Domicile or Port of Entry	OH
Country of Domicile	US		
Licensed as business type:	Life, Accident and Health		
Incorporated/Organized	07/16/1980	Commenced Business	01/01/1981
Statutory Home Office	4400 Easton Cmns #125	Columbus, OH, US 43219	
Main Administrative Office	1333 W. McDermott Drive, Suite 200		
	Allen, TX, US 75013	855-966-1111 *(Telephone 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? No
b. If no:
1. State the amendment number: 1
2. Date filed: 08/09/2024
3. Number of pages attached: 1

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	111,935,760		111,935,760	87,531,304
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	6,223,169		6,223,169	104,549
3. Mortgage loans on real estate:				
3.1 First liens	58,991,057		58,991,057	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)	8,390,527		8,390,527	8,128,423
4.3 Properties held for sale (less $......... encumbrances)				
5. Cash ($......2,737,937), cash equivalents ($.........) and short-term investments ($.........)	2,737,937		2,737,937	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	296,700		296,700	288,800
12. Subtotals, cash and invested assets (Lines 1 to 11)	188,575,150		188,575,150	158,852,568
13. Title plants less $......... charged off (for Title insurers only)				
14. Investment income due and accrued	2,789,064		2,789,064	2,195,779
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	(8,514)		(8,514)	(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)	191,611,348	40,684	191,570,664	161,239,433
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	191,611,348	40,684	191,570,664	161,239,433
Details of Write-Ins				
1101. FHLB Stock	296,700		296,700	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)	296,700		296,700	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 $......127,141,841 less $......... included in Line 6.3 (including $......... Modco Reserve)	127,141,841	114,496,315
2.		Aggregate reserve for accident and health contracts (including $......... Modco Reserve)		
3.		Liability for deposit-type contracts (including $......... Modco Reserve)	43,313,471	28,888,449
4.		Contract claims:		
	4.1	Life	2,921,049	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	(299)	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	42,862	
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	36,417	22,254
15.1		Current federal and foreign income taxes, including $......... on realized capital gains (losses)		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 $.........		500,000
23.		Dividends to stockholders declared and unpaid		
24.		Miscellaneous liabilities:		
	24.01	Asset valuation reserve	759,468	717,714
	24.02	Reinsurance in unauthorized and certified ($.........) 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)	174,214,809	146,890,155
27.		From Separate Accounts statement		
28.		Total liabilities (Lines 26 and 27)	174,214,809	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)	12,355,854	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)	15,355,854	12,349,278
38.		Totals of Lines 29, 30 and 37	17,355,854	14,349,278
39.		Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	191,570,663	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	17,642,196	12,758,975	34,618,984
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	7,534,902	5,995,351	12,775,991
4.	Amortization of Interest Maintenance Reserve (IMR)	520	685	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)	25,177,618	18,755,011	47,396,345
10.	Death benefits	(1,023)	40,000	52,105
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	7,235,336	4,918,739	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	11,733,616	8,791,453	24,674,823
20.	Totals (Lines 10 to 19)	18,967,929	13,750,192	37,037,649
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	898,540	510,434	1,332,797
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses and fraternal expenses	452,141	442,514	942,394
24.	Insurance taxes, licenses and fees, excluding federal income taxes	230,864	100,701	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)	20,549,474	14,803,841	39,598,735
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	4,628,144	3,951,170	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)	4,628,144	3,951,170	7,797,610
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	972,000	589,000	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)	3,656,144	3,362,170	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)	3,656,144	3,362,170	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)	3,656,144	3,362,170	6,368,249
38.	Change in net unrealized capital gains (losses) less capital gains tax of $.........	142,185		
39.	Change in net unrealized foreign exchange capital gain (loss)			
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	(41,754)	(127,181)	(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	(750,000)	(350,000)	(900,000)
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus (Lines 37 through 53)	3,006,575	2,884,989	5,278,816
55.	Capital and surplus as of statement date (Lines 36 + 54)	17,355,853	11,955,450	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			
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)			

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	17,626,832	12,774,438	34,651,301
2.	Net investment income	13,560,602	7,280,287	17,621,453
3.	Miscellaneous income			
4.	Total (Lines 1 to 3)	31,187,434	20,054,725	52,272,755
5.	Benefit and loss related payments	5,400,855	4,201,237	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	1,524,520	1,048,218	2,550,567
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $......... tax on capital gains (losses)	1,200,255	1,310,000	1,960,001
10.	Total (Lines 5 through 9)	8,125,629	6,559,455	16,044,134
11.	Net cash from operations (Line 4 minus Line 10)	23,061,804	13,495,270	36,228,621
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	988,608	581,852	1,484,366
	12.2 Stocks	23,565		
	12.3 Mortgage loans	15,898,369	28,151,194	48,725,291
	12.4 Real estate	11,649	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)	16,922,190	28,739,270	50,221,207
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	32,012,049	30,773,571	66,029,038
	13.2 Stocks	6,000,000	58,690	104,549
	13.3 Mortgage loans	12,215,334	22,980,275	38,267,639
	13.4 Real estate	273,753	587,095	870,251
	13.5 Other invested assets			
	13.6 Miscellaneous applications	7,900	208,300	213,300
	13.7 Total investments acquired (Lines 13.1 to 13.6)	50,509,036	54,607,932	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)	(33,586,846)	(25,868,662)	(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)	5,800,000	500,000
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	14,425,022	6,762,233	15,281,969
	16.5 Dividends to stockholders	750,000	350,000	900,000
	16.6 Other cash provided (applied)	(37,445)	(15,323)	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)	13,137,577	12,196,910	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)	2,612,536	(176,483)	(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)	2,737,937	4,099,911	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		85,620	126,532
2.	Group life			
3.	Individual annuities	17,642,196	12,673,356	34,492,452
4.	Group annuities			
5.	Accident & health			
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	17,642,196	12,758,975	34,618,984
9.	Deposit-type contracts	39,691,540	17,277,626	42,321,542
10.	Total (Lines 8 and 9)	57,333,737	30,036,601	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 #	06/30/2024	12/31/2023
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 3,656,144	$ 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	$ 3,656,144	$ 6,368,249
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 17,355,854	$ 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	$ 17,355,854	$ 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	$ 2,789,064
2.	Nonadmitted	$
3.	Admitted	$ 2,789,064

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 June 30, 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	$ 64,500	$ 64,500	$
(b) Membership stock - Class B	296,700	296,700	
(c) Activity stock			
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	$ 361,200	$ 361,200	$
(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	$ 64,500	$	$	$ 64,500	$	$
2. Class B	$ 296,700	$	$	$ 296,700	$	$

(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)	$ 6,105,263	$ 6,105,263	$
2. Current year general account maximum collateral pledged	6,105,263	6,105,263	
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	$	$	$
2. Funding agreements			
3. Other			
4. Aggregate total (Lines 1+2+3)	$	$	$

(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 $750,000 during the first two quarters 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	$ 6,223,169	$	$	$	$ 6,223,169
	Total assets at fair value/NAV	$ 6,223,169	$	$	$	$ 6,223,169
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 June 30, 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	$ 104,569,014	$ 111,935,760	$	$ 104,569,014	$	$	$
Stocks	6,223,169	6,223,169	6,223,169				
Mortgage Loans		58,991,057					58,991,057
Real Estate	8,390,527	8,390,527			8,390,527		
Cash and Cash Equivalent	2,737,937	2,737,937	2,737,937				

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

		1 Amount
1.1	Long-Term Mortgages in Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	52,383,519
	1.13 Commercial Mortgages	5,163,011
	1.14 Total Mortgages in Good Standing	$ 57,546,530
1.2	Long-Term Mortgages in Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
1.3	Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	
	1.33 Commercial Mortgages	
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	1,444,527
	1.43 Commercial Mortgages	
	1.44 Total Mortgages in Process of Foreclosure	1,444,527
1.5	Total Mortgage Loans (Lines 1.14 + 1.21+1.34+1.44) (Page 2, Column 3, Lines 3.1 +3.2)	$ 58,991,057
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

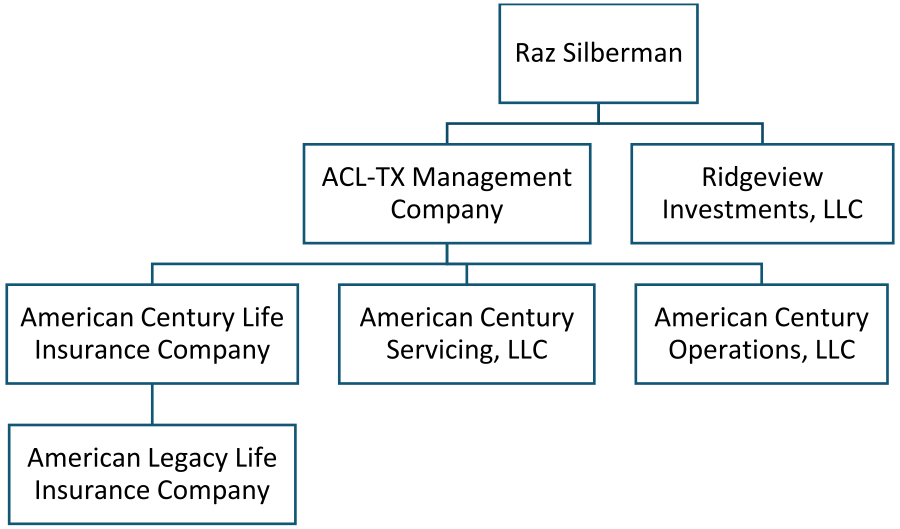
			Direct Business Only					
		1	Life Contracts		4	5	6	7
	States, Etc.	Active Status (a)	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L		62,034			62,034	
2.	Alaska AK	L						
3.	Arizona AZ	L		200,000			200,000	1,428,455
4.	Arkansas AR	L		2,819,076			2,819,076	4,139,682
5.	California CA	N						
6.	Colorado CO	L						830,693
7.	Connecticut CT	L						917,626
8.	Delaware DE	N						
9.	District of Columbia DC	L						
10.	Florida FL	N						
11.	Georgia GA	L						100,000
12.	Hawaii HI	N						
13.	Idaho ID	L		171,815			171,815	48,000
14.	Illinois IL	L		221,641			221,641	1,035,994
15.	Indiana IN	L						714,000
16.	Iowa IA	L						512,453
17.	Kansas KS	N						
18.	Kentucky KY	L						107,796
19.	Louisiana LA	L						602,174
20.	Maine ME	L						719,276
21.	Maryland MD	L						336,000
22.	Massachusetts MA	L						1,134,476
23.	Michigan MI	L		206,206			206,206	493,660
24.	Minnesota MN	N						
25.	Mississippi MS	L						
26.	Missouri MO	L		130,077			130,077	1,210,874
27.	Montana MT	L						
28.	Nebraska NE	L						1,147,098
29.	Nevada NV	L						
30.	New Hampshire NH	L						
31.	New Jersey NJ	L						6,594,146
32.	New Mexico NM	L						
33.	New York NY	N						
34.	North Carolina NC	N						
35.	North Dakota ND	L						
36.	Ohio OH	L						2,565,561
37.	Oklahoma OK	N						
38.	Oregon OR	N						
39.	Pennsylvania PA	L		1,096,142			1,096,142	10,165,534
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		12,637,216			12,637,216	3,678,889
45.	Utah UT	L		17,000			17,000	
46.	Vermont VT	L						20,313
47.	Virginia VA	L						1,154,855
48.	Washington WA	L						
49.	West Virginia WV	L						
50.	Wisconsin WI	L						
51.	Wyoming WY	L						25,276
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		17,624,196			17,624,196	39,691,540
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		17,624,196			17,624,196	39,691,540
96.	Plus Reinsurance Assumed	XXX						
97.	Totals (All Business)	XXX		17,624,196			17,624,196	39,691,540
98.	Less Reinsurance Ceded	XXX						
99.	Totals (All Business) less Reinsurance Ceded	XXX		17,624,196			17,624,196	39,691,540
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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Yes/No)	*
			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	
			99-0399893				American Century Operations, LLC	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.	NO

August Filing

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

EXPLANATION:

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

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	193,753	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	11,649	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)	8,390,527	8,128,423
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	8,390,527	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	12,215,334	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	15,898,369	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)	58,991,057	62,674,092
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	58,991,057	62,674,092
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	58,991,057	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	38,012,049	66,133,587
3.	Accrual of discount	333,688	385,555
4.	Unrealized valuation increase / (decrease)	140,399	
5.	Total gain (loss) on disposals		
6.	Deduct consideration for bonds and stocks disposed of	1,012,172	1,484,366
7.	Deduct amortization of premium	6,950,888	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)	118,158,930	87,635,853
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	118,158,930	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)	96,499,910	19,581,452	4,220,347	74,745	96,499,910	111,935,760		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	96,499,910	19,581,452	4,220,347	74,745	96,499,910	111,935,760		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	96,499,910	19,581,452	4,220,347	74,745	96,499,910	111,935,760		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								
1602 MREF2 - Matador Industrial Homes	Crestview	FL	05/03/2024	Moriah Real Estate	65,000		65,000	
1603 MREF2 - Saxon Pons Flats	Crestview	FL	05/03/2024	Moriah Real Estate	128,753		128,753	
0199999 – Acquired by purchase					193,753		193,753	
0399999 – Totals					193,753		193,753	

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
Property disposed																			
1575 MRE iStream	Fayetteville	AR		Moriah Real Estate	134,301		134,301						11,649	11,649				5,049	
0199999 – Property disposed					134,301		134,301						11,649	11,649				5,049	
0399999 – Totals					134,301		134,301						11,649	11,649				5,049	

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								
399515946	Austin	TX		05/16/2024	12.000	630,000		900,000
AP202402	Fayetteville	GA		05/31/2024	11.000	500,000		1,958,480
399511887	Austin	TX		04/22/2024	12.000	450,000		654,545
AP202401	Dacula	GA		05/17/2024	11.000	425,000		735,000
1702	Dallas	TX		06/14/2024	11.000	305,000		469,231
1694	Waxahachie	TX		05/29/2024	11.000	300,000		500,000
1695	Waxahachie	TX		05/29/2024	11.000	300,000		500,000
DH202409	Lindale	TX		05/31/2024	12.000	241,500		345,000
DH202405	Lindale	TX		05/31/2024	12.000	220,500		315,000
DH202408	Lindale	TX		05/31/2024	12.000	220,500		315,000
DH202407	Lindale	TX		05/31/2024	12.000	220,500		315,000
DH202406	Lindale	TX		05/31/2024	12.000	220,500		315,000
1686	Haslet	TX		05/02/2024	11.000	210,000		378,378
1685	Murphy	TX		04/22/2024	11.000	200,000		538,462
1691	Crowley	TX		05/14/2024	11.000	200,000		285,714
R1224	Charlotte	NC		04/23/2024	12.000	182,500		202,206
CH202401	Dallas	TX		06/21/2024	11.000	175,000		552,050
1690	Cedar Hill	TX		05/10/2024	11.000	170,000		245,665
1684	Mineral Wells	TX		04/22/2024	11.000	168,000		245,614
1670	Dallas	TX		04/25/2024	11.000	160,000		335,320
1692	Ivanhoe	TX		05/15/2024	11.000	150,000		219,619
1685	Murphy	TX		06/13/2024	11.000	150,000		538,462
R1724	Rutherfordton	NC		05/22/2024	12.000	142,200		250,794
1696	Garland	TX		05/31/2024	11.000	140,000		326,340
1693	Kemp	TX		05/23/2024	11.000	135,000		195,652
1688	Fort Worth	TX		05/06/2024	11.000	120,000		175,439
R1324	Salisbury	NC		05/08/2024	11.000	117,000		180,000
DH202402	Dallas	TX		04/19/2024	12.000	100,000		642,857
R13123	Shippensburg	PA		05/06/2024	11.000	42,141		243,902
R1724	Rutherfordton	NC		06/05/2024	12.000	23,423		250,794
R1024	Mount Holly	NC		04/04/2024	11.000	9,000		209,571
399470125	San Antonio	TX		04/29/2024	12.000	8,221		325,117
R1224	Charlotte	NC		05/17/2024	12.000	8,058		202,206
R13723	Bessemer City	NC		06/03/2024	11.000	5,740		175,000
R524	Mooresville	NC		04/22/2024	11.000	37,516		215,714
R10423	Jacksonville	FL		04/03/2024	12.000	5,618		200,000
R1324	Salisbury	NC		06/10/2024	11.000	20,025		180,000
R1124	Winston Salem	NC		06/05/2024	12.000	13,500		144,000
R13723	Bessemer City	NC		06/04/2024	11.000	5,382		175,000
R1724	Rutherfordton	NC		05/22/2024	12.000	3,983		250,794
DH202405	Dallas	TX		06/28/2024	12.000	576,000		720,000
DH202404	Dallas	TX		06/28/2024	12.000	572,000		715,000

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
DH202403	Dallas	TX		06/28/2024	12.000	564,000		866,000
CH202403	Waxahachie	TX		06/28/2024	11.000	275,000		390,071
R1224	Charlotte	NC		06/24/2024	12.000	7,703		202,206
1584	San Antonio	TX		06/28/2024	11.000	40,000		213,675
1393	Fort Worth	TX		06/28/2024	11.000	50,000		71,839
1510	Dallas	TX		06/28/2024	11.000	50,000		265,000
1581	Leonard	TX		06/28/2024	11.000	65,000		92,593
0399999 – Mortgages in Good Standing - Residential Mortgages - All Other						8,935,509		18,743,312
Mortgages in Good Standing - Commercial Mortgages - All Other								
CH202402	Meridian	MS		06/24/2024	11.000	300,000		1,195,219
CH202404	Pottsboro	TX		06/28/2024	11.000	150,000		219,941
0599999 – Mortgages in Good Standing - Commercial Mortgages - All Other						450,000		1,415,160
0899999 – Total Mortgages in Good Standing						9,385,509		20,158,472
3399999 – Total Mortgages (sum of 0899999, 1699999, 2499999 and 3299999)						9,385,509		20,158,472

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																	
RI0001	Greenwich	CT		11/02/2023	05/13/2024	800,000	–	–	–	–	–		800,000	800,000			
AF1188	Granbury	TX		04/19/2023	05/01/2024	450,000	–	–	–	–	–		450,000	450,000			
1322	Dallas	TX		04/13/2021	04/08/2024	380,000	–	–	–	–	–		380,000	380,000			
R10923	Catonsville	MD		05/02/2023	05/06/2024	315,000	–	–	–	–	–		315,000	315,000			
399485994	Dallas	TX		12/01/2023	06/04/2024	220,500	–	–	–	–	–		220,500	220,500			
1509	Dallas	TX		07/07/2022	05/02/2024	210,000	–	–	–	–	–		210,000	210,000			
399382497	Lindale	TX		04/06/2022	06/13/2024	207,200	–	–	–	–	–		207,200	207,200			
399382503	Lindale	TX		02/07/2022	06/11/2024	207,200	–	–	–	–	–		207,200	207,200			
1549	Dallas	TX		10/26/2022	06/11/2024	200,000	–	–	–	–	–		200,000	200,000			
16203	Mineola	TX		06/01/2020	06/10/2024	200,000	–	–	–	–	–		200,000	200,000			
RI0001	Greenwich	CT		11/02/2023	04/12/2024	200,000	–	–	–	–	–		200,000	200,000			
399382500	Lindale	TX		02/07/2022	06/11/2024	192,500	–	–	–	–	–		192,500	192,500			
1487	Dallas	TX		05/23/2022	04/02/2024	190,000	–	–	–	–	–		190,000	190,000			
G14623	Salisbury	NC		11/01/2023	05/02/2024	167,400	–	–	–	–	–		167,400	167,400			
1571	Whitney	TX		01/13/2023	05/29/2024	175,000	–	–	–	–	–		175,000	175,000			
1658	Fort Worth	TX		11/20/2023	04/23/2024	175,000	–	–	–	–	–		175,000	175,000			
F10769	Dallas	TX		02/18/2022	04/01/2024	173,565	–	–	–	–	–		173,565	173,565			
1483	Fort Worth	TX		05/20/2022	06/05/2024	150,000	–	–	–	–	–		150,000	150,000			
R1024	Mount Holly	NC		03/07/2024	06/12/2024	146,700	–	–	–	–	–		146,700	146,700			
B1017	San Antonio	TX		08/24/2022	04/11/2024	144,893	–	–	–	–	–		144,893	144,893			
R10423	Jacksonville	FL		05/09/2023	04/03/2024	130,000	–	–	–	–	–		130,000	130,000			
F10865	Sulphur Springs	TX		10/28/2022	05/01/2024	137,800	–	–	–	–	–		137,800	137,800			
23074	Austin	TX		07/18/2023	06/10/2024	131,990	–	–	–	–	–		131,990	131,990			
1599	Milford	TX		04/04/2023	06/05/2024	125,000	–	–	–	–	–		125,000	125,000			
R10023	Jacksonville	FL		03/29/2023	04/03/2024	124,000	–	–	–	–	–		124,000	124,000			

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
R13123	Shippensburg	PA		08/18/2023	05/06/2024	150,000	–	–	–	–	–		150,000	150,000			
F10844	Portland	TX		08/31/2022	06/07/2024	113,715	–	–	–	–	–		113,715	113,715			
SF22B48	Charlotte	NC		07/18/2022	04/17/2024	111,000	–	–	–	–	–		111,000	111,000			
1588	Dallas	TX		03/03/2023	05/07/2024	105,000	–	–	–	–	–		105,000	105,000			
1633	Dallas	TX		07/26/2023	04/11/2024	100,000	–	–	–	–	–		100,000	100,000			
1666	Dallas	TX		01/26/2024	04/19/2024	90,000	–	–	–	–	–		90,000	90,000			
B14823	Cleveland	OH		10/27/2023	05/02/2024	77,750	–	–	–	–	–		77,750	77,750			
399437757	Dallas	TX		01/04/2023	06/11/2024	83,000	–	–	–	–	–		83,000	83,000			
22019	Austin	TX		04/10/2022	05/30/2024	75,000	–	–	–	–	–		75,000	75,000			
22020	Austin	TX		04/10/2022	05/30/2024	75,000	–	–	–	–	–		75,000	75,000			
F10450	Garland	TX		11/09/2018	04/15/2024	71,491	–	–	–	–	–		71,491	71,491			
22021	Austin	TX		04/10/2022	05/30/2024	69,124	–	–	–	–	–		69,124	69,124			
22022	Austin	TX		04/10/2022	05/30/2024	60,027	–	–	–	–	–		60,027	60,027			
F10828	Conroe	TX		08/01/2022	04/19/2024	45,595	–	–	–	–	–		45,595	45,595			
1468	Fort Worth	TX		04/22/2022	05/09/2024	20,000	–	–	–	–	–		20,000	20,000			
1302	Itasca	TX		02/26/2021	04/30/2024	15,000	–	–	–	–	–		15,000	15,000			
R13723	Bessemer City	NC		08/30/2023	06/04/2024	5,740	–	–	–	–	–		5,740	5,740			
F10724	Malakoff	TX		09/10/2021	04/29/2024	1,545	–	–	–	–	–		1,545	1,545			
F10724	Malakoff	TX		09/10/2021	05/29/2024	1,532	–	–	–	–	–		1,532	1,532			
16357	Wylie	TX		12/07/2019	05/22/2024	719	–	–	–	–	–		719	719			
16387	Arlington	TX		12/14/2020	05/22/2024	548	–	–	–	–	–		548	548			
16346	Houston	TX		12/20/2019	05/22/2024	404	–	–	–	–	–		404	404			
R1224	Charlotte	NC		04/23/2024	05/01/2025	40,956	–	–	–	–	–		40,956	40,956			
R1324	Salisbury	NC		05/08/2024	06/01/2025	36,000	–	–	–	–	–		36,000	36,000			
R1724	Rutherfordton	NC		05/22/2024	06/01/2025	27,405	–	–	–	–	–		27,405	27,405			
F10724	Malakoff	TX		09/10/2021	06/27/2024	1,547	–	–	–	–	–		1,547	1,547			
1520	Dallas	TX		07/29/2022	06/25/2024	220,000	–	–	–	–	–		220,000	220,000			
1603	Gainesville	TX		03/21/2023	04/16/2024	95,000							95,000	95,000			
1514	Sherman	TX		07/15/2022	04/30/2024	350,000							350,000	350,000			
22058	San Marcos	TX		07/01/2022	05/03/2024	2,377							2,377	2,377			
21055	San Marcos	TX		12/30/2021	05/03/2024	1,189							1,189	1,189			
1603	Gainesville	TX		03/21/2023	05/14/2024	105,000							105,000	105,000			
1590	Little Elm	TX		03/17/2023	05/24/2024	165,000							165,000	165,000			
21021	Burnet	TX		07/22/2021	06/17/2024	49,548							49,548	49,548			
1380	Waco	TX		09/20/2021	06/26/2024	295,000							295,000	295,000			
	Fort Worth	TX		11/06/2020	11/06/2020	100,000	–	–	–	–	–						
	Terrell	TX		08/24/2022	08/24/2022	280,000	–	–	–	–	–						
0199999 – Mortgages closed by repayment						8,594,961	–	–	–	–	–		8,214,961	8,214,961			
0599999 – Total						8,594,961	–	–	–	–	–		8,214,961	8,214,961			

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									
31339W-6U-5	FHR 2426 TI		04/30/2024	NATALLIANCE	XXX	24,398		828	1.A
31397H-EE-4	FHR 3318 SJ		05/30/2024	NATALLIANCE	XXX	59,355		366	1.A
31398J-TD-5	FHR 3572 MI		04/30/2024	NATALLIANCE	XXX	15,762		484	1.A
31398L-HL-5	FHR 3616 SB		05/30/2024	NATALLIANCE	XXX	60,790		301	1.A
3137AA-PL-1	FHR 3862 HI		04/30/2024	NATALLIANCE	XXX	22,855		717	1.A
3137AR-2F-2	FHR 4059 SP		06/28/2024	NATALLIANCE	XXX	21,806		84	1.A
3137FM-6U-1	FHR 4888 IB		05/31/2024	NATALLIANCE	XXX	74,485		1,394	1.A
3137H5-6L-6	FHR 5178 XI		05/20/2024	NATALLIANCE	XXX	142,095		1,704	1.A
3137H8-ES-6	FHR 5240 CI		05/23/2024	NATALLIANCE	XXX	58,302		947	1.A
3137HA-GC-4	FHR 5330 SW		05/28/2024	NATALLIANCE	XXX	1,622,852		3,560	1.A
3137HA-LA-2	FHR 5335 IB		06/28/2024	NATALLIANCE	XXX	126,921		1,295	1.A
3137HD-5F-3	FHR 5418 GI		06/21/2024	NATALLIANCE	XXX	140,477		3,061	1.A
31282Y-W8-8	FHS 243 7		04/30/2024	NATALLIANCE	XXX	23,573		914	1.A
31283B-DD-7	FHS 282 IO		06/11/2024	NATALLIANCE	XXX	49,539		1,179	1.A
31325V-BR-4	FHS 324 C21		04/08/2024	NATALLIANCE	XXX	53,247		291	1.A
31325X-V2-3	FHS 365 C44		06/26/2024	NATALLIANCE	XXX	777,883		23,360	1.A
3142G4-VJ-7	FHS 399 C17		05/17/2024	NATALLIANCE	XXX	154,109		2,397	1.A
31392H-Y8-0	FNR 2003-7 X1		05/16/2024	NATALLIANCE	XXX	94,981		1,282	1.A
31398G-TQ-2	FNR 2009-109 SA		05/30/2024	NATALLIANCE	XXX	63,188		96	1.A
31397N-W8-4	FNR 2009-42 TZ		05/28/2024	various	XXX	3,478	3,478		1.A
31398N-XG-4	FNR 2010-111 PI		04/30/2024	NATALLIANCE	XXX	46,851		1,803	1.A
31398S-QT-3	FNR 2010-137 IK		04/30/2024	NATALLIANCE	XXX	36,289		2,339	1.A
3136AT-2M-5	FNR 2016-75 MI		04/11/2024	NATALLIANCE	XXX	117,573		1,415	1.A
3136B8-WE-5	FNR 202-14 BI		05/17/2024	NATALLIANCE	XXX	133,493		1,406	1.A
3136B9-YK-7	FNR 2020-26 AI		05/29/2024	NATALLIANCE	XXX	27,488		1,006	1.A
3136BD-MG-0	FNR 2020-94 WI		04/24/2024	NATALLIANCE	XXX	49,684		842	1.A
3136BN-TL-0	FNR 2022-43 IM		05/23/2024	NATALLIANCE	XXX	69,551		1,727	1.A
3136BN-FC-5	FNR 2022-45 DI		05/30/2024	NATALLIANCE	XXX	1,042,167		4,766	1.A
3136BQ-GG-8	FNR 2023-40 TI		05/01/2024	NATALLIANCE	XXX	68,679		298	1.A
3136BS-AZ-8	FNR 2024-32 GI		06/21/2024	NATALLIANCE	XXX	259,406		5,801	1.A
3136BS-AV-7	FNR 2024-32 HI		06/21/2024	NATALLIANCE	XXX	140,931		3,652	1.A
3136BS-AX-3	FNR 2024-32 JI		06/21/2024	NATALLIANCE	XXX	371,066		9,102	1.A
3136FA-XR-6	FNS 331 12		04/30/2024	NATALLIANCE	XXX	11,741		384	1.A
3136FA-B4-1	FNS 334 16		04/30/2024	NATALLIANCE	XXX	13,950		457	1.A
3136FC-QM-1	FNS 356 17		04/08/2024	NATALLIANCE	XXX	25,741		165	1.A
3136FE-Y9-7	FNS 387 5		04/08/2024	NATALLIANCE	XXX	28,508		179	1.A
3136FG-3X-3	FNS 407 16		04/08/2024	NATALLIANCE	XXX	80,242		403	1.A
31423Y-UX-5	FNS 429 227		05/17/2024	NATALLIANCE	XXX	403,793		4,720	1.A
31424U-PN-0	FNS 437 C16		04/25/2024	NATALLIANCE	XXX	441,101		8,677	1.A
31393D-TZ-4	FNW 2003-W10 1AIO		04/03/2024	NATALLIANCE	XXX	167,979		224	1.A
31393R-GH-7	FSPC T-56 AIO		06/28/2024	NATALLIANCE	XXX	748,770		10,699	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
38374L-FA-4	GNR 2005-46 AZ		04/20/2024	NATALLIANCE	XXX	763	763		1.A
38375J-TD-7	GNR 2007-17 JI		05/16/2024	NATALLIANCE	XXX	43,090			1.A
38375L-XM-7	GNR 2007-68 SB		05/24/2024	NATALLIANCE	XXX	38,745		66	1.A
38375Q-V3-0	GNR 2008-51 SE		05/30/2024	NATALLIANCE	XXX	60,653		335	1.A
38376P-XC-9	GNR 2009-117		05/14/2024	NATALLIANCE	XXX	212,439		1,345	1.A
38376P-ML-1	GNR 2009-118 AS		05/16/2024	NATALLIANCE	XXX	89,957			1.A
38377R-JY-2	GNR 2010-163 IO		04/25/2024	NATALLIANCE	XXX	424,413		9,127	1.A
38377X-A7-7	GNR 2011-133 GI		04/23/2024	NATALLIANCE	XXX	369,529		5,803	1.A
38378G-RL-4	GNR 2012-143 IC		06/28/2024	NATALLIANCE	XXX	17,314		437	1.A
38378Y-CD-9	GNR 2013-167 IO		05/21/2024	NATALLIANCE	XXX	512,221		6,852	1.A
38379Q-6W-0	GNR 2015-149 KI		06/06/2024	NATALLIANCE	XXX	26,938		77	1.A
38379F-K9-9	GNR 2015-165 S		06/06/2024	NATALLIANCE	XXX	393,518		2,623	1.A
38379T-GQ-6	GNR 2015-180 IK		04/30/2024	NATALLIANCE	XXX	87,676		4,185	1.A
38379L-X9-2	GNR 2015-79 GI		04/08/2024	NATALLIANCE	XXX	31,228		150	1.A
38379V-X6-6	GNR 2016-32 DI		06/14/2024	NATALLIANCE	XXX	54,686		867	1.A
38380G-GQ-1	GNR 2017-130 BI		06/06/2024	NATALLIANCE	XXX	101,927		341	1.A
38380H-JH-6	GNR 2017-136 IY		04/19/2024	NATALLIANCE	XXX	64,251		798	1.A
38380H-FK-3	GNR 2017-139 BI		05/10/2024	NATALLIANCE	XXX	405,175		2,004	1.A
38380H-LB-6	GNR 2017-141 IK		05/29/2024	NATALLIANCE	XXX	82,097		2,597	1.A
38380C-F8-1	GNR 2017-26 IA		06/28/2024	various	XXX	56,532		1,299	1.A
38376R-6P-6	GNR 2017-H18 DI		05/20/2024	NATALLIANCE	XXX	7,288			1.A
38380V-J7-7	GNR 2018-37		05/31/2024	NATALLIANCE	XXX	36,253		902	1.A
38375U-3K-4	GNR 2018-H01 AI		04/15/2024	NATALLIANCE	XXX	45,136		302	1.A
38382A-H2-4	GNR 2019-148 NI		04/17/2024	NATALLIANCE	XXX	128,668		1,236	1.A
38381V-LY-4	GNR 2019-65 DI		05/17/2024	NATALLIANCE	XXX	215,614		2,000	1.A
38381W-W5-3	GNR 2019-92 DI		06/03/2024	NATALLIANCE	XXX	42,876		52	1.A
38380L-WC-3	GNR 2019-H10 NI		04/17/2024	NATALLIANCE	XXX	708,198		5,624	1.A
38380L-ZT-3	GNR 2019-H15 AI		04/16/2024	NATALLIANCE	XXX	210,767		4,661	1.A
38382G-YL-0	GNR 202-97 IO		05/17/2024	NATALLIANCE	XXX	1,356,502		13,010	1.A
38380Q-AA-0	GNR 2020-H09 AI		05/20/2024	NATALLIANCE	XXX	1,812			1.A
38382U-CQ-2	GNR 2021-107 WI		05/29/2024	NATALLIANCE	XXX	101,485		2,022	1.A
38382W-RT-6	GNR 2021-116 IT		05/20/2024	NATALLIANCE	XXX	1,472,046		16,844	1.A
38382T-BW-3	GNR 2021-78 QI		04/08/2024	NATALLIANCE	XXX	21,020		139	1.A
38383Y-NG-3	GNR 2022-159		06/11/2024	NATALLIANCE	XXX	171,984		2,522	1.A
38383Y-5B-4	GNR 2022-179 IS		05/03/2024	NATALLIANCE	XXX	164,549		1,370	1.A
38383R-H7-5	GNR 2022-90 IJ		06/03/2024	NATALLIANCE	XXX	33,787		284	1.A
38382Y-YJ-6	GNR 2022-H20 AI		04/19/2024	NATALLIANCE	XXX	943,582		24,367	1.A
38384C-SB-6	GNR 2023-123 HT		05/01/2024	NATALLIANCE	XXX	102,551		762	1.A
38384C-SG-5	GNR 2023-123 TJ		05/01/2024	NATALLIANCE	XXX	91,901		711	1.A
38384E-E3-5	GNR 2023-141 ST		05/10/2024	NATALLIANCE	XXX	1,509,980		18,169	1.A
38384E-E7-6	GNR 2023-141 TS		05/07/2024	NATALLIANCE	XXX	883,012		9,516	1.A
38383W-QC-3	GNR 2023-40 WI		06/13/2024	NATALLIANCE	XXX	91,503		2,855	1.A
38384K-HW-4	GNR 2024-42 TM		04/22/2024	NATALLIANCE	XXX	61,904		83	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
38382W-YY-7	GNR2021-146 WI		04/17/2024	NATALLIANCE	XXX	70,341		906	1.A
92261U-AC-8	VENDE 2001-1 AI		05/15/2024	NATALLIANCE	XXX	33,862		458	1.A
0109999999 – Bonds: U.S. Governments						19,454,874	4,241	252,025	XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
3130B1-BC-0	FHLB 4 5/8 06/08/29		06/18/2024	NATALLIANCE	XXX	126,578	125,000	723	1.A
0909999999 – Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						126,578	125,000	723	XXX
2509999997 – Subtotals - Bonds - Part 3						19,581,452	129,241	252,748	XXX
2509999998 – Summary Item from Part 5 for Bonds (N/A to Quarterly)									
2509999999 – Subtotals - Bonds						19,581,452	129,241	252,748	XXX
6009999999 – Totals						19,581,452	XXX	252,748	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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		06/30/2024	IO Par Adjustment	XXX		2,430	430			(878)		(878)		430				45	12/01/2052	1.A
3132WM-NU-4	FG Q47602		06/17/2024	Principal Reduction	XXX	120	120	156			(53)		(53)		120				2	04/01/2047	1.A
31339W-6U-5	FHR 2426 TI		06/30/2024	IO Par Adjustment	XXX		4,961	766			(766)		(766)		766				41	03/01/2032	1.A
31396A-AM-6	FHR 3031 BN		06/17/2024	Principal Reduction	XXX	3,393	3,393	5,904			(3,484)		(3,484)		3,393				4	08/15/2035	1.A
31396H-RK-7	FHR 3118 SD		06/30/2024	IO Par Adjustment	XXX		38,209	7,116			(15,227)		(15,227)		7,116				309	02/15/2036	1.A
31397F-6H-0	FHR 3274 JO		06/17/2024	Principal Reduction	XXX	351	351	326			21		21		351					02/15/2037	1.A
31397H-EE-4	FHR 3318 SJ		06/30/2024	IO Par Adjustment	XXX		3,810	338			(338)		(338)		338				4	05/15/2037	1.A
31397P-HT-0	FHR 3382 OH		06/17/2024	Principal Reduction	XXX	9,663	9,663	8,793			999		999		9,663					11/15/2037	1.A
31397P-AA-8	FHR 3385 MT		06/17/2024	Principal Reduction	XXX	1,279	1,279	1,347			(109)		(109)		1,279				50	12/15/2035	1.A
31398J-TD-5	FHR 3572 MI		06/30/2024	IO Par Adjustment	XXX		1,884	297			(297)		(297)		297				14	08/01/2039	1.A
31398L-HL-5	FHR 3616 SB		06/30/2024	IO Par Adjustment	XXX		4,176	303			(303)		(303)		303				3	12/15/2039	1.A
3137A1-7L-1	FHR 3706 S		06/30/2024	IO Par Adjustment	XXX		382,081	10,507			(27,847)		(27,847)		17,134					08/01/2040	1.A
3137AA-PL-1	FHR 3862 HI		06/30/2024	IO Par Adjustment	XXX		8,545	1,098			(1,098)		(1,098)		1,098				65	04/01/2041	1.A
3137AN-JP-1	FHR 4013 WY		06/17/2024	Principal Reduction	XXX	2,129	2,129	1,650			1,027		1,027		2,129					11/01/2040	1.A
3137AP-2G-4	FHR 4026 JI		06/30/2024	IO Par Adjustment	XXX		71,406	5,266			(6,997)		(6,997)		5,266				806	10/01/2041	1.A
3137AR-2F-2	FHR 4059 SP		06/30/2024	IO Par Adjustment	XXX		27,735	3,112			(6,454)		(6,454)		3,112				203	06/15/2042	1.A
3137AS-4K-7	FHR 4087 EJ		06/17/2024	Principal Reduction	XXX	759	759	880			(168)		(168)		759				11	07/15/2042	1.A
3137AS-ST-2	FHR 4093 DS		06/30/2024	IO Par Adjustment	XXX		274,749	4,777			(8,667)		(8,667)		4,777				1,293	07/15/2027	1.A
3137AU-NY-1	FHR 4102 WS		06/30/2024	IO Par Adjustment	XXX		20,257	2,494			(7,065)		(7,065)		2,494				155	09/15/2042	1.A
3137AU-GP-8	FHR 4107 MI		06/30/2024	IO Par Adjustment	XXX		7,198	549			(1,678)		(1,678)		549				180	01/01/2042	1.A
3137AV-F3-6	FHR 4120 MI		06/30/2024	IO Par Adjustment	XXX		138,582	13,079			(22,573)		(22,573)		13,079				2,241	09/01/2032	1.A
3137AV-U9-6	FHR 4127 PI		06/30/2024	IO Par Adjustment	XXX		49,966	7,339			(7,339)		(7,339)		7,339				547	07/01/2042	1.A
3137AW-CH-6	FHR 4135 IC		06/30/2024	IO Par Adjustment	XXX		16,964	2,078			(3,883)		(3,883)		2,078				337	04/01/2042	1.A
3137AY-B5-9	FHR 4150 UI		06/30/2024	IO Par Adjustment	XXX		481,152	11,352			(11,352)		(11,352)		11,352				3,912	08/01/2032	1.A
3137B0-DR-2	FHR 4183 LI		06/30/2024	IO Par Adjustment	XXX		110,309	4,309			(8,906)		(8,906)		4,309				1,562	03/01/2028	1.A
3137B0-DZ-4	FHR 4183 MI		06/30/2024	IO Par Adjustment	XXX		371,533	23,221			(39,461)		(39,461)		23,221				6,426	02/01/2042	1.A
3137B1-J9-4	FHR 4194 BI		06/30/2024	IO Par Adjustment	XXX		5,080	749			(1,481)		(1,481)		749				103	04/01/2043	1.A
3137B2-TJ-9	FHR 4216 EI		06/30/2024	IO Par Adjustment	XXX		123,564	5,638			(11,480)		(11,480)		5,638				2,229	05/01/2028	1.A
3137B4-Z2-5	FHR 4261 GS		06/17/2024	Principal Reduction	XXX	17,321	17,321	15,416			2,773		2,773		17,321					01/15/2041	1.A
3137B6-HW-4	FHR 4280 EO		06/17/2024	Principal Reduction	XXX	10,054	10,054	8,043			2,696		2,696		10,054					12/01/2043	1.A
3137B6-QJ-3	FHR 4281 OB		06/17/2024	Principal Reduction	XXX	7,054	7,054	5,476			2,182		2,182		7,054					12/01/2043	1.A
3137B6-FC-0	FHR 4288 HI		06/30/2024	IO Par Adjustment	XXX		28,182	1,462			(2,652)		(2,652)		1,462				558	09/15/2032	1.A
3137BA-MK-5	FHR 4341 MI		06/30/2024	IO Par Adjustment	XXX		60,215	5,466			(9,773)		(9,773)		5,466				1,294	11/01/2031	1.A
3137BG-QE-2	FHR 4456 BI		06/30/2024	IO Par Adjustment	XXX		14,379	1,806			(5,689)		(5,689)		1,806				483	05/01/2044	1.A
3137BH-TJ-6	FHR 4459 EI		06/30/2024	IO Par Adjustment	XXX		132,156	13,050			(25,846)		(25,846)		13,050				4,518	06/01/2036	1.A
3137BM-4L-7	FHR 4527 CI		06/30/2024	IO Par Adjustment	XXX		83,370	8,650			(15,757)		(15,757)		8,650				1,643	02/01/2044	1.A
3137BM-Y5-9	FHR 4553 KI		06/30/2024	IO Par Adjustment	XXX		153,697	10,759			(20,828)		(20,828)		10,759				2,593	02/01/2031	1.A
3137BN-G5-7	FHR 4564 IP		06/30/2024	IO Par Adjustment	XXX		16,865	2,129			(3,376)		(3,376)		2,129				234	12/01/2045	1.A
3137BP-D2-2	FHR 4583 IT		06/30/2024	IO Par Adjustment	XXX		73,155	4,504			(8,890)		(8,890)		4,504				1,052	05/01/2031	1.A
3137BR-TV-7	FHR 4614 DI		06/30/2024	IO Par Adjustment	XXX		1,484	156			(302)		(302)		156				25	01/01/2046	1.A
3137BV-E4-4	FHR 4655 EI		06/30/2024	IO Par Adjustment	XXX		146,602	13,561			(25,801)		(25,801)		13,561				2,893	12/01/2030	1.A
3137F1-PL-6	FHR 4699 LI		06/30/2024	IO Par Adjustment	XXX		32,795	3,905			(3,905)		(3,905)		3,905				303	04/01/2046	1.A
3137FJ-BB-4	FHR 4833 IJ		06/30/2024	IO Par Adjustment	XXX		198,368	837			(2,016)		(2,016)		837				141	10/01/2044	1.A
3137FM-6U-1	FHR 4888 IB		06/30/2024	IO Par Adjustment	XXX		9,230	1,644			(1,644)		(1,644)		1,644				31	03/01/2047	1.A
3137FM-SM-5	FHR 4892 EI		06/30/2024	IO Par Adjustment	XXX		471,890	1,032			(2,950)		(2,950)		1,032				172	07/01/2045	1.A
3137FN-Q2-9	FHR 4912 IP		06/30/2024	IO Par Adjustment	XXX		6,983	1,205			(1,205)		(1,205)		1,205				63	07/01/2049	1.A
3137FP-YZ-2	FHR 4923 NS		06/30/2024	IO Par Adjustment	XXX		17,968	2,156			(4,017)		(4,017)		2,156				55	11/25/2049	1.A
3137FP-FR-1	FHR 4924 NS		06/30/2024	IO Par Adjustment	XXX		150,653	14,124			(24,292)		(24,292)		14,124				451	10/25/2049	1.A
3137FQ-FM-0	FHR 4938 IB		06/30/2024	IO Par Adjustment	XXX		23,442	4,249			(11,983)		(11,983)		4,249				608	07/01/2049	1.A
3137FQ-ZK-2	FHR 4953 IP		06/30/2024	IO Par Adjustment	XXX		102,729	17,207			(31,344)		(31,344)		17,207				2,265	08/01/2049	1.A
3137FU-UG-7	FHR 4991 GI		06/30/2024	IO Par Adjustment	XXX		40,629	7,567			(12,200)		(12,200)		7,567				850	06/01/2048	1.A
3137FV-KA-9	FHR 5007 AI		06/30/2024	IO Par Adjustment	XXX		193,227	9,299			(10,498)		(10,498)		9,299				2,755	10/01/2061	1.A
3137F6-CM-7	FHR 5035 AI		06/30/2024	IO Par Adjustment	XXX		58,161	5,743			(9,616)		(9,616)		5,743				618	11/25/2050	1.A
3137F6-Y2-7	FHR 5041 JI		06/30/2024	IO Par Adjustment	XXX		21,068	1,922			(6,619)		(6,619)		1,922				362	03/01/2049	1.A
3137F7-NP-6	FHR 5050 EI		06/30/2024	IO Par Adjustment	XXX		29,916	3,122			(5,380)		(5,380)		3,122				323	12/01/2050	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book / Adjusted Carrying Value											
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
3137F7-LN-3	FHR 5057 TI		06/30/2024	IO Par Adjustment	XXX		23,565	3,608			(9,564)		(9,564)		3,608				480	11/01/2050	1.A
3137F9-R3-7	FHR 5071 IH		06/30/2024	IO Par Adjustment	XXX		28,167	3,503			(5,422)		(5,422)		3,503				361	02/01/2051	1.A
3137FY-V3-7	FHR 5100 AI		06/30/2024	IO Par Adjustment	XXX		155,864	18,509			(29,876)		(29,876)		18,509				1,885	04/01/2041	1.A
3137H0-RF-7	FHR 5112 IK		06/30/2024	IO Par Adjustment	XXX		35,844	6,519			(13,720)		(13,720)		6,519				1,204	01/25/2036	1.A
3137H3-QL-9	FHR 5164 KI		06/30/2024	IO Par Adjustment	XXX		136,960	13,824			(13,824)		(13,824)		13,824				766	01/01/2046	1.A
3137H4-GJ-3	FHR 5169 IT		06/30/2024	IO Par Adjustment	XXX		59,099	7,277			(12,832)		(12,832)		7,277				810	06/01/2049	1.A
3137H5-6L-6	FHR 5178 XI		06/30/2024	IO Par Adjustment	XXX		18,704	2,057			(2,057)		(2,057)		2,057				52	10/01/2041	1.A
3137H6-EX-9	FHR 5200 MI		06/30/2024	IO Par Adjustment	XXX		19,248	2,189			(3,556)		(3,556)		2,189				307	11/01/2038	1.A
3137H6-QC-2	FHR 5206 YI		06/30/2024	IO Par Adjustment	XXX		107,359	14,829			(28,726)		(28,726)		14,829				2,192	03/01/2052	1.A
3137H6-RY-3	FHR 5214 CI		06/30/2024	IO Par Adjustment	XXX		56,086	8,974			(15,886)		(15,886)		8,974				1,240	04/01/2052	1.A
3137H6-ZW-8	FHR 5215 AI		06/30/2024	IO Par Adjustment	XXX		119,186	15,569			(25,768)		(25,768)		15,569				2,054	03/01/2047	1.A
3137H7-F4-0	FHR 5218 CI		06/30/2024	IO Par Adjustment	XXX		138,636	21,229			(36,005)		(36,005)		21,229				2,991	05/01/2052	1.A
3137H7-HT-3	FHR 5223 KI		06/30/2024	IO Par Adjustment	XXX		69,393	13,185			(24,003)		(24,003)		13,185				1,679	04/01/2050	1.A
3137H7-X5-7	FHR 5230 JI		06/30/2024	IO Par Adjustment	XXX		44,463	7,281			(10,924)		(10,924)		7,281				986	03/01/2050	1.A
3137H8-B2-6	FHR 5236 IC		06/30/2024	IO Par Adjustment	XXX		288,930	38,283			(72,752)		(72,752)		38,283				7,337	12/01/2042	1.A
3137H8-ES-6	FHR 5240 CI		06/30/2024	IO Par Adjustment	XXX		372,748	1,281			(1,281)		(1,281)		1,281				27	07/25/2050	1.A
3137H8-HY-0	FHR 5248 HI		06/30/2024	IO Par Adjustment	XXX		27,826	4,835			(6,660)		(6,660)		4,835				673	08/01/2052	1.A
3137HA-GC-4	FHR 5330 SW		06/30/2024	IO Par Adjustment	XXX		3,591,079	21,462			(21,462)		(21,462)		21,462				511	02/25/2054	1.A
3137HA-KU-9	FHR 5338 T		06/30/2024	IO Par Adjustment	XXX		15,167	588			(1,383)		(1,383)		588				98	09/01/2044	1.A
3137HA-L2-0	FHR 5338 TH		06/30/2024	IO Par Adjustment	XXX		45,246	1,838			(3,711)		(3,711)		1,838				262	09/01/2044	1.A
3137HA-QM-1	FHR 5342 TA		06/30/2024	IO Par Adjustment	XXX		30,020	1,210			(2,507)		(2,507)		1,210				180	01/01/2047	1.A
3137HD-5F-3	FHR 5418 GI		06/30/2024	IO Par Adjustment	XXX		306,661	2,444			(2,444)		(2,444)		2,444				18	11/25/2046	1.A
31282Y-EC-9	FHS 233 5		06/30/2024	IO Par Adjustment	XXX		22,711	3,336			(5,456)		(5,456)		3,336				445	09/01/2035	1.A
31282Y-W8-8	FHS 243 7		06/30/2024	IO Par Adjustment	XXX		7,944	991			(991)		(991)		991				79	08/01/2036	1.A
31325T-ZG-7	FHS 300 IO		06/30/2024	IO Par Adjustment	XXX		4,272	737			(2,397)		(2,397)		737				121	01/01/2043	1.A
31325U-QH-2	FHS 304 C60		06/30/2024	IO Par Adjustment	XXX		40,541	6,373			(14,041)		(14,041)		6,373				906	12/01/2042	1.A
31325U-VT-0	FHS 319 S1		06/30/2024	IO Par Adjustment	XXX		15,276	2,626			(4,948)		(4,948)		2,626				54	07/16/2041	1.A
31325V-BR-4	FHS 324 C21		06/30/2024	IO Par Adjustment	XXX		15,349	3,454			(5,201)		(5,201)		3,454				480	06/01/2039	1.A
31325X-L7-3	FHS 365 158		06/30/2024	IO Par Adjustment	XXX		7,518	1,015			(1,720)		(1,720)		1,015				138	02/01/2046	1.A
31325X-MJ-6	FHS 365 168		06/30/2024	IO Par Adjustment	XXX		11,371	1,770			(2,976)		(2,976)		1,770				204	09/01/2045	1.A
31325X-NP-1	FHS 365 200		06/30/2024	IO Par Adjustment	XXX		13,649	2,713			(4,131)		(4,131)		2,713				238	05/01/2049	1.A
31325X-V9-8	FHS 365 C50		06/30/2024	IO Par Adjustment	XXX		12,835	2,471			(4,243)		(4,243)		2,471				312	05/01/2049	1.A
31325Y-R3-4	FHS 389 C47		06/30/2024	IO Par Adjustment	XXX		88,408	4,987			(9,833)		(9,833)		4,987				1,210	10/01/2037	1.A
31325Y-R5-9	FHS 389 C49		06/30/2024	IO Par Adjustment	XXX		35,826	4,747			(9,254)		(9,254)		4,747				510	08/01/2052	1.A
31325Y-R7-5	FHS 389 C50		06/30/2024	IO Par Adjustment	XXX		25,533	4,851			(9,864)		(9,864)		4,851				740	10/01/2052	1.A
31325Y-YP-7	FHS 390 C41		06/30/2024	IO Par Adjustment	XXX		33,599	2,908			(5,405)		(5,405)		2,908				424	11/01/2037	1.A
31325Y-YQ-5	FHS 390 C42		06/30/2024	IO Par Adjustment	XXX		78,880	9,860			(18,105)		(18,105)		9,860				1,002	10/01/2052	1.A
31325Y-YS-1	FHS 390 C44		06/30/2024	IO Par Adjustment	XXX		15,985	2,118			(3,549)		(3,549)		2,118				217	11/01/2052	1.A
3142G4-VG-3	FHS 399 C15		06/30/2024	IO Par Adjustment	XXX		136,360	19,389			(28,925)		(28,925)		19,389				2,914	05/01/2038	1.A
3142G4-VJ-7	FHS 399 C17		06/30/2024	IO Par Adjustment	XXX		27,196	4,275			(4,275)		(4,275)		4,275				179	05/01/2038	1.A
3142G4-WS-6	FHS 399 C53		06/30/2024	IO Par Adjustment	XXX		50,684	6,114			(12,813)		(12,813)		6,114				1,382	05/01/2038	1.A
3142G4-WT-4	FHS 399 C54		06/30/2024	IO Par Adjustment	XXX		18,539	2,091			(4,709)		(4,709)		2,091				315	07/01/2042	1.A
3142G5-Q2-7	FHS 405 C5		06/30/2024	IO Par Adjustment	XXX		76,305	9,753			(20,754)		(20,754)		9,753				1,537	05/01/2038	1.A
3142G5-Q3-5	FHS 405 C6		06/30/2024	IO Par Adjustment	XXX		86,677	12,677			(22,805)		(22,805)		12,677				2,010	04/01/2038	1.A
3138EL-E5-8	FN AL3755		06/25/2024	Principal Reduction	XXX	436	436	467			(48)		(48)		436				12	02/01/2038	1.A
31418A-3V-8	FN MA1711		06/25/2024	Principal Reduction	XXX	876	876	948			(166)		(166)		876				25	12/01/2043	1.A
31418C-4G-6	FN MA5322		06/25/2024	Principal Reduction	XXX	340	340	494			(295)		(295)		340				9	11/01/2048	1.A
31358S-4Z-1	FNGT 2001-T1 A2		06/25/2024	Principal Reduction	XXX	1,158	1,158	1,262			(163)		(163)		1,158				28	10/25/2040	1.A
313921-6A-1	FNGT 2001-T10 A1 7%		06/25/2024	Principal Reduction	XXX	2,431	2,431	2,935			(1,025)		(1,025)		2,431				99	12/25/2041	1.A
31359S-6X-3	FNGT 2001-T7 A1 7 ½%		06/25/2024	various	XXX	5,817	5,817	7,226			(3,880)		(3,880)		5,817				305	02/25/2041	1.A
31392F-DE-4	FNGT 2002-T16		06/25/2024	Principal Reduction	XXX	2,820	2,820	3,102			(511)		(511)		2,820				78	05/25/2042	1.A
31392G-FS-9	FNGT 2002-T18 A5		06/25/2024	Principal Reduction	XXX	922	922	987			(106)		(106)		922				23	05/25/2042	1.A
31392C-YH-1	FNGT 2002-T6 A4		06/25/2024	Principal Reduction	XXX	4,208	4,208	4,335			(230)		(230)		4,208				116	03/01/2041	1.A
31393X-FW-2	FNGT 2004-T1		06/30/2024	IO Par Adjustment	XXX		167,551	1,990			(5,451)		(5,451)		1,990				375	01/01/2044	1.A
31393X-FX-0	FNGT 2004-T1 1IO2		06/30/2024	IO Par Adjustment	XXX		175,829	1,923			(3,250)		(3,250)		1,923				312	01/25/2044	1.A
31393X-7H-4	FNGT 2004-T2 1IO3		06/30/2024	IO Par Adjustment	XXX		73,840	635			(989)		(989)		635				68	11/01/2043	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
31394A-YR-1	FNGT 2004-T5		06/28/2024	Principal Reduction	XXX	3,259	3,259	3,153			128		128		3,259				92	05/28/2035	1.A
31392E-T9-1	FNR 2002-66 X1		06/30/2024	IO Par Adjustment	XXX		771,666	13,986			(17,240)		(17,240)		13,986				1,264	08/01/2042	1.A
31393C-FB-4	FNR 2003-34 I1		06/30/2024	IO Par Adjustment	XXX		479,272	8,837			(12,203)		(12,203)		8,837				740	04/01/2043	1.A
31393C-FA-6	FNR 2003-34 S		06/30/2024	IO Par Adjustment	XXX		64,323	8,121			(9,691)		(9,691)		8,121				472	04/25/2043	1.A
31392H-Y8-0	FNR 2003-7 X1		06/30/2024	IO Par Adjustment	XXX		139,661	2,444			(2,444)		(2,444)		2,444				84	12/01/2042	1.A
31394F-EA-9	FNR 2005-74 NK		06/25/2024	Principal Reduction	XXX	18,872	18,872	20,759			(2,303)		(2,303)		18,872				29	05/25/2035	1.A
31396L-PR-5	FNR 2006-112 LS		06/25/2024	Principal Reduction	XXX	3,542	3,542	4,357			(1,219)		(1,219)		3,542				49	11/01/2036	1.A
31396P-AT-8	FNR 2006-130 CI		06/30/2024	IO Par Adjustment	XXX		22,904	4,065			(8,644)		(8,644)		4,065				986	07/25/2032	1.A
31395D-UD-9	FNR 2006-50 JO		06/25/2024	Principal Reduction	XXX	1,588	1,588	1,461							1,588					07/24/2024	1.A
31395D-TS-8	FNR 2006-50 PS		06/25/2024	Principal Reduction	XXX	1,300	1,300	1,196			34		34		1,300					07/24/2024	1.A
31395N-7D-3	FNR 2006-62 PS		06/25/2024	Principal Reduction	XXX	3,322	3,322	6,977			(6,321)		(6,321)		3,322				131	07/25/2036	1.A
31396P-YA-3	FNR 2007-16 LP		06/25/2024	Principal Reduction	XXX	2,416	2,416	2,790			(611)		(611)		2,416				80	03/25/2037	1.A
31395B-7K-3	FNR 2007-18 AF		06/30/2024	IO Par Adjustment	XXX		91,418	3,085			(5,526)		(5,526)		3,085				2,910	04/25/2036	1.A
31396W-CU-8	FNR 2007-53 SP		06/25/2024	Principal Reduction	XXX	21,996	21,996	26,616			(5,994)		(5,994)		21,996				453	06/25/2037	1.A
31396X-XD-1	FNR 2007-96 BI		06/30/2024	IO Par Adjustment	XXX		13,537	2,707			(5,604)		(5,604)		2,707				47	10/25/2037	1.A
31397L-HH-5	FNR 2008-36 AI		06/30/2024	IO Par Adjustment	XXX		7,775	1,356			(2,552)		(2,552)		1,356				66	02/25/2038	1.A
31398G-TQ-2	FNR 2009-109 SA		06/30/2024	IO Par Adjustment	XXX		4,124	304			(304)		(304)		304				3	01/25/2040	1.A
31397N-KA-2	FNR 2009-12 CI		06/30/2024	IO Par Adjustment	XXX		32,151	5,747			(11,510)		(11,510)		5,747				221	03/15/2036	1.A
31397N-Q3-2	FNR 2009-36 MI		06/30/2024	IO Par Adjustment	XXX		20,734	1,840			(3,113)		(3,113)		1,840				532	03/01/2028	1.A
31397N-W8-4	FNR 2009-42 TZ		06/25/2024	various	XXX	14,457	14,457	15,599			(1,364)		(1,364)		14,457				278	03/25/2039	1.A
31398F-RT-0	FNR 2009-86 OT		06/25/2024	Principal Reduction	XXX	600	600	552			54		54		600					10/25/2037	1.A
31398F-R4-5	FNR 2009-87 HS		06/30/2024	IO Par Adjustment	XXX		169,865	15,925			(23,525)		(23,525)		15,925				638	11/25/2039	1.A
31398N-XG-4	FNR 2010-111 PI		06/30/2024	IO Par Adjustment	XXX		16,307	2,049			(2,049)		(2,049)		2,049				141	09/01/2040	1.A
31398N-ZK-3	FNR 2010-119 PS		06/30/2024	IO Par Adjustment	XXX		115,049	3,236			(6,230)		(6,230)		3,236				831	06/25/2027	1.A
31398S-QT-3	FNR 2010-137 IK		06/30/2024	IO Par Adjustment	XXX		28,195	3,172			(3,172)		(3,172)		3,172				297	11/01/2039	1.A
31397Q-HL-5	FNR 2011-2 WA		06/25/2024	Principal Reduction	XXX	2,355	2,355	2,696			(891)		(891)		2,355				84	02/25/2051	1.A
31397U-GG-8	FNR 2011-55 SH		06/30/2024	IO Par Adjustment	XXX		33,636	7,284			(12,632)		(12,632)		7,284				201	06/25/2041	1.A
3136A0-X4-4	FNR 2011-85 KS		06/30/2024	IO Par Adjustment	XXX		98,459	6,954			(11,852)		(11,852)		6,954				264	09/25/2041	1.A
3136A8-ZY-9	FNR 2012-103 PS		06/30/2024	IO Par Adjustment	XXX		87,059	7,618			(12,263)		(12,263)		7,618				534	04/25/2042	1.A
3136A8-3Z-1	FNR 2012-112 AI		06/30/2024	IO Par Adjustment	XXX		546,739	20,417			(40,358)		(40,358)		20,417				9,293	11/01/2031	1.A
3136A9-H6-8	FNR 2012-120 CS		06/30/2024	IO Par Adjustment	XXX		67,700	4,781			(10,283)		(10,283)		4,781				302	11/01/2032	1.A
3136A9-U2-2	FNR 2012-124 IP		06/30/2024	IO Par Adjustment	XXX		13,308	2,379			(2,811)		(2,811)		2,379				141	11/01/2042	1.A
3136AA-SX-4	FNR 2012-134 HI		06/30/2024	IO Par Adjustment	XXX		43,940	1,442			(2,938)		(2,938)		1,442				643	12/01/2027	1.A
3136A6-YM-0	FNR 2012-65 IO		06/30/2024	IO Par Adjustment	XXX		5,967	1,193			(7,532)		(7,532)		1,193				396	07/01/2040	1.A
3136A6-T6-1	FNR 2012-75 MB		06/25/2024	Principal Reduction	XXX	392	392	439			(113)		(113)		392				5	03/25/2042	1.A
3136A7-R5-3	FNR 2012-84 WI		06/30/2024	IO Par Adjustment	XXX		470,011	21,444			(42,355)		(42,355)		21,444				10,897	08/01/2027	1.A
3136A8-FD-7	FNR 2012-93 CI		06/30/2024	IO Par Adjustment	XXX		256,458	11,420			(26,166)		(26,166)		11,420				4,715	09/01/2027	1.A
3136AG-QJ-4	FNR 2013-105 DO		06/25/2024	Principal Reduction	XXX	2,290	2,290	1,970			889		889		2,290					03/01/2041	1.A
3136AH-CY-4	FNR 2013-118 QI		06/30/2024	IO Par Adjustment	XXX		10,239	1,741			(4,353)		(4,353)		1,741				321	09/01/2043	1.A
3136AH-QK-9	FNR 2013-126 CS		06/30/2024	IO Par Adjustment	XXX		26,783	1,339			(2,576)		(2,576)		1,339				106	09/25/2041	1.A
3136AH-NE-6	FNR 2013-128 PO		06/25/2024	various	XXX	12,700	12,700	9,752			5,494		5,494		12,700					12/01/2043	1.A
3136AH-E4-8	FNR 2013-130 GS		06/30/2024	IO Par Adjustment	XXX		92,397	9,471			(16,403)		(16,403)		9,471				404	09/25/2033	1.A
3136AC-VC-2	FNR 2013-20 IX		06/30/2024	IO Par Adjustment	XXX		5,506	902			(1,885)		(1,885)		902				134	03/01/2043	1.A
3136AB-XV-0	FNR 2013-3 IO		06/30/2024	IO Par Adjustment	XXX		73,437	6,609			(16,145)		(16,145)		6,609				1,448	02/01/2033	1.A
3136AD-EP-0	FNR 2013-36 JI		06/30/2024	IO Par Adjustment	XXX		249,571	14,584			(29,647)		(29,647)		14,584				4,360	04/25/2028	1.A
3136AD-G3-7	FNR 2013-40 YI		06/30/2024	IO Par Adjustment	XXX		420,029	31,108			(38,051)		(38,051)		31,108				5,967	06/01/2042	1.A
3136AD-T6-6	FNR 2013-41 HI		06/30/2024	IO Par Adjustment	XXX		121,234	9,699			(22,928)		(22,928)		9,699				2,368	02/01/2033	1.A
3136AE-CG-0	FNR 2013-51 PI		06/30/2024	IO Par Adjustment	XXX		121,042	8,492			(17,872)		(17,872)		8,492				2,160	11/01/2032	1.A
3136AE-WC-7	FNR 2013-54 PK		06/25/2024	Principal Reduction	XXX	3,314	3,314	3,115			204		204		3,314				25	05/25/2043	1.A
3136AE-E8-6	FNR 2013-59 DI		06/30/2024	IO Par Adjustment	XXX		119,673	5,684			(11,226)		(11,226)		5,684				2,027	06/01/2028	1.A
3136AH-4K-3	FNR 2014-04 KW		06/25/2024	Principal Reduction	XXX	17,119	17,119	19,388			(1,765)		(1,765)		17,119				897	02/01/2044	1.A
3136AH-6R-6	FNR 2014-6 PI		06/30/2024	IO Par Adjustment	XXX		29,307	2,812			(4,142)		(4,142)		2,812				643	04/01/2043	1.A
3136AL-HP-9	FNR 2014-61 PL		06/25/2024	Principal Reduction	XXX	259	259	278			(26)		(26)		259				3	07/25/2044	1.A
3136AN-J9-9	FNR 2015-36 WI		06/30/2024	IO Par Adjustment	XXX		66,204	4,841			(13,286)		(13,286)		4,841				1,629	06/01/2030	1.A
3136AR-FE-3	FNR 2016-03 IP		06/30/2024	IO Par Adjustment	XXX		13,828	2,541			(4,534)		(4,534)		2,541				311	02/01/2046	1.A
3136AT-2M-5	FNR 2016-75 MI		06/30/2024	IO Par Adjustment	XXX		85,822	6,933			(6,933)		(6,933)		6,933				547	10/01/2031	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
3136AU-XZ-9	FNR 2016-95 IU		06/30/2024	IO Par Adjustment	XXX		40,182	4,244			(9,085)		(9,085)		4,244				1,020	02/01/2045	1.A
3136AV-AX-7	FNR 2017-1 IC		06/30/2024	IO Par Adjustment	XXX		8,451	1,194			(1,194)		(1,194)		1,194				88	02/01/2046	1.A
3136AX-SW-6	FNR 2017-62 AS		06/30/2024	IO Par Adjustment	XXX		21,469	4,160			(8,305)		(8,305)		4,160				92	08/25/2047	1.A
3136AX-4N-2	FNR 2017-76 SB		06/30/2024	IO Par Adjustment	XXX		14,776	2,637			(4,875)		(4,875)		2,637				53	10/25/2057	1.A
3136AY-SU-8	FNR 2017-85 SC		06/30/2024	IO Par Adjustment	XXX		68,071	10,851			(19,939)		(19,939)		10,851				275	11/25/2047	1.A
3136B1-RS-5	FNR 2018-21 PO		06/25/2024	Principal Reduction	XXX	2,724	2,724	2,111			927		927		2,724					04/01/2048	1.A
3136B0-WA-0	FNR 2018-8 SA		06/30/2024	IO Par Adjustment	XXX		68,684	6,783			(13,813)		(13,813)		6,783				288	02/01/2048	1.A
3136B5-NQ-4	FNR 2019-31 S		06/30/2024	IO Par Adjustment	XXX		61,262	6,969			(10,936)		(10,936)		6,969				198	07/25/2049	1.A
3136B4-6E-3	FNR 2019-33 NI		06/30/2024	IO Par Adjustment	XXX		27,310	4,028			(7,970)		(7,970)		4,028				712	03/01/2048	1.A
3136B4-6S-2	FNR 2019-33 PI		06/30/2024	IO Par Adjustment	XXX		14,160	2,496			(2,496)		(2,496)		2,496				148	12/01/2048	1.A
3136B6-N9-0	FNR 2019-68 SC		06/30/2024	IO Par Adjustment	XXX		45,967	5,229			(13,895)		(13,895)		5,229				178	11/25/2049	1.A
3136B7-ZU-8	FNR 2019-69 NI		06/30/2024	IO Par Adjustment	XXX		102,769	10,534			(16,124)		(16,124)		10,534				1,750	10/01/2047	1.A
3136B7-C8-2	FNR 2019-69 SN		06/30/2024	IO Par Adjustment	XXX		161,077	18,927			(28,970)		(28,970)		18,927				443	12/25/2049	1.A
3136B8-WE-5	FNR 202-14 BI		06/30/2024	IO Par Adjustment	XXX		4,897	826			(826)		(826)		826				23	03/01/2050	1.A
3136B8-NX-3	FNR 2020-1 AI		06/30/2024	IO Par Adjustment	XXX		370,861	63,510			(94,408)		(94,408)		63,510				7,116	08/01/2058	1.A
3136B9-YK-7	FNR 2020-26 AI		06/30/2024	IO Par Adjustment	XXX		269,727	20,230			(37,313)		(37,313)		20,230				4,465	04/01/2033	1.A
3136B9-3G-0	FNR 2020-36 AI		06/30/2024	IO Par Adjustment	XXX		31,314	6,556			(10,563)		(10,563)		6,556				720	06/01/2050	1.A
3136BA-EG-5	FNR 2020-38 TI		06/30/2024	IO Par Adjustment	XXX		13,322	2,398			(5,163)		(5,163)		2,398				340	06/01/2050	1.A
3136BC-SC-5	FNR 2020-89 CA		06/25/2024	Principal Reduction	XXX	3,345	3,345	3,044			496		496		3,345				35	10/01/2044	1.A
3136BD-MG-0	FNR 2020-94 WI		06/30/2024	IO Par Adjustment	XXX		251,966	1,063			(1,063)		(1,063)		1,063				32	07/25/2050	1.A
3136BD-ND-6	FNR 2020-95 SD		06/30/2024	IO Par Adjustment	XXX		5,648,686	58,252			(105,136)		(105,136)		58,252				7,635	06/25/2049	1.A
3136BD-Y9-3	FNR 2021-01 IG		06/30/2024	IO Par Adjustment	XXX		21,714	3,583			(9,455)		(9,455)		3,583				344	02/01/2051	1.A
3136BM-CF-3	FNR 2022-12 JT		06/30/2024	IO Par Adjustment	XXX		1,034,946	2,264			(4,514)		(4,514)		2,264				315	11/01/2047	1.A
3136BM-CE-6	FNR 2022-12 TJ		06/30/2024	IO Par Adjustment	XXX		704,547	3,137			(5,922)		(5,922)		3,137				383	11/01/2047	1.A
3136BM-SL-3	FNR 2022-17 NI		06/30/2024	IO Par Adjustment	XXX		23,261	2,980			(5,158)		(5,158)		2,980				444	11/01/2048	1.A
3136BM-ZB-7	FNR 2022-23 AI		06/30/2024	IO Par Adjustment	XXX		47,980	6,177			(11,183)		(11,183)		6,177				1,062	05/01/2052	1.A
3136BM-TS-7	FNR 2022-24 CI		06/30/2024	IO Par Adjustment	XXX		86,791	14,321			(25,440)		(25,440)		14,321				1,889	05/01/2050	1.A
3136BM-XX-1	FNR 2022-26 CI		06/30/2024	IO Par Adjustment	XXX		770,404	2,769			(5,330)		(5,330)		2,769				468	07/25/2049	1.A
3136BN-MC-7	FNR 2022-37 KI		06/30/2024	IO Par Adjustment	XXX		57,282	9,917			(17,156)		(17,156)		9,917				1,430	07/01/2046	1.A
3136BN-NW-2	FNR 2022-37 NI		06/30/2024	IO Par Adjustment	XXX		78,578	13,457			(23,588)		(23,588)		13,457				1,942	07/01/2046	1.A
3136BN-TL-0	FNR 2022-43 IM		06/30/2024	IO Par Adjustment	XXX		146,980	1,791			(1,791)		(1,791)		1,791				59	11/25/2046	1.A
3136BN-EY-8	FNR 2022-45 BI		06/30/2024	IO Par Adjustment	XXX		4,092,565	17,106			(32,312)		(32,312)		17,106				2,618	11/25/2046	1.A
3136BN-FC-5	FNR 2022-45 DI		06/30/2024	IO Par Adjustment	XXX		4,329,877	15,053			(15,053)		(15,053)		15,053				397	12/25/2046	1.A
3136BN-R9-9	FNR 2022-53 AI		06/30/2024	IO Par Adjustment	XXX		71,246	11,711			(19,915)		(19,915)		11,711				1,713	03/01/2048	1.A
3136BM-AJ-7	FNR 2022-9 BI		06/30/2024	IO Par Adjustment	XXX		39,620	4,631			(8,483)		(8,483)		4,631				658	09/25/2048	1.A
3136BP-RS-2	FNR 2022-90 GI		06/30/2024	IO Par Adjustment	XXX		40,697	7,885			(14,957)		(14,957)		7,885				1,276	01/01/2036	1.A
3136BQ-EK-1	FNR 2023-37 T		06/30/2024	IO Par Adjustment	XXX		85,503	3,741			(6,670)		(6,670)		3,741				455	09/01/2049	1.A
3136BQ-GH-6	FNR 2023-40 IT		06/30/2024	IO Par Adjustment	XXX		106,351	2,326			(4,892)		(4,892)		2,326				356	11/25/2041	1.A
3136BQ-GJ-2	FNR 2023-40 TA		06/30/2024	IO Par Adjustment	XXX		70,935	1,685			(4,334)		(4,334)		1,685				287	10/25/2040	1.A
3136BQ-GG-8	FNR 2023-40 TI		06/30/2024	IO Par Adjustment	XXX		79,207	1,522			(1,522)		(1,522)		1,522				65	10/25/2041	1.A
3136BQ-JQ-3	FNR 2023-42 TB		06/30/2024	IO Par Adjustment	XXX		19,038	666			(1,318)		(1,318)		666				110	12/01/2049	1.A
3136BQ-MX-4	FNR 2023-42 TC		06/30/2024	IO Par Adjustment	XXX		14,350	592			(1,095)		(1,095)		592				80	09/01/2049	1.A
3136BQ-UT-4	FNR 2023-53 TJ		06/30/2024	IO Par Adjustment	XXX		384,429	13,695			(28,223)		(28,223)		13,695				2,279	07/25/2039	1.A
3136BS-AZ-8	FNR 2024-32 GI		06/30/2024	IO Par Adjustment	XXX		246,672	3,469			(3,469)		(3,469)		3,469				27	04/25/2042	1.A
3136BS-AV-7	FNR 2024-32 HI		06/30/2024	IO Par Adjustment	XXX		385,081	2,286			(2,286)		(2,286)		2,286				20	02/25/2043	1.A
3136BS-AX-3	FNR 2024-32 JI		06/30/2024	IO Par Adjustment	XXX		387,337	6,234			(6,234)		(6,234)		6,234				53	04/25/2042	1.A
31364J-F5-7	FNS 303 IO		06/30/2024	IO Par Adjustment	XXX		12,762	2,728			(4,995)		(4,995)		2,728				523	11/25/2029	1.A
3136FA-AA-8	FNS 313 1%		06/25/2024	Principal Reduction	XXX	1,770	1,770	1,629			118		118		1,770					06/25/2031	1.A
3136FA-XR-6	FNS 331 12		06/30/2024	IO Par Adjustment	XXX		2,367	379			(379)		(379)		379				20	02/01/2033	1.A
3136FA-B4-1	FNS 334 16		06/30/2024	IO Par Adjustment	XXX		4,733	757			(757)		(757)		757				42	02/01/2033	1.A
3136FA-6R-6	FNS 343 19		06/30/2024	IO Par Adjustment	XXX		10,431	1,838			(3,407)		(3,407)		1,838				340	10/01/2033	1.A
3136FC-QM-1	FNS 356 17		06/30/2024	IO Par Adjustment	XXX		5,055	923			(923)		(923)		923				63	01/01/2035	1.A
3136FC-RX-6	FNS 357 2		06/30/2024	IO Par Adjustment	XXX		14,538	2,517			(5,053)		(5,053)		2,517				424	03/25/2035	1.A
3136FC-ZM-1	FNS 365 12		06/30/2024	IO Par Adjustment	XXX		11,876	2,282			(3,715)		(3,715)		2,282				329	12/25/2035	1.A
3136FC-W4-4	FNS 373 1		06/25/2024	Principal Reduction	XXX	5,983	5,983	5,684			392		392		5,983					07/25/2036	1.A
3136FE-M2-5	FNS 381 5		06/30/2024	IO Par Adjustment	XXX		13,434	2,401			(5,614)		(5,614)		2,401				477	12/01/2035	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
3136FF-PN-3	FNS 383 41		06/30/2024	IO Par Adjustment	XXX		21,659	4,711			(9,253)		(9,253)		4,711				739	04/01/2038	1.A
3136FE-U6-7	FNS 384 30		06/30/2024	IO Par Adjustment	XXX		16,962	3,774			(6,583)		(6,583)		3,774				579	08/01/2037	1.A
3136FE-W6-5	FNS 385 10		06/30/2024	IO Par Adjustment	XXX		18,183	3,682			(7,164)		(7,164)		3,682				550	09/01/2037	1.A
3136FE-X3-1	FNS 385 15		06/30/2024	IO Par Adjustment	XXX		16,257	3,434			(6,677)		(6,677)		3,434				547	07/01/2037	1.A
3136FE-X8-0	FNS 385 20		06/30/2024	IO Par Adjustment	XXX		23,644	5,350			(12,699)		(12,699)		5,350				988	08/01/2037	1.A
3136FE-X9-8	FNS 385 21		06/30/2024	IO Par Adjustment	XXX		8,210	1,847			(4,093)		(4,093)		1,847				340	08/01/2037	1.A
3136FE-Y9-7	FNS 387 5		06/30/2024	IO Par Adjustment	XXX		4,529	702			(702)		(702)		702				43	03/01/2038	1.A
3136FF-TK-5	FNS 389 4		06/30/2024	IO Par Adjustment	XXX		13,790	3,120			(4,780)		(4,780)		3,120				448	03/01/2038	1.A
3136FG-3X-3	FNS 407 16		06/30/2024	IO Par Adjustment	XXX		13,881	2,689			(2,689)		(2,689)		2,689				111	01/01/2040	1.A
3136FL-CY-0	FNS 409 71		06/30/2024	IO Par Adjustment	XXX		6,336	1,053			(3,966)		(3,966)		1,053				244	04/01/2042	1.A
3136FL-FT-8	FNS 409 C24		06/30/2024	IO Par Adjustment	XXX		19,468	3,784			(7,495)		(7,495)		3,784				504	04/01/2042	1.A
3136FL-FC-5	FNS 409 C9		06/30/2024	IO Par Adjustment	XXX		90,896	6,973			(14,620)		(14,620)		6,973				2,401	03/25/2027	1.A
31395Q-SA-9	FNS 413 C16		06/30/2024	IO Par Adjustment	XXX		129,387	11,645			(18,660)		(18,660)		11,645				2,022	07/01/2032	1.A
31395Q-G2-0	FNS 417 C35		06/30/2024	IO Par Adjustment	XXX		212,349	9,821			(20,275)		(20,275)		9,821				3,140	02/01/2028	1.A
31395Q-3C-2	FNS 418 C12		06/30/2024	IO Par Adjustment	XXX		198,953	19,211			(38,632)		(38,632)		19,211				3,464	08/01/2033	1.A
31395Q-5P-1	FNS 419 C2		06/30/2024	IO Par Adjustment	XXX		176,020	7,178			(9,829)		(9,829)		7,178				1,993	05/01/2029	1.A
31397V-GB-7	FNS 421 C4		06/30/2024	IO Par Adjustment	XXX		73,720	6,001			(10,479)		(10,479)		6,001				1,739	01/01/2030	1.A
31422M-EY-8	FNS 425 119		06/30/2024	IO Par Adjustment	XXX		4,361	654			(1,237)		(1,237)		654				85	09/01/2047	1.A
31422M-FF-8	FNS 425 126		06/30/2024	IO Par Adjustment	XXX		7,404	1,240			(2,579)		(2,579)		1,240				172	09/01/2047	1.A
31422M-SF-4	FNS 425 C24		06/30/2024	IO Par Adjustment	XXX		26,954	4,313			(12,119)		(12,119)		4,313				610	09/01/2047	1.A
31422M-RQ-1	FNS 425 C9		06/30/2024	IO Par Adjustment	XXX		44,481	7,562			(13,865)		(13,865)		7,562				885	04/01/2049	1.A
31422M-Y3-4	FNS 426 277		06/30/2024	IO Par Adjustment	XXX		17,076	2,455			(7,169)		(7,169)		2,455				368	08/01/2051	1.A
31423X-RD-5	FNS 427 C99		06/30/2024	IO Par Adjustment	XXX		30,399	3,116			(3,748)		(3,748)		3,116				369	07/01/2041	1.A
31423Y-KJ-7	FNS 428 C34		06/30/2024	IO Par Adjustment	XXX		121,072	6,962			(13,528)		(13,528)		6,962				1,396	01/01/2028	1.A
31423Y-KK-4	FNS 428 C35		06/30/2024	IO Par Adjustment	XXX		96,296	10,833			(19,974)		(19,974)		10,833				1,288	06/01/2052	1.A
31423Y-KL-2	FNS 428 C36		06/30/2024	IO Par Adjustment	XXX		65,755	11,384			(18,137)		(18,137)		11,384				1,423	01/01/2053	1.A
31423Y-US-6	FNS 429 222		06/30/2024	IO Par Adjustment	XXX		27,470	3,159			(7,717)		(7,717)		3,159				571	04/01/2052	1.A
31423Y-UT-4	FNS 429 223		06/30/2024	IO Par Adjustment	XXX		17,991	2,069			(5,021)		(5,021)		2,069				370	04/01/2052	1.A
31423Y-UU-1	FNS 429 224		06/30/2024	IO Par Adjustment	XXX		12,322	1,417			(3,498)		(3,498)		1,417				259	10/01/2037	1.A
31423Y-UV-9	FNS 429 225		06/30/2024	IO Par Adjustment	XXX		8,679	998			(2,432)		(2,432)		998				180	02/01/2052	1.A
31423Y-UX-5	FNS 429 227		06/30/2024	IO Par Adjustment	XXX		30,785	3,511			(3,511)		(3,511)		3,511				110	04/01/2052	1.A
31423Y-VC-0	FNS 429 232		06/30/2024	IO Par Adjustment	XXX		200,717	26,721			(59,632)		(59,632)		26,721				4,640	04/01/2052	1.A
31423Y-VD-8	FNS 429 233		06/30/2024	IO Par Adjustment	XXX		48,545	6,402			(14,057)		(14,057)		6,402				1,105	05/01/2050	1.A
31423Y-VE-6	FNS 429 234		06/30/2024	IO Par Adjustment	XXX		43,623	5,807			(12,925)		(12,925)		5,807				987	02/01/2038	1.A
31424Q-MN-2	FNS 430 C63		06/30/2024	IO Par Adjustment	XXX		76,591	3,997			(7,284)		(7,284)		3,997				831	06/01/2037	1.A
31424Q-MQ-5	FNS 430 C65		06/30/2024	IO Par Adjustment	XXX		19,028	1,903			(3,729)		(3,729)		1,903				263	04/01/2042	1.A
31424Q-MS-1	FNS 430 C67		06/30/2024	IO Par Adjustment	XXX		41,247	7,528			(14,669)		(14,669)		7,528				1,014	02/25/2053	1.A
31423Y-S3-4	FNS 431 C55		06/30/2024	IO Par Adjustment	XXX		41,109	2,492			(5,307)		(5,307)		2,492				609	04/01/2038	1.A
31423Y-5G-0	FNS 432 C24		06/30/2024	IO Par Adjustment	XXX		49,135	3,777			(6,205)		(6,205)		3,777				612	12/01/2037	1.A
31423Y-5J-4	FNS 432 C26		06/30/2024	IO Par Adjustment	XXX		27,274	4,841			(12,425)		(12,425)		4,841				730	01/01/2053	1.A
31423X-ZY-0	FNS 433 C46		06/30/2024	IO Par Adjustment	XXX		50,283	3,551			(6,438)		(6,438)		3,551				687	03/01/2038	1.A
31423X-A2-7	FNS 433 C48		06/30/2024	IO Par Adjustment	XXX		50,249	9,422			(11,718)		(11,718)		9,422				1,075	03/01/2053	1.A
31424U-BE-5	FNS 435 C29		06/30/2024	IO Par Adjustment	XXX		45,940	3,704			(8,431)		(8,431)		3,704				742	05/01/2038	1.A
31424U-BG-0	FNS 435 C31		06/30/2024	IO Par Adjustment	XXX		9,124	1,771			(3,689)		(3,689)		1,771				243	06/01/2053	1.A
31424U-AF-3	FNS 435 C6		06/30/2024	IO Par Adjustment	XXX		86,123	11,061			(19,143)		(19,143)		11,061				1,919	03/01/2038	1.A
31424U-AG-1	FNS 435 C7		06/30/2024	IO Par Adjustment	XXX		35,432	5,448			(22,235)		(22,235)		5,448				1,360	05/01/2038	1.A
31424U-GY-6	FNS 436 C35		06/30/2024	IO Par Adjustment	XXX		21,001	2,100			(3,997)		(3,997)		2,100				350	04/01/2038	1.A
31424U-HA-7	FNS 436 C37		06/30/2024	IO Par Adjustment	XXX		21,115	4,210			(6,172)		(6,172)		4,210				489	11/01/2051	1.A
31424U-PN-0	FNS 437 C16		06/30/2024	IO Par Adjustment	XXX		86,340	13,167			(13,167)		(13,167)		13,167				539	05/01/2038	1.A
31424U-WS-1	FNS 438 C35		06/30/2024	IO Par Adjustment	XXX		13,791	1,508			(3,012)		(3,012)		1,508				257	08/01/2038	1.A
31424U-L3-8	FNS 439 C33		06/30/2024	IO Par Adjustment	XXX		10,733	1,650			(3,142)		(3,142)		1,650				280	09/01/2038	1.A
313921-6U-7	FNW 2001-W4 AF6		06/25/2024	Principal Reduction	XXX	751	751	797			(248)		(248)		751				35	01/25/2032	1.A
31392E-T5-9	FNW 2002-W10 A7		06/25/2024	Principal Reduction	XXX	2,701	2,701	2,876			(244)		(244)		2,701				55	08/25/2042	1.A
31392D-Q4-7	FNW 2002-W8 I01		06/30/2024	IO Par Adjustment	XXX		110,857	1,091			(2,286)		(2,286)		1,091				191	06/25/2042	1.A
31393D-TZ-4	FNW 2003-W10 1AIO		06/30/2024	IO Par Adjustment	XXX		343,651	7,088			(7,088)		(7,088)		7,088				330	06/01/2043	1.A
31393D-UW-9	FNW 2003-W10 3AIO		06/30/2024	IO Par Adjustment	XXX		494,334	11,431			(15,550)		(15,550)		11,431				939	06/01/2043	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
31393E-LJ-6	FNW 2003-W12 I102		06/30/2024	IO Par Adjustment	XXX		138,943	9,031			(20,869)		(20,869)		9,031				1,671	06/01/2043	1.A
31393C-7C-1	FNW 2003-W13 AF5		06/25/2024	Principal Reduction	XXX	5,060	5,060	4,908			212		212		5,060				129	10/01/2033	1.A
31393E-6L-8	FNW 2003-W14 1IO2		06/30/2024	IO Par Adjustment	XXX		88,970	3,225			(5,601)		(5,601)		3,225				503	09/25/2043	1.A
31393A-R3-3	FNW 2003-W4 5A		06/25/2024	Principal Reduction	XXX	5,669	5,669	5,783			(192)		(192)		5,669				121	10/25/2042	1.A
31393U-4M-2	FNW 2004-W1 1IO2		06/30/2024	IO Par Adjustment	XXX		87,113	1,688			(2,828)		(2,828)		1,688				243	11/24/2043	1.A
31394A-LV-6	FNW 2004-W10 A6		06/25/2024	Principal Reduction	XXX	5,622	5,622	6,318			(1,119)		(1,119)		5,622				171	08/25/2034	1.A
31394A-MQ-6	FNW 2004-W10 IO3		06/30/2024	IO Par Adjustment	XXX		259,421	1,824			(2,072)		(2,072)		1,824				149	08/01/2034	1.A
31394B-2B-9	FNW 2004-W15 2AF		06/25/2024	Principal Reduction	XXX	4,490	4,490	4,280			364		364		4,490				138	08/25/2044	1.A
31394B-2C-7	FNW 2004-W15 2AS		06/30/2024	IO Par Adjustment	XXX		6,241	1,135			(2,214)		(2,214)		1,135				23	08/25/2044	1.A
31393X-E3-7	FNW 2004-W3 IO2		06/30/2024	IO Par Adjustment	XXX		264,932	1,283			(1,585)		(1,585)		1,283				102	05/01/2034	1.A
31393X-WJ-2	FNW 2004-W3 PO		06/25/2024	Principal Reduction	XXX	3,305	3,305	3,104			228		228		3,305					05/25/2034	1.A
31393Y-Y3-3	FNW 2004-W6 I03		06/30/2024	IO Par Adjustment	XXX		322,005	1,685			(3,080)		(3,080)		1,685				293	07/25/2034	1.A
31394A-LJ-3	FNW 2004-W8 1AIO		06/30/2024	IO Par Adjustment	XXX		417,223	3,599			(5,721)		(5,721)		3,599				565	06/25/2044	1.A
31392U-ZA-5	FSPC T-48 AIO2		06/30/2024	IO Par Adjustment	XXX		157,113	1,227			(2,487)		(2,487)		1,227				197	07/01/2033	1.A
31393L-FP-3	FSPC T-54 4A		05/28/2024	Principal Reduction	XXX	2,925	2,925	3,006			(105)		(105)		2,925				69	02/25/2043	1.A
31394J-DB-0	FSPC T-57 2A1		06/25/2024	Principal Reduction	XXX	514	514	550			(64)		(64)		514				12	07/25/2043	1.A
31394P-PT-4	FSPC T-59 1AX		06/30/2024	IO Par Adjustment	XXX		96,169	1,232			(1,693)		(1,693)		1,232				89	10/01/2043	1.A
36179U-T9-3	G2 MA5976 3 ½%		06/20/2024	Principal Reduction	XXX	141	141	142			(1)		(1)		141				2	06/20/2049	1.A
36179U-3T-7	G2 MA6210 3 ½%		06/20/2024	Principal Reduction	XXX	467	467	490			(26)		(26)		467				8	10/20/2049	1.A
36179U-6L-1	G2 MA6275 3 ½%		06/20/2024	Principal Reduction	XXX	283	283	292			(17)		(17)		283				5	11/20/2049	1.A
36179V-HG-8	GNMA MA6531		06/20/2024	Principal Reduction	XXX	344	344	351			(15)		(15)		344				6	03/20/2050	1.A
38373Q-GV-7	GNR 2003-34 IA		06/30/2024	IO Par Adjustment	XXX		18,502	2,220			(5,289)		(5,289)		2,220				739	04/20/2033	1.A
38374G-6F-4	GNR 2004-46 S		06/30/2024	IO Par Adjustment	XXX		24,305	4,253			(9,256)		(9,256)		4,253				241	06/20/2034	1.A
38374J-VH-6	GNR 2004-83 AK		06/17/2024	Principal Reduction	XXX	513	513	682			(365)		(365)		513				–	10/16/2034	1.A
38374J-LG-9	GNR 2004-89 LS		06/17/2024	Principal Reduction	XXX	1,892	1,892	2,554			(776)		(776)		1,892				43	10/16/2034	1.A
38375J-TD-7	GNR 2007-17 JI		06/30/2024	IO Par Adjustment	XXX		10,218	658			(658)		(658)		658				17	04/16/2037	1.A
38375J-SZ-9	GNR 2007-17 SI		06/30/2024	IO Par Adjustment	XXX		31,645	2,947			(4,291)		(4,291)		2,947				118	04/16/2037	1.A
38375K-AR-3	GNR 2007-26 SB		06/30/2024	IO Par Adjustment	XXX		54,037	5,539			(10,186)		(10,186)		5,539					05/20/2037	1.A
38375L-UY-4	GNR 2007-57 QA		06/30/2024	IO Par Adjustment	XXX		24,099	2,350			(4,112)		(4,112)		2,350				138	10/01/2037	1.A
38375J-HY-4	GNR 2007-6 SA		06/30/2024	IO Par Adjustment	XXX		36,078	4,555			(8,044)		(8,044)		4,555				370	02/01/2037	1.A
38375L-XM-7	GNR 2007-68 SB		06/30/2024	IO Par Adjustment	XXX		4,275	313			(313)		(313)		313				5	11/20/2037	1.A
38375L-6N-5	GNR 2007-82 SA		06/30/2024	IO Par Adjustment	XXX		39,144	4,159			(9,741)		(9,741)		4,159				256	12/20/2027	1.A
38375P-CK-5	GNR 2008-01 PO		06/20/2024	Principal Reduction	XXX	394	394	353			20		20		394					05/20/2024	1.A
38375P-PS-4	GNR 2008-13 BF		06/20/2024	Principal Reduction	XXX	4,999	4,999	5,299			(479)		(479)		4,999				83	02/01/2028	1.A
38375P-RD-5	GNR 2008-13 SJ		06/20/2024	Principal Reduction	XXX	17,166	17,166	19,741			(4,590)		(4,590)		17,166				303	02/01/2038	1.A
38375P-FQ-9	GNR 2008-4 PE		06/20/2024	Principal Reduction	XXX	16,519	16,519	18,254			(2,592)		(2,592)		16,519				308	01/01/2038	1.A
38375Q-V3-0	GNR 2008-51 SE		06/30/2024	IO Par Adjustment	XXX		5,049	290			(290)		(290)		290				3	06/16/2038	1.A
38375D-CA-4	GNR 2008-60 SA		06/30/2024	IO Par Adjustment	XXX		46,384	5,334			(10,439)		(10,439)		5,334				386	07/01/2038	1.A
38375X-M6-8	GNR 2008-66 SN		06/30/2024	IO Par Adjustment	XXX		12,354	1,081			(2,174)		(2,174)		1,081				44	08/20/2038	1.A
38376P-A7-5	GNR 2009-116 SJ		06/30/2024	IO Par Adjustment	XXX		61,937	6,155			(12,093)		(12,093)		6,155				383	12/01/2039	1.A
38376P-XC-9	GNR 2009-117		06/30/2024	IO Par Adjustment	XXX		191,009	8,595			(8,595)		(8,595)		8,595				88	12/16/2039	1.A
38376P-ML-1	GNR 2009-118 AS		06/30/2024	IO Par Adjustment	XXX		21,677	1,382			(1,382)		(1,382)		1,382				25	12/16/2039	1.A
38375A-SD-7	GNR 2009-121 CI		06/30/2024	IO Par Adjustment	XXX		36,338	6,450			(11,163)		(11,163)		6,450				921	12/01/2039	1.A
38374X-XN-0	GNR 2009-24 WB		06/20/2024	Principal Reduction	XXX	1,519	1,519	1,622			(156)		(156)		1,519				39	03/20/2039	1.A
38374X-PX-7	GNR 2009-25 NA		06/20/2024	Principal Reduction	XXX	594	594	631			(54)		(54)		594				14	07/20/2035	1.A
38374U-XY-2	GNR 2009-42 BI		06/30/2024	IO Par Adjustment	XXX		7,452	1,416			(2,742)		(2,742)		1,416				264	06/01/2039	1.A
38374T-6A-7	GNR 2009-47 KS		06/30/2024	IO Par Adjustment	XXX		73,527	6,985			(11,458)		(11,458)		6,985				231	06/01/2039	1.A
38376F-RP-9	GNR 2009-66 TZ 6%		06/17/2024	Principal Reduction	XXX	2,461	2,461	2,901			(637)		(637)		2,461				75	03/16/2039	1.A
38373A-P4-2	GNR 2009-69 IN		06/30/2024	IO Par Adjustment	XXX		20,341	3,382			(6,969)		(6,969)		3,382				672	08/01/2039	1.A
38376C-KP-3	GNR 2009-75 IJ		06/30/2024	IO Par Adjustment	XXX		15,254	2,155			(4,480)		(4,480)		2,155				591	08/01/2039	1.A
38377M-HW-9	GNR 2010-133 SD		06/30/2024	IO Par Adjustment	XXX		7,699	1,232			(2,009)		(2,009)		1,232				26	10/16/2040	1.A
38376W-CP-8	GNR 2010-14 KS		06/30/2024	IO Par Adjustment	XXX		21,327	1,493			(3,471)		(3,471)		1,493				139	02/01/2040	1.A
38377R-JY-2	GNR 2010-163 IO		06/30/2024	IO Par Adjustment	XXX		85,602	13,268			(13,268)		(13,268)		13,268				579	12/01/2040	1.A
38377R-WP-6	GNR 2010-166 PI		06/30/2024	IO Par Adjustment	XXX		29,427	3,651			(6,879)		(6,879)		3,651				812	04/16/2040	1.A
38376V-PU-5	GNR 2010-26 JI		06/30/2024	IO Par Adjustment	XXX		11,581	2,396			(3,089)		(3,089)		2,396				185	02/01/2040	1.A
38376W-S3-0	GNR 2010-35 DS		06/30/2024	IO Par Adjustment	XXX		97,285	15,079			(29,038)		(29,038)		15,079				131	03/01/2040	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
38375B-FJ-6	GNR 2010-H19 BI		06/30/2024	IO Par Adjustment	XXX		282,312	8,469			(10,936)		(10,936)		8,469				1,991	08/01/2060	1.A
38375B-HE-5	GNR 2010-H22 CI		06/30/2024	IO Par Adjustment	XXX		37,503	1,875			(3,577)		(3,577)		1,875				474	10/01/2060	1.A
38377X-A7-7	GNR 2011-133 GI		06/30/2024	IO Par Adjustment	XXX		23,835	5,333			(5,333)		(5,333)		5,333				179	09/01/2041	1.A
38377Y-Q6-0	GNR 2011-139 MI		06/30/2024	IO Par Adjustment	XXX		31,208	1,902			(3,961)		(3,961)		1,902				771	12/16/2025	1.A
38378A-MF-5	GNR 2011-146 EI		06/30/2024	IO Par Adjustment	XXX		5,821	1,062			(1,756)		(1,756)		1,062				154	11/01/2041	1.A
38377Q-YA-9	GNR 2011-39 NI		06/30/2024	IO Par Adjustment	XXX		11,104	1,666			(3,952)		(3,952)		1,666				394	09/01/2039	1.A
38375B-KQ-4	GNR 2011-H07 FI		06/30/2024	IO Par Adjustment	XXX		374,762	9,720			(35,096)		(35,096)		9,720				4,049	02/01/2061	1.A
38375B-KT-8	GNR 2011-H08 CI		06/30/2024	IO Par Adjustment	XXX		971,903	16,401			(35,023)		(35,023)		16,401				6,597	02/01/2061	1.A
38375B-MD-1	GNR 2011-H15 AI		06/30/2024	IO Par Adjustment	XXX		24,778	573			(1,536)		(1,536)		573				225	06/01/2061	1.A
38375B-MY-5	GNR 2011-H20 AI		06/30/2024	IO Par Adjustment	XXX		2,304,860	44,297			(84,088)		(84,088)		44,297				14,947	09/01/2061	1.A
38375G-G5-4	GNR 2012-104 BI		06/30/2024	IO Par Adjustment	XXX		42,423	2,492			(5,371)		(5,371)		2,492				1,034	08/30/2025	1.A
38377X-4F-6	GNR 2012-136 PI		06/30/2024	IO Par Adjustment	XXX		79,341	4,314			(10,619)		(10,619)		4,314				1,778	02/20/2041	1.A
38378G-RL-4	GNR 2012-143 IC		06/30/2024	IO Par Adjustment	XXX		–													10/01/2041	1.A
38378D-JU-0	GNR 2012-18 IA		06/30/2024	IO Par Adjustment	XXX		56,001	1,173			(2,153)		(2,153)		1,173				180	07/20/2039	1.A
38375B-RD-6	GNR 2012-H10 SI		06/30/2024	IO Par Adjustment	XXX		97,445	3,228			(7,592)		(7,592)		3,228				850	12/01/2061	1.A
38375B-SZ-6	GNR 2012-H13 FI		06/30/2024	IO Par Adjustment	XXX		1,346,232	50,484			(113,075)		(113,075)		50,484				12,715	05/01/2062	1.A
38375B-XW-7	GNR 2012-H23 WI		06/30/2024	IO Par Adjustment	XXX		121,679	3,194			(5,057)		(5,057)		3,194				1,044	10/01/2062	1.A
38375B-ZP-0	GNR 2012-H29 AI		06/30/2024	IO Par Adjustment	XXX		874,979	19,414			(36,705)		(36,705)		19,414				6,422	10/01/2062	1.A
38375B-ZR-6	GNR 2012-H29 FI		06/30/2024	IO Par Adjustment	XXX		874,979	19,414			(36,705)		(36,705)		19,414				6,422	10/01/2062	1.A
38378W-FK-4	GNR 2013-114 NS		06/30/2024	IO Par Adjustment	XXX		145,764	13,119			(17,630)		(17,630)		13,119				499	08/01/2043	1.A
38378W-S2-0	GNR 2013-129 AS		06/30/2024	IO Par Adjustment	XXX		74,162	6,767			(13,146)		(13,146)		6,767				287	10/01/2039	1.A
38378W-Y4-9	GNR 2013-129 SN		06/30/2024	IO Par Adjustment	XXX		129,606	10,814			(21,383)		(21,383)		10,814				547	09/20/2043	1.A
38378F-VC-1	GNR 2013-14 IO		06/30/2024	IO Par Adjustment	XXX		3,699	450			(785)		(785)		450				76	12/01/2042	1.A
38378U-ZL-4	GNR 2013-152		06/30/2024	IO Par Adjustment	XXX		10,047	1,909			(4,300)		(4,300)		1,909				340	09/01/2043	1.A
38378U-YN-1	GNR 2013-152 TS		06/30/2024	IO Par Adjustment	XXX		32,320	2,788			(7,035)		(7,035)		2,788				150	06/01/2043	1.A
38378Y-CD-9	GNR 2013-167 IO		06/30/2024	IO Par Adjustment	XXX		33,546	6,269			(6,269)		(6,269)		6,269				164	09/01/2040	1.A
38378P-YE-2	GNR 2013-183 JI		06/30/2024	IO Par Adjustment	XXX		195,160	12,563			(18,340)		(18,340)		12,563				4,429	02/01/2043	1.A
38378J-L2-6	GNR 2013-34 HI		06/30/2024	IO Par Adjustment	XXX		25,520	4,482			(8,235)		(8,235)		4,482				641	03/01/2043	1.A
38378M-RH-0	GNR 2013-54 JI		06/30/2024	IO Par Adjustment	XXX		3,175	386			(575)		(575)		386				60	03/01/2043	1.A
38378T-WD-8	GNR 2013-86 MI		06/30/2024	IO Par Adjustment	XXX		6,546	1,203			(2,509)		(2,509)		1,203				177	01/01/2038	1.A
38378V-UJ-2	GNR 2013-99 VS		06/30/2024	IO Par Adjustment	XXX		52,428	4,653			(21,060)		(21,060)		4,653				387	07/16/2043	1.A
38375B-P2-2	GNR 2013-H08 BI		06/30/2024	IO Par Adjustment	XXX		84,887	4,085			(6,207)		(6,207)		4,085				625	03/01/2063	1.A
38375B-3X-8	GNR 2013-H14 XI		06/30/2024	IO Par Adjustment	XXX		65,402	1,594			(2,538)		(2,538)		1,594				533	03/01/2063	1.A
38375B-4X-7	GNR 2013-H16 AI		06/30/2024	IO Par Adjustment	XXX		61,400	1,305			(1,943)		(1,943)		1,305				445	07/01/2063	1.A
38375B-7Q-9	GNR 2013-H18 JI		06/30/2024	IO Par Adjustment	XXX		62,882	1,179			(2,340)		(2,340)		1,179				464	08/01/2063	1.A
38375U-BN-9	GNR 2013-H24 AI		06/30/2024	IO Par Adjustment	XXX		45,808	816			(1,382)		(1,382)		816				374	09/01/2063	1.A
38379E-UV-2	GNR 2014-122 IN		06/30/2024	IO Par Adjustment	XXX		44,272	4,406			(8,908)		(8,908)		4,406				1,013	10/20/2042	1.A
38379G-KD-8	GNR 2014-129 PI		06/30/2024	IO Par Adjustment	XXX		130,923	8,919			(14,865)		(14,865)		8,919				2,281	09/01/2029	1.A
38379E-W9-9	GNR 2014-132 IO		06/30/2024	IO Par Adjustment	XXX		19,767	3,743			(6,449)		(6,449)		3,743				528	09/01/2044	1.A
38379A-VC-1	GNR 2014-44 IE		06/30/2024	IO Par Adjustment	XXX		177,067	7,415			(15,492)		(15,492)		7,415				3,161	07/01/2028	1.A
38379B-RQ-3	GNR 2014-58 SG		06/30/2024	IO Par Adjustment	XXX		33,801	5,366			(11,153)		(11,153)		5,366				32	04/16/2044	1.A
38379B-CP-1	GNR 2014-63 PI		06/30/2024	IO Par Adjustment	XXX		71,800	5,654			(16,236)		(16,236)		5,654				2,140	07/01/2043	1.A
38379C-AE-6	GNR 2014-68 ID		06/30/2024	IO Par Adjustment	XXX		24,088	3,824			(6,525)		(6,525)		3,824				668	02/16/2040	1.A
38379B-6K-9	GNR 2014-76 SA		06/30/2024	IO Par Adjustment	XXX		29,143	1,730			(3,139)		(3,139)		1,730				25	01/01/2040	1.A
38379D-DH-4	GNR 2014-99 SP		06/30/2024	IO Par Adjustment	XXX		50,287	3,269			(6,524)		(6,524)		3,269				48	07/01/2044	1.A
38375U-JB-7	GNR 2014-H07 ZI		06/30/2024	IO Par Adjustment	XXX		274,558	6,692			(12,586)		(12,586)		6,692				2,225	05/01/2064	1.A
38375U-FW-5	GNR 2014-H09 FI		06/30/2024	IO Par Adjustment	XXX		1,537,155	25,939			(65,869)		(65,869)		25,939				13,282	01/01/2064	1.A
38375U-KW-9	GNR 2014-H11 CI		06/30/2024	IO Par Adjustment	XXX		196,431	6,016			(13,911)		(13,911)		6,016				1,880	06/01/2064	1.A
38375U-LB-4	GNR 2014-H13 BI		06/30/2024	IO Par Adjustment	XXX		253,469	4,594			(10,866)		(10,866)		4,594				2,199	05/01/2064	1.A
38375U-MU-1	GNR 2014-H14 EI		06/30/2024	IO Par Adjustment	XXX		414,307	8,092			(18,798)		(18,798)		8,092				4,080	07/01/2064	1.A
38375U-SD-3	GNR 2014-H22 DI		06/30/2024	IO Par Adjustment	XXX		70,653	4,063			(6,377)		(6,377)		4,063				460	11/01/2064	1.A
38375U-RJ-1	GNR 2014-H24 BI		06/30/2024	IO Par Adjustment	XXX		85,788	2,734			(3,941)		(3,941)		2,734				722	11/01/2064	1.A
38375U-SS-0	GNR 2014-H25 BI		06/30/2024	IO Par Adjustment	XXX		33,138	994			(2,057)		(2,057)		994				359	12/01/2064	1.A
38379M-NK-6	GNR 2015-111 IM		06/30/2024	IO Par Adjustment	XXX		28,680	4,392			(8,240)		(8,240)		4,392				662	08/01/2045	1.A
38379M-NF-7	GNR 2015-111 SN		06/30/2024	IO Par Adjustment	XXX		24,394	2,500			(5,164)		(5,164)		2,500				110	08/01/2045	1.A
38379M-VJ-0	GNR 2015-119 SN		06/30/2024	IO Par Adjustment	XXX		35,149	3,910			(7,336)		(7,336)		3,910				161	08/20/2045	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
38379Q-J2-2	GNR 2015-148 HI		06/30/2024	IO Par Adjustment	XXX		134,625	7,909			(13,735)		(13,735)		7,909				2,930	03/20/2043	1.A
38379F-E4-7	GNR 2015-165 IC		06/30/2024	IO Par Adjustment	XXX		18,715	1,099			(2,652)		(2,652)		1,099				415	07/16/2041	1.A
38379F-K9-9	GNR 2015-165 S		06/30/2024	IO Par Adjustment	XXX		88,329	4,803			(4,803)		(4,803)		4,803				47	06/20/2044	1.A
38379F-Y6-0	GNR 2015-168 IG		06/30/2024	IO Par Adjustment	XXX		2,850	324			(499)		(499)		324				53	03/01/2043	1.A
38379T-GQ-6	GNR 2015-180 IK		06/30/2024	IO Par Adjustment	XXX		48,316	4,077			(4,077)		(4,077)		4,077				298	09/01/2044	1.A
38379J-VP-3	GNR 2015-24 CI		06/30/2024	IO Par Adjustment	XXX		13,863	2,157			(3,833)		(3,833)		2,157				268	02/01/2045	1.A
38379L-7E-0	GNR 2015-65 LI		06/30/2024	IO Par Adjustment	XXX		15,508	2,443			(4,447)		(4,447)		2,443				334	03/01/2045	1.A
38379P-XT-9	GNR 2015-69 XI		06/30/2024	IO Par Adjustment	XXX		37,736	5,849			(11,478)		(11,478)		5,849				738	03/01/2045	1.A
38379L-X9-2	GNR 2015-79 GI		06/30/2024	IO Par Adjustment	XXX		3,113	628			(628)		(628)		628				30	10/01/2039	1.A
38379L-2C-9	GNR 2015-79 MI		06/30/2024	IO Par Adjustment	XXX		78,260	7,594			(11,945)		(11,945)		7,594				1,241	05/01/2044	1.A
38379N-BJ-0	GNR 2015-80 IK		06/30/2024	IO Par Adjustment	XXX		105,516	9,233			(19,583)		(19,583)		9,233				2,186	10/01/2042	1.A
38379P-4V-6	GNR 2015-89 LI		06/30/2024	IO Par Adjustment	XXX		7,117	1,388			(2,752)		(2,752)		1,388				204	12/01/2044	1.A
38379M-BS-2	GNR 2015-96 JI		06/30/2024	IO Par Adjustment	XXX		55,406	11,774			(23,459)		(23,459)		11,774				1,891	04/01/2045	1.A
38375U-SV-3	GNR 2015-H01 BI		06/30/2024	IO Par Adjustment	XXX		124,677	3,701			(7,242)		(7,242)		3,701				1,079	01/01/2065	1.A
38375U-VZ-0	GNR 2015-H09 BI		06/30/2024	IO Par Adjustment	XXX		24,199	741			(1,308)		(1,308)		741				205	03/01/2065	1.A
38376R-AF-3	GNR 2015-H10 CI		06/30/2024	various	XXX		1,083,467	37,855			(68,085)		(68,085)		37,855				10,365	04/01/2065	1.A
38376R-AJ-5	GNR 2015-H10 EI		06/30/2024	IO Par Adjustment	XXX		558,655	14,839			(37,480)		(37,480)		14,839				5,447	04/01/2065	1.A
38376R-CE-4	GNR 2015-H14 BI		06/30/2024	IO Par Adjustment	XXX		1,209,800	26,842			(80,550)		(80,550)		26,842				12,672	05/01/2065	1.A
38376R-DF-0	GNR 2015-H15 JI		06/30/2024	IO Par Adjustment	XXX		65,145	2,769			(4,489)		(4,489)		2,769				679	06/01/2065	1.A
38376R-EE-2	GNR 2015-H17 CI		06/30/2024	IO Par Adjustment	XXX		1,204,532	27,478			(53,945)		(53,945)		27,478				10,258	06/01/2065	1.A
38376R-EX-0	GNR 2015-H18 IA		06/30/2024	IO Par Adjustment	XXX		12,613	386			(975)		(975)		386				156	06/01/2065	1.A
38376R-FF-8	GNR 2015-H20 AI		06/30/2024	IO Par Adjustment	XXX		24,738	858			(1,548)		(1,548)		858				244	08/01/2065	1.A
38376R-GQ-3	GNR 2015-H22 EI		06/30/2024	IO Par Adjustment	XXX		1,028,140	25,061			(49,849)		(49,849)		25,061				8,732	08/01/2065	1.A
38376R-HE-9	GNR 2015-H23 BI		06/30/2024	IO Par Adjustment	XXX		25,996	804			(1,483)		(1,483)		804				255	09/01/2065	1.A
38376R-HT-6	GNR 2015-H24 BI		06/30/2024	IO Par Adjustment	XXX		37,850	639			(1,486)		(1,486)		639				370	08/01/2065	1.A
38376R-JD-9	GNR 2015-H25 AI		06/30/2024	IO Par Adjustment	XXX		65,240	1,957			(3,141)		(3,141)		1,957				570	09/01/2065	1.A
38376R-JK-3	GNR 2015-H25 EI		06/30/2024	IO Par Adjustment	XXX		11,043	428			(1,179)		(1,179)		428				149	10/01/2065	1.A
38376R-KB-1	GNR 2015-H26 GI		06/30/2024	IO Par Adjustment	XXX		42,214	1,478			(2,412)		(2,412)		1,478				404	10/01/2065	1.A
38376R-MU-7	GNR 2015-H32 JI		06/30/2024	IO Par Adjustment	XXX		390,028	13,346			(31,712)		(31,712)		13,346				4,182	11/01/2065	1.A
38380A-PE-1	GNR 2016-117 WI		06/30/2024	IO Par Adjustment	XXX		29,159	3,900			(8,483)		(8,483)		3,900				613	06/01/2046	1.A
38380A-M8-7	GNR 2016-135 IJ		06/30/2024	IO Par Adjustment	XXX		12,480	1,919			(3,605)		(3,605)		1,919				249	10/01/2046	1.A
38380A-J2-4	GNR 2016-135 IO		06/30/2024	IO Par Adjustment	XXX		53,583	7,368			(15,417)		(15,417)		7,368				1,281	08/01/2045	1.A
38380A-Z7-5	GNR 2016-147 SE		06/30/2024	IO Par Adjustment	XXX		8,247	1,454			(3,727)		(3,727)		1,454				37	10/20/2046	1.A
38379V-UJ-1	GNR 2016-27 IA		06/30/2024	IO Par Adjustment	XXX		33,164	4,104			(5,866)		(5,866)		4,104				652	06/01/2045	1.A
38379V-H5-6	GNR 2016-33 KS		06/17/2024	Principal Reduction	XXX	3,485	3,485	3,955			(750)		(750)		3,485					05/16/2041	1.A
38379V-6K-5	GNR 2016-42 IO		06/30/2024	IO Par Adjustment	XXX		70,729	13,571			(25,895)		(25,895)		13,571				2,013	02/01/2046	1.A
38379W-GR-7	GNR 2016-49 TI		06/30/2024	IO Par Adjustment	XXX		599,668	1,265			(2,266)		(2,266)		1,265				159	04/20/2046	1.A
38379T-TM-1	GNR 2016-5 IC		06/30/2024	IO Par Adjustment	XXX		16,504	2,372			(2,372)		(2,372)		2,372				132	05/01/2045	1.A
38379Y-FD-5	GNR 2016-75 EI		06/30/2024	IO Par Adjustment	XXX		3,624	513			(989)		(989)		513				71	08/01/2045	1.A
38379Y-FF-0	GNR 2016-75 LI		06/30/2024	IO Par Adjustment	XXX		15,307	2,621			(6,313)		(6,313)		2,621				613	01/01/2040	1.A
38379X-TP-5	GNR 2016-88 S		06/30/2024	IO Par Adjustment	XXX		18,458	1,846			(3,879)		(3,879)		1,846				84	01/01/2046	1.A
38376R-VQ-6	GNR 2016-H13 MI		06/30/2024	IO Par Adjustment	XXX		548,331	14,051			(16,750)		(16,750)		14,051				4,403	06/01/2066	1.A
38376R-WA-0	GNR 2016-H14 IO		06/30/2024	IO Par Adjustment	XXX		54,390	1,666			(3,546)		(3,546)		1,666				559	06/01/2066	1.A
38376R-YE-0	GNR 2016-H20 AI		06/30/2024	IO Par Adjustment	XXX		204,039	8,544			(18,353)		(18,353)		8,544				857	09/01/2066	1.A
38376R-C7-9	GNR 2016-H22 IO		06/30/2024	IO Par Adjustment	XXX		37,713	1,179			(2,157)		(2,157)		1,179				373	10/01/2066	1.A
38376R-F3-5	GNR 2016-H24 CI		06/30/2024	IO Par Adjustment	XXX		119,643	3,664			(6,596)		(6,596)		3,664				1,071	10/01/2066	1.A
38380F-YF-7	GNR 2017-115 PI		06/30/2024	IO Par Adjustment	XXX		8,686	1,433			(2,435)		(2,435)		1,433				201	02/01/2047	1.A
38380G-SQ-8	GNR 2017-120 IJ		06/30/2024	IO Par Adjustment	XXX		39,141	5,333			(10,072)		(10,072)		5,333				711	04/01/2047	1.A
38380T-2Z-8	GNR 2017-125 IO		06/30/2024	IO Par Adjustment	XXX		85,915	13,800			(20,359)		(20,359)		13,800				1,319	04/01/2046	1.A
38380G-GV-0	GNR 2017-130 YI		06/30/2024	IO Par Adjustment	XXX		18,955	2,275			(4,052)		(4,052)		2,275				414	04/01/2045	1.A
38380H-BY-7	GNR 2017-133 BI		06/30/2024	IO Par Adjustment	XXX		22,338	4,147			(9,374)		(9,374)		4,147				599	09/01/2047	1.A
38380H-JH-6	GNR 2017-136 IY		06/30/2024	IO Par Adjustment	XXX		6,049	1,217			(1,217)		(1,217)		1,217				47	03/01/2045	1.A
38380H-FK-3	GNR 2017-139 BI		06/30/2024	IO Par Adjustment	XXX		4,390	966			(2,884)		(2,884)		966				147	09/01/2047	1.A
38380H-LB-6	GNR 2017-141 IK		06/30/2024	IO Par Adjustment	XXX		17,556	1,942			(1,942)		(1,942)		1,942				68	09/01/2045	1.A
38380K-PS-8	GNR 2017-163 ID		06/30/2024	IO Par Adjustment	XXX		12,842	2,693			(6,518)		(6,518)		2,693				402	12/01/2043	1.A
38380K-BM-6	GNR 2017-174 IC		06/30/2024	IO Par Adjustment	XXX		21,591	3,859			(7,660)		(7,660)		3,859				688	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
38380T-4Y-9	GNR 2017-186 IO		06/30/2024	IO Par Adjustment	XXX		36,378	5,559			(7,562)		(7,562)		5,559				492	04/01/2047	1.A
38380C-4U-4	GNR 2017-26 EI		06/30/2024	IO Par Adjustment	XXX		128,367	12,195			(23,416)		(23,416)		12,195				3,609	02/01/2040	1.A
38380C-F8-1	GNR 2017-26 IA		05/31/2024	IO Par Adjustment	XXX		–													02/01/2047	1.A
38376U-EA-3	GNR 2017-45 IM		06/30/2024	IO Par Adjustment	XXX		156,490	9,120			(16,299)		(16,299)		9,120				3,463	10/01/2044	1.A
38376U-PF-0	GNR 2017-52 DI		06/30/2024	IO Par Adjustment	XXX		164,750	32,950			(47,816)		(47,816)		32,950				4,405	04/01/2037	1.A
38380F-SF-4	GNR 2017-88 IO		06/30/2024	IO Par Adjustment	XXX		19,543	3,078			(14,691)		(14,691)		3,078				794	05/01/2047	1.A
38380F-RT-5	GNR 2017-88 SA		06/30/2024	IO Par Adjustment	XXX		21,530	2,288			(5,005)		(5,005)		2,288				92	06/20/2047	1.A
38380C-7M-9	GNR 2017-98 PI		06/30/2024	IO Par Adjustment	XXX		23,035	3,052			(4,464)		(4,464)		3,052				361	06/01/2047	1.A
38376R-U3-8	GNR 2017-H05 AI		06/30/2024	IO Par Adjustment	XXX		114,754	4,590			(8,082)		(8,082)		4,590				563	01/01/2067	1.A
38376R-V9-4	GNR 2017-H06 DI		06/30/2024	IO Par Adjustment	XXX		332,321	10,800			(20,118)		(20,118)		10,800				3,249	02/01/2067	1.A
38375U-YV-6	GNR 2017-H09 BI		06/30/2024	IO Par Adjustment	XXX		376,868	15,428			(17,179)		(17,179)		15,428				1,114	04/01/2067	1.A
38375U-ZE-3	GNR 2017-H09 DI		06/30/2024	IO Par Adjustment	XXX		123,488	5,248			(6,515)		(6,515)		5,248				1,157	03/01/2067	1.A
38376R-5T-9	GNR 2017-H14 XI		06/30/2024	IO Par Adjustment	XXX		72,155	2,661			(5,220)		(5,220)		2,661				282	06/01/2067	1.A
38375U-D8-0	GNR 2017-H16 BI		05/31/2024	IO Par Adjustment	XXX		25,622	2,242			(7,646)		(7,646)		2,242				87	08/20/2067	1.A
38375U-F3-9	GNR 2017-H16 CI		06/30/2024	IO Par Adjustment	XXX		984,043	29,521			(59,983)		(59,983)		29,521				9,085	07/01/2067	1.A
38376R-6P-6	GNR 2017-H18 DI		06/30/2024	IO Par Adjustment	XXX		76,280	3,766			(11,003)		(11,003)		3,766				305	09/01/2067	1.A
38375U-J7-6	GNR 2017-H19 AI		06/30/2024	IO Par Adjustment	XXX		2,422,808	64,734			(124,100)		(124,100)		64,734				22,676	08/01/2067	1.A
38375U-S8-4	GNR 2017-H23 KI		06/30/2024	IO Par Adjustment	XXX		279,294	9,077			(19,730)		(19,730)		9,077				2,873	11/01/2067	1.A
38380Y-VP-7	GNR 2018-120 IL		06/30/2024	IO Par Adjustment	XXX		29,000	4,459			(9,742)		(9,742)		4,459				596	04/01/2048	1.A
38380Y-YA-7	GNR 2018-127 IC		06/30/2024	IO Par Adjustment	XXX		44,509	9,013			(17,166)		(17,166)		9,013				1,249	10/01/2044	1.A
38381A-UG-9	GNR 2018-154 AI		06/30/2024	IO Par Adjustment	XXX		61,206	13,351			(21,244)		(21,244)		13,351				1,724	11/20/2048	1.A
38380K-2D-6	GNR 2018-21 AI		06/30/2024	IO Par Adjustment	XXX		795	111			(278)		(278)		111				18	02/01/2048	1.A
38380V-J7-7	GNR 2018-37		06/30/2024	IO Par Adjustment	XXX		491	82			(82)		(82)		82				2	11/01/2047	1.A
38380W-YL-7	GNR 2018-64 IY		06/30/2024	IO Par Adjustment	XXX		112,690	2,324			(4,387)		(4,387)		2,324				424	08/01/2039	1.A
38380X-WW-3	GNR 2018-91 IO		06/30/2024	IO Par Adjustment	XXX		12,678	1,299			(3,169)		(3,169)		1,299				255	07/01/2048	1.A
38380X-WX-1	GNR 2018-91 SC		06/20/2024	Principal Reduction	XXX	26,298	26,298	34,450			(11,290)		(11,290)		26,298				554	07/01/2048	1.A
38375U-3K-4	GNR 2018-H01 AI		06/30/2024	IO Par Adjustment	XXX		33,895	1,695			(1,695)		(1,695)		1,695				53	01/01/2068	1.A
38375U-3T-5	GNR 2018-H01 CI		06/30/2024	IO Par Adjustment	XXX		71,207	2,871			(5,839)		(5,839)		2,871				813	01/01/2068	1.A
38375U-4J-6	GNR 2018-H01 KI		06/30/2024	IO Par Adjustment	XXX		150,266	6,058			(11,094)		(11,094)		6,058				1,678	01/01/2068	1.A
38375U-6E-5	GNR 2018-H02 HI		06/30/2024	IO Par Adjustment	XXX		54,881	2,538			(4,085)		(4,085)		2,538				325	01/01/2068	1.A
38380V-NU-1	GNR 2018-H04 AI		06/30/2024	IO Par Adjustment	XXX		1,054,836	38,857			(80,966)		(80,966)		38,857				11,856	03/01/2068	1.A
38380V-PD-7	GNR 2018-H04 GI		06/30/2024	IO Par Adjustment	XXX		1,262,073	42,003			(103,893)		(103,893)		42,003				16,429	02/01/2068	1.A
38380V-PM-7	GNR 2018-H04 MI		06/30/2024	IO Par Adjustment	XXX		1,473,431	52,721			(100,360)		(100,360)		52,721				15,418	03/01/2068	1.A
38380L-BP-7	GNR 2018-H06 HI		06/30/2024	IO Par Adjustment	XXX		44,606	1,701			(3,324)		(3,324)		1,701				460	04/01/2068	1.A
38380L-CG-6	GNR 2018-H07 BI		06/30/2024	IO Par Adjustment	XXX		807,350	25,860			(62,474)		(62,474)		25,860				8,623	03/01/2068	1.A
38380L-CJ-0	GNR 2018-H07 CI		06/30/2024	IO Par Adjustment	XXX		1,365,870	41,830			(108,031)		(108,031)		41,830				15,742	05/01/2068	1.A
38380L-DC-4	GNR 2018-H08 AI		06/30/2024	IO Par Adjustment	XXX		2,525,592	71,032			(110,756)		(110,756)		71,032				22,611	11/01/2065	1.A
38380L-NF-6	GNR 2018-H20 BI		06/30/2024	IO Par Adjustment	XXX		1,491,535	62,458			(94,052)		(94,052)		62,458				5,099	06/01/2068	1.A
38380L-NH-2	GNR 2018-H20 CI		06/30/2024	IO Par Adjustment	XXX		726,368	29,168			(44,001)		(44,001)		29,168				2,086	10/01/2068	1.A
38381X-ZK-5	GNR 2019-108 NI		06/30/2024	IO Par Adjustment	XXX		2,677	407			(703)		(703)		407				58	08/01/2049	1.A
38382A-4Q-5	GNR 2019-136 CI		06/30/2024	IO Par Adjustment	XXX		10,570	2,114			(4,612)		(4,612)		2,114				320	06/01/2046	1.A
38382A-H2-4	GNR 2019-148 NI		06/30/2024	IO Par Adjustment	XXX		16,340	3,023			(3,023)		(3,023)		3,023				103	09/01/2049	1.A
38382B-YJ-6	GNR 2019-152 DI		06/30/2024	IO Par Adjustment	XXX		7,559	768			(3,072)		(3,072)		768				228	09/01/2049	1.A
38382B-UQ-4	GNR 2019-153 EI		06/30/2024	IO Par Adjustment	XXX		36,467	6,154			(10,947)		(10,947)		6,154				798	12/01/2049	1.A
38381W-EU-8	GNR 2019-17 IG		06/30/2024	IO Par Adjustment	XXX		111,784	1,258			(3,056)		(3,056)		1,258				224	04/16/2041	1.A
38381R-4C-0	GNR 2019-38 BI		06/30/2024	IO Par Adjustment	XXX		5,527	927			(1,565)		(1,565)		927				122	08/01/2048	1.A
38381R-2R-9	GNR 2019-38 IQ		06/30/2024	IO Par Adjustment	XXX		26,391	3,398			(5,146)		(5,146)		3,398				590	05/01/2048	1.A
38381T-H7-3	GNR 2019-42 EI		06/30/2024	IO Par Adjustment	XXX		22,462	3,538			(4,050)		(4,050)		3,538				329	04/01/2049	1.A
38381V-LY-4	GNR 2019-65 DI		06/30/2024	IO Par Adjustment	XXX		8,589	1,852			(1,852)		(1,852)		1,852				46	05/01/2049	1.A
38381W-RG-5	GNR 2019-69 KI		06/30/2024	IO Par Adjustment	XXX		61,004	7,969			(15,571)		(15,571)		7,969				1,524	09/01/2048	1.A
38381V-3K-4	GNR 2019-70 PI		06/30/2024	IO Par Adjustment	XXX		133,429	18,013			(22,494)		(22,494)		18,013				2,806	05/01/2048	1.A
38381W-EW-4	GNR 2019-71 IH		06/30/2024	IO Par Adjustment	XXX		67,830	1,017			(2,226)		(2,226)		1,017				160	12/16/2039	1.A
38381W-LT-3	GNR 2019-72 AI		06/30/2024	IO Par Adjustment	XXX		6,093	887			(1,214)		(1,214)		887				94	06/01/2049	1.A
38381V-6G-0	GNR 2019-82 EI		06/30/2024	IO Par Adjustment	XXX		28,264	4,982			(12,076)		(12,076)		4,982				838	04/01/2049	1.A
38381X-AY-2	GNR 2019-83 IO		06/30/2024	IO Par Adjustment	XXX		50,698	9,569			(16,065)		(16,065)		9,569				1,219	06/01/2049	1.A
38381W-J3-3	GNR 2019-86 DI		06/30/2024	IO Par Adjustment	XXX		21,410	3,319			(4,111)		(4,111)		3,319				328	03/01/2049	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
38381W-G9-3	GNR 2019-86 ID		06/30/2024	IO Par Adjustment	XXX		21,410	3,372			(4,177)		(4,177)		3,372				328	03/01/2049	1.A
38381Y-EC-4	GNR 2019-98 SC		06/30/2024	IO Par Adjustment	XXX		27,541	2,685			(4,700)		(4,700)		2,685				94	08/20/2049	1.A
38380L-WC-3	GNR 2019-H10 NI		06/30/2024	IO Par Adjustment	XXX		652,691	24,782			(24,782)		(24,782)		24,782				1,297	05/01/2069	1.A
38380L-YV-9	GNR 2019-H14 CI		06/30/2024	IO Par Adjustment	XXX		545,847	20,725			(38,868)		(38,868)		20,725				1,148	07/01/2069	1.A
38380L-ZT-3	GNR 2019-H15 AI		06/30/2024	IO Par Adjustment	XXX		841,363	17,353			(17,353)		(17,353)		17,353				1,491	08/01/2069	1.A
38382G-YL-0	GNR 202-97 IO		06/30/2024	IO Par Adjustment	XXX		391,878	63,558			(63,558)		(63,558)		63,558				1,638	12/01/2049	1.A
38382H-KF-6	GNR 2020-112 BS		06/30/2024	IO Par Adjustment	XXX		19,430	2,283			(4,175)		(4,175)		2,283				95	08/20/2050	1.A
38382H-KW-9	GNR 2020-112 LS		06/30/2024	IO Par Adjustment	XXX		43,229	6,646			(13,209)		(13,209)		6,646				224	08/01/2050	1.A
38382J-ZW-9	GNR 2020-129 IG		06/30/2024	IO Par Adjustment	XXX		17,373	2,139			(3,909)		(3,909)		2,139				301	09/16/2050	1.A
38382J-QC-3	GNR 2020-142 JT		06/30/2024	IO Par Adjustment	XXX		39,952	949			(1,411)		(1,411)		949				101	02/16/2041	1.A
38382K-J2-0	GNR 2020-160 LS		06/30/2024	IO Par Adjustment	XXX		20,522	3,207			(5,114)		(5,114)		3,207				86	10/01/2050	1.A
38382K-HQ-9	GNR 2020-163 IA		06/30/2024	IO Par Adjustment	XXX		76,600	11,155			(12,974)		(12,974)		11,155				1,255	05/01/2049	1.A
38382L-EK-3	GNR 2020-164 BI		06/30/2024	IO Par Adjustment	XXX		32,408	5,044			(5,797)		(5,797)		5,044				524	01/01/2050	1.A
38382L-D2-4	GNR 2020-187 SB		06/30/2024	IO Par Adjustment	XXX		34,372	4,297			(6,591)		(6,591)		4,297				138	12/20/2050	1.A
38382L-2E-0	GNR 2020-188 LS		06/30/2024	IO Par Adjustment	XXX		90,431	12,660			(23,755)		(23,755)		12,660				426	11/20/2050	1.A
38382M-CF-4	GNR 2020-189 SQ		06/30/2024	IO Par Adjustment	XXX		9,712	1,190			(2,302)		(2,302)		1,190				48	12/20/2050	1.A
38382D-JY-6	GNR 2020-21 TM		06/30/2024	IO Par Adjustment	XXX		71,069	2,177			(4,397)		(4,397)		2,177				325	06/20/2040	1.A
38382E-DP-9	GNR 2020-47 MI		06/30/2024	IO Par Adjustment	XXX		59,720	8,344			(11,930)		(11,930)		8,344				991	04/20/2050	1.A
38382E-LB-1	GNR 2020-59 DI		06/30/2024	IO Par Adjustment	XXX		56,179	4,143			(8,945)		(8,945)		4,143				1,013	05/01/2045	1.A
38382F-ES-9	GNR 2020-62 BI		06/30/2024	IO Par Adjustment	XXX		121,419	23,297			(43,910)		(43,910)		23,297				3,001	05/01/2050	1.A
38382F-FG-4	GNR 2020-62 IN		06/30/2024	IO Par Adjustment	XXX		54,096	10,921			(22,953)		(22,953)		10,921				1,701	04/01/2049	1.A
38382F-Y6-5	GNR 2020-78 IL		06/30/2024	IO Par Adjustment	XXX		244,972	10,871			(20,379)		(20,379)		10,871				1,758	04/01/2050	1.A
38382F-Z2-3	GNR 2020-78 QI		06/30/2024	IO Par Adjustment	XXX		160,256	15,625			(27,941)		(27,941)		15,625				2,645	09/01/2046	1.A
38382F-VU-5	GNR 2020-85 BI		06/30/2024	IO Par Adjustment	XXX		137,864	13,442			(21,789)		(21,789)		13,442				2,129	10/01/2046	1.A
38382G-K5-0	GNR 2020-96 CI		06/30/2024	IO Par Adjustment	XXX		35,537	1,421			(2,185)		(2,185)		1,421				187	07/01/2048	1.A
38382G-N7-3	GNR 2020-96 TM		06/30/2024	IO Par Adjustment	XXX		64,301	2,291			(3,607)		(3,607)		2,291				250	09/20/2040	1.A
38382G-YS-5	GNR 2020-97 IX		06/30/2024	IO Par Adjustment	XXX		66,415	10,875			(23,888)		(23,888)		10,875				1,224	04/20/2049	1.A
38382G-TV-4	GNR 2020-98 KI		06/30/2024	IO Par Adjustment	XXX		9,563	1,363			(3,786)		(3,786)		1,363				270	07/20/2050	1.A
38380Q-AA-0	GNR 2020-H09 AI		06/30/2024	IO Par Adjustment	XXX		12,145	653			(1,478)		(1,478)		653				14	05/01/2070	1.A
38382M-M9-7	GNR 2021-1 QS		06/30/2024	IO Par Adjustment	XXX		25,765	2,995			(5,451)		(5,451)		2,995				125	01/01/2051	1.A
38382M-N2-1	GNR 2021-1 SH		06/30/2024	IO Par Adjustment	XXX		16,860	1,981			(4,587)		(4,587)		1,981				86	01/01/2051	1.A
38382U-CQ-2	GNR 2021-107 WI		06/30/2024	IO Par Adjustment	XXX		10,171	696			(696)		(696)		696				15	02/01/2050	1.A
38382W-RT-6	GNR 2021-116 IT		06/30/2024	IO Par Adjustment	XXX		86,728	10,001			(10,001)		(10,001)		10,001				241	10/01/2047	1.A
38382W-EM-5	GNR 2021-117 HI		06/30/2024	IO Par Adjustment	XXX		17,505	2,757			(6,776)		(6,776)		2,757				393	07/01/2051	1.A
38382X-BS-3	GNR 2021-149 SN		06/20/2024	Principal Reduction	XXX	1,539	1,539	1,508			267		267		1,539					08/01/2051	1.A
38383A-AK-0	GNR 2021-165 BI		06/30/2024	IO Par Adjustment	XXX		76,526	8,514			(15,123)		(15,123)		8,514				1,047	09/20/2051	1.A
38382Q-G8-7	GNR 2021-78 MI		06/30/2024	IO Par Adjustment	XXX		22,850	4,127			(7,995)		(7,995)		4,127				589	05/01/2051	1.A
38382T-BW-3	GNR 2021-78 QI		05/31/2024	IO Par Adjustment	XXX		58,784	8,818			(20,369)		(20,369)		8,818				1,718	05/01/2034	1.A
38382Q-H2-9	GNR 2021-78 WI		06/30/2024	IO Par Adjustment	XXX		39,521	6,027			(9,049)		(9,049)		6,027				773	05/01/2051	1.A
38382U-TU-5	GNR 2021-96 AI		06/30/2024	IO Par Adjustment	XXX		50,321	7,737			(11,884)		(11,884)		7,737				899	06/01/2025	1.A
38382T-F5-8	GNR 2021-98 HI		06/30/2024	IO Par Adjustment	XXX		81,178	12,887			(21,760)		(21,760)		12,887				1,497	06/01/2051	1.A
38382T-H9-8	GNR 2021-98 SQ		06/30/2024	IO Par Adjustment	XXX		71,686	8,692			(15,878)		(15,878)		8,692				363	06/20/2051	1.A
38380Q-YD-8	GNR 2021-H03 IO		06/30/2024	IO Par Adjustment	XXX		169,538	848			(1,562)		(1,562)		848					04/01/2070	1.A
38382Y-HY-2	GNR 2021-H19 CI		06/30/2024	IO Par Adjustment	XXX		805,451	10,068			(14,342)		(14,342)		10,068				1,824	06/01/2066	1.A
38383T-KJ-1	GNR 2022-105 SB		06/30/2024	IO Par Adjustment	XXX		236,687	20,858			(34,261)		(34,261)		20,858				962	06/20/2052	1.A
38383T-5J-8	GNR 2022-124 BI		06/30/2024	IO Par Adjustment	XXX		99,030	15,412			(27,107)		(27,107)		15,412				2,422	09/01/2049	1.A
38383U-A8-3	GNR 2022-137		06/30/2024	IO Par Adjustment	XXX		23,921	7,595			(15,567)		(15,567)		7,595				321	08/20/2052	1.A
38383Y-NG-3	GNR 2022-159		06/30/2024	IO Par Adjustment	XXX		98,616	2,157			(2,157)		(2,157)		2,157				29	06/20/2052	1.A
38383Y-5B-4	GNR 2022-179 IS		06/30/2024	IO Par Adjustment	XXX		14,481	3,140			(3,140)		(3,140)		3,140				115	10/20/2048	1.A
38383G-XU-0	GNR 2022-18 DI		06/30/2024	IO Par Adjustment	XXX		119,408	9,627			(19,287)		(19,287)		9,627				2,401	10/01/2029	1.A
38383L-BT-6	GNR 2022-190 T		06/30/2024	IO Par Adjustment	XXX		49,730	1,803			(2,862)		(2,862)		1,803				250	12/01/2048	1.A
38383L-AX-8	GNR 2022-190 TE		06/30/2024	IO Par Adjustment	XXX		27,792	955			(1,520)		(1,520)		955				143	11/01/2048	1.A
38383L-EM-8	GNR 2022-197 CO		06/20/2024	Principal Reduction	XXX	40,676	40,676	30,660			26,317		26,317		40,676					11/01/2052	1.A
38383L-VZ-0	GNR 2022-215 TI		06/30/2024	IO Par Adjustment	XXX		61,537	2,423			(4,577)		(4,577)		2,423				360	07/01/2049	1.A
38383M-MF-2	GNR 2022-23 UI		06/30/2024	IO Par Adjustment	XXX		83,191	16,170			(39,323)		(39,323)		16,170				2,414	02/01/2052	1.A
38383G-7D-7	GNR 2022-25 QI		06/30/2024	IO Par Adjustment	XXX		10,614	1,114			(1,981)		(1,981)		1,114				147	02/01/2052	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book / Adjusted Carrying Value											
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
38383M-X4-5	GNR 2022-47 IA		06/30/2024	IO Par Adjustment	XXX		13,728	1,064			(4,684)		(4,684)		1,064				467	01/20/2036	1.A
38383M-B7-2	GNR 2022-56 JI		06/30/2024	IO Par Adjustment	XXX		45,416	7,494			(14,340)		(14,340)		7,494				906	03/01/2052	1.A
38383P-CM-1	GNR 2022-60 JI		06/30/2024	IO Par Adjustment	XXX		105,638	22,976			(63,985)		(63,985)		22,976				4,551	03/01/2052	1.A
38383P-7X-3	GNR 2022-78 TS		06/30/2024	IO Par Adjustment	XXX		91,603	7,443			(13,719)		(13,719)		7,443					04/01/2052	1.A
38383R-Q6-7	GNR 2022-89 LI		06/30/2024	IO Par Adjustment	XXX		110,174	13,772			(24,339)		(24,339)		13,772				2,378	09/01/2049	1.A
38383R-H7-5	GNR 2022-90 IJ		06/30/2024	IO Par Adjustment	XXX		8,968	387			(387)		(387)		387				7	01/20/2050	1.A
38382Y-YJ-6	GNR 2022-H20 AI		06/30/2024	IO Par Adjustment	XXX		2,486,688	70,327			(70,327)		(70,327)		70,327				5,852	08/01/2072	1.A
38384C-SB-6	GNR 2023-123 HT		06/30/2024	IO Par Adjustment	XXX		75,019	1,852			(1,852)		(1,852)		1,852				74	08/20/2043	1.A
38384C-SG-5	GNR 2023-123 TJ		06/30/2024	IO Par Adjustment	XXX		80,509	1,749			(1,749)		(1,749)		1,749				73	03/20/2041	1.A
38384E-ZV-0	GNR 2023-131 TB		06/30/2024	IO Par Adjustment	XXX		53,105	1,975			(3,741)		(3,741)		1,975				296	10/01/2043	1.A
38384E-XY-6	GNR 2023-131 TC		06/30/2024	IO Par Adjustment	XXX		30,555	1,108			(1,797)		(1,797)		1,108				158	12/01/2043	1.A
38384E-ZS-7	GNR 2023-131 TE		06/30/2024	IO Par Adjustment	XXX		53,044	2,089			(3,909)		(3,909)		2,089				301	03/01/2047	1.A
38384E-ZT-5	GNR 2023-131 TM		06/30/2024	IO Par Adjustment	XXX		361,343	14,736			(27,509)		(27,509)		14,736				2,030	05/20/2048	1.A
38384E-ZU-2	GNR 2023-131 TW		06/30/2024	IO Par Adjustment	XXX		114,390	4,397			(8,487)		(8,487)		4,397				654	02/01/2047	1.A
38384E-D7-7	GNR 2023-141 AT		06/30/2024	IO Par Adjustment	XXX		35,480	5,433			(10,571)		(10,571)		5,433				690	10/01/2046	1.A
38384E-E3-5	GNR 2023-141 ST		06/30/2024	IO Par Adjustment	XXX		142,129	26,249			(26,249)		(26,249)		26,249				790	05/20/2050	1.A
38384E-E7-6	GNR 2023-141 TS		06/30/2024	IO Par Adjustment	XXX		83,456	16,457			(16,457)		(16,457)		16,457				553	06/20/2049	1.A
38384D-6L-6	GNR 2023-165 TA		06/30/2024	IO Par Adjustment	XXX		59,613	2,440			(5,374)		(5,374)		2,440				363	09/20/2048	1.A
38384D-6N-2	GNR 2023-165 TB		06/30/2024	IO Par Adjustment	XXX		71,163	3,024			(5,510)		(5,510)		3,024				394	07/20/2050	1.A
38383W-QC-3	GNR 2023-40 WI		06/30/2024	IO Par Adjustment	XXX		664,832	1,766			(1,766)		(1,766)		1,766				41	09/20/2041	1.A
38383W-K7-0	GNR 2023-47 TA		06/30/2024	IO Par Adjustment	XXX		204,126	797			(1,518)		(1,518)		797				97	11/20/2048	1.A
38383X-YX-6	GNR 2023-53 QT		06/30/2024	IO Par Adjustment	XXX		213,961	4,413			(9,725)		(9,725)		4,413				661	02/16/2041	1.A
38383X-YV-0	GNR 2023-53 UT		06/30/2024	IO Par Adjustment	XXX		137,825	581			(1,165)		(1,165)		581				76	07/01/2045	1.A
38383X-PV-0	GNR 2023-60 T		06/30/2024	IO Par Adjustment	XXX		32,638	1,183			(2,357)		(2,357)		1,183				190	09/01/2043	1.A
38384A-FG-3	GNR 2023-70 AS		06/20/2024	Principal Reduction	XXX	35,409	35,409	31,249			7,809		7,809		35,409				100	05/01/2053	1.A
38384A-WY-5	GNR 2023-75 TI		06/30/2024	IO Par Adjustment	XXX		44,340	1,884			(4,060)		(4,060)		1,884				286	06/01/2050	1.A
38384A-M3-4	GNR 2023-84 SJ		06/20/2024	Principal Reduction	XXX	50,251	50,251	71,796			(76,127)		(76,127)		50,251				3,634	06/20/2053	1.A
38384A-M4-2	GNR 2023-84 UA		06/20/2024	Principal Reduction	XXX	27,244	27,244	23,702			5,958		5,958		27,244				181	06/01/2053	1.A
38382Y-P9-8	GNR 2023-H02 IK		04/30/2024	IO Par Adjustment	XXX		19,455	1,362			(1,362)		(1,362)		1,362				45	01/01/2073	1.A
38383K-JM-5	GNR 2023-H26 IC		06/30/2024	IO Par Adjustment	XXX		2,155,176	13,470			(24,961)		(24,961)		13,470				4,097	06/01/2065	1.A
38384K-HW-4	GNR 2024-42 TM		06/30/2024	IO Par Adjustment	XXX		26,446	1,091			(1,091)		(1,091)		1,091				37	09/20/2048	1.A
38382W-YY-7	GNR2021-146 WI		06/30/2024	IO Par Adjustment	XXX		26,607	1,147			(1,147)		(1,147)		1,147				48	02/01/2048	1.A
92261U-AC-8	VENDE 2001-1 AI		06/30/2024	IO Par Adjustment	XXX		72,230	451			(451)		(451)		451				20	01/01/2037	1.A
92262B-AG-0	VENDE 2011-2 IO		06/30/2024	IO Par Adjustment	XXX		233,434	3,502			(8,522)		(8,522)		3,502				574	10/01/2041	1.A
0109999999 – Bonds: U.S. Governments						457,968	95,745,690	4,241,314			(6,801,043)		(6,801,043)		4,220,347				691,979	XXX	XXX
2509999997 – Subtotals - Bonds - Part 4						457,968	95,745,690	4,241,314			(6,801,043)		(6,801,043)		4,220,347				691,979	XXX	XXX
2509999998 – Summary Item from Part 5 for Bonds (N/A to Quarterly)																					
2509999999 – Subtotals - Bonds						457,968	95,745,690	4,241,314			(6,801,043)		(6,801,043)		4,220,347				691,979	XXX	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other																					
000000-00-0	NCA		06/30/2024	various		23,565	XXX	23,565		23,565			23,565		23,565					XXX	XXX
5029999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other						23,565	XXX	23,565		23,565			23,565		23,565					XXX	XXX
5989999997 – Subtotals - Common Stocks - Part 4						23,565	XXX	23,565		23,565			23,565		23,565					XXX	XXX
5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)																					
5989999999 – Subtotals Common Stocks						23,565	XXX	23,565		23,565			23,565		23,565					XXX	XXX
5999999999 – Subtotals Preferred and Common Stocks						23,565	XXX	23,565		23,565			23,565		23,565					XXX	XXX
6009999999 – Totals						481,532	XXX	4,264,879		23,565	(6,801,043)		(6,777,479)		4,243,911				691,979	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 –					1,042,257	217,613	514,749	XXX
Bank of America – Dallas, TX					22,239	11,874	26,957	XXX
FHLB – Dallas, TX					6,566,026	3,232,851	3,679,541	XXX
B of Texas – Dallas, TX					900,545	378,020	(1,483,310)	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					8,531,066	3,840,358	2,737,937	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					8,531,066	3,840,358	2,737,937	XXX
0499999 – Cash in Company's Office			XXX	XXX				XXX
0599999 – Total					8,531,066	3,840,358	2,737,937	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