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

QUARTERLY STATEMENT

AS OF MARCH 31, 2025

OF THE CONDITION AND AFFAIRS OF

AUGUSTAR LIFE INSURANCE COMPANY

NAIC Group Code 0704 (Current) 0704 (Prior) NAIC Company Code 67172 Employer's ID Number 31-0397080

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

Country of Domicile United States of America

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

Incorporated/Organized 09/09/1909 Commenced Business 10/10/1910

Statutory Home Office One Financial Way (Street and Number), Cincinnati, OH, US 45242 (City or Town, State, Country and Zip Code)

Main Administrative Office One Financial Way (Street and Number)

Cincinnati, OH, US 45242 (City or Town, State, Country and Zip Code), 513-794-6100 (Area Code) (Telephone Number)

Mail Address Post Office Box 237 (Street and Number or P.O. Box), Cincinnati, OH, US 45201 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records One Financial Way (Street and Number)

Cincinnati, OH, US 45242 (City or Town, State, Country and Zip Code), 513-794-6100-6015 (Area Code) (Telephone Number)

Internet Website Address N/A

Statutory Statement Contact Amber Dawn Roberts (Name), 513-794-6100-6015 (Area Code) (Telephone Number)

amber_roberts@constellationinsurance.com (E-mail Address), 513-794-4622 (FAX Number)

OFFICERS

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

OTHER

Michael Akker, Senior Vice President & Chief Operating Officer, ALAC	David Anthony Azzarito, President, Latin America	Marc Ari Bruger, Managing Director
Lori Dianne Dashewich, Senior Vice President, Chief Financial Officer	Jonathan Morton Egol, Managing Director	Sachin Jain, Senior Vice President & Chief Investment Officer
David George Marlow, Senior Vice President, Operations & IT	Marc Allan Socol, Senior Vice President & Chief Revenue Officer	

DIRECTORS OR TRUSTEES

Anurag Chandra	Philippe Francois Charette	Patricia Lynn Guinn
Syed Salman Hasnain	Westley Vander Thompson	Steven Carl Verney

State of Ohio
County of Butler SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

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

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

a. Is this an original filing? .... Yes [X] No [ ]
b. If no,
1. State the amendment number ......
2. Date filed ....
3. Number of pages attached ....

Stephanie Coleman
Notary Public
Expires November 24, 2025

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	7,569,330,569	0	7,569,330,569	7,712,987,014
2. Stocks:				
2.1 Preferred stocks	16,447,800	0	16,447,800	16,551,600
2.2 Common stocks	861,801,969	29,933,881	831,868,088	840,814,329
3. Mortgage loans on real estate:				
3.1 First liens	1,864,971,990	0	1,864,971,990	1,669,672,227
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $ 0 encumbrances)	23,032,535	0	23,032,535	23,493,005
4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5. Cash ($ 653,026,236), cash equivalents ($ 328,935,424) and short-term investments ($ 0)	981,961,660	0	981,961,660	569,932,887
6. Contract loans (including $ 0 premium notes)	923,200,942	284,759	922,916,183	936,012,734
7. Derivatives	151,147,843	0	151,147,843	191,797,199
8. Other invested assets	431,446,585	0	431,446,585	350,110,330
9. Receivables for securities	338,566	0	338,566	9,984,535
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	17,930,000	0	17,930,000	30,170,000
12. Subtotals, cash and invested assets (Lines 1 to 11)	12,841,610,459	30,218,640	12,811,391,819	12,351,525,860
13. Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	89,126,235	0	89,126,235	78,106,657
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	391,271	0	391,271	584,270
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	1,940,291	0	1,940,291	1,981,437
15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	129,502,034	0	129,502,034	58,982,336
16.2 Funds held by or deposited with reinsured companies	9,504,310	0	9,504,310	0
16.3 Other amounts receivable under reinsurance contracts	37,247,805	0	37,247,805	27,390,954
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	28,326,668	0	28,326,668	48,062,079
18.2 Net deferred tax asset	105,996,153	41,448,375	64,547,778	62,662,661
19. Guaranty funds receivable or on deposit	7,744,730	0	7,744,730	7,095,078
20. Electronic data processing equipment and software	978,404	0	978,404	1,082,172
21. Furniture and equipment, including health care delivery assets ($ 0)	4,907,899	3,725,834	1,182,065	3,210,491
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	16,911,815	0	16,911,815	22,523,106
24. Health care ($ 0) and other amounts receivable	8,435,043	8,435,043	0	0
25. Aggregate write-ins for other than invested assets	204,441,331	31,930,098	172,511,233	171,367,728
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	13,487,064,448	115,757,990	13,371,306,458	12,834,574,829
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	12,295,955,150	0	12,295,955,150	13,085,072,175
28. Total (Lines 26 and 27)	25,783,019,598	115,757,990	25,667,261,608	25,919,647,004
DETAILS OF WRITE-INS				
1101. Receivable for Collateral	17,930,000	0	17,930,000	30,170,000
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	17,930,000	0	17,930,000	30,170,000
2501. Annuity rider charges receivable	91,853,145	0	91,853,145	90,486,798
2502. Return of Reinsurance Trust Assets - Scottish Re	51,049,039	0	51,049,039	51,049,039
2503. Keyman insurance	9,027,061	0	9,027,061	9,357,873
2598. Summary of remaining write-ins for Line 25 from overflow page	52,512,086	31,930,098	20,581,988	20,474,018
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	204,441,331	31,930,098	172,511,233	171,367,728

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 2,958,772,438 less $ 0 included in Line 6.3 (including $ 329,169,081 Modco Reserve)	2,958,772,438	2,757,913,123
2. Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	18,738,309	19,488,972
3. Liability for deposit-type contracts (including $ 166,840 Modco Reserve)	866,555,580	870,684,212
4. Contract claims:		
4.1 Life	22,414,677	17,924,906
4.2 Accident and health	105,459	158,706
5. Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid	166,840	168,202
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	4,728,497	4,809,581
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 70,269 accident and health premiums	181,842	145,495
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including $ 4,945,738 assumed and $ 102,269,391 ceded	107,215,129	150,877,364
9.4 Interest Maintenance Reserve	0	0
10. Commissions to agents due or accrued-life and annuity contracts $ 2,152,189 , accident and health $ 293,480 and deposit-type contract funds $ 0	2,445,669	1,949,052
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	19,714,435	19,906,642
13. Transfers to Separate Accounts due or accrued (net) (including $ (7,504,164) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(294,523,317)	(313,866,943)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,306,161	2,528,355
15.1 Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	10,892,096	9,126,587
17. Amounts withheld or retained by reporting entity as agent or trustee	134,644,251	151,189,551
18. Amounts held for agents' account, including $ 2,894,332 agents' credit balances	2,894,442	3,284,210
19. Remittances and items not allocated	49,162,008	5,998,795
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money $ 0 and interest thereon $ 0	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	196,366,756	190,753,514
24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 2,257,353,927) reinsurers	5,664,343,013	5,550,220,692
24.04 Payable to parent, subsidiaries and affiliates	352,912,442	265,756,240
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	98,561,134	62,567,266
24.08 Derivatives	0	0
24.09 Payable for securities	0	6,750,000
24.10 Payable for securities lending	0	0
24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25. Aggregate write-ins for liabilities	1,006,110,710	1,030,538,373
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,224,708,571	10,808,872,895
27. From Separate Accounts Statement	12,295,955,150	13,085,072,175
28. Total liabilities (Lines 26 and 27)	23,520,663,721	23,893,945,070
29. Common capital stock	10,000,000	10,000,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	308,176,355	308,157,502
33. Gross paid in and contributed surplus	1,198,735,859	1,073,735,859
34. Aggregate write-ins for special surplus funds	5,207,172	4,966,864
35. Unassigned funds (surplus)	624,478,501	628,841,702
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 29 $ 0)	0	0
36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	2,136,597,887	2,015,701,927
38. Totals of Lines 29, 30 and 37	2,146,597,887	2,025,701,927
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	25,667,261,608	25,919,646,997
DETAILS OF WRITE-INS		
2501. Policy loan liability	851,653,889	864,622,137
2502. Liability for cash collateral	129,140,223	140,907,544
2503. Deferred liability for intercompany reinsurance	18,956,939	18,956,939
2598. Summary of remaining write-ins for Line 25 from overflow page	6,359,659	6,051,753
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,006,110,710	1,030,538,373
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401. Admitted disallowed IMR	5,207,172	4,966,864
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	5,207,172	4,966,864

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	911,507,006	894,361,549	1,110,003,915
2.	Considerations for supplementary contracts with life contingencies	0	0	0
3.	Net investment income	122,447,985	96,598,455	451,028,964
4.	Amortization of Interest Maintenance Reserve (IMR)	68,908	99,168	665,113
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	96,333,467	58,900,869	467,100,412
7.	Reserve adjustments on reinsurance ceded	(906,660,568)	(236,929,010)	(2,196,266,059)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	40,962,149	43,737,839	176,203,759
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	33,381,254	41,332,938	167,537,814
9.	Totals (Lines 1 to 8.3)	298,040,201	898,101,808	176,273,918
10.	Death benefits	8,823,525	6,037,410	30,757,711
11.	Matured endowments (excluding guaranteed annual pure endowments)	58,853	149,456	546,955
12.	Annuity benefits	42,317,303	9,669,598	64,857,361
13.	Disability benefits and benefits under accident and health contracts	460,428	476,817	1,798,428
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	17,251,743	47,953,272	172,364,118
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	5,265,278	7,117,141	29,279,667
18.	Payments on supplementary contracts with life contingencies	101,927	179,182	478,672
19.	Increase in aggregate reserves for life and accident and health contracts	202,620,361	1,110,260,669	442,101,406
20.	Totals (Lines 10 to 19)	276,899,418	1,181,843,545	742,184,318
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	38,791,258	116,874,962	293,998,319
22.	Commissions and expense allowances on reinsurance assumed	6,929,533	7,699,773	30,516,437
23.	General insurance expenses and fraternal expenses	36,297,973	38,116,830	134,989,949
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,129,434	4,575,090	14,078,148
25.	Increase in loading on deferred and uncollected premiums	(215,379)	(84,283)	(22,129)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(539,684,079)	(530,374,923)	(2,290,594,424)
27.	Aggregate write-ins for deductions	426,538,687	153,259,547	1,191,056,056
28.	Totals (Lines 20 to 27)	247,686,845	971,910,541	116,206,674
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	50,353,356	(73,808,733)	60,067,244
30.	Dividends to policyholders and refunds to members	1,343,009	1,111,632	5,837,564
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	49,010,347	(74,920,365)	54,229,680
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(1,875,201)	(5,302,897)	244,832
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)	50,885,548	(69,617,468)	53,984,848
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,010,089 (excluding taxes of $ (62,427) transferred to the IMR)	(4,979,553)	(3,454,139)	34,359,734
35.	Net income (Line 33 plus Line 34)	45,905,995	(73,071,607)	88,344,582
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,025,701,934	1,952,847,955	1,952,847,955
37.	Net income (Line 35)	45,905,995	(73,071,607)	88,344,582
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 107,561	112,822	(21,170,379)	184,441,830
39.	Change in net unrealized foreign exchange capital gain (loss)	324,773	0	(397,105)
40.	Change in net deferred income tax	4,141,974	17,056,000	6,519,200
41.	Change in nonadmitted assets	(8,341,877)	(28,066,735)	(44,774,613)
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	(5,613,241)	3,361,025	(72,904,649)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47.	Other changes in surplus in Separate Accounts Statement	0	0	0
48.	Change in surplus notes	18,853	18,853	75,411
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	125,000,000	125,000,000	125,000,000
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	0	0	0
52.	Dividends to stockholders	0	0	(195,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(40,653,346)	(16,662,147)	(18,450,678)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	120,895,953	6,465,010	72,853,978
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,146,597,887	1,959,312,965	2,025,701,934
	DETAILS OF WRITE-INS			
08.301.	Policy charges	44,651,880	48,214,903	191,580,347
08.302.	Modco miscellaneous income	17,260,103	23,861,471	95,993,352
08.303.	Fee income	10,822,474	11,424,092	45,025,788
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(39,353,203)	(42,167,528)	(165,061,673)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	33,381,254	41,332,938	167,537,814
2701.	VA base reinsurance transfer to/from SA Modco	510,776,472	509,882,308	2,182,736,453
2702.	Funds withheld miscellaneous expense	71,543,815	42,963,470	307,870,921
2703.	Miscellaneous expense	173,313	1,451,122	37,913,633
2798.	Summary of remaining write-ins for Line 27 from overflow page	(155,954,913)	(401,037,353)	(1,337,464,951)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	426,538,687	153,259,547	1,191,056,056
5301.	Benefit plan adjustment	57,467	70,067	4,032,533
5302.	Prior period adjustment	0	0	(1,747,464)
5303.	Deferred coinsurance gain	(40,710,813)	(16,732,214)	(20,735,747)
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(40,653,346)	(16,662,147)	(18,450,678)

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	399,986,956	1,149,612,342	2,727,139,903
2.	Net investment income	114,576,759	82,321,925	434,107,264
3.	Miscellaneous income	28,574,749	30,899,366	59,067,806
4.	Total (Lines 1 to 3)	543,138,464	1,262,833,633	3,220,314,973
5.	Benefit and loss related payments	731,699,376	676,439,710	3,082,464,818
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(559,027,705)	(557,785,084)	(2,398,969,816)
7.	Commissions, expenses paid and aggregate write-ins for deductions	85,545,473	174,089,341	520,444,906
8.	Dividends paid to policyholders	11,104,699	13,916,662	52,752,995
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	(19,856,843)	(733,540)	(20,384,654)
10.	Total (Lines 5 through 9)	249,465,000	305,927,089	1,236,308,249
11.	Net cash from operations (Line 4 minus Line 10)	293,673,464	956,906,544	1,984,006,724
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	485,102,509	159,549,946	1,923,439,247
	12.2 Stocks	0	98,500,000	98,500,000
	12.3 Mortgage loans	28,758,273	25,345,143	146,716,017
	12.4 Real estate	0	0	0
	12.5 Other invested assets	24,432,676	2,441,345	74,852,255
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	99,543,290	15,530,475	70,340,408
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	637,836,748	301,366,909	2,313,847,927
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	401,928,463	813,550,892	3,383,814,400
	13.2 Stocks	1,000,000	500,000	96,424,800
	13.3 Mortgage loans	224,704,947	38,900,000	606,878,826
	13.4 Real estate	0	255,650	1,330,581
	13.5 Other invested assets	39,082,146	10,510,078	237,666,308
	13.6 Miscellaneous applications	65,247,414	56,493,315	161,400,362
	13.7 Total investments acquired (Lines 13.1 to 13.6)	731,962,970	920,209,935	4,487,515,277
14.	Net increase/(decrease) in contract loans and premium notes	(12,974,627)	(1,373,075)	10,046,211
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(81,151,595)	(617,469,951)	(2,183,713,561)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	125,000,000	125,000,000	125,000,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(9,484,928)	(11,274,123)	(44,491,029)
	16.5 Dividends to stockholders	0	0	195,000,000
	16.6 Other cash provided (applied)	83,991,831	(54,204,121)	148,353,049
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	199,506,903	59,521,756	33,862,020
	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)	412,028,772	398,958,350	(165,844,817)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	569,932,890	735,777,707	735,777,707
	19.2 End of period (Line 18 plus Line 19.1)	981,961,662	1,134,736,056	569,932,890

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

20.0001.	Funds held under reinsurance agreement, net	95,917,762	9,132,165	(5,936,758)
20.0002.	Other investment asset adjustments for transfers	61,028,850	0	(165,129,913)
20.0003.	Modco reinsurance reserve adjustment	15,892,761	0	87,720,114
20.0004.	Change in securities lending collateral	0	62,709,349	162,366,253
20.0005.	Transfer of bonds for portion of extraordinary dividend/return of capital received from subsidiary	0	0	57,649,738
20.0006.	Deferred gain on reinsurance agreements	0	0	52,930,000
20.0007.	Transfer of mortgage loans for portion of extraordinary dividend/return of capital received from subsidiary	0	0	13,832,175
20.0008.	Payable for securities	0	0	6,750,000

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

20.0009.	Settlement of reinsurance payable	0	23,861,471	0
20.0010.	Amortization of deferred gain on reinsurance agreements	(40,710,814)	(16,732,214)	(73,665,747)
20.0011.	Transfer of bonds to/from other invested assets	(61,028,850)	0	93,648,000

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	155,384,615	189,345,799	494,898,914
2.	Group life	0	0	0
3.	Individual annuities	350,626,811	1,088,774,936	2,469,842,495
4.	Group annuities	6,888,688	11,860,798	34,028,654
5.	Accident & health	1,814,497	1,983,037	7,874,191
6.	Fraternal	0	0	0
7.	Other lines of business	0	0	0
8.	Subtotal (Lines 1 through 7)	514,714,611	1,291,964,570	3,006,644,254
9.	Deposit-type contracts	26,906,180	102,850,147	362,043,842
10.	Total (Lines 8 and 9)	541,620,791	1,394,814,717	3,368,688,096

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of AuguStar Life Insurance Company ("ALIC" or "the Company"), formerly The Ohio National Life Insurance Company, are presented on the basis of accounting practices prescribed or permitted by the Ohio Insurance Department.

The Ohio Insurance Department recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio.

Sunrise Captive Re, LLC ("SUNR"), a wholly owned subsidiary of ALIC, is an Ohio domiciled special purpose financial captive insurance company started operations during the first quarter of 2019. Pursuant to Ohio Revised Code Chapter 3964 and the approval by the Ohio Insurance Department ("ODI"), SUNR has applied a prescribed practice that increased the subsidiary's valuation by $15,360,597 and $11,494,306 for for March 31, 2025 and December 31 2024, respectively.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed by the State of Ohio are shown below:

	SSAP #	F/S Page	F/S Line #		3/31/2025		12/31/2024
NET INCOME							
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$	45,905,995	$	88,344,582
(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	$	45,905,995	$	88,344,582
SURPLUS							
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$	2,146,597,887	$	2,025,701,927
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP: Subsidiary Valuation - Sunrise Re Captive, LLC	97	2	8	$	15,360,597	$	11,494,306
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:							
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$	2,131,237,290	$	2,014,207,621

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. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition cost such as sales commissions, are charged to operations as incurred.

The amount of dividends to be paid to participating policyholders is determined annually by the Company's Board of Directors. The aggregate amount of participating policyholders' dividends is related to actual interest, mortality, morbidity, and expense experience for the year and judgment as to the appropriate level of statutory surplus to be retained by the Company.

(2) Basis for Bonds and Amortization Schedule

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

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

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

D. Going Concern

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

NOTE 2 Accounting Changes and Corrections of Errors

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

The Company's December 31, 2024 financial statements reflect a prior period adjustment relating to the recording of expenses identified during the implementation of a new reconciliation software. The events contributing to the understatement of expenses impact surplus as follows:

General insurance expenses (P4,L23,C2)	($2,211,980)
Federal and foreign income taxes incurred (excluding taxes on capital gains (P4,L32,C2)	464,516
Decrease in surplus (P4,L53,C2)	($1,747,464)

NOTE 3 Business Combinations and Goodwill - No significant changes

NOTE 4 Discontinued Operations - No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 5 Investments

D. Asset-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from broker dealer survey values or internal estimates.

(2) Securities with Recognized Other-Than-Temporary Impairment - NONE

(3) Recognized OTTI Securities:

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
12669G-C8-2	$ 249,658	$ 189,816	$ 59,842	$ 189,816	$ 207,539	03/31/2025
Total	XXX	XXX	$ 59,842	XXX	XXX	XXX

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a) The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 1,574,050
2. 12 Months or Longer	$ 29,271,960

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

1. Less than 12 Months	$ 67,203,194
2. 12 Months or Longer	$ 452,456,788

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged $ -

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - NONE

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - NONE

H. Repurchase Agreements Transactions Accounted for as a Sale - NONE

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - NONE

M. Working Capital Finance Investments - NONE

N. Offsetting and Netting of Assets and Liabilities - NONE

R. Reporting Entity's Share of Cash Pool by Asset Type - Not applicable

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

NOTE 7 Investment Income - No significant changes

NOTE 8 Derivative Instruments

A. Derivatives under SSAP No. 86—Derivatives

(8) Total Premium Costs for Contracts

There are no derivative premium payments due as of March 31, 2025.

B. Derivatives under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees

(2) Recognition of gains/losses and deferred assets and liabilities

a. Scheduled Amortization - NONE

b. Total Deferred Balance - NONE

c. Reconciliation of Amortization - NONE

NOTE 9 Income Taxes - No significant changes

NOTES TO FINANCIAL STATEMENTS

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

B. Transactions

As part of the agreement with the Constellation Insurance Inc. ("CII"), on each of the first four anniversaries after the closing, CII will pay or cause to be paid an infusion of capital to ALIC on each of the first four anniversaries after the closing to the Company. As of March 31, 2025, the Company received a capital contribution of $125,000,000 from CII in satisfaction of the third installment.

D. Amounts Due From or To Related Parties - No significant changes

E. Material Management or Service and Cost-Sharing Arrangements

The Company is a party to an agreement with Constellation Insurance Holdings, Inc. ("CIHI") and most of its direct and indirect subsidiaries whereby ALIC shall maintain a cash pooling agreement. It is ALIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ALIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ALIC for the other parties (e.g. AuguStar Life Assurance Corporation). Settlement is made daily for each party's needs from or to the concentration account. It is ALIC's duty to invest excess funds in an interest bearing account and/or short-term, highly liquid investments. ALIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At March 31, 2025, ALIC held the following balances for the participating entities in Page 3 Line 24.04 payable to parent, subsidiaries and affiliates in the general account as of the quarterly statement:

	March 31, 2025
AuguStar Life Assurance Corporation	$ 82,528,422
Constellation Insurance, Inc.	1,741,375
Sycamore Re, Ltd	237,056,657
Montgomery Re, Inc.	(1,610,975)
Constellation Insurance Holdings, Inc.	(718,330)
Kenwood Re, Inc.	(3,991,229)
Sunrise Captive Re, LLC	(963,232)
OnTech, LLC	18,448,587
Financial Way Realty, Inc.	204,179
ON Foreign Holdings LLC	(4,193,449)
Camargo Re Captive, Inc.	3,576,966
Global Holdings, SMLLC	89
Total	$ 332,079,060

NOTE 11 Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of $750,000,000 as of March 31, 2025 and December 31, 2024. The table below indicates the amount of FHLB of Cincinnati stock purchased, collateral pledged, and additional funding capacity available related to the agreement with FHLB of Cincinnati.

(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	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 19,715,588	$ 19,715,588	$ -
(c) Activity Stock	$ 33,750,000	$ 33,750,000	$ -
(d) Excess Stock	$ 12	$ 12	$ -
(e) Aggregate Total (a+b+c+d)	$ 53,465,600	$ 53,465,600	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 750,000,262	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 19,715,588	$ 19,715,588	$ -
(c) Activity Stock	$ 33,750,000	$ 33,750,000	$ -
(d) Excess Stock	$ 12	$ 12	$ -
(e) Aggregate Total (a+b+c+d)	$ 53,465,600	$ 53,465,600	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 750,000,262	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)

11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
	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
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 19,715,588	$ 19,715,588	$ -	$ -	$ -	$ -

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)

11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

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)	$ 1,157,164,928	$ 1,220,306,628	$ 750,000,000
2. Current Year General Account Total Collateral Pledged	$ 1,157,164,928	$ 1,220,306,628	$ 750,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 1,049,454,004	$ 1,107,490,588	$ 750,000,000

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

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)	$ 1,164,875,391	$ 1,228,618,428	$ 750,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 1,164,875,391	$ 1,228,618,428	$ 750,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 1,054,773,394	$ 1,117,306,874	$ 750,000,000

(4) Borrowing from FHLB

a. Amount as of 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	$ 750,000,000	$ 750,000,000	$ -	$ 750,000,000
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 750,000,000	$ 750,000,000	$ -	$ 750,000,000
2. Prior Year end				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 750,000,000	$ 750,000,000	$ -	$ 750,000,000
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 750,000,000	$ 750,000,000	$ -	$ 750,000,000

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ 750,000,000	$ 750,000,000	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total (1+2+3)	$ 750,000,000	$ 750,000,000	$ -

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
2. Funding Agreements	No
3. Other	No

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	3/31/2025	12/31/2024	3/31/2025	12/31/2024	3/31/2025	12/31/2024
(4) Components of net periodic benefit cost						
a. Service cost	$ -	$ -	$ 4,133	$ 21,000	$ -	$ -
b. Interest cost	$ 525,903	$ 2,321,000	$ 67,151	$ 280,000	$ -	$ -
c. Expected return on plan assets	$ (1,009,558)	$ (4,198,000)	$ -	$ -	$ -	$ -
d. Transition asset or obligation	$ -	$ -	$ -	$ -	$ -	$ -
e. Gains and losses	$ 773	$ 6,000	$ 56,695	$ 266,000	$ -	$ -
f. Prior service cost or credit	$ -	$ -	$ -	$ -	$ -	$ -
g. Gain or loss recognized due to a settlement or curtailment	$ -	$ 414,000	$ -	$ -	$ -	$ -
h. Total net periodic benefit cost	$ (482,882)	$ (1,457,000)	$ 127,979	$ 567,000	$ -	$ -

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

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

(2) Detail of other contingent commitments

The Company has unfunded commitments of bonds for $1,103,236,562 and mortgages of $21,458,160. The Company is an investor in limited partnerships, a limited liability corporation,other BA assets. The Company has committed $299,000,000 and funded $208,330,640 to these investments.

NOTE 15 Leases - No significant changes

NOTE 16 Information about Financial Instruments With Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant changes

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

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

(4) Securitizations, Asset-Based Financing Arrangements and Similiar Transfers Accounted for as Sales - NONE

C. Wash Sales - NONE

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - No significant changes

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - NONE

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Cash & Cash equivalents	$ 653,026,238	$ -	$ -	$ 328,935,422	$ 981,961,660
Preferred stock	$ -	$ 6,447,800	$ -	$ -	$ 6,447,800
Bonds Industrial and Misc	$ -	$ 74,501	$ -	$ -	$ 74,501
Common Stock Industrial and Misc	$ -	$ 53,512,565	$ 280,000	$ -	$ 53,792,565
Equity put options	$ -	$ 31,784,359	$ -	$ -	$ 31,784,359
Equity call Options	$ -	$ 93,299,340	$ -	$ -	$ 93,299,340
Futures contracts	$ 2,783,353	$ -	$ -	$ -	$ 2,783,353
Other invested assets Limited Partnerships	$ -	$ -	$ 241,181,044	$ -	$ 241,181,044
Other invested assets Capital Notes	$ -	$ 2,494,025	$ -	$ -	$ 2,494,025
Separate account assets	$ 12,295,955,150	$ -	$ -	$ -	$ 12,295,955,150
Total assets at fair value/NAV	$ 12,951,764,741	$ 187,612,590	$ 241,461,044	$ 328,935,422	$ 13,709,773,797

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Total liabilities at fair value	$ -	$ (189,492)	$ -	$ -	$ (189,492)

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Common Stock Industrial and Misc	$ 280,000	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 280,000
Other Invested Assets	$ 218,059,372	$ -	$ -	$ -	$ 1,598,075	$ 38,782,146	$ -	$ (17,258,549)	$ -	$ 241,181,044
Total Assets	$ 218,339,372	$ -	$ -	$ -	$ 1,598,075	$ 38,782,146	$ -	$ (17,258,549)	$ -	$ 241,461,044

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
b. Liabilities										
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

(3) Policies when Transfers Between Levels are Recognized

Transfers between level 2 and 3 are recognized at the beginning of the period.

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

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

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

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

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

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

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

(5) Fair Value Disclosures

See schedule of Fair Value Measurements for derivative assets and liabilities on a gross basis.

B. Fair Value Reporting under SSAP No. 100R and Other Accounting Pronouncements

Derivatives - The Company enters into long term investments comprised of currency and equity futures, equity index put options, equity index call options and interest rate swaptions to economically hedge liabilities embedded in certain variable annuity and fixed indexed annuity products. The currency and equity futures are exchange traded derivatives and the fair value is based on an active market quotation. The Company has classified the fair values of the exchange traded derivatives as Level 1. The equity index put options, equity index call options, and interest rate swaptions are valued using pricing models with inputs that are observable in the market or can be derived principally from or corroborated by observable market data. These derivative assets are classified as Level 2 assets.

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 6,766,376,815	$ 7,569,330,569	$ 419,443,648	$ 4,658,642,216	$ 1,688,290,951	$ -	$ -
Cash & cash equivalents	$ 981,961,660	$ 981,961,660	$ 653,026,238	$ -	$ -	$ 328,935,422	$ -
Common stock non-affilate	$ 53,792,565	$ 53,792,565	$ -	$ 53,512,565	$ 280,000	$ -	$ -
Preferred stock	$ 15,952,800	$ 16,447,800	$ -	$ 6,447,800	$ 9,505,000	$ -	$ -
Mortgage Loan	$ 1,753,626,164	$ 1,864,971,990	$ -	$ -	$ 1,753,626,164	$ -	$ -
Other Invested Assets - Surplus Notes	$ 81,241,533	$ 107,756,546	$ -	$ 81,241,533	$ -	$ -	$ -
Other Invested Assets - Capital Notes	$ 53,080,748	$ 53,848,875	$ -	$ 53,080,748	$ -	$ -	$ -
Other Invested Assets - Limited partnerships	$ 241,181,044	$ 241,181,044	$ -	$ -	$ 241,181,044	$ -	$ -
Derivatives- equity put options	$ 31,784,359	$ 31,784,359	$ -	$ 31,784,359	$ -	$ -	$ -
Derivatives- call options	$ 93,299,340	$ 93,299,340	$ -	$ 93,299,340	$ -	$ -	$ -
Derivatives- total equity return swaps	$ 2,035,597	$ -	$ -	$ 2,035,597	$ -	$ -	$ -
Derivatives- futures contracts	$ 2,783,353	$ 2,783,353	$ 2,783,353	$ -	$ -	$ -	$ -
Derivatives- bond forwards	$ (31,534,379)	$ -	$ (31,534,379)	$ -	$ -	$ -	$ -
Derivatives- credit default swaps	$ 22,149,810	$ 23,470,284	$ -	$ 22,149,810	$ -	$ -	$ -
Derivatives- fx forward	$ (189,492)	$ (189,493)	$ -	$ (189,492)	$ -	$ -	$ -
Separate account assets	$ 12,295,955,150	$ 12,295,955,150	$ 12,295,955,150	$ -	$ -	$ -	$ -
Separate account liabilities	$ (12,295,955,150)	$ (12,295,955,150)	$ (12,295,955,150)	$ -	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value - NONE

E. NAV Practical Expedient Investments - NONE

NOTES TO FINANCIAL STATEMENTS

NOTE 21 Other Items

C. Other Disclosures

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

(1) Aggregate Book Adjusted Carrying Value for all securities reclassified off Schedule D Part 1
The Company reclassified $53,848,875 in capital notes from Schedule D Part 1 to Schedule BA.

(2) Aggregate Book Adjusted Carrying Value after transition for all securities reclassified off Schedule D Part 1 that resulted with a change in measurement basis
The Company has $2,494,025 of capital notes with a NAIC rating of 3 which requires a measurement basis of lower of amortized cost or fair value.

(3) Aggregate surplus impact for securities reclassified off Schedule D Part 1
The Company has a $5,975 reduction in book adjusted carrying value of certain NAIC 3 capital notes being lower than amortized cost.

The Company did not elect to account for residuals using the practical expedient and instead will account for residuals using the Allowable Earned Yield method. Residuals are initially reported at cost, or allocated cost. Subsequent to the inital acquisition, residuals are reported at either the lower of amortized cost or fair value under the Allowable Earned Yield method. The Allowable Earned Yield is established at acquisition as the discount rate that equates the initial best estimate of the residual's cash flows to its acquisition cost. Interest income is recorded under the effective yield method using the Allowable Earned Yield, capped by the amount of cash distributiuons received. Residuals are assessed for other-than-temporary impairment (OTTI) on an ongoing basis, with required assessment any time that fair value is less than the reported value.

J. Reporting Net Negative (Disallowed) Interest Maintenance Reserve (IMR)

The Company admitted net negative (disallowed) Interest Maintanence Reserve ("IMR") as of March 31, 2025.

The Company attests that:

i. Fixed income investments generating IMR losses comply with the reporting entity's documented investment or liability management policies.

ii. IMR losses for fixed income related derivatives are all in accordance with prudent and documented risk management procedures, in accordance with a reporting entity's derivative use plans and reflect symmetry with historical treatment in which unrealized derivative gains were reversed to IMR and amortized in lieu of being recognized as realized gains upon derivative termination.

iii. Any deviation to 13.c.i was either because of a temporary and transitory timing issue or related to a specific event, such as a reinsurance transaction, that mechanically made the cause of IMR losses not reflective of reinvestment activities.

iv. Asset sales that were generating admitted negative IMR were not compelled by liquidity pressures (e.g., to fund significant cash outflows including, but not limited to excess withdrawals and collateral calls).

(1) Net negative (disallowed) IMR

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 5,207,172	$ 5,207,172	$ -	$ -

(2) Net negative (disallowed) IMR admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 5,207,172	$ 5,207,172	$ -	$ -

(3) Calculated adjusted capital and surplus

	Total
a. Prior Period General Account Capital & Surplus	$ 2,025,701,934
From Prior Period SAP Financials	
b. Net Positive Goodwill (admitted)	$ -
c. EDP Equipment & Operating System Software (admitted)	$ 1,082,172
d. Net DTAs (admitted)	$ 62,662,661
e. Net Negative (disallowed) IMR (admitted)	$ 4,966,871
f. Adjusted Capital & Surplus (a-(b+c+d+e))	$ 1,956,990,230

(4) Percentage of adjusted capital and surplus

	Total
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	0.3%

(5) Allocated gains/losses to IMR from derivatives - NONE

NOTE 22 Events Subsequent - NONE

NOTE 23 Reinsurance - No significant changes

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

E. Risk Sharing Provisions of the Affordable Care Act

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

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

NOTES TO FINANCIAL STATEMENTS

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2024 were $7,751,539. As of March 31, 2025, $447,957 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now $6,527,565. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

B. Information about Significant Changes in Methodologies and Assumptions - NONE

NOTE 26 Intercompany Pooling Arrangements - NONE

NOTE 27 Structured Settlements - NONE

NOTE 28 Health Care Receivables - NONE

NOTE 29 Participating Policies - No significant changes

NOTE 30 Premium Deficiency Reserves - NONE

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

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

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

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

NOTE 35 Separate Accounts - No significant changes

NOTE 36 Loss/Claim Adjustment Expenses - No significant changes

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? .... Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? .... Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? .... Yes [ ] No [X]

2.2 If yes, date of change: ....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? .... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? .... Yes [ ] No [X]

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

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

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2020

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/10/2022

6.4 By what department or departments?
The Ohio Department of Insurance ....

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? .... Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? .... Yes [ ] No [ ] N/A [X]

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

7.2 If yes, give full information:
....

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? .... Yes [ ] No [X]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? .... Yes [X] No [ ]

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
AuguStar Distributors, Inc.	Cincinnati, OH	NO	NO	NO	YES
The O.N. Equity Sales Co.	Cincinnati, OH	NO	NO	NO	YES
Constellation Investments, Inc.	Cincinnati, OH	NO	NO	NO	YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ...... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

9.2 Has the code of ethics for senior managers been amended? ...... Yes [ ] No [X]

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ...... Yes [ ] No [X]

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ...... Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ......$ 129,657

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ......$ 0

13. Amount of real estate and mortgages held in short-term investments: ......$ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ...... Yes [X] 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	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 814,727,382	$ 808,009,405
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 23,253,390	$ 27,354,145
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 837,980,772	$ 835,363,550
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ...... Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ...... Yes [X] No [ ] 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. ...... $ 0
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ...... $ 0
16.3 Total payable for securities lending reported on the liability page. ...... $ 0

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? .... Yes [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian Address
US Bank NA	425 Walnut Street, Cincinnati, OH 45202
Northern Trust Corp	50 South La Salle St Chicago, IL 60603
Wells Fargo	550 S Tryon St Charlotte, NC 28202
Federal Home Loan Bank of Cincinnati	221 E 4th St #600, Cincinnati, OH 45202
Computershare Corporate Trust	1505 Energy Park Drive, St. Paul, MN 55108
Banc of California	11611 San Vicente Blvd., Suite 500, Los Angeles, CA 90049

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? .... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Constellation Investments, Inc.	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	Constellation Investments, Inc.	549300L8TNFLUT2NRY25	Securities and Exchange Commission	DS

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

18.2 If no, list exceptions:

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$ 0
1.12 Residential Mortgages	$ 648,693,148
1.13 Commercial Mortgages	$ 1,216,278,842
1.14 Total Mortgages in Good Standing	$ 1,864,971,990
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$ 0
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$ 0
1.32 Residential Mortgages	$ 0
1.33 Commercial Mortgages	$ 0
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$ 0
1.42 Residential Mortgages	$ 0
1.43 Commercial Mortgages	$ 0
1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 1,864,971,990
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$ 0
1.62 Residential Mortgages	$ 0
1.63 Commercial Mortgages	$ 0
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0

2. Operating Percentages:

2.1 A&H loss percent .... 57.400 %

2.2 A&H cost containment percent .... 2.000 %

2.3 A&H expense percent excluding cost containment expenses .... 21.000 %

3.1 Do you act as a custodian for health savings accounts? .... Yes [ ] No [X]

3.2 If yes, please provide the amount of custodial funds held as of the reporting date .... $ 0

3.3 Do you act as an administrator for health savings accounts? .... Yes [ ] No [X]

3.4 If yes, please provide the balance of the funds administered as of the reporting date .... $ 0

4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? .... Yes [X] No [ ]

4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? .... Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

5.2 If no, explain:

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? .... Yes [ ] No [ ]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

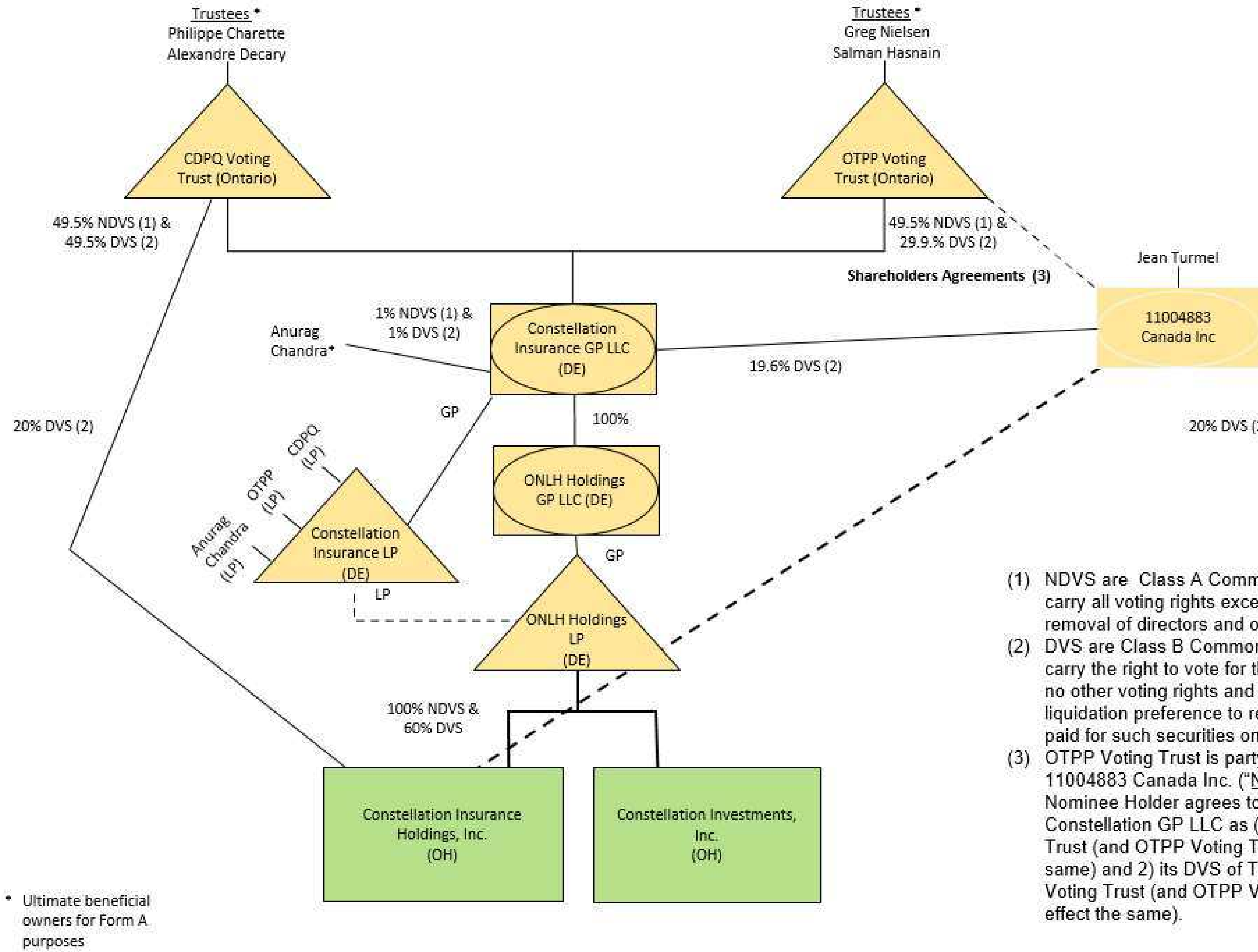
			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	1,608,070	1,609,755	28,643	171,870	3,418,338	87
2. Alaska	AK	L	70,158	0	1,350	0	71,508	23
3. Arizona	AZ	L	1,748,325	3,211,935	10,448	62,270	5,032,978	300,381
4. Arkansas	AR	L	881,357	329,537	14,592	5,327	1,230,813	35,485
5. California	CA	L	5,306,895	10,947,627	87,877	611,243	16,953,642	5,101
6. Colorado	CO	L	3,174,397	8,059,090	39,828	0	11,273,315	429,788
7. Connecticut	CT	L	553,282	5,716,622	17,961	17,453	6,305,318	456
8. Delaware	DE	L	358,902	717,619	4,147	0	1,080,668	69
9. District of Columbia	DC	L	109,722	47,638	1,105	0	158,465	21
10. Florida	FL	L	6,934,475	40,735,295	52,114	142,493	47,864,377	100,997
11. Georgia	GA	L	1,421,794	5,374,800	28,594	351,553	7,176,741	1,085
12. Hawaii	HI	L	35,641	298,960	0	0	334,601	0
13. Idaho	ID	L	307,205	258,152	14,915	33,302	613,574	925
14. Illinois	IL	L	3,760,834	22,145,132	132,429	353,028	26,391,423	4,232
15. Indiana	IN	L	874,750	14,160,797	19,614	160,665	15,215,826	640
16. Iowa	IA	L	1,151,729	818,787	14,014	79,218	2,063,748	2,117
17. Kansas	KS	L	1,997,777	1,116,193	42,763	14,123	3,170,856	950
18. Kentucky	KY	L	798,261	6,785,351	10,719	126,358	7,720,689	703
19. Louisiana	LA	L	1,718,170	434,995	5,168	171,004	2,329,337	3,631
20. Maine	ME	L	82,011	160,899	3,577	0	246,487	201
21. Maryland	MD	L	1,700,585	2,839,892	23,828	103,044	4,667,349	281,937
22. Massachusetts	MA	L	1,239,042	3,986,934	59,181	94,719	5,379,876	95,478
23. Michigan	MI	L	4,529,127	63,455,770	43,317	450,287	68,478,501	4,730
24. Minnesota	MN	L	1,189,596	3,339,300	23,760	158,564	4,711,220	1,822
25. Mississippi	MS	L	479,778	186,777	18,677	0	685,232	871
26. Missouri	MO	L	1,728,912	10,054,005	18,852	23,010	11,824,779	3,319
27. Montana	MT	L	151,348	366,154	4,526	0	522,028	755
28. Nebraska	NE	L	1,176,526	5,462,318	6,579	36,551	6,681,974	4,163
29. Nevada	NV	L	264,021	8,099,199	14,555	0	8,377,775	458
30. New Hampshire	NH	L	514,646	351,038	3,522	0	869,206	324
31. New Jersey	NJ	L	2,804,795	6,139,127	26,312	204,357	9,174,591	276
32. New Mexico	NM	L	82,410	99,535	1,673	0	183,618	30
33. New York	NY	N	248,583	590,173	3,121	0	841,877	101
34. North Carolina	NC	L	1,886,629	15,521,764	44,940	122,949	17,576,282	1,248
35. North Dakota	ND	L	119,396	0	10,160	17,947	147,503	226
36. Ohio	OH	L	5,731,988	47,178,752	178,685	1,822,362	54,911,787	25,070,476
37. Oklahoma	OK	L	518,267	129,685	14,425	46,417	708,794	43,709
38. Oregon	OR	L	430,599	5,402,336	15,759	17,593	5,866,287	1,703
39. Pennsylvania	PA	L	3,920,257	7,998,932	86,383	206,953	12,212,525	209,246
40. Rhode Island	RI	L	322,297	0	9,196	0	331,493	0
41. South Carolina	SC	L	794,982	4,853,638	9,674	8,615	5,666,909	161
42. South Dakota	SD	L	166,586	297,183	951	5,164	469,884	316
43. Tennessee	TN	L	2,022,275	10,163,822	45,882	138,389	12,370,368	92,931
44. Texas	TX	L	7,373,032	8,865,995	99,029	749,684	17,087,740	46,584
45. Utah	UT	L	797,660	6,462,294	4,603	0	7,264,557	123,596
46. Vermont	VT	L	44,430	80,000	1,541	0	125,971	0
47. Virginia	VA	L	1,715,166	3,941,568	32,495	222,874	5,912,103	1,462
48. Washington	WA	L	892,278	3,269,748	24,852	69,888	4,256,766	1,297
49. West Virginia	WV	L	277,187	786,185	13,914	35,585	1,112,871	70
50. Wisconsin	WI	L	2,138,143	5,584,469	78,356	53,829	7,854,797	31,416
51. Wyoming	WY	L	148,553	1,268,149	1,613	0	1,418,315	545
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	174	0	0	0	174	0
54. Puerto Rico	PR	L	89,522	1,800	239,826	0	331,148	0
55. U.S. Virgin Islands	VI	N	0	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	52,834	0	0	0	52,834	0
58. Aggregate Other Aliens	OT	XXX	70,476	0	6,017	0	76,493	38
59. Subtotal		XXX	78,515,855	349,705,726	1,696,062	6,888,688	436,806,331	26,906,180
90. Reporting entity contributions for employee benefits plans		XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	10,904,130	0	0	0	10,904,130	0
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	583,600	921,085	70,473	0	1,575,158	0
94. Aggregate or other amounts not allocable by State		XXX	4,053,973	0	69,544	0	4,123,517	0
95. Totals (Direct Business)		XXX	94,057,558	350,626,811	1,836,079	6,888,688	453,409,136	26,906,180
96. Plus Reinsurance Assumed		XXX	28,428,089	(154,788,383)	0	0	(126,360,294)	0
97 Totals (All Business)		XXX	122,485,647	195,838,428	1,836,079	6,888,688	327,048,842	26,906,180
98. Less Reinsurance Ceded		XXX	108,762,785	(694,599,659)	892,841	0	(584,944,033)	0
99. Totals (All Business) less Reinsurance Ceded		XXX	13,722,862	890,438,087	943,238	6,888,688	911,992,875	26,906,180
DETAILS OF WRITE-INS								
58001. Other alien		XXX	70,476	0	6,017	0	76,493	38
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	70,476	0	6,017	0	76,493	38
9401. Dividends accums used to purchase paid-up additions		XXX	3,411,888	0	0	0	3,411,888	0
9402. Dividend accum appld as prem in states that do not allow dividend deduction		XXX	639,736	0	69,544	0	709,280	0
9403. Dividends accums used to shorten endow or prem pay		XXX	2,349	0	0	0	2,349	0
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	4,053,973	0	69,544	0	4,123,517	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 51
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. N - None of the above - Not allowed to write business in the state 6

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

Organizational Chart
(Slide 1 of 2)

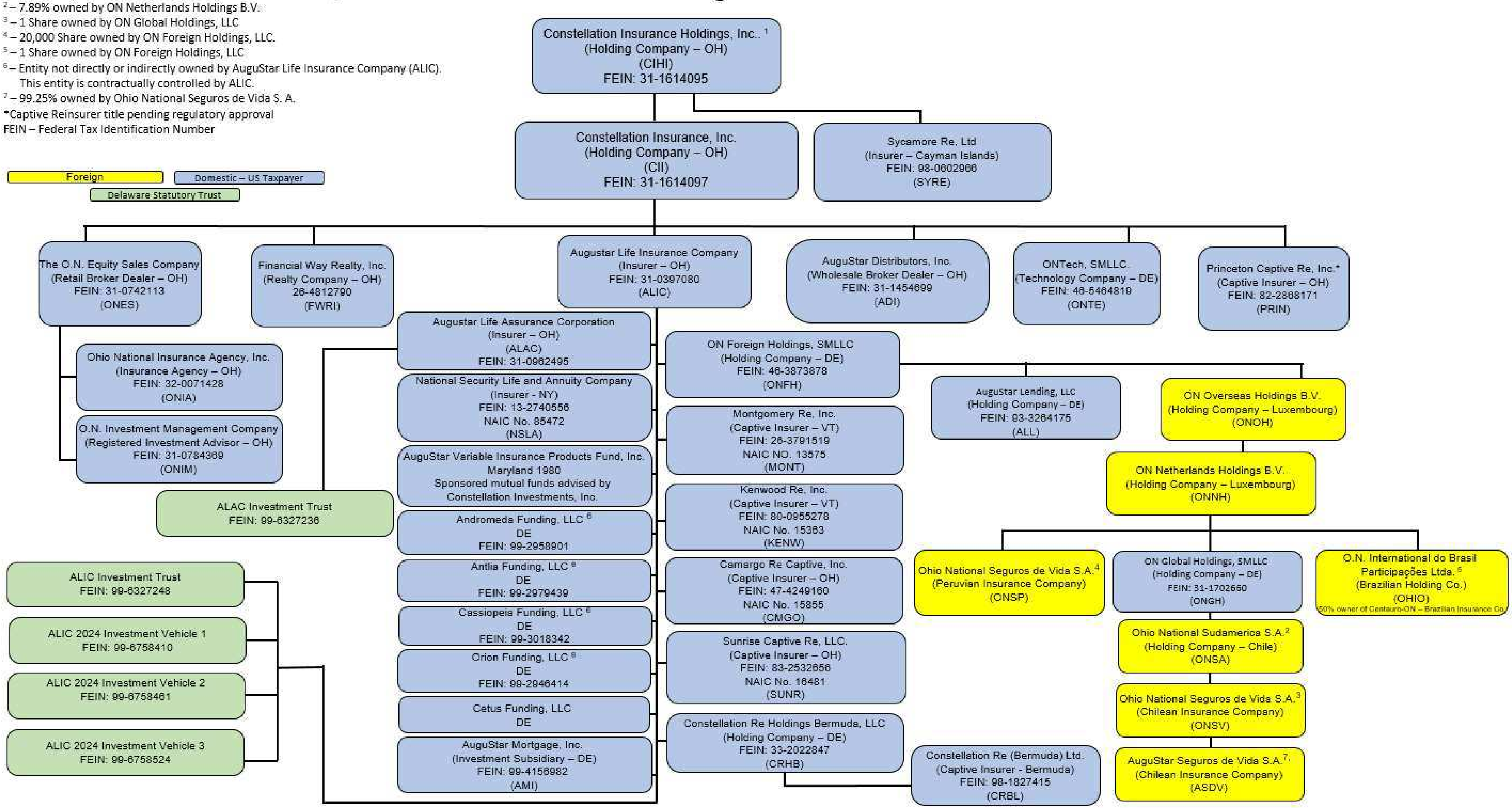


(1) NDVS are Class A Common Units or Class A Common Stock that carry all voting rights except the right to vote for the election and removal of directors and ordinary economic rights.
(2) DVS are Class B Common Units or Class B Common Stock that carry the right to vote for the election and removal of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

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

[1] – 100% of the non-director voting shares and 60% of the director voting shares of ONHI are owned by ONLH Holdings LP, a Delaware Limited Partnership
[2] – 7.89% owned by ON Netherlands Holdings B.V.
[3] – 1 Share owned by ON Global Holdings, LLC
[4] – 20,000 Share owned by ON Foreign Holdings, LLC.
[5] – 1 Share owned by ON Foreign Holdings, LLC
[6] – Entity not directly or indirectly owned by AuguStar Life Insurance Company (ALIC). This entity is contractually controlled by ALIC.
[7] – 99.25% owned by Ohio National Seguros de Vida S. A.
*Captive Reinsurer title pending regulatory approval
FEIN – Federal Tax Identification Number

Constellation Organizational Chart



SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Caisse de dépôt et placement du Québec (CDPQ) Voting Trust	CAN	UIP		Other	0.000		NO	1
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Ontario Teachers Pension Plan (OTPP) Voting Trust	CAN	UIP		Other	0.000		NO	1
0704	Constellation Insurance Holdings, Inc.	00000		0	0		11004883 Canada Inc.	CAN	UIP		Other	0.000		NO	2
0704	Constellation Insurance Holdings, Inc.	00000	84-3510530	0	0		Constellation Insurance GP, LLC	DE	UIP	Caisse de dépôt et placement du Québec (CDPQ) Voting Trust	Ownership, Board of Directors, Management	49.500		NO	0
0704	Constellation Insurance Holdings, Inc.	00000	84-3510530	0	0		Constellation Insurance GP, LLC	DE	UIP	Ontario Teachers Pension Plan (OTPP) Voting Trust	Ownership, Board of Directors, Management	29.900		NO	0
0704	Constellation Insurance Holdings, Inc.	00000	84-3510530	0	0		Constellation Insurance GP, LLC	DE	UIP	11004883 Canada Inc.	Ownership, Board of Directors, Management	19.600		NO	0
0704	Constellation Insurance Holdings, Inc.	00000	84-3510530	0	0		Constellation Insurance GP, LLC	DE	UIP	Anurag Chandra (Member of Constellation Insurance GP, LLC)	Ownership, Board of Directors, Management	1.000		NO	0
0704	Constellation Insurance Holdings, Inc.	00000	84-3482603	0	0		Constellation Insurance LP	DE	UIP	Constellation Insurance GP, LLC	Other	0.000	Constellation Insurance GP, LLC	NO	3
0704	Constellation Insurance Holdings, Inc.	00000	84-3482603	0	0		Constellation Insurance LP	DE	OTH	Anurag Chandra (Member of Constellation Insurance LP, LLC)	Other	0.000	Constellation Insurance GP, LLC	NO	4
0704	Constellation Insurance Holdings, Inc.	00000	84-3482603	0	0		Constellation Insurance LP	DE	OTH	Caisse de dépôt et placement du Québec (CDPQ) Voting Trust	Other	0.000	Constellation Insurance GP, LLC	NO	4
0704	Constellation Insurance Holdings, Inc.	00000	84-3482603	0	0		Constellation Insurance LP	DE	OTH	Ontario Teachers Pension Plan (OTPP) Voting Trust	Other	0.000	Constellation Insurance GP, LLC	NO	4
0704	Constellation Insurance Holdings, Inc.	00000	86-3415002	0	0		ONLH Holdings GP, LLC	DE	UIP	Constellation Insurance GP, LLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	86-3415002	0	0		ONLH Holdings LP	DE	UIP	Constellation Insurance LP	Other	0.000	Constellation Insurance GP, LLC	NO	4
0704	Constellation Insurance Holdings, Inc.	00000	86-3415002	0	0		ONLH Holdings LP	DE	UIP	Constellation Insurance GP, LLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1454693	0	0		Constellation Investments, Inc.	OH	NIA	ONLH Holdings LP	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	YES	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1614095	0	0		Constellation Insurance Holdings, Inc.	OH	UIP	ONLH Holdings LP	Ownership, Board of Directors, Management	60.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1614095	0	0		Constellation Insurance Holdings, Inc.	OH	UIP	Caisse de dépôt et placement du Québec (CDPQ) Voting Trust	Ownership, Board of Directors, Management	20.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1614095	0	0		Constellation Insurance Holdings, Inc.	OH	UIP	11004883 Canada Inc.	Ownership, Board of Directors, Management	20.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1614097	0	0		Constellation Insurance, Inc.	OH	UIP	Constellation Insurance Holdings, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	AA-0056843	0	0		Sycamore Re, Ltd.	CYM	IA	Constellation Insurance Holdings, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	46-5464819	0	0		ON Tech, SMLLC	DE	NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	82-2868171	0	0		Princeton Captive Re, Inc.	OH	NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	26-4812790	0	0		Financial Way Realty, Inc.	OH	NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	46-3873878	0	0		Ohio National Foreign Holdings, SMLLC	DE	NIA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	93-3264175	0	0		AuguStar Lending, LLC	DE	NIA	Ohio National Foreign Holdings, SMLLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0704	Constellation Insurance Holdings, Inc.	00000		0	0		ON Overseas Holding B.V.	LUX	NIA	Ohio National Foreign Holdings, SMLLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		ON Netherlands Holdings B.V.	LUX	NIA	ON Overseas Holding B.V.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Ohio National Seguros de Vida S.A.	PER	IA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1702660	0	0		ON Global Holdings, SMLLC	DE	NIA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Ohio National Sudamerica S.A.	CHL	NIA	ON Global Holdings, SMLLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Ohio National Seguros de Vida S.A.	CHL	IA	Ohio National Sudamerica S.A.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		AuguStar Seguros de Vida S.A.	CHL	IA	Ohio National Seguros de Vida S.A.	Ownership, Board of Directors, Management	99.250	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		O.N. International do Brasil Participações Ltda.	BRA	IA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	67172	31-0397080	0	0		AuguStar Life Insurance Company	OH	RE	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	13575	26-3791519	0	0		Montgomery Re, Inc.	VT	IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	15363	80-0955278	0	0		Kenwood Re, Inc	VT	IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	15855	47-4249160	0	0		Camargo Re Captive, Inc.	OH	IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	16481	83-2532656	0	0		Sunrise Captive Re, LLC	OH	IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Constellation Re Holdings Bermuda, LLC	DE	NIA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Constellation Re (Bermuda) Ltd.	BMU	IA	Constellation Re Holdings Bermuda, LLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	89206	31-0962495	0	0		AuguStar Life Assurance Corporation	OH	IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-6327236	0	0		ALAC Investment Trust	DE	NIA	AuguStar Life Assurance Corporation	Ownership, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	85472	13-2740556	0	0		National Security Life and Annuity Company	NY	IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		AuguStar Variable Insurance Products Fund, Inc.	MD	NIA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-2958901	0	0		Andromeda Funding, LLC	DE	NIA	AuguStar Life Insurance Company	Contractual Control	0.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-2979439	0	0		Antlia Funding, LLC	DE	NIA	AuguStar Life Insurance Company	Contractual Control	0.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-3018342	0	0		Cassiopeia Funding, LLC	DE	NIA	AuguStar Life Insurance Company	Contractual Control	0.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-2946414	0	0		Orion Funding, LLC	DE	NIA	AuguStar Life Insurance Company	Contractual Control	0.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Cetus Funding, LLC	DE	NIA	AuguStar Life Insurance Company	Ownership, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		ALIC Investment Trust	DE	NIA	AuguStar Life Insurance Company	Ownership, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0704	Constellation Insurance Holdings, Inc.	00000	99-6758410	0	0		ALIC 2024 Investment Vehicle 1	DE	NIA	AuguStar Life Insurance Company	Ownership, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-6758461	0	0		ALIC 2024 Investment Vehicle 2	DE	NIA	AuguStar Life Insurance Company	Ownership, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-6758524	0	0		ALIC 2024 Investment Vehicle 3	DE	NIA	AuguStar Life Insurance Company	Ownership, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-4156982	0	0		AuguStar Mortgage, Inc.	DE	NIA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1454699	0	0		AuguStar Distributors, Inc.	OH	NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	YES	0
0704	Constellation Insurance Holdings, Inc.	00000	31-0742113	0	0		The O.N. Equity Sales Company	OH	NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	YES	0
0704	Constellation Insurance Holdings, Inc.	00000	32-0071428	0	0		Ohio National Insurance Agency, Inc.	OH	NIA	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-0784369	0	0		O.N. Investment Management Company	OH	NIA	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

7.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. State taxes recoverable	7,765,504	0	7,765,504	7,765,504
2505. Broker dealer other receivables	5,187,087	0	5,187,087	5,097,772
2506. Admitted Disallowed IMR	5,207,172	0	5,207,172	4,966,864
2507. Fund revenue receivable	2,422,225	0	2,422,225	2,590,613
2508. Other receivables	0	0	0	53,265
2509. Prepaid overfunded pension	20,209,374	20,209,374	0	0
2510. Prepaid expenses	11,708,291	11,708,291	0	0
2511. Surplus note issuance costs	12,433	12,433	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	52,512,086	31,930,098	20,581,988	20,474,018

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Unclaimed funds	4,525,270	4,159,897
2505. Liability for plan benefits	1,834,389	1,891,856
2597. Summary of remaining write-ins for Line 25 from overflow page	6,359,659	6,051,753

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Reinsurance ceded trails	1,148,751	1,333,310	5,018,717
08.305. Miscellaneous gains/(losses)	25,341	(43,338)	1,443,652
08.306. M&E Income ceded for SA Modco reinsurance	(40,527,295)	(43,457,500)	(171,524,042)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(39,353,203)	(42,167,528)	(165,061,673)

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Health surrender benefits	211,196	391,126	1,564,592
2705. Modco reserve allowance	(156,166,109)	(401,428,479)	(1,339,029,543)
2797. Summary of remaining write-ins for Line 27 from overflow page	(155,954,913)	(401,037,353)	(1,337,464,951)

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	23,493,004	23,592,521
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	1,330,581
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	460,470	1,430,098
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	23,032,534	23,493,004
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	23,032,534	23,493,004

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	1,669,672,227	1,197,158,480
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	224,693,280	620,669,242
	2.2 Additional investment made after acquisition	11,667	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	105,352
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	28,758,273	146,716,017
8.	Deduct amortization of premium and mortgage interest points and commitment fees	646,911	1,544,830
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,864,971,990	1,669,672,227
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	1,864,971,990	1,669,672,227
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	1,864,971,990	1,669,672,227

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	350,110,329	326,740,207
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	58,344,475	80,535,226
	2.2 Additional investment made after acquisition	41,766,521	157,131,082
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	50,884	1,445
5.	Unrealized valuation increase/(decrease)	7,464,864	25,867,962
6.	Total gain (loss) on disposals	(1,765,908)	0
7.	Deduct amounts received on disposals	24,432,676	239,982,168
8.	Deduct amortization of premium, depreciation and proportional amortization	91,906	177,350
9.	Total foreign exchange change in book/adjusted carrying value	0	(6,075)
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	431,446,583	350,110,329
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	431,446,583	350,110,329

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	8,598,054,484	6,810,765,317
2.	Cost of bonds and stocks acquired	402,928,463	3,631,110,318
3.	Accrual of discount	3,217,641	4,803,958
4.	Unrealized valuation increase/(decrease)	(7,816,786)	158,565,299
5.	Total gain (loss) on disposals	(1,363,994)	19,808,335
6.	Deduct consideration for bonds and stocks disposed of	545,880,047	2,018,324,530
7.	Deduct amortization of premium	3,431,034	4,538,454
8.	Total foreign exchange change in book/adjusted carrying value	2,188,751	(468,529)
9.	Deduct current year's other than temporary impairment recognized	59,842	52,513
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(251,312)	(3,614,717)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	8,447,586,324	8,598,054,484
12.	Deduct total nonadmitted amounts	29,933,881	27,701,519
13.	Statement value at end of current period (Line 11 minus Line 12)	8,417,652,443	8,570,352,965

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	ISSUER CREDIT OBLIGATIONS (ICO)								
1.	NAIC 1 (a)	4,223,422,147	295,488,645	404,273,131	(23,959,687)	4,090,677,974	0	0	4,223,422,147
2.	NAIC 2 (a)	2,047,788,250	25,205,892	74,259,594	17,390,688	2,016,125,236	0	0	2,047,788,250
3.	NAIC 3 (a)	91,005,592	0	11,721,587	2,187,978	81,471,983	0	0	91,005,592
4.	NAIC 4 (a)	14,921,235	0	201,000	5,996,211	20,716,446	0	0	14,921,235
5.	NAIC 5 (a)	12,387,597	0	0	7,001	12,394,598	0	0	12,387,597
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total ICO	6,389,524,821	320,694,537	490,455,312	1,622,191	6,221,386,237	0	0	6,389,524,821
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	1,069,243,149	65,000,680	51,148,218	1,274,822	1,084,370,433	0	0	1,069,243,149
9.	NAIC 2	241,279,467	11,420,746	5,509,835	(743,237)	246,447,141	0	0	241,279,467
10.	NAIC 3	12,635,955	4,812,500	379,058	9,592	17,078,989	0	0	12,635,955
11.	NAIC 4	267,197	0	242	(247,651)	19,304	0	0	267,197
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	36,427	0	2,688	704	34,443	0	0	36,427
14.	Total ABS	1,323,462,195	81,233,926	57,040,041	294,230	1,347,950,310	0	0	1,323,462,195
	PREFERRED STOCK								
15.	NAIC 1	10,000,000	0	0	0	10,000,000	0	0	10,000,000
16.	NAIC 2	6,551,600	0	0	(103,800)	6,447,800	0	0	6,551,600
17.	NAIC 3	0	0	0	0	0	0	0	0
18.	NAIC 4	0	0	0	0	0	0	0	0
19.	NAIC 5	0	0	0	0	0	0	0	0
20.	NAIC 6	0	0	0	0	0	0	0	0
21.	Total Preferred Stock	16,551,600	0	0	(103,800)	16,447,800	0	0	16,551,600
22.	Total ICO, ABS & Preferred Stock	7,729,538,616	401,928,463	547,495,353	1,812,621	7,585,784,347	0	0	7,729,538,616

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

NAIC 1 $ ....0 ; NAIC 2 $ ....2,503,873 ; NAIC 3 $ ....0 NAIC 4 $ ....0 ; NAIC 5 $ ....0 ; NAIC 6 $....0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals		XXX			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of short-term investments acquired		
3. Accrual of discount		
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		

NONE

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	178,458,456
2.	Cost Paid/(Consideration Received) on additions	71,997,414
3.	Unrealized Valuation increase/(decrease)	(44,950,790)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	21,533,418
6.	Considerations received/(paid) on terminations	77,657,321
7.	Amortization	(827,194)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(189,492)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	148,364,491
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	148,364,491

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				13,338,743
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(10,555,390)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	2,783,353			
	3.14 Section 1, Column 18, prior year	13,338,742	(10,555,389)	(10,555,389)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	2,783,353			
	3.24 Section 1, Column 19, prior year plus	13,338,742			
	3.25 SSAP No. 108 adjustments	0	(10,555,389)	(10,555,389)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		0		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	0			
	4.23 SSAP No. 108 adjustments	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				2,783,353
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				2,783,353

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91278*HP2	Long Bond Replication	1E	100,000,000	2,157,084	(4,548,344)	09/23/2024	06/24/2025	Bond Forward	0	(6,705,428)		Ares Ivy Hill XIX Pvt Credit	1F	2,157,084	2,157,084
91278*HP2	Long Bond Replication	1E	0	53,023,221	53,023,221			Bond Forward	0	0	46604U-AB-2	Ares Ivy Hill XIX Pvt Credit	1E	53,023,221	53,023,221
91278*HP2	Long Bond Replication	1E	0	40,000,000	40,000,000			Bond Forward	0	0	69473@-AA-9	Pacific Owl II, LLC	1C	40,000,000	40,000,000
			0	0	0				0	0				0	0
			0	0	0				0	0				0	0
91278*HQ0	Long Bond Replication	1G	100,000,000	32,306,790	25,614,319	09/23/2024	06/24/2025	Bond Forward	0	(6,692,471)	46657U-AB-8	Jefferies Credit Partners BDC	1F	32,306,790	32,306,790
91278*HQ0	Long Bond Replication	1G	0	20,911,627	20,911,627			Bond Forward	0	0	83616Q-AA-2	SOUP 7a Trust	2A	20,911,627	20,911,627
			0	0	0				0	0				0	0
			0	0	0				0	0				0	0
12776*KH9	Corporate Bond Replication	1F	25,000,000	8,181,315	8,023,108	10/03/2024	12/20/2029	CD Swap	3,228,081	3,171,458	23331A-BS-7	DR HORTON INC	2A	4,953,234	4,851,650
12776*KH9	Corporate Bond Replication	1F	0	2,996,833	3,006,600			CD Swap	0	0	36266G-AA-5	GE HEALTHCARE TECH INC	2B	2,996,833	3,006,600
12776*KH9	Corporate Bond Replication	1F	0	2,996,054	2,966,970			CD Swap	0	0	404121-AK-1	HCA INC	2C	2,996,054	2,966,970
12776*KH9	Corporate Bond Replication	1F	0	4,928,401	4,885,800			CD Swap	0	0	44107T-BC-9	HOST HOTELS & RESORTS LP	2C	4,928,401	4,885,800
12776*KH9	Corporate Bond Replication	1F	0	2,985,476	2,979,660			CD Swap	0	0	69352P-AT-0	PPL CORPORATION	2A	2,985,476	2,979,660
12776*KH9	Corporate Bond Replication	1F	0	2,991,976	2,988,840			CD Swap	0	0	824348-BT-2	SHERWIN-WILLIAMS CO	2B	2,991,976	2,988,840
12776*KH9	Corporate Bond Replication	1F	0	4,992,960	4,954,400			CD Swap	0	0	898813-AW-0	TUCSON ELECTRIC POWER CO	1G	4,992,960	4,954,400
12776*KH9	Corporate Bond Replication	1F	0	2,993,571	2,961,420			CD Swap	0	0	927804-GR-9	VIRGINIA ELECTRIC & POWER CO	1F	2,993,571	2,961,420
			0	0	0				0	0				0	0
			0	0	0				0	0				0	0
91278*JE5	Long Bond Replication	1E	100,000,000	18,750,000	14,695,123	10/04/2024	10/07/2025	Bond Forward	0	(4,054,877)	00263*-AA-0	ASIF Funding I-Term Loan	1F	18,750,000	18,750,000
91278*JE5	Long Bond Replication	1E	0	66,540,000	66,540,000			Bond Forward	0	0	31614C-AB-2	Fidelity Direct Lending Fund I	1E	66,540,000	66,540,000
91278*JE5	Long Bond Replication	1E	0	20,000,000	20,000,000			Bond Forward	0	0	35138C-AE-4	Fox Hedge LP	1G	20,000,000	20,000,000
			0	0	0				0	0				0	0
			0	0	0				0	0				0	0
91278*JJ4	Long Bond Replication	1F	250,000,000	46,601,106	41,077,259	10/11/2024	04/15/2025	Bond Forward	0	(5,657,452)	00243@-AA-3	Project Rembrandt - Adrian NAV	1G	46,601,106	46,734,711
91278*JJ4	Long Bond Replication	1E	0	3,455,200	3,455,200			Bond Forward	0	0	00263*-AB-8	ASIF Funding I-Term Loan	1F	3,455,200	3,455,200
91278*JJ4	Long Bond Replication	1E	0	23,881,337	24,088,818			Bond Forward	0	0	00640#-AA-0	ADAMS STREET GLOBAL SECONDARY	1F	23,881,337	24,088,818
91278*JJ4	Long Bond Replication	1E	0	14,786,667	14,786,667			Bond Forward	0	0	31614C-AB-2	Fidelity Direct Lending Fund I	1E	14,786,667	14,786,667
91278*JJ4	Long Bond Replication	1E	0	32,689,527	33,000,000			Bond Forward	0	0	71685*-AA-1	GSAM Cyclone 2024	1G	32,689,527	33,000,000
91278*JJ4	Long Bond Replication	1E	0	33,955,287	34,277,598			Bond Forward	0	0	71685@-AA-9	GSAM Skyline 2024	1F	33,955,287	34,277,598
91278*JJ4	Long Bond Replication	1E	0	73,293,403	73,293,403			Bond Forward	0	0	78474T-AB-5	Stone Point Capital	1F	73,293,403	73,293,403
			0	0	0				0	0				0	0
			0	0	0				0	0				0	0
12776* MJ3	Corporate Bond Replication	2C	25,000,000	4,730,829	3,910,150	12/13/2024	12/20/2029	CD Swap	3,597,561	3,171,458	025537-AP-6	AMERICAN ELECTRIC POWER CO	2B	1,133,268	738,692
12776* MJ3	Corporate Bond Replication	2C	0	2,992,127	2,004,930			CD Swap	0	0	03040W-AZ-8	AMERICAN WATER CAP CORP	2A	2,992,127	2,004,930
12776* MJ3	Corporate Bond Replication	2C	0	1,999,282	1,283,440			CD Swap	0	0	0778FP-AH-2	BELL CANADA	2B	1,999,282	1,283,440
12776* MJ3	Corporate Bond Replication	2C	0	1,030,881	847,416			CD Swap	0	0	097023-CP-8	BOEING CO	2C	1,030,881	847,416
12776* MJ3	Corporate Bond Replication	2C	0	1,186,569	860,296			CD Swap	0	0	26138E-AY-5	KEURIG DR PEPPER INC	2B	1,186,569	860,296
12776* MJ3	Corporate Bond Replication	2C	0	1,207,276	858,784			CD Swap	0	0	31428X-BE-5	FEDEX CORP	2B	1,207,276	858,784
12776* MJ3	Corporate Bond Replication	2C	0	1,032,000	778,706			CD Swap	0	0	38141G-ZN-7	GOLDMAN SACHS GROUP INC	2A	1,032,000	778,706
12776* MJ3	Corporate Bond Replication	2C	0	1,990,798	1,312,980			CD Swap	0	0	404119-CB-3	HCA INC	2C	1,990,798	1,312,980
12776* MJ3	Corporate Bond Replication	2C	0	998,698	891,830			CD Swap	0	0	431282-AS-1	HIGHWOODS REALTY LP	2C	998,698	891,830
12776* MJ3	Corporate Bond Replication	2C	0	1,237,034	817,043			CD Swap	0	0	458140-BV-1	INTEL CORP	2A	1,237,034	817,043
12776* MJ3	Corporate Bond Replication	2C	0	1,899,847	1,227,089			CD Swap	0	0	49271V-AK-6	KEURIG DR PEPPER INC	2B	1,899,847	1,227,089
12776* MJ3	Corporate Bond Replication	2C	0	1,434,323	938,470			CD Swap	0	0	573284-AX-4	MARTIN MARIETTA MATERIAL	2B	1,434,323	938,470
12776* MJ3	Corporate Bond Replication	2C	0	1,107,063	749,727			CD Swap	0	0	58013M-FK-5	MCDONALDS CORPORATION	2A	1,107,063	749,727
12776* MJ3	Corporate Bond Replication	2C	0	1,015,310	768,644			CD Swap	0	0	615369-AY-1	MOODYS CORPORATION	2A	1,015,310	768,644
12776* MJ3	Corporate Bond Replication	2C	0	1,985,375	1,245,420			CD Swap	0	0	655844-CL-0	NORFOLK SOUTHERN CORP	2A	1,985,375	1,245,420
12776* MJ3	Corporate Bond Replication	2C	0	1,097,052	798,603			CD Swap	0	0	68389X-BZ-7	ORACLE CORP	2B	1,097,052	798,603
12776* MJ3	Corporate Bond Replication	2C	0	1,131,654	745,740			CD Swap	0	0	75513E-AC-5	RAYTHEON TECH CORP	2A	1,131,654	745,740
12776* MJ3	Corporate Bond Replication	2C	0	1,988,133	1,214,660			CD Swap	0	0	824348-BP-0	SHERWIN-WILLIAMS CO	2B	1,988,133	1,214,660
12776* MJ3	Corporate Bond Replication	2C	0	997,522	917,330			CD Swap	0	0	92277G-AU-1	VENTAS REALTY LP	2A	997,522	917,330
12776* MJ3	Corporate Bond Replication	2C	0	1,219,002	904,280			CD Swap	0	0	96950F-AP-9	WILLIAMS PARTNER LP	2B	1,219,002	904,280

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12776* MJ3	Corporate Bond Replication	2C	0	5,000,000	5,225,022			CD Swap	0	0	G8038#-AT-5	Serco Group PLC	2C	5,000,000	5,225,022
			0	0	0				0	0				0	0
			0	0	0				0	0				0	0
12776* MK0	Corporate Bond Replication	1F	25,000,000	11,333,025	8,234,074	12/19/2024	12/20/2029	CD Swap	3,391,836	3,121,062	668138-AE-0	NORTHWESTERN MUTUAL LIFE	1C	7,941,189	5,113,012
12776* MK0	Corporate Bond Replication	1F	0	3,203,567	3,159,090			CD Swap	0	0	707567-AA-1	PENN MUTUAL LIFE INSURANCE CO	1F	3,203,567	3,159,090
12776* MK0	Corporate Bond Replication	1F	0	2,477,810	2,507,528			CD Swap	0	0	707567-AE-3	PENN MUTUAL LIFE INSURANCE CO	1F	2,477,810	2,507,528
12776* MK0	Corporate Bond Replication	1F	0	3,968,000	2,590,390			CD Swap	0	0	878091-BF-3	TEACHERS INSUR & ANNUITY	1D	3,968,000	2,590,390
12776* MK0	Corporate Bond Replication	1F	0	5,701,502	4,351,884			CD Swap	0	0	878091-BG-1	TEACHERS INSUR & ANNUITY	1D	5,701,502	4,351,884
12776* MK0	Corporate Bond Replication	1F	0	3,963,293	2,641,140			CD Swap	0	0	95765P-AE-9	WESTERN & SOUTHERN LIFE	1F	3,963,293	2,641,140
12776* MK0	Corporate Bond Replication	1F	0	3,950,089	2,725,262			CD Swap	0	0	707567-AA-1	PENN MUTUAL LIFE INSURANCE CO	1F	3,950,089	2,725,262
			0	0	0				0	0				0	0
			0	0	0				0	0				0	0
91278*JK1	Long Bond Replication	1F	389,100,000	67,184,350	58,760,199	12/09/2024	06/10/2025	Bond Forward	0	(8,424,151)		New Mountain Guardian IV PCF	1F	67,184,350	67,184,350
91278*JK1	Long Bond Replication	1F	0	5,478,686	5,478,686			Bond Forward	0	0		Orion Infrastructure	2C	5,478,686	5,478,686
91278*JK1	Long Bond Replication	1F	0	2,662,954	2,662,954			Bond Forward	0	0		Gauge Capital II NAV	2C	2,662,954	2,662,954
91278*JK1	Long Bond Replication	1F	0	3,573,366	3,573,366			Bond Forward	0	0		Gauge Capital III NAV	2C	3,573,366	3,573,366
91278*JK1	Long Bond Replication	1F	0	23,625,000	23,625,000			Bond Forward	0	0	03453A-AF-0	Andromeda Funding LLC	1B	23,625,000	23,625,000
91278*JK1	Long Bond Replication	1F	0	5,687,500	5,687,500			Bond Forward	0	0	03453A-AH-6	Andromeda Funding LLC	1D	5,687,500	5,687,500
91278*JK1	Long Bond Replication	1F	0	3,500,000	3,500,000			Bond Forward	0	0	03453A-AK-9	Andromeda Funding LLC	1G	3,500,000	3,500,000
91278*JK1	Long Bond Replication	1F	0	2,625,000	2,625,000			Bond Forward	0	0	03453A-AM-5	Andromeda Funding LLC	2C	2,625,000	2,625,000
91278*JK1	Long Bond Replication	1F	0	2,625,000	2,625,000			Bond Forward	0	0	03453A-AP-8	Andromeda Funding LLC	3C	2,625,000	2,625,000
91278*JK1	Long Bond Replication	1F	0	19,250,000	19,250,000			Bond Forward	0	0	03719A-AD-5	Antlia Funding LLC	1B	19,250,000	19,250,000
91278*JK1	Long Bond Replication	1F	0	4,375,000	4,375,000			Bond Forward	0	0	03719A-AF-0	Antlia Funding LLC	1D	4,375,000	4,375,000
91278*JK1	Long Bond Replication	1F	0	2,625,000	2,625,000			Bond Forward	0	0	03719A-AH-6	Antlia Funding LLC	1G	2,625,000	2,625,000
91278*JK1	Long Bond Replication	1F	0	1,968,750	1,968,750			Bond Forward	0	0	03719A-AK-9	Antlia Funding LLC	2C	1,968,750	1,968,750
91278*JK1	Long Bond Replication	1F	0	1,968,750	1,968,750			Bond Forward	0	0	03719A-AM-5	Antlia Funding LLC	3C	1,968,750	1,968,750
91278*JK1	Long Bond Replication	1F	0	10,000,000	10,091,642			Bond Forward	0	0	055262-C@-6	BASF	1G	10,000,000	10,091,642
91278*JK1	Long Bond Replication	1F	0	12,000,000	9,966,165			Bond Forward	0	0	12737#-AB-7	CSFV CORE II LLC	1F	12,000,000	9,966,165
91278*JK1	Long Bond Replication	1F	0	19,250,000	19,250,000			Bond Forward	0	0	148288-AD-5	Cassiopeia Funding LLC	1B	19,250,000	19,250,000
91278*JK1	Long Bond Replication	1F	0	4,375,000	4,375,000			Bond Forward	0	0	148288-AF-0	Cassiopeia Funding LLC	1D	4,375,000	4,375,000
91278*JK1	Long Bond Replication	1F	0	2,625,000	2,625,000			Bond Forward	0	0	148288-AH-6	Cassiopeia Funding LLC	1G	2,625,000	2,625,000
91278*JK1	Long Bond Replication	1F	0	1,968,750	1,968,750			Bond Forward	0	0	148288-AK-9	Cassiopeia Funding LLC	2C	1,968,750	1,968,750
91278*JK1	Long Bond Replication	1F	0	1,968,750	1,968,750			Bond Forward	0	0	148288-AM-5	Cassiopeia Funding LLC	3C	1,968,750	1,968,750
91278*JK1	Long Bond Replication	1F	0	1,670,000	1,518,073			Bond Forward	0	0	26252E-AL-3	DRYDEN SENIOR LOAN FUND	1A	1,670,000	1,518,073
91278*JK1	Long Bond Replication	1F	0	2,000,000	1,973,000			Bond Forward	0	0	381738-AL-7	GOLUB CAPITAL PARTNERS CLO LTD	1C	2,000,000	1,973,000
91278*JK1	Long Bond Replication	1F	0	2,000,000	1,946,552			Bond Forward	0	0	38175@-AC-1	GOLUB CAPITAL PARTNERS PRIVATE	2A	2,000,000	1,946,552
91278*JK1	Long Bond Replication	1F	0	3,000,000	3,128,630			Bond Forward	0	0	38175@-AH-0	GOLUB CAPITAL PARTNERS PRIVATE	2A	3,000,000	3,128,630
91278*JK1	Long Bond Replication	1F	0	3,615,060	3,280,667			Bond Forward	0	0	38178M-AA-5	GOLUB CAPITAL PARTNERS ABS FUN	1F	3,615,060	3,280,667
91278*JK1	Long Bond Replication	1F	0	3,000,000	3,008,789			Bond Forward	0	0	381938-AB-5	GOLUB CAPITAL PARTNERS FUNDING	1F	3,000,000	3,008,789
91278*JK1	Long Bond Replication	1F	0	1,000,000	986,652			Bond Forward	0	0	647551-C*-9	NEW MOUNTAIN FINANCE CORP	2C	1,000,000	986,652
91278*JK1	Long Bond Replication	1F	0	30,000,000	29,312,310			Bond Forward	0	0	64755B-AA-6	NEW MOUNTAIN GUARDIAN IV	1D	30,000,000	29,312,310
91278*JK1	Long Bond Replication	1F	0	19,250,000	19,250,000			Bond Forward	0	0	685947-AD-5	Orion Funding LLC	1B	19,250,000	19,250,000
91278*JK1	Long Bond Replication	1F	0	4,375,000	4,375,000			Bond Forward	0	0	685947-AF-0	Orion Funding LLC	1D	4,375,000	4,375,000
91278*JK1	Long Bond Replication	1F	0	2,625,000	2,625,000			Bond Forward	0	0	685947-AH-6	Orion Funding LLC	1G	2,625,000	2,625,000
91278*JK1	Long Bond Replication	1F	0	1,968,750	1,968,750			Bond Forward	0	0	685947-AK-9	Orion Funding LLC	2C	1,968,750	1,968,750
91278*JK1	Long Bond Replication	1F	0	1,968,750	1,968,750			Bond Forward	0	0	685947-AM-5	Orion Funding LLC	3C	1,968,750	1,968,750
91278*JK1	Long Bond Replication	1F	0	13,225,877	13,225,877			Bond Forward	0	0	78474T-AB-5	Stone Point Capital	1F	13,225,877	13,225,877
91278*JK1	Long Bond Replication	1F	0	11,062,634	11,652,240			Bond Forward	0	0	912810-TU-2	US TREAS BOND	1A	11,062,634	11,652,240
91278*JK1	Long Bond Replication	1F	0	2,132,101	1,354,392			Bond Forward	0	0	913366-KB-5	UNIV OF CALIFORNIA CA RGTS MED	1D	2,132,101	1,354,392
91278*JK1	Long Bond Replication	1F	0	20,000,000	20,038,084			Bond Forward	0	0	G2964#-AA-7	AP Grange Holding LLC	2A	20,000,000	20,038,084
91278*JK1	Long Bond Replication	1F	0	21,681,754	21,962,914			Bond Forward	0	0	G2964#-AA-7	AP Grange Holding LLC	2A	21,681,754	21,962,914
91278*JK1	Long Bond Replication	1F	0	23,400,000	23,400,000			Bond Forward	0	0	G2971@-AB-8	AP Pistachio LP	1F	23,400,000	23,400,000
91278*JK1	Long Bond Replication	1F	0	10,000,000	9,082,676			Bond Forward	0	0	G7740M-AB-0	SDL III Credit Facility	1E	10,000,000	9,082,676

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
			0	0	0				0	0				0	0
			0	0	0				0	0				0	0
12776*NS2	Corporate Bond Replication	1A	50,000,000	58,140,208	57,413,416	03/04/2025	12/20/2029	CD Swap	6,823,459	6,342,916	91282C-JJ-1	US TREASURY N/B	1A	51,316,749	51,070,500
			0	0	0				0	0				0	0
			0	0	0				0	0				0	0
12776*NT0	Corporate Bond Replication	1A	50,000,000	53,039,671	53,006,916	03/11/2025	12/20/2029	CD Swap	6,429,348	6,342,916	912810-UD-8	US TREAS BOND	1A	46,610,323	46,664,000
			0	0	0				0	0				0	0
			0	0	0				0	0				0	0
44940#AA5	Corporate Bond Replication	2A	100,000,000	66,254,239	67,650,581	01/30/2025	12/22/2025	Total Return Swap	0	1,396,342	12511W-AC-0	CCS8 Unitranche Partners SPV	1E	66,254,239	66,254,239
44940#AA5	Corporate Bond Replication	2A	0	25,000,000	25,000,000			Total Return Swap	0	0	36211@-AA-5	Golub GCP Finance 12 Private	1D	25,000,000	25,000,000
44940#AA5	Corporate Bond Replication	2A	0	9,533,333	9,533,333			Total Return Swap	0	0	G7740M-AB-0	SDL III Credit Facility	1E	9,533,333	9,533,333
			0	0	0				0	0				0	0
			0	0	0				0	0				0	0
44940#AB3	Corporate Bond Replication	1F	125,000,000	8,000,000	8,756,738	02/05/2025	12/22/2025	Total Return Swap	0	818,857	00226@-AA-4	ATC HOLDING LLC	2A	8,000,000	7,937,881
44940#AB3	Corporate Bond Replication	1F	0	5,463,792	5,565,650			Total Return Swap	0	0	039483-AS-1	ARCHER-DANIELS-MIDLAND	1F	5,463,792	5,565,650
44940#AB3	Corporate Bond Replication	1F	0	10,000,000	10,000,000			Total Return Swap	0	0	04687*-AA-0	Athena Funding I-Blue Owl Tech	1C	10,000,000	10,000,000
44940#AB3	Corporate Bond Replication	1F	0	6,248,950	6,485,250			Total Return Swap	0	0	05377R-HH-0	AESOP FUNDING II LLC	1F	6,248,950	6,485,250
44940#AB3	Corporate Bond Replication	1F	0	5,322,518	5,897,750			Total Return Swap	0	0	054536-AA-5	AXA	1G	5,322,518	5,897,750
44940#AB3	Corporate Bond Replication	1F	0	6,136,599	5,643,339			Total Return Swap	0	0	26209X-AD-3	DRIVEN BRANDS FUNDING, LLC	2C	6,136,599	5,643,339
44940#AB3	Corporate Bond Replication	1F	0	6,676,960	6,754,747			Total Return Swap	0	0	26209X-AF-8	DRIVEN BRANDS FUNDING, LLC	2C	6,676,960	6,754,747
44940#AB3	Corporate Bond Replication	1F	0	4,163,429	4,170,320			Total Return Swap	0	0	30166Y-AE-2	EXETER AUTOMOBILE RECEIVABLES	1A	4,163,429	4,170,320
44940#AB3	Corporate Bond Replication	1F	0	6,750,000	6,745,781			Total Return Swap	0	0	34461W-AA-8	FONTAINEBLEAU MIAMI BEACH TRUS	1A	6,750,000	6,745,781
44940#AB3	Corporate Bond Replication	1F	0	6,999,830	6,786,640			Total Return Swap	0	0	428357-AA-5	HI-FI MUSIC IP ISSUER II L.P	1F	6,999,830	6,786,640
44940#AB3	Corporate Bond Replication	1F	0	6,984,822	6,995,625			Total Return Swap	0	0	67120D-AA-3	ORL TRUST	1A	6,984,822	6,995,625
44940#AB3	Corporate Bond Replication	1F	0	4,207,256	4,130,331			Total Return Swap	0	0	69145B-AA-4	OXFORD FINANCE FUNDING TRUST	1F	4,207,256	4,130,331
44940#AB3	Corporate Bond Replication	1F	0	5,314,647	5,314,647			Total Return Swap	0	0	72305*-AA-9	PineBridge Private Credit III	1G	5,314,647	5,314,647
44940#AB3	Corporate Bond Replication	1F	0	6,305,000	6,091,387			Total Return Swap	0	0	72703P-AD-5	PLANET FITNESS MASTER ISSUER	2B	6,305,000	6,091,387
44940#AB3	Corporate Bond Replication	1F	0	9,500,000	7,198,720			Total Return Swap	0	0	88283K-BL-1	TEXAS ST TRANSPRTN COMMISSION	1F	9,500,000	7,198,720
44940#AB3	Corporate Bond Replication	1F	0	6,000,000	5,944,449			Total Return Swap	0	0	89677Y-A@-9	TRIPLEPOINT VENTURE GROWTH BDC	2C	6,000,000	5,944,449
44940#AB3	Corporate Bond Replication	1F	0	6,000,000	3,892,560			Total Return Swap	0	0	931009-AH-7	WAKE FOREST UNIV	1C	6,000,000	3,892,560
44940#AB3	Corporate Bond Replication	1F	0	8,000,000	7,670,125			Total Return Swap	0	0	Q0697#-AA-4	AUSGRID FINANCE PTY LTD	2A	8,000,000	7,670,125
			0	0	0				0	0				0	0
			0	0	0				0	0				0	0
44940#AC1	Corporate Bond Replication	1F	100,000,000	6,183,727	5,837,016	03/10/2025	12/22/2025	Total Return Swap	0	(179,602)	03464T-AA-7	ANGEL OAK MORTGAGE TRUST	1A	6,183,727	6,016,618
44940#AC1	Corporate Bond Replication	1F	0	6,499,699	5,554,510			Total Return Swap	0	0	12575A-AF-4	CMFT NET LEASE MASTER ISSUER L	1F	6,499,699	5,554,510
44940#AC1	Corporate Bond Replication	1F	0	25,000,000	25,000,000			Total Return Swap	0	0	36211@-AA-5	Golub GCP Finance 12 Private	1D	25,000,000	25,000,000
44940#AC1	Corporate Bond Replication	1F	0	8,000,000	7,313,448			Total Return Swap	0	0	88675@-AC-1	TIGER GLOBAL MANAGEMENT, LLC	1F	8,000,000	7,313,448
44940#AC1	Corporate Bond Replication	1F	0	8,000,000	7,643,408			Total Return Swap	0	0	92915U-AL-8	VOYA CLO LTD	1A	8,000,000	7,643,408
44940#AC1	Corporate Bond Replication	1F	0	6,000,000	4,885,677			Total Return Swap	0	0	G4701*-AC-1	I SQUARED CAPITAL LLC	1F	6,000,000	4,885,677
44940#AC1	Corporate Bond Replication	1F	0	12,133,333	12,133,333			Total Return Swap	0	0	G7740M-AB-0	SDL III Credit Facility	1E	12,133,333	12,133,333
44940#AC1	Corporate Bond Replication	1F	0	16,224,000	16,115,548			Total Return Swap	0	0	L0009*-AA-6	AP Dolphin Senior Secured Debt	2B	16,224,000	16,115,548
44940#AC1	Corporate Bond Replication	1F	0	15,000,000	14,051,162			Total Return Swap	0	0	L7598*-AD-2	PILI 1 Portfolio SCSp (Permira	1E	15,000,000	14,051,162
9999999999 - Totals				1,397,689,691	1,337,702,892	XXX	XXX	XXX	23,470,285	(7,348,972)	XXX	XXX	XXX	1,374,219,406	1,345,051,864

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	10	1,163,985,685	0	0	0	0	0	0	10	1,163,985,685
2. Add: Opened or Acquired Transactions	5	433,082,015	0	0	0	0	0	0	5	433,082,015
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or Disposed of Transactions	2	131,482,279	0	0	0	0	0	0	2	131,482,279
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	67,895,728	XXX	0	XXX	0	XXX	0	XXX	67,895,728
7. Ending Inventory	13	1,397,689,693	0	0	0	0	0	0	13	1,397,689,693

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	148,364,491	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	2,783,353	
3.	Total (Line 1 plus Line 2)		151,147,844
4.	Part D, Section 1, Column 6	151,408,362	
5.	Part D, Section 1, Column 7	(260,519)	
6.	Total (Line 3 minus Line 4 minus Line 5)		1
		Fair Value Check	
7.	Part A, Section 1, Column 16	117,734,727	
8.	Part B, Section 1, Column 13	2,783,353	
9.	Total (Line 7 plus Line 8)		120,518,080
10.	Part D, Section 1, Column 9	152,232,059	
11.	Part D, Section 1, Column 10	(31,713,981)	
12	Total (Line 9 minus Line 10 minus Line 11)		2
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	178,862,100	
14.	Part B, Section 1, Column 20	20,567,980	
15.	Part D, Section 1, Column 12	199,430,079	
16.	Total (Line 13 plus Line 14 minus Line 15)		1

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	332,826,801	109,458,526
2.	Cost of cash equivalents acquired	657,285,400	2,315,429,175
3.	Accrual of discount	0	0
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	661,176,782	2,092,060,900
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	328,935,419	332,826,801
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	328,935,419	332,826,801

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
0399999 - Totals								

NONE

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 Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances 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 Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
RES000000286	SMITHS STATION	AL		12/16/2024	8.625	0	1,595	640,000
RES000000401	LIVE OAK	FL		12/16/2024	8.250	0	10,072	362,000
RES000000985	MYRTLE BEACH	SC		11/19/2024	7.250	491,691	0	624,000
RES000001007	DALLAS	TX		10/29/2024	6.875	316,184	0	550,000
RES000001027	ALBUQUERQUE	NM		11/26/2024	7.375	186,615	0	234,000
RES000001041	TUCKER	GA		11/20/2024	7.875	141,214	0	175,000
RES000001044	LOS ANGELES	CA		11/25/2024	7.500	1,171,608	0	1,550,000
RES000001106	HENDERSON	NV		12/05/2024	6.990	549,856	0	700,000
RES000001107	FORT LAUDERDALE	FL		12/02/2024	7.999	179,960	0	282,000
RES000001108	LONGS	SC		12/03/2024	7.624	229,488	0	290,000
RES000001109	ROSWELL	GA		12/02/2024	8.225	1,254,952	0	1,540,000
RES000001110	YORKTOWN	VA		11/25/2024	6.750	193,116	0	254,000
RES000001111	JACKSONVILLE	FL		12/02/2024	7.750	305,475	0	375,000
RES000001112	VINTON	VA		12/06/2024	7.750	284,763	0	805,000
RES000001113	HUFFMAN	TX		12/06/2024	7.875	259,151	0	311,000
RES000001114	CATHEDRAL CITY	CA		12/04/2024	7.624	426,680	0	530,000
RES000001115	HENDERSON	NV		11/27/2024	7.249	198,656	0	310,000
RES000001117	COCONUT CREEK	FL		12/06/2024	6.990	246,521	0	335,000
RES000001118	ALBUQUERQUE	NM		12/06/2024	7.625	349,468	0	464,000
RES000001119	RICHMOND	VA		11/25/2024	7.499	819,544	0	1,030,000
RES000001121	CARROLLTON	TX		12/11/2024	7.625	220,592	0	285,500
RES000001122	HONOLULU	HI		12/10/2024	7.750	223,301	0	360,000
RES000001123	LAS VEGAS	NV		12/04/2024	7.750	239,318	0	345,000
RES000001124	ALBUQUERQUE	NM		12/09/2024	6.999	118,635	0	195,000
RES000001125	GAINESVILLE	FL		12/06/2024	7.750	206,405	0	275,900
RES000001127	ZIMMERMAN	MN		12/06/2024	7.750	406,742	0	550,000
RES000001128	DENTON	MD		12/09/2024	7.375	518,568	0	680,000
RES000001129	OAKLAND TOWNSHIP	MI		12/13/2024	7.625	834,780	0	1,560,000
RES000001130	BEAUFORT	SC		12/11/2024	6.874	422,384	0	529,500
RES000001131	TAMPA	FL		12/12/2024	7.990	257,635	0	330,000
RES000001132	SAN DIEGO	CA		12/09/2024	7.374	665,312	0	870,000
RES000001133	OVIEDO	FL		12/13/2024	7.124	152,902	0	250,000
RES000001134	LUTZ	FL		12/09/2024	7.874	492,290	0	600,000
RES000001135	NEW KENSINGTON	PA		11/13/2024	7.250	101,971	0	146,000
RES000001136	ARLINGTON	TX		12/12/2024	8.625	239,044	0	305,000
RES000001160	BAY SHORE	NY		09/10/2024	7.625	440,285	0	685,000
RES000001161	DALLAS	TX		09/19/2024	8.030	510,357	0	738,000
RES000001162	FORT WALTON BEACH	FL		10/10/2024	6.875	336,740	0	814,999
RES000001163	SAN ANTONIO	TX		11/14/2024	7.375	167,585	0	224,999
RES000001164	LINDENHURST	NY		11/20/2024	8.625	538,458	0	675,000
RES000001165	MIAMI	FL		11/19/2024	7.990	448,768	0	535,000
RES000001166	GREER	SC		11/19/2024	7.500	157,083	0	235,000
RES000001167	FOUNTAIN VALLEY	CA		10/26/2024	7.750	964,051	0	1,440,000
RES000001168	NEW SMYRNA BEACH	FL		11/25/2024	7.000	443,757	0	645,017
RES000001169	FLUSHING	NY		11/07/2024	6.875	235,520	0	565,879
RES000001170	LOS ANGELES	CA		12/09/2024	8.750	1,655,875	0	2,500,000
RES000001171	EULESS	TX		10/29/2024	8.000	200,242	0	262,000
RES000001172	JAMAICA ESTATES	NY		11/18/2024	7.625	727,744	0	1,008,000
RES000001173	SAN JOSE	CA		11/25/2024	8.750	400,592	0	657,999
RES000001174	PORT SAINT JOE	FL		12/11/2024	7.875	266,148	0	436,499
RES000001175	LOS ANGELES	CA		11/19/2024	7.750	945,028	0	1,150,000
RES000001176	YORBA LINDA	CA		12/03/2024	6.875	1,310,705	0	2,589,841
RES000001177	MYRTLE BEACH	SC		12/05/2024	7.250	268,385	0	440,006
RES000001178	SURPRISE	AZ		12/05/2024	7.750	356,944	0	532,963
RES000001179	DURHAM	NC		12/03/2024	7.375	440,331	0	565,000

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					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
RES000001180	CAPE CORAL	FL		12/05/2024	7.750	359,538	0	500,000
RES000001181	HOWARD BEACH	NY		12/18/2024	7.750	360,633	0	500,000
RES000001182	FRESNO	CA		12/09/2024	7.375	242,246	0	315,000
RES000001183	MIAMI LAKES	FL		12/16/2024	7.625	1,123,284	0	1,360,000
RES000001184	BRONX	NY		12/06/2024	7.125	519,750	0	860,000
RES000001185	MERRITT ISLAND	FL		12/06/2024	7.250	314,960	0	503,008
RES000001186	TARZANA	CA		11/30/2024	5.000	1,326,363	0	1,840,000
RES000001187	RESTON	VA		10/11/2024	7.750	704,713	0	900,000
RES000001188	SACRAMENTO	CA		10/04/2024	8.875	950,628	0	1,211,390
RES000001189	NORTH LAUDERDALE	FL		11/26/2024	6.999	311,588	0	390,000
RES000001190	GRANITE BAY	CA		10/30/2024	8.500	765,471	0	1,064,999
RES000001191	FORT MOHAVE	AZ		11/27/2024	7.625	500,825	0	612,400
RES000001192	WESTMINSTER	CO		11/26/2024	7.750	278,980	0	449,000
RES000001193	PHOENIX	AZ		11/25/2024	7.250	543,869	0	715,000
RES000001194	LENOIR CITY	TN		12/09/2024	7.375	246,081	0	390,000
RES000001195	SAN ANTONIO	TX		12/13/2024	6.875	103,975	0	279,999
RES000001196	SACRAMENTO	CA		11/26/2024	7.250	488,747	0	595,000
RES000001197	CHEEKTOWAGA	NY		12/13/2024	7.875	182,875	0	250,000
RES000001198	LAKE ARIEL	PA		12/12/2024	9.250	474,285	0	520,000
RES000001199	MARS	PA		12/04/2024	8.375	1,100,425	0	1,345,000
RES000001200	MELBOURNE	FL		12/05/2024	7.750	259,290	0	335,000
RES000001201	ROCKINGHAM	VA		12/20/2024	7.374	304,830	0	353,700
RES000001202	SEFFNER	FL		12/16/2024	8.249	521,170	0	640,000
RES000001203	LEES SUMMIT	MO		12/19/2024	6.875	305,641	0	599,000
RES000001204	BLUFFTON	SC		12/17/2024	7.749	467,540	0	585,000
RES000001205	LAREDO	TX		12/19/2024	8.124	350,667	0	467,000
RES000001206	LAUDERHILL	FL		12/18/2024	7.874	508,130	0	585,000
RES000001207	PORTER RANCH	CA		12/12/2024	7.124	888,254	0	1,150,000
RES000001208	AUSTIN	TX		12/20/2024	6.990	408,699	0	1,001,000
RES000001210	WINDERMERE	FL		12/02/2024	7.500	402,433	0	665,000
RES000001211	APOPKA	FL		12/20/2024	6.990	317,083	0	419,000
RES000001212	MURRELLS INLET	SC		12/13/2024	7.500	171,889	0	232,000
RES000001213	HELEN	GA		12/19/2024	7.499	521,541	0	779,000
RES000001214	BERWYN	IL		12/17/2024	7.999	414,816	0	578,000
RES000001215	SCHAUMBURG	IL		12/19/2024	7.990	191,344	0	232,000
RES000001216	VIRGINIA BEACH	VA		12/19/2024	7.374	354,835	0	690,000
RES000001217	BOULDER	CO		12/20/2024	7.624	1,236,000	0	1,800,000
RES000001218	GROVES	TX		12/20/2024	7.249	134,695	0	183,000
RES000001219	EAST HARTFORD	CT		12/20/2024	7.499	436,463	0	565,000
RES000001220	NORTH MYRTLE BEACH	SC		12/19/2024	7.374	379,843	0	500,000
RES000001221	CHARLOTTE	NC		12/17/2024	8.500	226,600	0	275,000
RES000001222	NEW PORT RICHEY	FL		12/16/2024	7.124	214,867	0	280,000
RES000001223	FORT MYERS	FL		12/19/2024	7.250	255,894	0	694,000
RES000001224	ORLANDO	FL		12/18/2024	7.990	1,446,929	0	1,790,000
RES000001225	MAGNOLIA	TX		12/26/2024	7.874	196,759	0	286,000
RES000001226	HARTFORD	CT		12/27/2024	8.249	324,319	0	426,000
RES000001227	WEST PALM BEACH	FL		12/27/2024	6.990	400,795	0	700,000
RES000001228	VICTORVILLE	CA		12/20/2024	7.499	481,125	0	568,000
RES000001229	STUART	FL		12/26/2024	7.249	299,109	0	395,000
RES000001230	KENT	WA		12/20/2024	7.250	448,091	0	595,000
RES000001231	GULF SHORES	AL		12/20/2024	7.374	1,355,202	0	1,890,000
RES000001232	SPANISH FORK	UT		12/26/2024	7.749	606,966	0	781,000
RES000001233	FORT LAUDERDALE	FL		12/27/2024	7.499	533,460	0	755,000
RES000001234	PEMBROKE PINES	FL		12/23/2024	6.990	453,326	0	745,000
RES000001235	CHULA VISTA	CA		12/23/2024	7.874	869,068	0	1,100,000

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
RES000001236	COLUMBUS	OH		12/23/2024	7.124	180,723	0	255,000
RES000001237	COLUMBUS	OH		12/23/2024	7.124	159,462	0	225,000
RES000001238	EAST BERNARD	TX		12/23/2024	7.874	112,337	0	175,000
RES000001239	PIGEON FORGE	TN		12/20/2024	7.990	421,068	0	707,000
RES000001240	MARIETTA	GA		12/27/2024	8.749	253,318	0	310,000
RES000001241	OXNARD	CA		12/23/2024	7.749	540,750	0	750,000
RES000001242	NASHVILLE	TN		12/27/2024	7.624	417,150	0	715,000
RES000001243	BOYNTON BEACH	FL		12/27/2024	7.249	1,524,345	0	2,650,000
RES000001244	CROZET	VA		12/06/2024	7.499	326,409	0	425,000
RES000001245	MYRTLE BEACH	SC		12/12/2024	7.750	122,906	0	172,500
RES000001246	WEATHERFORD	TX		10/23/2024	6.875	260,460	0	409,999
RES000001247	LITHIA	FL		10/25/2024	6.750	267,452	0	378,990
RES000001248	BAKERSFIELD	CA		11/29/2024	7.125	305,758	0	461,964
RES000001249	OCEAN CITY	MD		12/04/2024	7.125	360,206	0	591,994
RES000001250	PHOENIX	AZ		11/19/2024	7.875	541,971	0	950,000
RES000001251	LAGUNA WOODS	CA		12/06/2024	7.000	309,549	0	1,190,003
RES000001252	SEAVIEW	NY		12/23/2024	6.375	700,708	0	879,800
RES000001253	VICTORVILLE	CA		12/16/2024	7.500	322,828	0	412,000
RES000001254	GAINESVILLE	FL		11/25/2024	8.625	262,607	0	367,000
RES000001255	BROOKLYN	NY		11/26/2024	7.625	1,554,749	0	2,000,000
RES000001256	KEYSER	WV		10/24/2024	8.750	174,804	0	209,000
RES000001257	WEST JORDAN	UT		12/12/2024	7.000	595,723	0	780,000
RES000001258	GARDEN CITY	UT		12/16/2024	7.750	893,953	0	1,350,000
RES000001259	MELVILLE	NY		11/26/2024	7.875	1,158,626	0	1,400,000
RES000001260	BALTIMORE	MD		12/30/2024	7.624	621,401	0	800,000
RES000001261	NAPLES	FL		12/31/2024	7.124	977,695	0	1,196,000
RES000001262	LYNN HAVEN	FL		01/02/2025	7.249	416,391	0	549,000
RES000001263	TULSA	OK		12/24/2024	7.375	438,835	0	574,000
RES000001264	COLUMBUS	GA		12/31/2024	8.124	217,620	0	279,000
RES000001265	MIAMI BEACH	FL		12/30/2024	7.249	1,534,686	0	2,250,000
RES000001266	NORTH MYRTLE BEACH	SC		12/30/2024	8.374	709,780	0	910,000
RES000001267	LAUDERHILL	FL		12/13/2024	8.624	116,715	0	150,000
RES000001268	EL PASO	TX		12/26/2024	7.875	199,595	0	500,000
RES000001269	PLEASANTON	CA		12/17/2024	7.749	1,540,090	0	1,875,000
RES000001270	STEGER	IL		12/31/2024	7.249	106,904	0	150,000
RES000001271	WESTON	FL		01/03/2025	7.624	1,275,092	0	2,075,000
RES000001272	SPRING	TX		12/30/2024	7.499	154,500	0	321,000
RES000001273	SAN ANTONIO	TX		12/31/2024	7.874	174,720	0	342,000
RES000001274	COLUMBUS	OH		12/31/2024	8.990	150,172	0	185,000
RES000001275	SAVANNAH	GA		12/31/2024	8.374	230,705	0	320,000
RES000001276	CHARLESTON	SC		12/27/2024	7.124	822,316	0	1,550,000
RES000001277	OCEAN PARK	WA		12/31/2024	8.624	372,818	0	479,000
RES000001278	BLANCO	TX		12/31/2024	7.499	377,700	0	461,000
RES000001279	CLIFTON	NJ		12/31/2024	8.124	728,888	0	940,000
RES000001280	DORAL	FL		12/31/2024	7.499	1,323,289	0	1,950,000
RES000001281	PINECREST	FL		12/10/2024	7.499	1,487,657	0	1,800,000
RES000001282	LITTLE ELM	TX		12/16/2024	7.249	452,712	0	602,000
RES000001283	BOYNTON BEACH	FL		01/09/2025	6.990	288,923	0	470,000
RES000001284	PALMDALE	CA		12/30/2024	7.100	299,556	0	385,000
RES000001285	LAKE WORTH	FL		01/09/2025	7.499	129,059	0	225,000
RES000001286	SUMMERFIELD	NC		12/30/2024	7.874	721,050	0	1,150,000
RES000001287	SURF CITY	NC		01/06/2025	8.124	798,403	0	979,000
RES000001288	PARK RIDGE	IL		01/08/2025	7.499	486,098	0	680,000
RES000001289	MIAMI	FL		01/07/2025	7.624	114,950	0	315,000
RES000001290	WEST PALM BCH	FL		01/09/2025	7.499	127,964	0	345,000

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					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
RES000001291	NAPLES	FL		01/09/2025	7.124	189,828	0	312,000
RES000001292	BOYNTON BEACH	FL		01/09/2025	7.374	282,810	0	367,000
RES000001293	ARARAT	NC		01/10/2025	7.374	245,849	0	304,000
RES000001294	EMERYVILLE	CA		01/07/2025	7.499	262,554	0	350,000
RES000001295	LAGUNA HILLS	CA		01/06/2025	7.499	444,750	0	620,000
RES000001296	FREMONT	CA		01/03/2025	6.499	615,360	0	870,000
RES000001297	KAILUA KONA	HI		01/03/2025	8.249	1,002,581	0	1,200,000
RES000001298	NAPLES	FL		01/09/2025	7.124	600,704	0	780,000
RES000001299	WINGATE	NC		12/18/2024	8.624	206,741	0	265,000
RES000001300	BENTON	AR		11/25/2024	7.125	127,613	0	177,000
RES000001301	MEMPHIS	TN		12/10/2024	8.249	110,437	0	142,000
RES000001302	HEATHSVILLE	VA		12/12/2024	7.624	104,497	0	430,000
RES000001303	BLUE RIDGE	GA		12/16/2024	6.875	406,723	0	586,000
RES000001304	ELMONT	NY		09/03/2024	6.875	644,907	0	800,000
RES000001305	NORWALK	CT		12/20/2024	7.875	402,323	0	550,000
RES000001306	LAS VEGAS	NV		12/06/2024	8.875	430,578	0	555,000
RES000001307	KISSIMMEE	FL		11/26/2024	7.880	328,046	0	424,999
RES000001308	NORTH PALM BEACH	FL		12/23/2024	8.750	232,928	0	269,000
RES000001309	HOUSTON	TX		11/26/2024	7.375	214,739	0	280,000
RES000001310	AVENTURA	FL		11/19/2024	8.250	1,037,851	0	1,350,000
RES000001311	FUQUAY VARINA	NC		12/02/2024	8.000	419,768	0	505,000
RES000001312	INDIANAPOLIS	IN		12/04/2024	9.250	414,431	0	477,000
RES000001313	JACKSONVILLE	FL		12/27/2024	7.375	157,361	0	226,000
RES000001314	GLENDALE	NY		12/12/2024	8.375	878,346	0	1,060,000
RES000001315	SYOSSET	NY		12/09/2024	6.875	1,500,898	0	2,253,020
RES000001316	DENVER	CO		12/27/2024	8.375	867,244	0	1,150,000
RES000001317	HENDERSON	NV		12/23/2024	8.375	260,332	0	330,000
RES000001318	SAINT JAMES	NY		11/27/2024	6.875	494,614	0	1,250,000
RES000001319	NEWCASTLE	WA		11/27/2024	7.625	802,945	0	1,025,000
RES000001320	WILMINGTON	NC		12/23/2024	8.750	260,145	0	335,000
RES000001321	RALEIGH	NC		12/23/2024	8.625	347,541	0	449,066
RES000001322	MUSTANG RIDGE	TX		12/18/2024	7.375	228,938	0	300,000
RES000001323	MESA	AZ		01/02/2025	7.750	1,002,739	0	1,225,028
RES000001324	KINGMAN	AZ		12/31/2024	7.750	428,903	0	550,000
RES000001325	NORTH CAPE MAY	NJ		12/27/2024	7.500	932,136	0	1,215,000
RES000001326	WINTER GARDEN	FL		12/26/2024	8.250	331,012	0	464,225
RES000001327	MIAMI	FL		12/30/2024	8.000	651,105	0	865,000
RES000001328	NEW BRAUNFELS	TX		12/27/2024	8.000	501,781	0	800,000
RES000001329	WATERBURY	CT		12/30/2024	7.250	312,076	0	410,000
RES000001330	LAKEWOOD RANCH	FL		12/23/2024	7.750	277,590	0	397,003
RES000001331	CHARLOTTE	NC		11/26/2024	7.375	427,274	0	570,000
RES000001332	SUGARCREEK TOWNSHIP	OH		12/10/2024	9.375	574,864	0	670,000
RES000001333	SCRANTON	PA		12/19/2024	7.875	240,632	0	315,000
RES000001334	AUSTIN	TX		12/26/2024	8.000	564,731	0	840,000
RES000001335	MERRILLVILLE	IN		12/18/2024	7.625	115,436	0	176,999
RES000001336	WAUKEGAN	IL		12/16/2024	8.250	256,112	0	335,000
RES000001337	SAINT LOUIS	MO		12/23/2024	8.375	839,478	0	1,330,008
RES000001338	DIAMOND BAR	CA		12/16/2024	7.375	1,225,599	0	1,600,000
RES000001339	KILLEEN	TX		12/16/2024	7.250	165,439	0	233,000
RES000001340	CHAPEL HILL	NC		12/16/2024	7.250	753,885	0	1,200,000
RES000001341	LAGUNA WOODS	CA		01/06/2025	7.750	155,250	0	470,072
RES000001342	SAN FRANCISCO	CA		12/18/2024	7.875	1,069,984	0	1,310,000
RES000001343	AUBREY	TX		01/06/2025	6.750	302,411	0	423,990
RES000001344	DENVER	CO		12/23/2024	7.375	176,682	0	229,000
RES000001345	WALNUT	CA		12/21/2024	8.750	965,445	0	1,150,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
RES000001346	LAKE FOREST	CA		12/24/2024	7.625	715,009	0	1,099,999
RES000001347	LAKELAND	FL		12/27/2024	8.500	250,057	0	348,000
RES000001348	LAGUNA HILLS	CA		12/26/2024	8.000	432,154	0	656,000
RES000001349	DAVENPORT	FL		01/08/2025	7.000	263,971	0	415,000
RES000001350	NIAGARA FALLS	NY		01/02/2025	8.375	128,788	0	178,000
RES000001351	FLORAL PARK	NY		12/20/2024	7.500	584,733	0	760,000
RES000001352	POTOMAC	MD		12/30/2024	8.000	951,497	0	1,150,000
RES000001353	RIVERSIDE	CA		01/08/2025	7.624	474,069	0	585,000
RES000001354	MINNEAPOLIS	MN		01/17/2025	7.749	249,773	0	337,000
RES000001355	DALLAS	TX		01/16/2025	7.990	135,020	0	177,000
RES000001356	MONTGOMERY	TX		01/15/2025	7.374	119,960	0	192,000
RES000001357	MIAMI	FL		01/14/2025	6.990	197,805	0	310,000
RES000001358	NAPLES	FL		01/16/2025	7.990	160,063	0	243,000
RES000001359	AGUA DULCE	CA		01/16/2025	7.249	903,584	0	1,100,000
RES000001360	OAKLAND PARK	FL		01/17/2025	7.374	1,075,123	0	1,250,000
RES000001361	NAPLES	FL		01/17/2025	7.990	225,533	0	305,000
RES000001362	MIAMI	FL		01/09/2025	6.990	297,542	0	584,000
RES000001363	PHILADELPHIA	PA		01/14/2025	7.874	543,879	0	670,000
RES000001364	THOUSAND OAKS	CA		01/10/2025	6.990	1,265,960	0	1,575,000
RES000001365	MARCO ISLAND	FL		01/14/2025	7.499	456,906	0	595,000
RES000001366	NASHVILLE	TN		01/14/2025	7.374	394,195	0	491,000
RES000001367	CINCINNATI	OH		01/16/2025	9.624	229,853	0	250,000
RES000001368	KRUM	TX		01/17/2025	7.249	552,465	0	770,000
RES000001369	WINTER GARDEN	FL		01/15/2025	7.874	412,347	0	502,000
RES000001370	OAKLAND	CA		01/15/2025	7.990	540,788	0	801,000
RES000001371	MONTGOMERY	AL		01/17/2025	7.874	619,293	0	753,000
RES000001372	LAKEWOOD	CA		01/14/2025	7.749	1,022,500	0	1,370,000
RES000001373	FORT LAUDERDALE	FL		01/14/2025	7.249	168,443	0	265,000
RES000001374	PHENIX CITY	AL		01/14/2025	8.124	274,960	0	354,000
RES000001375	LA HABRA	CA		01/16/2025	7.374	231,750	0	760,000
RES000001376	SPRINGTOWN	TX		12/20/2024	7.250	199,646	0	307,000
RES000001377	WILDWOOD	NJ		01/22/2025	8.374	424,975	0	565,000
RES000001378	LA PLACE	LA		01/23/2025	7.749	134,612	0	172,000
RES000001379	LAWRENCEVILLE	GA		01/15/2025	8.499	306,353	0	400,000
RES000001380	NAPLES	FL		01/21/2025	7.990	1,788,981	0	2,050,000
RES000001381	CAPTAIN COOK	HI		01/14/2025	7.990	468,000	0	716,500
RES000001382	ERWIN	NC		01/22/2025	8.249	126,616	0	167,000
RES000001383	EL CAJON	CA		01/16/2025	7.499	1,238,058	0	1,740,000
RES000001384	PENSACOLA	FL		01/24/2025	8.249	290,935	0	356,000
RES000001385	CORAL SPRINGS	FL		01/22/2025	6.990	102,143	0	182,000
RES000001386	MIAMI BEACH	FL		01/21/2025	7.374	1,537,500	0	2,500,000
RES000001387	ANTELOPE	CA		01/15/2025	7.499	316,619	0	481,000
RES000001388	LEHIGH ACRES	FL		01/24/2025	7.249	357,469	0	465,000
RES000001389	ROANOKE	VA		01/21/2025	8.374	140,673	0	180,000
RES000001390	JACKSONVILLE	FL		12/23/2024	7.990	128,437	0	172,000
RES000001391	DOUGLASTON	NY		01/03/2025	9.375	320,161	0	415,000
RES000001392	KUNKLETOWN	PA		10/25/2024	7.750	246,178	0	300,000
RES000001393	LITTLE RIVER	SC		11/04/2024	8.250	168,085	0	220,000
RES000001394	CLERMONT	FL		11/27/2024	7.375	419,252	0	585,927
RES000001395	COLORADO SPRINGS	CO		12/12/2024	7.125	101,918	0	344,999
RES000001396	CHICO	CA		12/19/2024	7.625	332,463	0	724,966
RES000001397	ROMEOVILLE	IL		12/02/2024	9.375	189,776	0	261,006
RES000001398	CANTON	GA		01/09/2025	7.250	255,795	0	700,084
RES000001399	MYRTLE BEACH	SC		12/18/2024	7.000	221,802	0	318,006
RES000001400	ORLANDO	FL		12/30/2024	7.625	759,406	0	1,630,775

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RES000001401	KINGWOOD	TX		11/26/2024	7.125	259,554	0	365,000
RES000001402	TAMPA	FL		01/10/2025	7.375	771,848	0	1,145,038
RES000001403	FAIRBURN	GA		12/20/2024	7.375	233,229	0	301,000
RES000001404	LAS VEGAS	NV		01/02/2025	6.875	144,144	0	220,000
RES000001405	SAN ANTONIO	TX		01/10/2025	6.875	173,210	0	479,954
RES000001406	PEARLAND	TX		01/13/2025	7.500	547,790	0	665,000
RES000001407	RUSKIN	FL		12/20/2024	7.750	275,613	0	340,000
RES000001408	BUFFALO	NY		01/15/2025	8.125	101,476	0	141,000
RES000001409	DAVENPORT	FL		01/06/2025	9.000	158,872	0	227,000
RES000001410	LAKE CHARLES	LA		01/03/2025	6.625	337,198	0	416,500
RES000001411	COWETA	OK		01/06/2025	8.875	284,586	0	415,000
RES000001412	WELLINGTON	FL		01/14/2025	7.750	535,962	0	750,000
RES000001413	LEANDER	TX		12/31/2024	8.250	674,543	0	819,000
RES000001414	LITTLE ROCK	AR		12/31/2024	8.375	320,195	0	468,200
RES000001415	MILLER PLACE	NY		01/10/2025	7.625	462,075	0	599,000
RES000001416	ORLANDO	FL		01/14/2025	8.875	1,202,734	0	1,640,074
RES000001417	PEORIA	IL		12/19/2024	9.500	175,384	0	214,999
RES000001418	NORTH RICHLAND HILLS	TX		12/26/2024	9.250	332,634	0	405,000
RES000001419	FORT MYERS	FL		12/11/2024	8.125	287,372	0	400,000
RES000001420	CASTRO VALLEY	CA		01/17/2025	8.125	698,353	0	1,420,093
RES000001421	STONE MOUNTAIN	GA		01/17/2025	7.500	286,608	0	375,000
RES000001422	FLUSHING	NY		01/16/2025	7.375	646,508	0	915,000
RES000001423	FORT WORTH	TX		01/13/2025	9.250	405,984	0	450,000
RES000001424	CHULA VISTA	CA		01/02/2025	7.625	248,220	0	1,250,000
RES000001425	ST PETERSBURG	FL		01/14/2025	7.250	832,587	0	1,010,000
RES000001426	PLANO	TX		01/17/2025	7.625	821,867	0	1,233,036
RES000001427	SAN ANTONIO	TX		01/15/2025	7.000	203,930	0	367,000
RES000001428	FLORENCE	SC		01/13/2025	7.000	214,633	0	390,000
RES000001429	CHINO	CA		01/06/2025	7.250	316,367	0	705,999
RES000001430	ELKINS PARK	PA		01/09/2025	7.000	396,900	0	490,000
RES000001431	TACOMA	WA		12/30/2024	8.875	461,484	0	567,000
RES000001432	PLAINFIELD	NJ		01/21/2025	8.875	382,186	0	450,000
RES000001433	MOUNT DORA	FL		01/10/2025	7.500	395,156	0	602,360
RES000001434	WEBSTER	NY		01/28/2025	7.500	259,307	0	449,964
RES000001435	STONE MOUNTAIN	GA		01/23/2025	7.500	179,257	0	305,014
RES000001436	LAGUNA WOODS	CA		01/15/2025	7.625	259,971	0	357,692
RES000001437	TAMARAC	FL		01/21/2025	7.250	195,952	0	351,006
RES000001438	EUGENE	OR		01/09/2025	8.750	499,800	0	610,000
RES000001439	WALWORTH	NY		01/17/2025	8.375	190,238	0	240,000
RES000001440	PARKLAND	FL		02/03/2025	7.625	1,358,834	0	1,900,000
RES000001441	LINCOLN	CA		01/28/2025	7.499	523,754	0	685,000
RES000001442	HAMPTON	VA		01/30/2025	7.990	217,073	0	281,000
RES000001443	NILES	IL		01/28/2025	7.990	519,740	0	630,000
RES000001444	INDIANAPOLIS	IN		01/27/2025	7.124	129,248	0	160,000
RES000001445	GLEN ALLEN	VA		01/29/2025	7.749	264,772	0	342,000
RES000001446	BAY POINT	CA		01/30/2025	7.374	353,194	0	500,000
RES000001447	PORT SAINT LUCIE	FL		01/28/2025	7.374	259,845	0	515,000
RES000001448	JUPITER	FL		01/23/2025	7.374	184,658	0	246,000
RES000001449	PORT CHARLOTTE	FL		01/24/2025	7.499	455,610	0	630,000
RES000001450	TULSA	OK		12/27/2024	7.625	282,777	0	370,000
RES000001451	CHARLES TOWN	WV		01/15/2025	7.374	184,085	0	240,000
RES000001452	ELIZABETH CITY	NC		01/29/2025	7.500	167,895	0	218,000
RES000001453	COLUMBUS	GA		01/24/2025	7.999	215,270	0	310,000
RES000001454	LAS VEGAS	NV		12/06/2024	8.875	430,334	0	555,000
RES000001455	LAS VEGAS	NV		12/05/2024	8.750	366,195	0	490,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
RES000001456	NEWPORT BEACH	CA		01/14/2025	7.000	1,487,588	0	3,999,999
RES000001457	NORTH BALDWIN	NY		12/20/2024	6.750	510,059	0	670,000
RES000001458	KEARNY	NJ		01/22/2025	7.125	864,438	0	1,145,000
RES000001459	LONG VALLEY	NJ		01/13/2025	7.250	1,321,564	0	1,610,000
RES000001460	COPPEROPOLIS	CA		12/31/2024	9.125	571,410	0	750,000
RES000001461	DAVENPORT	FL		01/03/2025	6.625	317,171	0	395,800
RES000001462	SPRING	TX		12/30/2024	8.875	211,488	0	335,008
RES000001463	LOS ANGELES	CA		01/03/2025	9.000	1,848,208	0	2,108,500
RES000001464	DUNCANVILLE	TX		01/28/2025	7.875	200,004	0	280,000
RES000001465	SCHENECTADY	NY		01/27/2025	8.750	191,104	0	260,000
RES000001466	CHULA VISTA	CA		01/16/2025	7.250	329,588	0	710,000
RES000001467	CARY	NC		01/15/2025	7.000	192,639	0	277,000
RES000001468	WESTMINSTER	CA		01/15/2025	7.125	391,041	0	1,035,140
RES000001469	PLANTATION	FL		02/04/2025	8.125	166,541	0	244,985
RES000001470	LAS VEGAS	NV		01/14/2025	8.250	239,883	0	338,500
RES000001471	MIAMI BEACH	FL		01/24/2025	7.875	273,184	0	440,000
RES000001472	HOUSTON	TX		01/29/2025	7.500	258,136	0	330,000
RES000001473	NEVADA CITY	CA		01/20/2025	7.875	279,177	0	411,000
RES000001474	KILDEER	IL		02/04/2025	7.624	607,042	0	740,000
RES000001476	FLINT	TX		01/22/2025	10.124	495,999	0	605,000
RES000001478	OCEAN ISLE BEACH	NC		01/24/2025	7.990	620,811	0	760,000
RES000001479	KITTY HAWK	NC		01/30/2025	7.249	287,552	0	815,000
RES000001480	LA PLACE	LA		02/04/2025	8.249	161,453	0	206,000
RES000001481	ST AUGUSTINE	FL		02/10/2025	7.624	1,762,071	0	2,150,000
RES000001482	MYRTLE BEACH	SC		02/10/2025	7.249	193,567	0	283,000
RES000001483	NORTH BAY VILLAGE	FL		02/14/2025	7.874	363,644	0	540,000
RES000001484	NORRISTOWN	PA		02/13/2025	7.990	448,052	0	595,000
RES000001485	MOUNTAIN GREEN	UT		02/10/2025	8.249	493,885	0	685,000
RES000001486	MYRTLE BEACH	SC		02/13/2025	6.990	121,929	0	299,000
RES000001487	SACRAMENTO	CA		02/07/2025	10.874	541,125	0	695,000
RES000001488	FORT LAUDERDALE	FL		02/14/2025	7.874	408,685	0	700,000
RES000001489	LOS ANGELES	CA		02/13/2025	8.874	578,624	0	695,000
RES000001490	MIAMI	FL		02/14/2025	7.249	338,022	0	708,000
RES000001491	N HOLLYWOOD	CA		02/07/2025	7.499	374,811	0	525,000
RES000001492	ROCKPORT	TX		02/11/2025	7.990	283,339	0	366,000
RES000001493	GALVESTON	TX		02/14/2025	6.990	281,278	0	635,000
RES000001494	NORTH MYRTLE BEACH	SC		02/11/2025	7.990	308,693	0	475,000
RES000001495	HADDONFIELD	NJ		02/13/2025	7.499	247,860	0	380,000
RES000001496	AZLE	TX		12/20/2024	7.250	185,386	0	290,000
RES000001497	LOMPOC	CA		01/28/2025	7.250	508,777	0	700,000
RES000001498	HOMEWOOD	CA		01/28/2025	11.053	669,374	0	1,085,000
RES000001499	ABINGTON	PA		02/05/2025	8.000	487,296	0	600,000
RES000001500	LAKE FOREST	CA		02/03/2025	7.375	1,489,800	0	2,075,000
RES000001501	SARASOTA	FL		02/21/2025	7.990	294,187	0	385,000
RES000001502	TREASURE ISLAND	FL		02/21/2025	8.624	325,194	0	437,000
RES000001503	DAVIE	FL		02/19/2025	6.990	144,625	0	225,000
RES000001504	MCDONOUGH	GA		02/21/2025	6.874	207,316	0	415,000
RES000001505	PURCELLVILLE	VA		01/31/2025	7.499	367,559	0	515,000
RES000001506	MURFREESBORO	TN		12/27/2024	7.750	128,212	0	280,000
RES000001507	CINCINNATI	OH		01/17/2025	6.875	205,663	0	600,000
RES000001508	HILMAR	CA		11/18/2024	8.375	295,209	0	470,999
RES000001509	NEWPORT	KY		01/27/2025	7.375	149,055	0	217,999
RES000001510	WILMINGTON	NC		12/27/2024	6.750	154,074	0	236,000
RES000001511	SEDONA	AZ		11/21/2024	8.750	493,695	0	795,000
RES000001512	SAN RAMON	CA		02/01/2025	7.500	2,010,333	0	2,800,000

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RES000001513	JACKSONVILLE	FL		01/31/2025	7.625	179,433	0	237,990
RES000001514	BATON ROUGE	LA		01/24/2025	7.375	145,873	0	305,010
RES000001515	MASCOTTE	FL		01/27/2025	8.625	308,017	0	425,034
RES000001516	MIAMI	FL		01/27/2025	7.500	713,731	0	995,000
RES000001517	OZONE PARK	NY		01/24/2025	8.250	721,168	0	999,000
RES000001518	WILMINGTON	NC		01/27/2025	7.625	446,253	0	849,990
RES000001519	SANTA BARBARA	CA		01/30/2025	8.462	2,038,069	0	2,500,000
RES000001520	RUTHERFORD	NJ		02/10/2025	7.500	572,460	0	915,032
RES000001521	CORNELIUS	NC		01/30/2025	9.500	1,337,794	0	1,470,000
RES000001522	MYRTLE BEACH	SC		02/06/2025	8.125	233,544	0	323,000
RES000001523	ELLIJAY	GA		02/07/2025	8.375	403,085	0	480,000
RES000001524	ORANGE BEACH	AL		02/14/2025	8.000	629,466	0	730,000
RES000001525	PINE BUSH	NY		01/27/2025	9.250	542,663	0	700,000
RES000001526	LOS ANGELES	CA		01/31/2025	8.000	2,541,004	0	3,275,000
RES000001527	BRIGHTON	MA		02/04/2025	8.875	296,048	0	464,999
RES000001528	TRENTON	NJ		01/31/2025	7.625	199,438	0	260,000
RES000001529	TRENTON	NJ		01/31/2025	7.625	307,577	0	400,000
RES000001530	KISSIMMEE	FL		01/30/2025	8.875	280,555	0	384,990
RES000001531	LAKELAND	FL		01/21/2025	7.750	200,799	0	262,000
RES000001532	CHEHALIS	WA		02/28/2025	8.374	309,400	0	425,000
RES000001533	CAPE MAY COURT HOUSE	NJ		02/28/2025	7.499	674,730	0	945,000
RES000001534	BOYDTON	VA		02/28/2025	7.874	121,710	0	161,000
RES000001535	MAPLE PARK	IL		02/28/2025	7.990	164,588	0	210,000
RES000001536	BELEWS CREEK	NC		02/26/2025	7.499	854,890	0	1,175,000
RES000001537	COTTONWOOD HEIGHTS	UT		02/21/2025	7.499	1,489,888	0	2,810,000
RES000001538	LEXINGTON PARK	MD		02/26/2025	7.624	153,483	0	202,000
RES000001539	CRYSTAL	MN		02/27/2025	7.499	156,278	0	309,000
RES000001540	SAINT MARYS	GA		02/24/2025	7.499	156,651	0	210,000
RES000001541	BEDFORD	TX		12/27/2024	8.125	207,186	0	268,000
RES000001542	ARLINGTON	TX		01/31/2025	8.374	470,593	0	800,000
RES000001543	SNOWMASS VILLAGE	CO		01/16/2025	8.125	360,013	0	1,344,000
RES000001544	RICHMOND	VA		02/04/2025	8.125	207,774	0	255,000
RES000001545	WALLINGTON	NJ		02/18/2025	8.000	609,960	0	920,000
RES000001546	CROSBY	TX		01/16/2025	7.625	413,473	0	813,000
RES000001547	LA JOLLA	CA		02/01/2025	8.000	1,129,843	0	2,299,811
RES000001548	SANTA CLARITA	CA		02/07/2025	7.500	527,581	0	804,999
RES000001549	BLUFFDALE	UT		01/27/2025	8.250	523,756	0	1,500,150
RES000001550	IRMO	SC		02/05/2025	7.500	161,109	0	208,000
RES000001551	SUNDANCE	UT		02/21/2025	11.212	2,501,712	0	5,000,000
RES000001552	LEMOORE	CA		01/30/2025	7.250	157,093	0	220,000
RES000001553	YORK	PA		01/22/2025	8.625	182,299	0	255,000
RES000001554	NEWARK	NJ		02/06/2025	7.500	262,586	0	365,000
RES000001555	ORANGE	CA		02/04/2025	10.000	1,240,131	0	1,680,000
RES000001556	LEVITTOWN	NY		02/06/2025	6.875	501,298	0	751,000
RES000001557	SIMI VALLEY	CA		02/11/2025	7.500	1,095,686	0	2,150,000
RES000001558	TRENTON	NJ		02/07/2025	7.625	245,462	0	320,000
RES000001559	RICHMOND	VA		02/25/2025	7.625	213,778	0	275,000
RES000001560	GLENDALE	NY		02/27/2025	7.875	650,154	0	975,000
RES000001562	CORAL SPRINGS	FL		03/12/2025	7.499	556,305	0	725,000
RES000001563	SURFSIDE BEACH	SC		03/12/2025	7.490	171,169	0	294,000
RES000001565	ORLANDO	FL		01/25/2025	7.880	541,262	0	704,990
RES000001566	REDMOND	WA		02/28/2025	7.875	1,705,291	0	2,198,000
RES000001567	TRENTON	NJ		02/26/2025	7.375	170,084	0	222,014
RES000001568	KATY	TX		03/06/2025	7.875	293,921	0	380,000
RES000001569	MARIETTA	GA		02/28/2025	8.000	223,123	0	275,000

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
RES000001570	SAN DIEGO	CA		02/27/2025	7.625	959,256	0	1,160,000
RES000001571	WOODSON TERRACE	MO		03/05/2025	7.625	98,346	0	118,775
RES000001572	JAMAICA	NY		02/27/2025	7.625	583,701	0	705,000
RES000001573	ELK GROVE	CA		02/11/2025	7.250	607,016	0	735,705
0399999. Mortgages in good standing - Residential mortgages-all other						213,043,280	11,667	309,821,872
3626433	ELYRIA	OH		03/11/2025	6.531	2,500,000	0	0
0499999. Mortgages in good standing - Commercial mortgages-insured or guaranteed						2,500,000	0	0
0526430	CORONADO	CA		03/18/2025	6.983	5,000,000	0	0
2126428	CAMBRIDGE	MD		02/26/2025	6.391	1,900,000	0	0
4426427	BRYAN	TX		01/07/2025	6.422	2,250,000	0	0
0599999. Mortgages in good standing - Commercial mortgages-all other						9,150,000	0	0
0899999. Total Mortgages in good standing						224,693,280	11,667	309,821,872
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						224,693,280	11,667	309,821,872

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or 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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0425874	SPRINGDALE	AR		12/21/2016	03/14/2025	1,668,220	0	0	0	0	0	0	1,573,477	1,573,477	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012	03/31/2025	515,591	0	0	0	0	0	0	484,734	484,734	0	0	0
3625445	WADSWORTH	OH		03/09/2010	02/28/2025	76,455	0	0	0	0	0	0	38,387	38,387	0	0	0
3626019	ELYRIA	OH		05/31/2023	03/11/2025	432,287	0	0	0	0	0	0	405,830	405,830	0	0	0
4325739	NASHVILLE	TN		02/25/2015	02/28/2025	49,877	0	0	0	0	0	0	24,969	24,969	0	0	0
5326128	COLUMBIA	SC		12/20/2019	02/07/2025	1,959,846	0	0	0	0	0	0	1,893,951	1,893,951	0	0	0
RES000000148	AUSTIN	TX		04/19/2024	03/14/2025	215,505	0	6,348	0	0	6,348	0	208,909	208,909	0	0	0
RES000000241	MIAMI LAKES	FL		05/31/2024	03/14/2025	1,115,136	0	38,454	0	0	38,454	0	1,074,634	1,074,634	0	0	0
RES000000296	BRIGHTON	CO		12/16/2024	03/14/2025	711,361	0	31,134	0	0	31,134	0	690,315	690,315	0	0	0
RES000000478	COVINA	CA		12/16/2024	02/25/2025	699,140	0	23,836	0	0	23,836	0	675,305	675,305	0	0	0
RES000000623	ARMONA	CA		12/16/2024	01/24/2025	300,007	0	2,957	0	0	2,957	0	297,050	297,050	0	0	0
RES000000655	COROLLA	NC		09/11/2024	02/25/2025	746,901	0	36,810	0	0	36,810	0	709,615	709,615	0	0	0
RES000000670	ARMONA	CA		12/16/2024	01/24/2025	278,045	0	8,791	0	0	8,791	0	273,000	273,000	0	0	0
0199999. Mortgages closed by repayment						8,768,369	0	148,330	0	0	148,330	0	8,350,175	8,350,175	0	0	0
0125539	TUSCALOOSA	AL		01/31/2025		463,037	0	0	0	0	0	0	55,169	55,169	0	0	0
0125617	GREENVILLE	AL		05/02/2013		295,791	0	0	0	0	0	0	28,110	28,110	0	0	0
0125841	BIRMINGHAM	AL		05/31/2023		3,387,420	0	0	0	0	0	0	57,204	57,204	0	0	0
0126299	FAIRHOPE	AL		06/24/2022		3,121,928	0	0	0	0	0	0	30,380	30,380	0	0	0
0325730	TUCSON	AZ		08/31/2023		1,736,872	0	0	0	0	0	0	33,793	33,793	0	0	0
0325796	TUCSON	AZ		05/31/2023		4,342,449	0	0	0	0	0	0	78,606	78,606	0	0	0
0325808	TEMPE	AZ		12/23/2015		1,857,011	0	0	0	0	0	0	26,760	26,760	0	0	0
0325939	TUSCON	AZ		08/30/2017		861,119	0	0	0	0	0	0	12,562	12,562	0	0	0
0325955	PHOENIX	AZ		11/09/2017		1,411,088	0	0	0	0	0	0	37,048	37,048	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0325987	PHOENIX	AZ		01/31/2025		3,138,175	0	0	0	0	0	0	53,488	53,488	0	0	0
0326000	ORO VALLEY	AZ		01/31/2025		2,786,996	0	0	0	0	0	0	24,065	24,065	0	0	0
0326083	MESA	AZ		01/31/2025		1,828,760	0	0	0	0	0	0	22,101	22,101	0	0	0
0326088	TUCSON	AZ		07/23/2019		1,634,463	0	0	0	0	0	0	19,481	19,481	0	0	0
0326122	TUCSON	AZ		01/31/2025		3,270,638	0	0	0	0	0	0	26,842	26,842	0	0	0
0326205	MESA	AZ		06/28/2021		6,149,739	0	0	0	0	0	0	66,691	66,691	0	0	0
0326227	MESA	AZ		08/18/2021		1,762,176	0	0	0	0	0	0	19,438	19,438	0	0	0
0326231	TUCSON	AZ		08/31/2021		7,920,758	0	0	0	0	0	0	84,627	84,627	0	0	0
0326266	TUCSON	AZ		01/27/2022		5,569,514	0	0	0	0	0	0	40,253	40,253	0	0	0
0326311	PHOENIX	AZ		09/12/2022		2,864,340	0	0	0	0	0	0	16,643	16,643	0	0	0
0326319	TUCSON	AZ		01/31/2025		1,877,721	0	0	0	0	0	0	16,165	16,165	0	0	0
0326351	TUCSON	AZ		02/28/2023		6,289,813	0	0	0	0	0	0	31,833	31,833	0	0	0
0326363	PRESCOTT	AZ		06/05/2023		1,987,986	0	0	0	0	0	0	14,310	14,310	0	0	0
0326364	MESA	AZ		06/07/2023		7,396,005	0	0	0	0	0	0	37,724	37,724	0	0	0
0425874	SPRINGDALE	AR		12/21/2016		1,668,220	0	0	0	0	0	0	94,742	94,742	0	0	0
0426093	BENTON	AR		05/31/2023		3,268,880	0	0	0	0	0	0	54,335	54,335	0	0	0
0426094	JONESBORO	AR		05/31/2023		1,923,280	0	0	0	0	0	0	31,971	31,971	0	0	0
0426095	SPRINGDALE	AR		07/31/2019		1,958,419	0	0	0	0	0	0	40,328	40,328	0	0	0
0426096	FAYETTEVILLE	AR		05/31/2023		3,631,459	0	0	0	0	0	0	72,798	72,798	0	0	0
0426097	FORT SMITH	AR		07/31/2019		2,242,547	0	0	0	0	0	0	37,279	37,279	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		524,025	0	0	0	0	0	0	7,397	7,397	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		3,137,200	0	0	0	0	0	0	107,192	107,192	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		515,591	0	0	0	0	0	0	30,857	30,857	0	0	0
0525580	CAMARILLO	CA		10/23/2012		616,720	0	0	0	0	0	0	49,436	49,436	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		1,324,684	0	0	0	0	0	0	46,520	46,520	0	0	0
0525661	SACRAMENTO	CA		05/31/2023		3,441,182	0	0	0	0	0	0	73,944	73,944	0	0	0
0525690	CARDIFF BY THE SEA	CA		08/31/2023		2,252,277	0	0	0	0	0	0	46,150	46,150	0	0	0
0525765	DOWNEY	CA		05/31/2023		3,238,365	0	0	0	0	0	0	58,685	58,685	0	0	0
0525801	BARSTOW	CA		11/20/2015		1,517,938	0	0	0	0	0	0	55,425	55,425	0	0	0
0525884	SCOTTS VALLEY	CA		01/27/2017		2,788,201	0	0	0	0	0	0	27,099	27,099	0	0	0
0525895	LOS ANGELES	CA		03/22/2017		827,087	0	0	0	0	0	0	12,555	12,555	0	0	0
0525972	CUPERTINO	CA		05/31/2023		5,457,100	0	0	0	0	0	0	76,542	76,542	0	0	0
0525980	LYNWOOD	CA		03/08/2018		1,423,366	0	0	0	0	0	0	50,154	50,154	0	0	0
0525988	SAN DIEGO	CA		05/31/2023		4,771,388	0	0	0	0	0	0	116,520	116,520	0	0	0
0526016	LOS ALAMITOS	CA		07/31/2018		4,127,110	0	0	0	0	0	0	96,329	96,329	0	0	0
0526033	OTAY MESA	CA		08/31/2023		2,049,342	0	0	0	0	0	0	45,835	45,835	0	0	0
0526054	NEWPORT BEACH	CA		05/31/2023		2,814,100	0	0	0	0	0	0	41,015	41,015	0	0	0
0526119	BEAUMONT	CA		05/31/2023		5,926,639	0	0	0	0	0	0	71,035	71,035	0	0	0
0526123	HAYWARD	CA		01/31/2025		13,901,231	0	0	0	0	0	0	171,785	171,785	0	0	0
0526141	CALEXICO	CA		05/14/2020		4,118,056	0	0	0	0	0	0	47,809	47,809	0	0	0
0526154	SANTA ANA	CA		09/29/2020		6,595,475	0	0	0	0	0	0	123,996	123,996	0	0	0
0526160	AVENAL	CA		12/20/2024		4,161,969	0	0	0	0	0	0	33,582	33,582	0	0	0
0526201	SANTA CLARITA	CA		05/28/2021		5,451,066	0	0	0	0	0	0	41,193	41,193	0	0	0
0526207	ONTARIO	CA		06/29/2021		7,728,504	0	0	0	0	0	0	80,719	80,719	0	0	0
0526208	ONTARIO	CA		06/29/2021		883,229	0	0	0	0	0	0	9,227	9,227	0	0	0
0526223	ANAHEIM	CA		08/09/2021		1,060,664	0	0	0	0	0	0	11,437	11,437	0	0	0
0526237	ANAHEIM	CA		05/31/2023		6,883,530	0	0	0	0	0	0	89,617	89,617	0	0	0
0526261	VISTA	CA		12/23/2021		1,930,163	0	0	0	0	0	0	32,892	32,892	0	0	0
0526272	SANTA ANA	CA		02/28/2022		4,043,610	0	0	0	0	0	0	29,428	29,428	0	0	0
0526335	SAN DIEGO	CA		12/22/2022		10,127,955	0	0	0	0	0	0	51,712	51,712	0	0	0
0526336	SAN DIEGO	CA		12/22/2022		5,407,712	0	0	0	0	0	0	26,111	26,111	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or 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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0526337	LONG BEACH	CA		01/09/2023		12,299,548	0	0	0	0	0	0	65,095	65,095	0	0	0
0526353	MERCED	CA		05/25/2023		5,998,765	0	0	0	0	0	0	66,790	66,790	0	0	0
0526366	THOUSAND OAKS	CA		06/16/2023		4,357,928	0	0	0	0	0	0	20,804	20,804	0	0	0
0526367	PERRIS	CA		06/16/2023		4,904,863	0	0	0	0	0	0	17,582	17,582	0	0	0
0526373	SARATOGA	CA		08/31/2023		3,343,761	0	0	0	0	0	0	11,054	11,054	0	0	0
0526390	HOMEWOOD	CA		12/21/2023		9,790,109	0	0	0	0	0	0	59,715	59,715	0	0	0
0526392	ESCONDIDO	CA		02/05/2024		5,427,777	0	0	0	0	0	0	24,811	24,811	0	0	0
0526400	PASADENA	CA		03/28/2024		6,029,813	0	0	0	0	0	0	27,068	27,068	0	0	0
0526418	WALNUT	CA		10/24/2024		5,991,341	0	0	0	0	0	0	26,238	26,238	0	0	0
0625177	AURORA	CO		09/30/2005		916,194	0	0	0	0	0	0	43,126	43,126	0	0	0
0625990	LAKEWOOD	CO		04/26/2018		1,650,236	0	0	0	0	0	0	22,196	22,196	0	0	0
0626256	PEYTON	CO		12/15/2021		2,556,706	0	0	0	0	0	0	43,404	43,404	0	0	0
0626286	WESTMINISTER	CO		05/17/2022		4,654,450	0	0	0	0	0	0	46,941	46,941	0	0	0
0626413	GOLDEN	CO		12/16/2024		14,905,840	0	0	0	0	0	0	57,818	57,818	0	0	0
0825978	NEWARK	DE		05/31/2023		2,471,578	0	0	0	0	0	0	64,235	64,235	0	0	0
0826396	DOVER	DE		02/27/2024		9,075,505	0	0	0	0	0	0	60,061	60,061	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		160,942	0	0	0	0	0	0	27,394	27,394	0	0	0
1025549	APOPKA	FL		03/28/2012		219,170	0	0	0	0	0	0	22,198	22,198	0	0	0
1025777	JACKSONVILLE	FL		07/16/2015		986,011	0	0	0	0	0	0	38,826	38,826	0	0	0
1025800	TALLAHASSEE	FL		05/31/2023		353,883	0	0	0	0	0	0	87,220	87,220	0	0	0
1025810	HALEAH	FL		05/31/2023		3,094,733	0	0	0	0	0	0	109,933	109,933	0	0	0
1025872	RIVERVIEW	FL		05/31/2023		732,913	0	0	0	0	0	0	22,396	22,396	0	0	0
1025880	NAPLES	FL		05/31/2023		2,448,148	0	0	0	0	0	0	48,579	48,579	0	0	0
1025934	PANAMA CITY BEACH	FL		08/10/2017		1,176,797	0	0	0	0	0	0	17,194	17,194	0	0	0
1025935	WHARTON	NJ		08/11/2017		182,226	0	0	0	0	0	0	60,171	60,171	0	0	0
1026044	CORAL GABLE	FL		05/31/2023		2,713,640	0	0	0	0	0	0	33,625	33,625	0	0	0
1026084	PACE	FL		06/26/2019		752,457	0	0	0	0	0	0	15,643	15,643	0	0	0
1026086	NAPLES	FL		06/27/2019		2,218,302	0	0	0	0	0	0	53,683	53,683	0	0	0
1026108	LARGO	FL		05/31/2023		13,202,701	0	0	0	0	0	0	161,943	161,943	0	0	0
1026138	JACKSONVILLE	FL		01/31/2025		1,772,373	0	0	0	0	0	0	73,643	73,643	0	0	0
1026149	SEBRING	FL		09/17/2020		775,897	0	0	0	0	0	0	14,590	14,590	0	0	0
1026166	OPA-LOCKA	FL		05/31/2023		4,874,447	0	0	0	0	0	0	117,169	117,169	0	0	0
1026178	MIAMI	FL		05/31/2023		7,027,465	0	0	0	0	0	0	100,931	100,931	0	0	0
1026209	JACKSONVILLE	FL		05/31/2023		2,642,870	0	0	0	0	0	0	28,635	28,635	0	0	0
1026211	JACKSONVILLE	FL		07/13/2021		1,276,065	0	0	0	0	0	0	9,890	9,890	0	0	0
1026241	NAPLES	FL		10/21/2021		7,202,578	0	0	0	0	0	0	155,984	155,984	0	0	0
1026250	OAKLAND PARK	FL		12/01/2021		5,985,221	0	0	0	0	0	0	45,384	45,384	0	0	0
1026275	MIAMI BEACH	FL		03/15/2022		1,117,042	0	0	0	0	0	0	8,192	8,192	0	0	0
1026283	GREATER GAINESVILLE	FL		01/31/2025		865,472	0	0	0	0	0	0	13,728	13,728	0	0	0
1026338	FORT LAUDERDALE	FL		01/26/2023		4,351,540	0	0	0	0	0	0	21,558	21,558	0	0	0
1026370	NAPLES	FL		07/19/2023		2,195,492	0	0	0	0	0	0	10,708	10,708	0	0	0
1026394	MIAMI	FL		02/16/2024		7,552,393	0	0	0	0	0	0	33,563	33,563	0	0	0
1026397	FORT LAUDERDALE	FL		03/07/2024		1,670,899	0	0	0	0	0	0	11,228	11,228	0	0	0
1026422	INVERNESS	FL		11/15/2024		2,075,000	0	0	0	0	0	0	9,030	9,030	0	0	0
1026424	WESLEY CHAPEL	FL		12/12/2024		1,400,000	0	0	0	0	0	0	3,823	3,823	0	0	0
1125701	LAWRENCEVILLE	GA		08/31/2023		2,051,060	0	0	0	0	0	0	38,794	38,794	0	0	0
1125929	MACON	GA		05/31/2023		684,949	0	0	0	0	0	0	18,779	18,779	0	0	0
1126014	FORT OGLETHORPE	GA		07/31/2018		357,460	0	0	0	0	0	0	22,355	22,355	0	0	0
1126127	MABLETON	GA		12/20/2019		3,287,111	0	0	0	0	0	0	40,073	40,073	0	0	0
1126183	OAKWOOD	GA		04/22/2021		3,026,231	0	0	0	0	0	0	35,387	35,387	0	0	0
1126254	SOUTH BEND	IN		12/14/2021		4,046,299	0	0	0	0	0	0	42,978	42,978	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1126426	SAVANNAH	GA		12/20/2024		1,850,000	0	0	0	0	0	0	5,457	5,457	0	0	0
1326091	CALDWELL	ID		07/30/2019		1,712,407	0	0	0	0	0	0	47,829	47,829	0	0	0
1326181	BOISE	ID		04/01/2021		3,727,659	0	0	0	0	0	0	29,066	29,066	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		1,067,277	0	0	0	0	0	0	97,380	97,380	0	0	0
1425589	BUFFALO GROVE	IL		05/31/2023		3,679,912	0	0	0	0	0	0	92,978	92,978	0	0	0
1425821	CHICAGO	IL		05/31/2023		647,581	0	0	0	0	0	0	22,493	22,493	0	0	0
1425882	SCHAUMBURG	IL		05/31/2023		820,321	0	0	0	0	0	0	12,719	12,719	0	0	0
1425919	NAPERVILLE	IL		06/29/2017		892,690	0	0	0	0	0	0	13,254	13,254	0	0	0
1425921	CHICAGO	IL		07/07/2017		556,033	0	0	0	0	0	0	49,272	49,272	0	0	0
1426170	CHICAGO	IL		01/14/2021		903,107	0	0	0	0	0	0	20,841	20,841	0	0	0
1426291	EDWARDSVILLE	IL		06/03/2022		11,496,827	0	0	0	0	0	0	114,675	114,675	0	0	0
1426314	NAPERVILLE	IL		10/24/2022		4,676,648	0	0	0	0	0	0	41,061	41,061	0	0	0
1525500	CARMEL	IN		04/28/2011		733,290	0	0	0	0	0	0	48,835	48,835	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		595,661	0	0	0	0	0	0	41,650	41,650	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		521,663	0	0	0	0	0	0	32,120	32,120	0	0	0
1525791	BROWNSBURG	IN		09/22/2015		806,363	0	0	0	0	0	0	14,706	14,706	0	0	0
1525832	INDIANAPOLIS	IN		06/02/2016		406,489	0	0	0	0	0	0	26,401	26,401	0	0	0
1525837	INDIANAPOLIS	IN		06/29/2016		1,358,066	0	0	0	0	0	0	63,556	63,556	0	0	0
1525856	FISHERS	IN		05/31/2023		4,605,496	0	0	0	0	0	0	279,911	279,911	0	0	0
1525910	CARMEL	IN		06/02/2017		506,417	0	0	0	0	0	0	11,904	11,904	0	0	0
1525918	FORT WAYNE	IN		05/31/2023		2,365,979	0	0	0	0	0	0	65,469	65,469	0	0	0
1525930	BATESVILLE	IN		05/31/2023		1,649,461	0	0	0	0	0	0	44,771	44,771	0	0	0
1525958	FT. WAYNE	IN		05/31/2023		2,385,658	0	0	0	0	0	0	33,041	33,041	0	0	0
1526163	FISHERS	IN		01/31/2025		1,880,632	0	0	0	0	0	0	35,007	35,007	0	0	0
1526203	LAWRENCEBURG	IN		05/31/2023		1,721,259	0	0	0	0	0	0	41,781	41,781	0	0	0
1526293	INDIANAPOLIS	IN		06/06/2022		8,261,627	0	0	0	0	0	0	80,635	80,635	0	0	0
1526294	INDIANAPOLIS	IN		06/06/2022		6,333,896	0	0	0	0	0	0	61,822	61,822	0	0	0
1526295	INDIANAPOLIS	IN		06/06/2022		5,140,566	0	0	0	0	0	0	50,173	50,173	0	0	0
1526304	CHICAGO	IL		01/31/2025		1,691,059	0	0	0	0	0	0	15,769	15,769	0	0	0
1526326	INDIANAPOLIS	IN		11/10/2022		1,691,974	0	0	0	0	0	0	14,308	14,308	0	0	0
1526402	FISHERS	IN		01/31/2025		4,059,522	0	0	0	0	0	0	17,803	17,803	0	0	0
1526404	CHICAGO	IL		05/15/2024		2,180,710	0	0	0	0	0	0	9,864	9,864	0	0	0
1726064	WITCHITA	KS		05/31/2023		3,747,128	0	0	0	0	0	0	43,247	43,247	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		242,270	0	0	0	0	0	0	36,711	36,711	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		749,028	0	0	0	0	0	0	25,422	25,422	0	0	0
1825793	RICHMOND	KY		10/01/2015		1,079,941	0	0	0	0	0	0	19,618	19,618	0	0	0
1825866	LEXINGTON	KY		05/31/2023		3,525,485	0	0	0	0	0	0	55,517	55,517	0	0	0
1825913	CRESTWOOD	KY		05/31/2023		1,620,253	0	0	0	0	0	0	45,057	45,057	0	0	0
1825956	LOUISVILLE	KY		11/10/2017		1,410,955	0	0	0	0	0	0	37,048	37,048	0	0	0
1826051	HEBRON	KY		02/20/2019		1,432,264	0	0	0	0	0	0	10,997	10,997	0	0	0
1826423	LOUISVILLE	KY		11/20/2024		9,500,000	0	0	0	0	0	0	40,393	40,393	0	0	0
2025968	LEWISTON	ME		08/31/2023		997,084	0	0	0	0	0	0	25,599	25,599	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		268,717	0	0	0	0	0	0	113,867	113,867	0	0	0
2125731	FULTON	MD		12/22/2014		670,578	0	0	0	0	0	0	29,652	29,652	0	0	0
2125769	HYATTSVILLE	MD		06/23/2015		1,038,695	0	0	0	0	0	0	19,680	19,680	0	0	0
2125949	BELTSVILLE	MD		05/31/2023		5,427,356	0	0	0	0	0	0	64,885	64,885	0	0	0
2126062	ANNAPOLIS	MD		03/29/2019		1,318,667	0	0	0	0	0	0	36,063	36,063	0	0	0
2126270	DUNDALK	MD		05/31/2023		10,832,296	0	0	0	0	0	0	112,238	112,238	0	0	0
2325619	EAST LANSING	MI		05/07/2013		778,030	0	0	0	0	0	0	18,409	18,409	0	0	0
2325743	SHELBY TOWNSHIP	MI		05/31/2023		1,803,505	0	0	0	0	0	0	18,778	18,778	0	0	0
2325815	EASTPOINTE	MI		02/01/2016		645,282	0	0	0	0	0	0	111,412	111,412	0	0	0

STATEMENT AS OF MARCH 31, 2025 OF THE AUGUSTAR LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2325844	NOVI	MI		07/26/2016		2,605,164	0	0	0	0	0	0	85,328	85,328	0	0	0
2325899	CLINTON TOWNSHIP	MI		08/31/2023		1,298,500	0	0	0	0	0	0	27,618	27,618	0	0	0
2325954	LAKE ORION	MI		08/31/2023		748,537	0	0	0	0	0	0	10,571	10,571	0	0	0
2325985	MADISON HEIGHTS	MI		01/31/2025		2,737,039	0	0	0	0	0	0	68,154	68,154	0	0	0
2326009	SHELBY TOWNSHIP	MI		05/31/2023		1,536,291	0	0	0	0	0	0	59,884	59,884	0	0	0
2326012	SHELBY TOWNSHIP	MI		05/31/2023		2,259,590	0	0	0	0	0	0	52,668	52,668	0	0	0
2326032	SOUTHGATE	MI		10/30/2018		821,916	0	0	0	0	0	0	30,078	30,078	0	0	0
2326131	STERLING HEIGHTS	MI		02/28/2020		1,942,697	0	0	0	0	0	0	38,285	38,285	0	0	0
2326134	ROYAL OAK	MI		03/13/2020		834,290	0	0	0	0	0	0	9,808	9,808	0	0	0
2326186	KALAMAZOO	MI		05/31/2023		1,781,347	0	0	0	0	0	0	53,327	53,327	0	0	0
2326226	WESTLAND	MI		08/16/2021		14,052,006	0	0	0	0	0	0	241,356	241,356	0	0	0
2326238	NOVI	MI		10/20/2021		1,847,076	0	0	0	0	0	0	13,244	13,244	0	0	0
2326280	ROSEVILLE	MI		04/14/2022		956,431	0	0	0	0	0	0	9,575	9,575	0	0	0
2326356	TAYLOR	MI		04/25/2023		2,130,451	0	0	0	0	0	0	11,527	11,527	0	0	0
2326362	SOUTHFIELD	MI		06/01/2023		1,771,487	0	0	0	0	0	0	20,875	20,875	0	0	0
2326389	ROCHESTER	MI		12/20/2024		4,328,809	0	0	0	0	0	0	18,546	18,546	0	0	0
2425766	BLOOMINGTON	MN		06/12/2015		1,471,005	0	0	0	0	0	0	16,992	16,992	0	0	0
2426159	BROOKLYN PARK	MN		05/31/2023		12,275,936	0	0	0	0	0	0	142,653	142,653	0	0	0
2426215	ST. CLOUD	MN		01/31/2025		3,828,194	0	0	0	0	0	0	29,671	29,671	0	0	0
2525927	OLIVE BRANCH	MS		05/31/2023		821,823	0	0	0	0	0	0	22,621	22,621	0	0	0
2526189	OXFORD	MS		05/04/2021		1,081,344	0	0	0	0	0	0	7,974	7,974	0	0	0
2526202	JACKSON	MS		06/02/2021		1,153,865	0	0	0	0	0	0	8,364	8,364	0	0	0
2625625	ST LOUIS	MO		05/24/2013		895,766	0	0	0	0	0	0	59,297	59,297	0	0	0
2925798	LAS VEGAS	NV		05/31/2023		918,028	0	0	0	0	0	0	72,214	72,214	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		492,729	0	0	0	0	0	0	46,511	46,511	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		382,682	0	0	0	0	0	0	20,736	20,736	0	0	0
3125862	WILLINGBORO	NJ		10/12/2016		851,426	0	0	0	0	0	0	26,861	26,861	0	0	0
3125889	BARRINGTON	NJ		02/28/2017		790,248	0	0	0	0	0	0	83,923	83,923	0	0	0
3125996	WILLINGBORO	NJ		05/31/2023		1,941,505	0	0	0	0	0	0	184,751	184,751	0	0	0
3126177	RAHWAY	NJ		03/16/2021		1,209,345	0	0	0	0	0	0	21,359	21,359	0	0	0
3126187	WHIPPANY	NJ		04/30/2021		908,511	0	0	0	0	0	0	6,866	6,866	0	0	0
3126419	HADDONFIELD	NJ		10/30/2024		17,351,410	0	0	0	0	0	0	71,527	71,527	0	0	0
3325794	WEST ISLIP	NY		05/31/2023		302,352	0	0	0	0	0	0	81,438	81,438	0	0	0
3326070	COMMACK	NY		04/23/2019		819,991	0	0	0	0	0	0	9,638	9,638	0	0	0
3326168	HEMPSTEAD	NY		12/18/2020		709,334	0	0	0	0	0	0	4,354	4,354	0	0	0
3326239	BUFFALO	NY		10/21/2021		9,249,139	0	0	0	0	0	0	70,514	70,514	0	0	0
3326246	FARMINGDALE	NY		11/23/2021		14,260,151	0	0	0	0	0	0	153,512	153,512	0	0	0
3326253	HAUPPAUGE	NY		12/08/2021		2,212,512	0	0	0	0	0	0	16,945	16,945	0	0	0
3326297	NEW YORK	NY		06/17/2022		2,644,408	0	0	0	0	0	0	17,073	17,073	0	0	0
3326305	HAUPPAUGE	NY		07/21/2022		3,796,096	0	0	0	0	0	0	23,237	23,237	0	0	0
3326306	CARLE PLACE	NY		08/03/2022		2,818,305	0	0	0	0	0	0	33,195	33,195	0	0	0
3326307	OSWEGO	NY		08/10/2022		2,197,036	0	0	0	0	0	0	59,205	59,205	0	0	0
3326315	BOHEMIA	NY		10/31/2022		955,849	0	0	0	0	0	0	5,613	5,613	0	0	0
3326316	BOHEMIA	NY		11/08/2022		478,852	0	0	0	0	0	0	2,795	2,795	0	0	0
3326317	BOHEMIA	NY		10/31/2022		4,588,069	0	0	0	0	0	0	26,944	26,944	0	0	0
3326318	DEER PARK	NY		10/31/2022		860,248	0	0	0	0	0	0	5,054	5,054	0	0	0
3326320	WEST BABYLON	NY		11/08/2022		2,106,955	0	0	0	0	0	0	12,297	12,297	0	0	0
3326321	DEER PARK	NY		11/10/2022		2,585,807	0	0	0	0	0	0	15,092	15,092	0	0	0
3326322	RONKONKOMA	NY		11/09/2022		4,596,976	0	0	0	0	0	0	26,832	26,832	0	0	0
3326323	NORTH BAYSHORE	NY		11/09/2022		3,639,272	0	0	0	0	0	0	21,242	21,242	0	0	0
3326324	BOHEMIA	NY		11/09/2022		1,532,317	0	0	0	0	0	0	8,945	8,945	0	0	0

SCHEDULE B - PART 3

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

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	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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3326325	BOHEMIA	NY		11/10/2022		957,704	0	0	0	0	0	0	5,590	5,590	0	0	0
3326357	NEW YORK	NY		04/25/2023		3,035,292	0	0	0	0	0	0	10,761	10,761	0	0	0
3326368	MEDFORD	NY		07/12/2023		1,414,304	0	0	0	0	0	0	16,843	16,843	0	0	0
3326385	STATEN ISLAND	NY		09/29/2023		6,779,073	0	0	0	0	0	0	49,357	49,357	0	0	0
3326399	MEDFORD	NY		01/31/2025		1,851,052	0	0	0	0	0	0	18,951	18,951	0	0	0
3326425	PATCHOGUE	NY		12/20/2024		3,800,000	0	0	0	0	0	0	10,688	10,688	0	0	0
3425482	CARRBORO	NC		12/20/2010		497,426	0	0	0	0	0	0	120,254	120,254	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		909,029	0	0	0	0	0	0	70,926	70,926	0	0	0
3425754	CONCORD	NC		05/31/2023		2,513,951	0	0	0	0	0	0	47,768	47,768	0	0	0
3425875	RALEIGH	NC		12/22/2016		239,782	0	0	0	0	0	0	27,817	27,817	0	0	0
3426078	SUNSET BEACH	NC		06/06/2019		948,009	0	0	0	0	0	0	17,471	17,471	0	0	0
3426081	FAYETTEVILLE	NC		06/20/2019		754,212	0	0	0	0	0	0	13,899	13,899	0	0	0
3426147	GREENSBORO	NC		05/31/2023		2,537,140	0	0	0	0	0	0	61,552	61,552	0	0	0
3426175	BOILING SPRINGS	NC		02/17/2021		778,453	0	0	0	0	0	0	15,837	15,837	0	0	0
3426191	DURHAM	NC		05/12/2021		1,387,488	0	0	0	0	0	0	23,708	23,708	0	0	0
3426198	GREENSBORO	NC		05/19/2021		1,232,561	0	0	0	0	0	0	16,538	16,538	0	0	0
3426199	GREENSBORO	NC		01/31/2025		3,353,012	0	0	0	0	0	0	49,209	49,209	0	0	0
3426287	DURHAM	NC		05/19/2022		1,372,861	0	0	0	0	0	0	23,921	23,921	0	0	0
3426395	WILMINGTON	NC		02/21/2024		1,323,777	0	0	0	0	0	0	9,015	9,015	0	0	0
3426415	JACKSONVILLE	NC		08/30/2024		4,233,984	0	0	0	0	0	0	16,295	16,295	0	0	0
3625445	WADSWORTH	OH		03/09/2010		76,455	0	0	0	0	0	0	38,069	38,069	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		1,144,995	0	0	0	0	0	0	56,086	56,086	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		1,939,648	0	0	0	0	0	0	47,228	47,228	0	0	0
3625671	MONTGOMERY	OH		12/26/2013		18,106,571	0	0	0	0	0	0	242,540	242,540	0	0	0
3625688	MASON	OH		06/09/2014		900,872	0	0	0	0	0	0	44,285	44,285	0	0	0
3625764	DAYTON	OH		06/10/2015		1,729,589	0	0	0	0	0	0	69,479	69,479	0	0	0
3625773	MASON	OH		07/09/2015		1,038,682	0	0	0	0	0	0	40,903	40,903	0	0	0
3625835	DAYTON	OH		06/17/2016		559,900	0	0	0	0	0	0	22,499	22,499	0	0	0
3625845	WELLINGTON	OH		08/02/2016		3,621,715	0	0	0	0	0	0	59,168	59,168	0	0	0
3625850	MORAINE	OH		09/09/2016		893,896	0	0	0	0	0	0	14,722	14,722	0	0	0
3625851	SPRINGBORO	OH		09/09/2016		893,896	0	0	0	0	0	0	14,722	14,722	0	0	0
3625883	CINCINNATI	OH		01/19/2017		1,275,450	0	0	0	0	0	0	38,453	38,453	0	0	0
3625909	COLUMBUS	OH		05/16/2017		346,483	0	0	0	0	0	0	33,110	33,110	0	0	0
3625933	GAHANNA	OH		08/31/2023		1,436,978	0	0	0	0	0	0	19,942	19,942	0	0	0
3625992	MENTOR	OH		05/02/2018		1,546,976	0	0	0	0	0	0	20,430	20,430	0	0	0
3626018	ELYRIA	OH		05/31/2023		5,736,963	0	0	0	0	0	0	73,178	73,178	0	0	0
3626019	ELYRIA	OH		05/31/2023		432,287	0	0	0	0	0	0	26,457	26,457	0	0	0
3626024	WORTHINGTON	OH		08/31/2018		2,297,121	0	0	0	0	0	0	28,173	28,173	0	0	0
3626037	VANDALIA	OH		05/31/2023		3,436,952	0	0	0	0	0	0	42,364	42,364	0	0	0
3626040	MIAMISBURG	OH		05/31/2023		3,484,119	0	0	0	0	0	0	42,381	42,381	0	0	0
3626045	ONTARIO	OH		12/20/2018		2,072,450	0	0	0	0	0	0	45,479	45,479	0	0	0
3626059	FAIRBORN	OH		03/21/2019		514,886	0	0	0	0	0	0	10,940	10,940	0	0	0
3626125	COLUMBUS	OH		12/20/2019		1,323,925	0	0	0	0	0	0	26,795	26,795	0	0	0
3626143	NEW ALBANY	OH		06/03/2020		913,602	0	0	0	0	0	0	17,671	17,671	0	0	0
3626148	SPRINGBORO	OH		05/31/2023		6,024,408	0	0	0	0	0	0	70,028	70,028	0	0	0
3626155	FRANKLIN	OH		01/31/2025		2,673,924	0	0	0	0	0	0	30,506	30,506	0	0	0
3626173	WESTLAKE	OH		01/28/2021		756,904	0	0	0	0	0	0	17,184	17,184	0	0	0
3626229	CINCINNATI	OH		08/23/2021		2,120,021	0	0	0	0	0	0	22,961	22,961	0	0	0
3626233	WELLINGTON	OH		01/31/2025		918,752	0	0	0	0	0	0	6,834	6,834	0	0	0
3626234	LAGRANGE	OH		09/17/2021		5,409,432	0	0	0	0	0	0	49,674	49,674	0	0	0
3626260	CLEVELAND	OH		12/17/2021		2,224,295	0	0	0	0	0	0	70,013	70,013	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or 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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3626265	BEDFORD HEIGHTS	OH		01/06/2022		1,883,664	0	0	0	0	0	0	29,544	29,544	0	0	0
3626288	WARRENSVILLE HEIGHTS	OH		05/19/2022		4,281,223	0	0	0	0	0	0	44,003	44,003	0	0	0
3626358	CINCINNATI	OH		04/28/2023		7,262,919	0	0	0	0	0	0	39,293	39,293	0	0	0
3626371	HUBER HEIGHTS	OH		07/21/2023		5,414,447	0	0	0	0	0	0	54,509	54,509	0	0	0
3626416	COLUMBUS	OH		09/19/2024		1,788,332	0	0	0	0	0	0	17,748	17,748	0	0	0
3626417	CUYAHOGA COUNTY	OH		10/04/2024		3,392,781	0	0	0	0	0	0	21,880	21,880	0	0	0
3725792	TULSA	OK		09/29/2015		2,104,867	0	0	0	0	0	0	23,151	23,151	0	0	0
3725834	OKLAHOMA CITY	OK		06/15/2016		205,977	0	0	0	0	0	0	31,647	31,647	0	0	0
3726011	DUNCAN	OK		07/24/2018		1,843,713	0	0	0	0	0	0	70,326	70,326	0	0	0
3726182	OKLAHOMA CITY	OK		04/16/2021		905,875	0	0	0	0	0	0	7,034	7,034	0	0	0
3726245	MIDWEST CITY	OK		11/23/2021		783,886	0	0	0	0	0	0	8,097	8,097	0	0	0
3726354	TULSA	OK		04/18/2023		2,481,780	0	0	0	0	0	0	19,623	19,623	0	0	0
3825842	TUALATIN	OR		07/14/2016		2,214,774	0	0	0	0	0	0	36,991	36,991	0	0	0
3825869	SALEM	OR		12/02/2016		966,258	0	0	0	0	0	0	29,345	29,345	0	0	0
3825915	MCMINNVILLE	OR		06/23/2017		1,909,253	0	0	0	0	0	0	28,476	28,476	0	0	0
3825967	PORTLAND	OR		12/20/2017		926,236	0	0	0	0	0	0	24,098	24,098	0	0	0
3826039	PORTLAND	OR		12/12/2018		1,376,288	0	0	0	0	0	0	30,435	30,435	0	0	0
3826142	MCMINNVILLE	OR		05/31/2023		5,623,627	0	0	0	0	0	0	68,079	68,079	0	0	0
3826144	OREGON CITY	OR		01/31/2025		2,970,138	0	0	0	0	0	0	24,055	24,055	0	0	0
3826185	TIGARD	OR		04/29/2021		1,577,329	0	0	0	0	0	0	27,815	27,815	0	0	0
3826273	MONMOUTH	OR		03/08/2022		1,360,392	0	0	0	0	0	0	13,842	13,842	0	0	0
3925908	ASTON TOWNSHIP	PA		05/12/2017		1,035,056	0	0	0	0	0	0	41,856	41,856	0	0	0
3925926	DOYLESTOWN	PA		07/14/2017		830,658	0	0	0	0	0	0	22,869	22,869	0	0	0
3925976	CRANBERRY TOWNSHIP	PA		05/31/2023		5,190,198	0	0	0	0	0	0	47,179	47,179	0	0	0
3926013	PITTSBURGH	PA		05/31/2023		4,463,056	0	0	0	0	0	0	57,304	57,304	0	0	0
3926079	BLOOMSBURG	PA		06/13/2019		1,026,609	0	0	0	0	0	0	34,687	34,687	0	0	0
3926101	PITTSBURGH	PA		08/28/2019		2,392,484	0	0	0	0	0	0	49,798	49,798	0	0	0
3926406	PHILADELPHIA	PA		01/31/2025		7,458,365	0	0	0	0	0	0	21,325	21,325	0	0	0
3926407	PHILADELPHIA	PA		01/31/2025		3,222,504	0	0	0	0	0	0	14,072	14,072	0	0	0
4125556	ROCK HILL	SC		05/17/2012		2,065,122	0	0	0	0	0	0	82,092	82,092	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		948,660	0	0	0	0	0	0	43,097	43,097	0	0	0
4125712	ROCK HILL	SC		10/23/2014		764,318	0	0	0	0	0	0	32,947	32,947	0	0	0
4125782	FLORENCE	SC		05/31/2023		2,411,102	0	0	0	0	0	0	94,449	94,449	0	0	0
4125797	LEXINGTON	SC		11/10/2015		525,386	0	0	0	0	0	0	19,321	19,321	0	0	0
4125896	PAWLEYS ISLAND	SC		05/31/2023		806,033	0	0	0	0	0	0	11,809	11,809	0	0	0
4126140	GREER	SC		05/31/2023		4,430,994	0	0	0	0	0	0	184,104	184,104	0	0	0
4126200	SENECA	SC		05/31/2023		7,697,686	0	0	0	0	0	0	61,039	61,039	0	0	0
4126401	IRMO	SC		03/28/2024		5,358,631	0	0	0	0	0	0	35,283	35,283	0	0	0
4126421	CAYCE	SC		10/31/2024		1,197,402	0	0	0	0	0	0	7,872	7,872	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		601,125	0	0	0	0	0	0	48,499	48,499	0	0	0
4325739	NASHVILLE	TN		02/25/2015		49,877	0	0	0	0	0	0	24,907	24,907	0	0	0
4325820	KNOXVILLE	TN		03/23/2016		109,059	0	0	0	0	0	0	20,055	20,055	0	0	0
4326179	POWELL	TN		03/23/2021		1,590,683	0	0	0	0	0	0	29,580	29,580	0	0	0
4326195	CLARKSVILLE	TN		05/18/2021		1,726,379	0	0	0	0	0	0	13,272	13,272	0	0	0
4326228	CLARKSVILLE	TN		08/18/2021		3,049,435	0	0	0	0	0	0	32,879	32,879	0	0	0
4326380	FRANKLIN	TN		09/05/2023		4,080,722	0	0	0	0	0	0	31,030	31,030	0	0	0
4326386	NASHVILLE	TN		10/30/2023		4,412,998	0	0	0	0	0	0	20,891	20,891	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		286,072	0	0	0	0	0	0	33,743	33,743	0	0	0
4425405	HOUSTON	TX		07/10/2008		132,104	0	0	0	0	0	0	35,313	35,313	0	0	0
4425463	EL PASO	TX		09/16/2010		211,687	0	0	0	0	0	0	47,696	47,696	0	0	0
4425478	EL PASO	TX		12/06/2010		357,169	0	0	0	0	0	0	64,932	64,932	0	0	0

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	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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425567	FREDERICKSBURG	TX		07/16/2012		1,034,179	0	0	0	0	0	0	83,027	83,027	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		525,109	0	0	0	0	0	0	32,982	32,982	0	0	0
4425633	KATY	TX		06/26/2013		758,150	0	0	0	0	0	0	49,029	49,029	0	0	0
4425660	EL PASO	TX		10/31/2013		675,802	0	0	0	0	0	0	37,156	37,156	0	0	0
4425667	SAN ANTONIO	TX		05/31/2023		2,749,028	0	0	0	0	0	0	143,424	143,424	0	0	0
4425686	GRAND PRAIRIE	TX		05/23/2014		1,753,069	0	0	0	0	0	0	36,485	36,485	0	0	0
4425779	AUSTIN	TX		07/27/2015		669,369	0	0	0	0	0	0	12,441	12,441	0	0	0
4425804	ALAMO HEIGHTS	TX		12/04/2015		964,373	0	0	0	0	0	0	34,984	34,984	0	0	0
4425833	SAN ANTONIO	TX		06/09/2016		550,751	0	0	0	0	0	0	72,943	72,943	0	0	0
4425840	SAN ANTONIO	TX		07/08/2016		985,497	0	0	0	0	0	0	61,137	61,137	0	0	0
4425893	AUSTIN	TX		01/31/2025		2,537,638	0	0	0	0	0	0	38,131	38,131	0	0	0
4425906	SAN ANTONIO	TX		05/31/2023		2,130,772	0	0	0	0	0	0	31,211	31,211	0	0	0
4425912	CORPUS CHRISTI	TX		06/09/2017		601,074	0	0	0	0	0	0	55,323	55,323	0	0	0
4425948	LAREDO	TX		05/31/2023		4,505,061	0	0	0	0	0	0	111,606	111,606	0	0	0
4425993	HOUSTON	TX		05/08/2018		1,237,380	0	0	0	0	0	0	16,350	16,350	0	0	0
4425995	CORPUS CHRISTI	TX		05/31/2023		2,566,563	0	0	0	0	0	0	33,863	33,863	0	0	0
4426002	HOUSTON	TX		06/20/2018		2,086,181	0	0	0	0	0	0	49,510	49,510	0	0	0
4426007	PLANO	TX		07/11/2018		1,339,944	0	0	0	0	0	0	31,472	31,472	0	0	0
4426035	EL PASO	TX		05/31/2023		5,700,752	0	0	0	0	0	0	122,004	122,004	0	0	0
4426047	SAN ANTONIO	TX		01/24/2019		2,818,416	0	0	0	0	0	0	40,182	40,182	0	0	0
4426048	SAN ANTONIO	TX		05/31/2023		3,217,416	0	0	0	0	0	0	66,909	66,909	0	0	0
4426052	SAN ANTONIO	TX		02/21/2019		1,589,146	0	0	0	0	0	0	19,558	19,558	0	0	0
4426071	DALLAS	TX		04/26/2019		841,545	0	0	0	0	0	0	16,783	16,783	0	0	0
4426105	SAN ANTONIO	TX		09/18/2019		1,290,435	0	0	0	0	0	0	25,946	25,946	0	0	0
4426107	BOERNE	TX		05/31/2023		1,384,250	0	0	0	0	0	0	28,850	28,850	0	0	0
4426114	EL PASO	TX		11/05/2019		4,747,142	0	0	0	0	0	0	38,962	38,962	0	0	0
4426120	AUSTIN	TX		01/31/2025		1,616,066	0	0	0	0	0	0	37,087	37,087	0	0	0
4426135	SAN ANTONIO	TX		03/23/2020		1,328,650	0	0	0	0	0	0	18,964	18,964	0	0	0
4426137	SAN MARCOS	TX		05/31/2023		6,115,248	0	0	0	0	0	0	88,444	88,444	0	0	0
4426145	AUSTIN	TX		01/31/2025		4,207,052	0	0	0	0	0	0	49,140	49,140	0	0	0
4426157	LEAGUE CITY	TX		10/16/2020		1,049,484	0	0	0	0	0	0	8,575	8,575	0	0	0
4426164	BEVERLY HILLS	TX		01/31/2025		2,038,428	0	0	0	0	0	0	75,546	75,546	0	0	0
4426172	AUSTIN	TX		01/28/2021		1,379,983	0	0	0	0	0	0	15,499	15,499	0	0	0
4426212	GRAND PRAIRIE	TX		07/13/2021		1,487,553	0	0	0	0	0	0	25,153	25,153	0	0	0
4426224	SAN ANTONIO	TX		08/11/2021		8,265,869	0	0	0	0	0	0	141,975	141,975	0	0	0
4426235	AUSTIN	TX		09/21/2021		3,887,471	0	0	0	0	0	0	28,452	28,452	0	0	0
4426242	SAN MARCOS	TX		10/22/2021		3,440,185	0	0	0	0	0	0	48,109	48,109	0	0	0
4426247	CONROE	TX		05/31/2023		1,781,445	0	0	0	0	0	0	19,268	19,268	0	0	0
4426255	SAN ANTONIO	TX		12/14/2021		2,296,411	0	0	0	0	0	0	47,828	47,828	0	0	0
4426259	SAN ANTONIO	TX		12/17/2021		1,829,020	0	0	0	0	0	0	38,091	38,091	0	0	0
4426271	AUSTIN	TX		02/23/2022		1,350,409	0	0	0	0	0	0	14,326	14,326	0	0	0
4426285	NEW BRAUNFELS	TX		05/31/2023		2,086,638	0	0	0	0	0	0	27,643	27,643	0	0	0
4426309	RICHMOND	TX		08/25/2022		9,059,268	0	0	0	0	0	0	52,240	52,240	0	0	0
4426352	LAKE JACKSON	TX		03/06/2023		20,540,932	0	0	0	0	0	0	72,724	72,724	0	0	0
4426375	SAN ANTONIO	TX		12/20/2024		5,299,637	0	0	0	0	0	0	62,793	62,793	0	0	0
4426405	PFLUGERVILLE	TX		01/31/2025		9,669,272	0	0	0	0	0	0	41,337	41,337	0	0	0
4426409	ALICE	TX		06/14/2024		4,932,664	0	0	0	0	0	0	41,299	41,299	0	0	0
4426427	BRYAN	TX		01/07/2025		0	0	0	0	0	0	0	4,632	4,632	0	0	0
4525762	MURRAY	UT		05/29/2015		68,102	0	0	0	0	0	0	47,327	47,327	0	0	0
4526113	LINDON	UT		10/28/2019		868,629	0	0	0	0	0	0	7,175	7,175	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		565,675	0	0	0	0	0	0	28,505	28,505	0	0	0

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	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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4725501	CHARLOTTESVILLE	VA		05/05/2011		2,832,165	0	0	0	0	0	0	34,644	34,644	0	0	0
4725563	RICHMOND	VA		06/28/2012		1,838,800	0	0	0	0	0	0	22,646	22,646	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013		1,643,048	0	0	0	0	0	0	81,399	81,399	0	0	0
4725733	FALLS CHURCH	VA		12/31/2014		1,162,228	0	0	0	0	0	0	51,274	51,274	0	0	0
4726006	CHESTER	VA		01/31/2025		3,851,079	0	0	0	0	0	0	50,682	50,682	0	0	0
4726225	NEWPORT NEWS	VA		08/13/2021		5,664,012	0	0	0	0	0	0	60,515	60,515	0	0	0
4825717	RENTON	WA		11/14/2014		1,777,097	0	0	0	0	0	0	35,210	35,210	0	0	0
4825760	SPOKANE	WA		05/31/2023		3,393,904	0	0	0	0	0	0	64,485	64,485	0	0	0
4825825	BELLINGHAM	WA		04/28/2016		1,083,827	0	0	0	0	0	0	26,872	26,872	0	0	0
4825826	VANCOUVER	WA		04/28/2016		542,868	0	0	0	0	0	0	13,419	13,419	0	0	0
4826118	KIRKLAND	WA		11/21/2019		740,531	0	0	0	0	0	0	33,704	33,704	0	0	0
4826190	BONNEY LAKE	WA		05/05/2021		3,853,796	0	0	0	0	0	0	30,198	30,198	0	0	0
4826197	SPANAWAY	WA		05/19/2021		1,754,590	0	0	0	0	0	0	18,877	18,877	0	0	0
4826249	ARLINGTON	WA		05/31/2023		7,566,785	0	0	0	0	0	0	82,209	82,209	0	0	0
4826279	SPOKANE	WA		05/31/2023		4,494,415	0	0	0	0	0	0	31,267	31,267	0	0	0
4826282	BELLEVUE	WA		04/21/2022		1,299,508	0	0	0	0	0	0	20,487	20,487	0	0	0
4826300	REDMOND	WA		06/28/2022		3,670,509	0	0	0	0	0	0	35,964	35,964	0	0	0
4926038	BRIDGEPORT	WV		12/10/2018		2,879,015	0	0	0	0	0	0	48,915	48,915	0	0	0
5025877	MILWAUKEE	WI		12/28/2016		1,498,412	0	0	0	0	0	0	46,152	46,152	0	0	0
5025947	MENOMONEE FALLS	WI		05/31/2023		4,563,772	0	0	0	0	0	0	252,945	252,945	0	0	0
5026341	OAK CREEK	WI		01/31/2023		8,834,155	0	0	0	0	0	0	117,423	117,423	0	0	0
5026343	GREENFIELD	WI		01/31/2023		10,527,735	0	0	0	0	0	0	139,936	139,936	0	0	0
5026344	HARLAND	WI		01/31/2023		7,689,826	0	0	0	0	0	0	102,214	102,214	0	0	0
5026383	MILWAUKEE	WI		09/13/2023		13,366,023	0	0	0	0	0	0	96,976	96,976	0	0	0
5026384	FRANKLIN	WI		09/19/2023		2,505,771	0	0	0	0	0	0	21,107	21,107	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		182,254	0	0	0	0	0	0	27,928	27,928	0	0	0
5325613	MANCHESTER	NH		04/17/2013		463,088	0	0	0	0	0	0	55,652	55,652	0	0	0
5325965	LUBBOCK	TX		05/31/2023		4,279,469	0	0	0	0	0	0	103,876	103,876	0	0	0
5326128	COLUMBIA	SC		12/20/2019		1,959,846	0	0	0	0	0	0	65,894	65,894	0	0	0
5326151	BUFFALO	NY		05/31/2023		5,611,001	0	0	0	0	0	0	104,010	104,010	0	0	0
5326167	SCHERTZ	TX		12/03/2020		19,706,241	0	0	0	0	0	0	363,765	363,765	0	0	0
5326192	FT. WRIGHT	KY		05/13/2021		2,433,565	0	0	0	0	0	0	43,173	43,173	0	0	0
5326377	COVINGTON	GA		09/01/2023		13,304,154	0	0	0	0	0	0	156,075	156,075	0	0	0
RES000000067	CHESAPEAKE	VA		04/02/2024		1,093,997	0	10,028	0	0	10,028	0	2,550	2,550	0	0	0
RES000000071	FERNANDINA BEACH	FL		04/02/2024		515,506	0	(4,711)	0	0	(4,711)	0	1,036	1,036	0	0	0
RES000000074	GALVESTON	TX		03/28/2024		216,623	0	4,588	0	0	4,588	0	990	990	0	0	0
RES000000075	WILDWOOD CREST	NJ		03/28/2024		227,434	0	3,298	0	0	3,298	0	401	401	0	0	0
RES000000076	LOS ANGELES	CA		03/27/2024		436,123	0	7,024	0	0	7,024	0	913	913	0	0	0
RES000000086	VASS	NC		03/28/2024		191,130	0	2,861	0	0	2,861	0	464	464	0	0	0
RES000000087	TOLLESON	AZ		12/16/2024		365,763	0	(3,527)	0	0	(3,527)	0	704	704	0	0	0
RES000000089	MESA	AZ		12/16/2024		331,503	0	(193)	0	0	(193)	0	729	729	0	0	0
RES000000090	DAYTON	NV		12/16/2024		484,888	0	(8,509)	0	0	(8,509)	0	929	929	0	0	0
RES000000091	BOCA RATON	FL		03/28/2024		325,266	0	4,843	0	0	4,843	0	735	735	0	0	0
RES000000092	GAINESVILLE	FL		12/16/2024		128,728	0	(1,831)	0	0	(1,831)	0	259	259	0	0	0
RES000000093	SARASOTA	FL		03/26/2024		991,194	0	9,472	0	0	9,472	0	1,950	1,950	0	0	0
RES000000094	LARGO	FL		03/29/2024		174,370	0	310	0	0	310	0	331	331	0	0	0
RES000000095	NEWARK	OH		03/27/2024		165,335	0	2,501	0	0	2,501	0	314	314	0	0	0
RES000000096	LAKEWOOD	WA		03/22/2024		520,459	0	6,271	0	0	6,271	0	1,267	1,267	0	0	0
RES000000097	WILMINGTON	OH		03/19/2024		325,508	0	4,565	0	0	4,565	0	862	862	0	0	0
RES000000098	OCEAN CITY	MD		03/28/2024		212,512	0	3,393	0	0	3,393	0	449	449	0	0	0
RES000000099	CHESTER	PA		03/22/2024		132,483	0	(684)	0	0	(684)	0	536	536	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or 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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RES000000100	GREENWOOD	SC		03/25/2024		121,652	0	312	0	0	312	0	283	283	0	0	0
RES000000101	ORANGE PARK	FL		03/25/2024		183,114	0	457	0	0	457	0	531	531	0	0	0
RES000000102	SAN CLEMENTE	CA		03/25/2024		1,644,609	0	25,674	0	0	25,674	0	3,988	3,988	0	0	0
RES000000103	TRACY	CA		03/25/2024		902,806	0	13,858	0	0	13,858	0	2,694	2,694	0	0	0
RES000000104	SARASOTE	FL		03/29/2024		163,100	0	3,456	0	0	3,456	0	300	300	0	0	0
RES000000105	LEHIGH ACRES	FL		03/29/2024		317,970	0	6,574	0	0	6,574	0	697	697	0	0	0
RES000000106	OCALA	FL		03/22/2024		182,820	0	3,809	0	0	3,809	0	370	370	0	0	0
RES000000107	UKIAH	CA		03/27/2024		279,974	0	5,834	0	0	5,834	0	659	659	0	0	0
RES000000109	RICHMOND	TX		03/28/2024		251,748	0	4,984	0	0	4,984	0	590	590	0	0	0
RES000000111	WASHINGTON	DC		03/29/2024		1,092,110	0	10,634	0	0	10,634	0	2,729	2,729	0	0	0
RES000000112	CANTON	GA		03/29/2024		541,784	0	9,360	0	0	9,360	0	1,160	1,160	0	0	0
RES000000113	KATY	TX		04/03/2024		410,801	0	1,215	0	0	1,215	0	1,025	1,025	0	0	0
RES000000114	JACKSONVILLE BEACH	FL		04/30/2024		622,486	0	4,616	0	0	4,616	0	1,211	1,211	0	0	0
RES000000115	OCALA	FL		04/01/2024		235,859	0	266	0	0	266	0	631	631	0	0	0
RES000000116	WESTFIELD	NJ		03/28/2024		680,072	0	11,723	0	0	11,723	0	1,334	1,334	0	0	0
RES000000117	ATLANTA	GA		03/28/2024		511,051	0	3,825	0	0	3,825	0	576	576	0	0	0
RES000000118	MESA	AZ		04/02/2024		491,638	0	11,391	0	0	11,391	0	1,123	1,123	0	0	0
RES000000119	SOUTH FORK	CO		04/04/2024		471,884	0	237	0	0	237	0	1,153	1,153	0	0	0
RES000000120	CROSBY	TX		04/05/2024		344,623	0	442	0	0	442	0	727	727	0	0	0
RES000000121	FRANKLIN	GA		04/01/2024		359,824	0	6,243	0	0	6,243	0	624	624	0	0	0
RES000000122	BULLOCK	NC		03/28/2024		289,554	0	2,380	0	0	2,380	0	592	592	0	0	0
RES000000129	SAN ANTONIO	FL		04/08/2024		226,302	0	813	0	0	813	0	489	489	0	0	0
RES000000130	STRATFORD	NJ		04/12/2024		270,606	0	3,070	0	0	3,070	0	422	422	0	0	0
RES000000131	BEND	OR		04/08/2024		266,311	0	3,321	0	0	3,321	0	4,265	4,265	0	0	0
RES000000132	AMARILLO	TX		04/05/2024		152,971	0	3,340	0	0	3,340	0	366	366	0	0	0
RES000000133	SOCIAL CIRCLE	GA		04/08/2024		564,827	0	3,068	0	0	3,068	0	718	718	0	0	0
RES000000134	EVANSVILLE	IN		04/08/2024		129,278	0	2,087	0	0	2,087	0	269	269	0	0	0
RES000000135	CAPE CORAL	FL		04/11/2024		447,872	0	3,565	0	0	3,565	0	951	951	0	0	0
RES000000136	DENVER	CO		12/16/2024		503,325	0	(1,842)	0	0	(1,842)	0	842	842	0	0	0
RES000000137	SAINT CLAIR SHORES	MI		04/03/2024		164,834	0	3,899	0	0	3,899	0	760	760	0	0	0
RES000000138	WEST WARWICK	RI		12/16/2024		115,935	0	94	0	0	94	0	194	194	0	0	0
RES000000139	LEWES	DE		12/16/2024		308,165	0	(295)	0	0	(295)	0	614	614	0	0	0
RES000000140	FORT PIERCE	FL		03/22/2024		503,912	0	12,352	0	0	12,352	0	966	966	0	0	0
RES000000141	MEMPHIS	TN		04/08/2024		151,831	0	2,393	0	0	2,393	0	360	360	0	0	0
RES000000144	DUNEDIN	FL		12/16/2024		1,483,515	0	(1,569)	0	0	(1,569)	0	3,177	3,177	0	0	0
RES000000145	ORMOND BEACH	FL		12/16/2024		245,665	0	(2,246)	0	0	(2,246)	0	320	320	0	0	0
RES000000146	LAS VEGAS	NV		12/16/2024		843,149	0	(170)	0	0	(170)	0	1,896	1,896	0	0	0
RES000000147	LEXINGTON	SC		04/18/2024		230,547	0	3,478	0	0	3,478	0	387	387	0	0	0
RES000000148	AUSTIN	TX		04/19/2024		215,505	0	0	0	0	0	0	249	249	0	0	0
RES000000149	PFLUGERVILLE	TX		04/19/2024		361,340	0	3,814	0	0	3,814	0	977	977	0	0	0
RES000000150	DALLAS	OR		04/18/2024		608,897	0	9,881	0	0	9,881	0	703	703	0	0	0
RES000000151	PAWLEYS ISLAND	SC		12/16/2024		262,698	0	(2,418)	0	0	(2,418)	0	478	478	0	0	0
RES000000152	RANCHO SANTA MARGARI	CA		04/18/2024		1,209,070	0	11,660	0	0	11,660	0	2,931	2,931	0	0	0
RES000000153	LITTLETON	CO		04/09/2024		485,178	0	7,555	0	0	7,555	0	1,567	1,567	0	0	0
RES000000155	WAXHAW	NC		04/04/2024		447,057	0	6,182	0	0	6,182	0	772	772	0	0	0
RES000000156	ASHTON	MD		12/16/2024		1,043,131	0	(394)	0	0	(394)	0	2,222	2,222	0	0	0
RES000000157	LEHIGH ACRES	FL		04/29/2024		235,257	0	(1,896)	0	0	(1,896)	0	414	414	0	0	0
RES000000158	KISSIMMEE	FL		04/26/2024		221,804	0	1,741	0	0	1,741	0	432	432	0	0	0
RES000000159	MUSKEGON	MI		04/26/2024		137,853	0	1,810	0	0	1,810	0	295	295	0	0	0
RES000000160	CLEARLAKE	CA		04/24/2024		338,876	0	895	0	0	895	0	770	770	0	0	0
RES000000161	PARKLAND	FL		12/16/2024		1,199,306	0	0	0	0	0	0	2,724	2,724	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RES000000162	LAS VEGAS	NV		04/25/2024		289,990	0	(1,051)	0	0	(1,051)	0	589	589	0	0	0
RES000000163	LAS VEGAS	NV		04/23/2024		202,475	0	3,465	0	0	3,465	0	345	345	0	0	0
RES000000164	PAHOA	HI		04/19/2024		149,305	0	2,886	0	0	2,886	0	259	259	0	0	0
RES000000165	CHESTER	PA		04/25/2024		141,345	0	1,779	0	0	1,779	0	761	761	0	0	0
RES000000166	LAS VEGAS	NV		12/16/2024		305,075	0	(45)	0	0	(45)	0	683	683	0	0	0
RES000000167	NORWALK	CT		12/16/2024		343,581	0	(232)	0	0	(232)	0	601	601	0	0	0
RES000000168	BALTIMORE	MD		12/16/2024		133,338	0	(88)	0	0	(88)	0	251	251	0	0	0
RES000000169	DALLAS	NC		12/16/2024		182,946	0	(151)	0	0	(151)	0	399	399	0	0	0
RES000000170	ALVARADO	TX		04/29/2024		528,677	0	7,009	0	0	7,009	0	1,231	1,231	0	0	0
RES000000171	NORTH MYRTLE BEACH	SC		04/25/2024		171,191	0	2,734	0	0	2,734	0	350	350	0	0	0
RES000000172	HARLINGEN	TX		12/16/2024		129,362	0	(2,641)	0	0	(2,641)	0	270	270	0	0	0
RES000000173	BATESBURG	SC		04/15/2024		996,200	0	15,850	0	0	15,850	0	657	657	0	0	0
RES000000179	MONUMENT	CO		05/01/2024		501,534	0	(2,105)	0	0	(2,105)	0	1,055	1,055	0	0	0
RES000000180	MOUNT PLEASANT	SC		04/30/2024		338,379	0	(1,280)	0	0	(1,280)	0	578	578	0	0	0
RES000000181	WALLIS	TX		04/30/2024		156,654	0	2,803	0	0	2,803	0	322	322	0	0	0
RES000000182	PAWLEYS ISLAND	SC		12/16/2024		326,005	0	(1,179)	0	0	(1,179)	0	709	709	0	0	0
RES000000183	KILLEEN	TX		04/29/2024		157,297	0	726	0	0	726	0	612	612	0	0	0
RES000000184	TIKI ISLAND	TX		12/16/2024		420,662	0	(710)	0	0	(710)	0	856	856	0	0	0
RES000000185	PERRY	GA		05/02/2024		174,287	0	(684)	0	0	(684)	0	310	310	0	0	0
RES000000186	DELRAY BEACH	FL		04/30/2024		184,672	0	3,297	0	0	3,297	0	380	380	0	0	0
RES000000187	BENTONVILLE	AR		05/01/2024		341,868	0	(1,412)	0	0	(1,412)	0	670	670	0	0	0
RES000000188	KISSIMMEE	FL		12/16/2024		148,082	0	(16)	0	0	(16)	0	1,086	1,086	0	0	0
RES000000193	COTO DE CAZA	CA		12/16/2024		2,050,103	0	(16,694)	0	0	(16,694)	0	4,087	4,087	0	0	0
RES000000194	ACWORTH	GA		05/10/2024		334,881	0	5,370	0	0	5,370	0	691	691	0	0	0
RES000000195	KILLEEN	TX		05/06/2024		132,495	0	(314)	0	0	(314)	0	249	249	0	0	0
RES000000196	MOKENA	IL		05/10/2024		799,320	0	10,124	0	0	10,124	0	1,487	1,487	0	0	0
RES000000197	SUMMERVILLE	SC		05/09/2024		101,598	0	(299)	0	0	(299)	0	199	199	0	0	0
RES000000198	REDWOOD CITY	CA		05/09/2024		1,236,691	0	(3,883)	0	0	(3,883)	0	2,886	2,886	0	0	0
RES000000203	HOUSTON	TX		05/23/2024		250,926	0	4,120	0	0	4,120	0	480	480	0	0	0
RES000000204	LA MESA	CA		12/16/2024		1,521,654	0	(13,917)	0	0	(13,917)	0	2,897	2,897	0	0	0
RES000000206	KING GEORGE	VA		05/22/2024		834,722	0	11,760	0	0	11,760	0	2,002	2,002	0	0	0
RES000000207	SAVANNAH	GA		12/16/2024		253,761	0	(5,915)	0	0	(5,915)	0	482	482	0	0	0
RES000000208	YUCAIPA	CA		12/16/2024		298,553	0	(370)	0	0	(370)	0	588	588	0	0	0
RES000000209	VANCOUVER	WA		05/17/2024		145,261	0	1,768	0	0	1,768	0	368	368	0	0	0
RES000000210	OKEECHOBEE	FL		05/23/2024		317,095	0	4,958	0	0	4,958	0	591	591	0	0	0
RES000000211	SARASOTA	FL		05/23/2024		254,131	0	931	0	0	931	0	622	622	0	0	0
RES000000212	LAKE HAVASU CITY	AZ		05/22/2024		1,179,555	0	10,840	0	0	10,840	0	2,430	2,430	0	0	0
RES000000213	LAS VEGAS	NV		05/21/2024		99,954	0	334	0	0	334	0	237	237	0	0	0
RES000000214	SCRANTON	PA		05/21/2024		125,510	0	587	0	0	587	0	183	183	0	0	0
RES000000215	CARNEYS POINT	NJ		05/24/2024		162,361	0	2,295	0	0	2,295	0	311	311	0	0	0
RES000000216	MIRAMAR	FL		05/28/2024		346,676	0	3,029	0	0	3,029	0	590	590	0	0	0
RES000000217	FORTUNA	CA		05/24/2024		389,541	0	(1,839)	0	0	(1,839)	0	771	771	0	0	0
RES000000220	MIAMI	FL		05/13/2024		347,669	0	4,229	0	0	4,229	0	533	533	0	0	0
RES000000221	AVENTURA	FL		05/13/2024		472,491	0	7,140	0	0	7,140	0	580	580	0	0	0
RES000000222	WATERBURY	CT		05/15/2024		215,208	0	3,202	0	0	3,202	0	429	429	0	0	0
RES000000223	REDDING	CA		12/16/2024		193,054	0	(4,107)	0	0	(4,107)	0	322	322	0	0	0
RES000000224	WACO	TX		12/16/2024		135,687	0	(253)	0	0	(253)	0	247	247	0	0	0
RES000000225	KATY	TX		05/15/2024		169,800	0	2,272	0	0	2,272	0	361	361	0	0	0
RES000000226	NORTH PORT	FL		12/16/2024		219,205	0	(3,636)	0	0	(3,636)	0	357	357	0	0	0
RES000000227	POINTBLANK	TX		04/24/2024		102,215	0	(145)	0	0	(145)	0	199	199	0	0	0
RES000000228	GRANTS	NM		12/16/2024		218,864	0	(527)	0	0	(527)	0	279	279	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RES000000229	HUNGTINGTON BEACH	CA		05/10/2024		1,460,765	0	14,127	0	0	14,127	0	2,674	2,674	0	0	0
RES000000230	PHOENIX	AZ		05/14/2024		201,631	0	2,594	0	0	2,594	0	389	389	0	0	0
RES000000231	MINT HILL	NC		05/15/2024		431,856	0	6,465	0	0	6,465	0	747	747	0	0	0
RES000000233	FORT LAUDERDALE	FL		05/31/2024		1,035,333	0	15,485	0	0	15,485	0	1,886	1,886	0	0	0
RES000000234	DAVIE	FL		05/31/2024		99,296	0	1,390	0	0	1,390	0	586	586	0	0	0
RES000000235	FAIRFIELD	CA		05/30/2024		329,115	0	3,592	0	0	3,592	0	646	646	0	0	0
RES000000236	ALLISON PARK	PA		05/29/2024		429,745	0	6,303	0	0	6,303	0	905	905	0	0	0
RES000000237	NEWAYGO	MI		05/29/2024		237,116	0	1,478	0	0	1,478	0	546	546	0	0	0
RES000000238	JACKSONVILLE	FL		05/31/2024		181,673	0	540	0	0	540	0	501	501	0	0	0
RES000000239	CRYSTAL BEACH	TX		05/31/2024		638,718	0	3,867	0	0	3,867	0	1,545	1,545	0	0	0
RES000000240	REDMOND	OR		05/30/2024		402,775	0	302	0	0	302	0	1,029	1,029	0	0	0
RES000000241	MIAMI LAKES	FL		05/31/2024		1,115,136	0	0	0	0	0	0	2,048	2,048	0	0	0
RES000000242	SPRINGTOWN	TX		12/16/2024		242,289	0	(3,469)	0	0	(3,469)	0	405	405	0	0	0
RES000000243	MORONGO VALLEY	CA		05/30/2024		152,651	0	2,371	0	0	2,371	0	355	355	0	0	0
RES000000244	LAKESIDE	CA		12/16/2024		849,735	0	(899)	0	0	(899)	0	1,760	1,760	0	0	0
RES000000245	GRAYSON	GA		05/30/2024		554,646	0	2,746	0	0	2,746	0	2,139	2,139	0	0	0
RES000000246	NAPERVILLE	IL		06/06/2024		511,785	0	3,908	0	0	3,908	0	962	962	0	0	0
RES000000247	NORTH CHESTERFIELD	VA		12/16/2024		137,237	0	(514)	0	0	(514)	0	218	218	0	0	0
RES000000248	LEBANON	OR		06/03/2024		111,876	0	1,403	0	0	1,403	0	247	247	0	0	0
RES000000249	SUNRISE	FL		12/16/2024		389,291	0	(1,725)	0	0	(1,725)	0	670	670	0	0	0
RES000000250	MARCUS HOOK	PA		12/16/2024		124,762	0	(346)	0	0	(346)	0	855	855	0	0	0
RES000000251	PORT CHARLOTTE	FL		05/31/2024		179,526	0	2,815	0	0	2,815	0	388	388	0	0	0
RES000000252	MAHOMET	IL		06/06/2024		227,837	0	(1,076)	0	0	(1,076)	0	742	742	0	0	0
RES000000253	SAVANNAH	GA		06/06/2024		237,621	0	(979)	0	0	(979)	0	459	459	0	0	0
RES000000254	SAN ANTONIO	TX		06/03/2024		132,701	0	1,620	0	0	1,620	0	257	257	0	0	0
RES000000255	BURBANK	CA		06/03/2024		320,101	0	3,625	0	0	3,625	0	778	778	0	0	0
RES000000256	NATIONAL CITY	CA		12/16/2024		1,216,279	0	(26,878)	0	0	(26,878)	0	2,224	2,224	0	0	0
RES000000257	MIDLAND	TX		06/03/2024		213,018	0	(223)	0	0	(223)	0	713	713	0	0	0
RES000000258	LIBERTY HILL	TX		06/07/2024		404,022	0	(944)	0	0	(944)	0	1,037	1,037	0	0	0
RES000000260	MIRAMAR BEACH	FL		12/16/2024		327,577	0	(1,797)	0	0	(1,797)	0	589	589	0	0	0
RES000000261	ORANGE	NJ		06/12/2024		230,897	0	2,976	0	0	2,976	0	462	462	0	0	0
RES000000262	HOUSTON	TX		06/10/2024		317,572	0	(143)	0	0	(143)	0	598	598	0	0	0
RES000000263	MYRTLE BEACH	SC		06/14/2024		1,091,398	0	5,258	0	0	5,258	0	2,146	2,146	0	0	0
RES000000264	PARKER	CO		06/10/2024		776,293	0	(5,339)	0	0	(5,339)	0	1,561	1,561	0	0	0
RES000000265	COLTON	CA		06/10/2024		319,526	0	3,843	0	0	3,843	0	755	755	0	0	0
RES000000266	BROOKSHIRE	TX		06/14/2024		240,259	0	2,096	0	0	2,096	0	460	460	0	0	0
RES000000267	VIRGINIA BEACH	VA		06/10/2024		139,913	0	(196)	0	0	(196)	0	358	358	0	0	0
RES000000268	HOLLYWOOD	FL		06/13/2024		374,184	0	3,564	0	0	3,564	0	874	874	0	0	0
RES000000269	BROOKSVILLE	FL		06/11/2024		281,189	0	(822)	0	0	(822)	0	928	928	0	0	0
RES000000270	SAN CLEMENTE	CA		12/16/2024		1,082,437	0	(1,035)	0	0	(1,035)	0	1,081	1,081	0	0	0
RES000000271	AURORA	CO		12/16/2024		410,600	0	(2,005)	0	0	(2,005)	0	730	730	0	0	0
RES000000272	PORTLAND	OR		12/16/2024		1,195,403	0	(30,037)	0	0	(30,037)	0	2,122	2,122	0	0	0
RES000000273	WASHOUGAL	WA		06/19/2024		369,379	0	4,507	0	0	4,507	0	924	924	0	0	0
RES000000274	GREENWOOD	AR		06/21/2024		143,191	0	1,889	0	0	1,889	0	286	286	0	0	0
RES000000276	ORMOND BEACH	FL		06/21/2024		239,939	0	3,066	0	0	3,066	0	520	520	0	0	0
RES000000277	SUFFOLK	VA		06/20/2024		106,355	0	1,463	0	0	1,463	0	193	193	0	0	0
RES000000278	BURBANK	CA		12/16/2024		503,367	0	(5,536)	0	0	(5,536)	0	987	987	0	0	0
RES000000279	AWENDAW	SC		12/16/2024		613,926	0	(3,954)	0	0	(3,954)	0	1,165	1,165	0	0	0
RES000000280	LEWES	DE		05/29/2024		300,698	0	(791)	0	0	(791)	0	665	665	0	0	0
RES000000281	WITTMAN	MD		06/10/2024		1,772,280	0	16,147	0	0	16,147	0	3,493	3,493	0	0	0
RES000000282	SAPPHIRE	NC		06/17/2024		128,407	0	1,501	0	0	1,501	0	181	181	0	0	0

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	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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RES000000283	FORT WORTH	TX		06/28/2024		616,823	0	4,817	0	0	4,817	0	2,970	2,970	0	0	0
RES000000284	OCEANSIDE	CA		06/25/2024		154,871	0	1,763	0	0	1,763	0	328	328	0	0	0
RES000000285	NORRIDGE	IL		06/24/2024		299,043	0	2,639	0	0	2,639	0	1,197	1,197	0	0	0
RES000000286	SMITHS STATION	AL		12/16/2024		466,982	0	(605)	0	0	(605)	0	858	858	0	0	0
RES000000287	VENICE	FL		06/27/2024		317,929	0	2,383	0	0	2,383	0	1,079	1,079	0	0	0
RES000000288	PUEBLO	CO		12/16/2024		232,544	0	(5,467)	0	0	(5,467)	0	5,100	5,100	0	0	0
RES000000289	APPLE VALLEY	CA		12/16/2024		320,443	0	(2,621)	0	0	(2,621)	0	726	726	0	0	0
RES000000290	PAHALA	HI		12/16/2024		227,270	0	(5,088)	0	0	(5,088)	0	2,392	2,392	0	0	0
RES000000291	VIRGINIA BEACH	VA		12/16/2024		1,621,646	0	(6,804)	0	0	(6,804)	0	3,766	3,766	0	0	0
RES000000292	ROHNERT PARK	CA		06/24/2024		328,328	0	1,702	0	0	1,702	0	1,440	1,440	0	0	0
RES000000293	COLORADO SPRINGS	CO		12/16/2024		364,493	0	(1,149)	0	0	(1,149)	0	90,738	90,738	0	0	0
RES000000294	CARTERSVILLE	GA		06/28/2024		111,370	0	1,321	0	0	1,321	0	889	889	0	0	0
RES000000295	TAMPA	FL		06/28/2024		1,148,195	0	9,701	0	0	9,701	0	2,891	2,891	0	0	0
RES000000296	BRIGHTON	CO		12/16/2024		711,361	0	0	0	0	0	0	824	824	0	0	0
RES000000297	COROLLA	NC		12/16/2024		598,766	0	(11,338)	0	0	(11,338)	0	1,094	1,094	0	0	0
RES000000298	FORT WORTH	TX		12/16/2024		208,359	0	(6)	0	0	(6)	0	388	388	0	0	0
RES000000299	DALLAS	PA		12/16/2024		333,526	0	(2,195)	0	0	(2,195)	0	591	591	0	0	0
RES000000300	ODENTON	MD		06/26/2024		636,550	0	96	0	0	96	0	1,784	1,784	0	0	0
RES000000301	KERNERSVILLE	NC		12/16/2024		510,259	0	(17,442)	0	0	(17,442)	0	974	974	0	0	0
RES000000302	KELLER	TX		12/16/2024		204,721	0	(444)	0	0	(444)	0	379	379	0	0	0
RES000000303	HANFORD	CA		06/18/2024		434,815	0	366	0	0	366	0	1,087	1,087	0	0	0
RES000000304	TAMPA	FL		06/28/2024		426,864	0	5,080	0	0	5,080	0	1,151	1,151	0	0	0
RES000000305	BOYNTON BEACH	FL		07/11/2024		467,109	0	(1,166)	0	0	(1,166)	0	1,046	1,046	0	0	0
RES000000306	TACOMA	WA		07/09/2024		385,524	0	2,395	0	0	2,395	0	679	679	0	0	0
RES000000308	INDIANAPOLIS	IN		12/16/2024		279,109	0	(858)	0	0	(858)	0	419	419	0	0	0
RES000000309	PORTLAND	OR		07/01/2024		847,576	0	(3,415)	0	0	(3,415)	0	1,870	1,870	0	0	0
RES000000310	JUPITER	FL		12/16/2024		1,742,785	0	(4,161)	0	0	(4,161)	0	3,645	3,645	0	0	0
RES000000311	ISLE OF PALMS	SC		07/12/2024		437,143	0	(1,586)	0	0	(1,586)	0	901	901	0	0	0
RES000000312	LEXINGTON	NC		12/16/2024		146,746	0	(2,835)	0	0	(2,835)	0	275	275	0	0	0
RES000000313	PANAMA CITY	FL		06/26/2024		331,680	0	3,519	0	0	3,519	0	576	576	0	0	0
RES000000314	NORTH REDINGTON	FL		07/17/2024		1,450,631	0	6,691	0	0	6,691	0	2,753	2,753	0	0	0
RES000000315	CLERMONT	FL		07/15/2024		429,888	0	2,434	0	0	2,434	0	868	868	0	0	0
RES000000316	ROCKFORD	IL		07/15/2024		121,956	0	706	0	0	706	0	248	248	0	0	0
RES000000317	WORTHINGTON	OH		12/16/2024		401,801	0	(8,214)	0	0	(8,214)	0	1,323	1,323	0	0	0
RES000000318	TRACY	CA		07/16/2024		312,521	0	1,249	0	0	1,249	0	731	731	0	0	0
RES000000319	SAN JOSE	CA		12/16/2024		619,082	0	(13,098)	0	0	(13,098)	0	1,314	1,314	0	0	0
RES000000320	COCONUT CREEK	FL		12/16/2024		213,054	0	(2,628)	0	0	(2,628)	0	482	482	0	0	0
RES000000321	CYPRESS	TX		12/16/2024		930,330	0	(10,893)	0	0	(10,893)	0	5,279	5,279	0	0	0
RES000000322	ODESSA	FL		07/16/2024		1,063,877	0	4,536	0	0	4,536	0	2,374	2,374	0	0	0
RES000000323	ROSENBERG	TX		07/15/2024		273,323	0	1,102	0	0	1,102	0	469	469	0	0	0
RES000000324	SAVANNAH	GA		12/16/2024		448,788	0	(7,705)	0	0	(7,705)	0	828	828	0	0	0
RES000000325	SAN ANTONIO	TX		12/16/2024		297,664	0	(4,721)	0	0	(4,721)	0	481	481	0	0	0
RES000000326	COLUMBUS	OH		07/23/2024		243,634	0	1,420	0	0	1,420	0	548	548	0	0	0
RES000000327	NASHVILLE	TN		07/19/2024		315,691	0	1,640	0	0	1,640	0	743	743	0	0	0
RES000000328	DICKINSON	TX		07/23/2024		203,935	0	1,097	0	0	1,097	0	479	479	0	0	0
RES000000329	NAPERVILLE	IL		07/22/2024		194,419	0	1,007	0	0	1,007	0	423	423	0	0	0
RES000000330	KATY	TX		12/16/2024		481,477	0	(232)	0	0	(232)	0	968	968	0	0	0
RES000000331	WATAUGA	TX		07/24/2024		197,496	0	667	0	0	667	0	378	378	0	0	0
RES000000332	HOWEY IN THE HILLS	FL		07/23/2024		289,430	0	1,489	0	0	1,489	0	729	729	0	0	0
RES000000333	GOLDEN	CO		12/16/2024		359,628	0	(5,136)	0	0	(5,136)	0	523	523	0	0	0
RES000000334	NORTH PALM BEACH	FL		07/26/2024		216,473	0	1,275	0	0	1,275	0	500	500	0	0	0

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RES000000335	HALLANDALE BEACH	FL		07/25/2024		193,527	0	1,213	0	0	1,213	0	417	417	0	0	0
RES000000336	CHICO	CA		07/23/2024		235,864	0	1,159	0	0	1,159	0	525	525	0	0	0
RES000000337	CLEVELAND	OH		12/16/2024		125,442	0	(1,801)	0	0	(1,801)	0	210	210	0	0	0
RES000000338	HIGHLAND SPRINGS	VA		12/16/2024		157,009	0	(291)	0	0	(291)	0	421	421	0	0	0
RES000000339	NEW ORLEANS	LA		07/29/2024		307,668	0	1,516	0	0	1,516	0	702	702	0	0	0
RES000000340	CHARLOTTE	NC		07/29/2024		1,345,836	0	3,381	0	0	3,381	0	2,755	2,755	0	0	0
RES000000341	PRESCOTT VALLEY	AZ		07/26/2024		1,378,156	0	6,884	0	0	6,884	0	2,903	2,903	0	0	0
RES000000342	GARDEN CITY	UT		12/16/2024		299,883	0	(6,255)	0	0	(6,255)	0	32,605	32,605	0	0	0
RES000000343	KATY	TX		07/30/2024		211,416	0	1,121	0	0	1,121	0	497	497	0	0	0
RES000000344	FOX LAKE	IL		08/02/2024		222,826	0	1,505	0	0	1,505	0	457	457	0	0	0
RES000000345	FAYETTEVILLE	NC		12/16/2024		423,441	0	(1,413)	0	0	(1,413)	0	846	846	0	0	0
RES000000346	ARLINGTON	TX		12/16/2024		226,487	0	(5,737)	0	0	(5,737)	0	266	266	0	0	0
RES000000347	CHICAGO	IL		08/07/2024		110,898	0	(434)	0	0	(434)	0	8,796	8,796	0	0	0
RES000000348	ESCONDIDO	CA		12/16/2024		1,249,788	0	(4,488)	0	0	(4,488)	0	2,616	2,616	0	0	0
RES000000349	NAPLES	FL		12/16/2024		358,291	0	(660)	0	0	(660)	0	818	818	0	0	0
RES000000350	MILFORD	CT		08/07/2024		152,583	0	(208)	0	0	(208)	0	324	324	0	0	0
RES000000351	PLANTATION	FL		12/16/2024		152,371	0	(384)	0	0	(384)	0	313	313	0	0	0
RES000000352	DURHAM	NC		08/09/2024		268,332	0	(715)	0	0	(715)	0	587	587	0	0	0
RES000000353	SAVANNAH	TX		08/09/2024		410,666	0	(796)	0	0	(796)	0	912	912	0	0	0
RES000000354	ROCKINGHAM	VA		12/16/2024		294,595	0	(1,829)	0	0	(1,829)	0	653	653	0	0	0
RES000000355	MCALLEN	TX		08/05/2024		243,191	0	3,236	0	0	3,236	0	505	505	0	0	0
RES000000356	PORT ORANGE	FL		07/30/2024		289,569	0	3,969	0	0	3,969	0	419	419	0	0	0
RES000000357	MONTGOMERY	TX		07/30/2024		470,612	0	2,251	0	0	2,251	0	11,197	11,197	0	0	0
RES000000358	WINTER PARK	FL		08/09/2024		225,271	0	(629)	0	0	(629)	0	470	470	0	0	0
RES000000359	HOUSTON	TX		08/13/2024		159,500	0	(493)	0	0	(493)	0	323	323	0	0	0
RES000000360	DELRAY BEACH	FL		08/13/2024		352,331	0	(650)	0	0	(650)	0	783	783	0	0	0
RES000000361	BOERNE	TX		12/16/2024		287,913	0	(466)	0	0	(466)	0	556	556	0	0	0
RES000000362	WINDERMERE	FL		12/16/2024		1,000,363	0	(2,183)	0	0	(2,183)	0	2,647	2,647	0	0	0
RES000000363	BOYNTON BEACH	FL		08/16/2024		878,904	0	(1,453)	0	0	(1,453)	0	9,595	9,595	0	0	0
RES000000364	AVENTURA	FL		08/13/2024		151,895	0	2,102	0	0	2,102	0	357	357	0	0	0
RES000000365	NEW PORT RICHEY	FL		08/14/2024		426,889	0	(1,623)	0	0	(1,623)	0	243	243	0	0	0
RES000000366	WINTER HAVEN	FL		08/13/2024		155,693	0	3	0	0	3	0	400	400	0	0	0
RES000000367	FAYETTEVILLE	NC		08/13/2024		142,496	0	(221)	0	0	(221)	0	295	295	0	0	0
RES000000368	SAN ANTONIO	TX		08/02/2024		283,987	0	453	0	0	453	0	11,745	11,745	0	0	0
RES000000369	SAINT LOUIS	MO		08/14/2024		116,517	0	229	0	0	229	0	270	270	0	0	0
RES000000370	KAPOLEI	HI		08/16/2024		353,804	0	5,031	0	0	5,031	0	914	914	0	0	0
RES000000371	KANSAS CITY	MO		08/15/2024		182,218	0	2,658	0	0	2,658	0	424	424	0	0	0
RES000000372	NASHVILLE	TN		12/16/2024		415,512	0	(5,030)	0	0	(5,030)	0	896	896	0	0	0
RES000000374	LAKE WORTH	FL		12/16/2024		155,799	0	(1,965)	0	0	(1,965)	0	704	704	0	0	0
RES000000375	CARROLLTON	TX		12/16/2024		400,564	0	(791)	0	0	(791)	0	851	851	0	0	0
RES000000376	FARMERS BRANCH	TX		08/23/2024		215,593	0	3,246	0	0	3,246	0	480	480	0	0	0
RES000000377	EAST WENATCHEE	WA		08/21/2024		436,942	0	4,713	0	0	4,713	0	892	892	0	0	0
RES000000378	OAK LAWN	IL		08/23/2024		402,165	0	6,057	0	0	6,057	0	898	898	0	0	0
RES000000379	WAXAHACHIE	TX		12/16/2024		341,725	0	(663)	0	0	(663)	0	708	708	0	0	0
RES000000380	PANAMA CITY BEACH	FL		08/20/2024		359,931	0	5,660	0	0	5,660	0	1,587	1,587	0	0	0
RES000000381	SAINT GEORGE ISLAND	FL		12/16/2024		1,238,326	0	(10,122)	0	0	(10,122)	0	2,248	2,248	0	0	0
RES000000382	MORGAN	UT		08/22/2024		1,069,422	0	12,822	0	0	12,822	0	2,136	2,136	0	0	0
RES000000383	CARPENTERSVILLE	IL		12/16/2024		218,289	0	(1,361)	0	0	(1,361)	0	485	485	0	0	0
RES000000384	ATHENS	GA		12/16/2024		240,812	0	(1,190)	0	0	(1,190)	0	551	551	0	0	0
RES000000385	HAMPTON	VA		08/06/2024		107,632	0	785	0	0	785	0	241	241	0	0	0
RES000000386	SARASOTA	FL		08/28/2024		427,876	0	7,663	0	0	7,663	0	805	805	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or 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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RES000000387	MONTROSE	CO		12/16/2024		239,420	0	(2,783)	0	0	(2,783)	0	491	491	0	0	0
RES000000388	MADISON	MS		12/16/2024		715,718	0	(13,281)	0	0	(13,281)	0	1,695	1,695	0	0	0
RES000000390	MURRIETA	CA		08/29/2024		309,368	0	4,058	0	0	4,058	0	751	751	0	0	0
RES000000391	MIAMI	FL		08/22/2024		1,019,913	0	12,846	0	0	12,846	0	2,462	2,462	0	0	0
RES000000392	ACWORTH	GA		12/16/2024		1,298,950	0	(35,257)	0	0	(35,257)	0	2,836	2,836	0	0	0
RES000000393	HOUSTON	TX		12/16/2024		1,349,645	0	(13,144)	0	0	(13,144)	0	3,361	3,361	0	0	0
RES000000394	HELOTES	TX		12/16/2024		352,181	0	(3,558)	0	0	(3,558)	0	578	578	0	0	0
RES000000395	FORNEY	TX		08/29/2024		263,000	0	3,614	0	0	3,614	0	709	709	0	0	0
RES000000396	INDEPENDENCE	VA		12/16/2024		233,557	0	(4,631)	0	0	(4,631)	0	513	513	0	0	0
RES000000397	CONYERS	GA		09/03/2024		118,565	0	(273)	0	0	(273)	0	183	183	0	0	0
RES000000398	BOYNTON BEACH	FL		08/27/2024		286,578	0	151	0	0	151	0	738	738	0	0	0
RES000000399	SAN CARLOS	CA		12/16/2024		1,950,918	0	(6,088)	0	0	(6,088)	0	4,923	4,923	0	0	0
RES000000400	PANAMA CITY	FL		08/23/2024		199,107	0	(378)	0	0	(378)	0	387	387	0	0	0
RES000000401	LIVE OAK	FL		12/16/2024		257,195	0	(22,155)	0	0	(22,155)	0	484	484	0	0	0
RES000000402	BOCA RATON	FL		08/26/2024		1,503,501	0	21,656	0	0	21,656	0	3,270	3,270	0	0	0
RES000000403	MIAMI	FL		12/16/2024		412,847	0	(13,608)	0	0	(13,608)	0	943	943	0	0	0
RES000000404	MERIDEN	CT		12/16/2024		216,338	0	(1,088)	0	0	(1,088)	0	1,114	1,114	0	0	0
RES000000405	GASTONIA	NC		09/09/2024		190,037	0	(328)	0	0	(328)	0	474	474	0	0	0
RES000000406	JUPITER	FL		12/16/2024		1,221,205	0	(5,039)	0	0	(5,039)	0	2,790	2,790	0	0	0
RES000000407	MIAMI BEACH	FL		12/16/2024		736,958	0	(4,916)	0	0	(4,916)	0	1,567	1,567	0	0	0
RES000000409	ATLANTA	GA		08/07/2024		216,657	0	4,606	0	0	4,606	0	885	885	0	0	0
RES000000410	HOWELL	NJ		08/22/2024		406,775	0	7,232	0	0	7,232	0	977	977	0	0	0
RES000000411	BALL GROUND	GA		12/16/2024		431,779	0	(9)	0	0	(9)	0	959	959	0	0	0
RES000000412	MABLETON	GA		12/16/2024		311,839	0	(479)	0	0	(479)	0	629	629	0	0	0
RES000000413	ZEPHYR COVE	NV		08/16/2024		2,032,431	0	31,384	0	0	31,384	0	3,808	3,808	0	0	0
RES000000414	HARRIMAN	TN		08/16/2024		181,732	0	5,430	0	0	5,430	0	353	353	0	0	0
RES000000415	BRENTWOOD	NY		08/13/2024		434,562	0	7,796	0	0	7,796	0	987	987	0	0	0
RES000000416	MONTCLAIR	CA		07/30/2024		630,673	0	6,824	0	0	6,824	0	1,539	1,539	0	0	0
RES000000417	ROCK CITY FALLS	NY		08/16/2024		436,019	0	15,463	0	0	15,463	0	929	929	0	0	0
RES000000418	SIMPSONVILLE	SC		12/16/2024		514,064	0	0	0	0	0	0	1,163	1,163	0	0	0
RES000000419	CHESTER	NJ		12/16/2024		964,042	0	(4,509)	0	0	(4,509)	0	2,022	2,022	0	0	0
RES000000420	LOS ANGELES	CA		12/16/2024		414,226	0	(603)	0	0	(603)	0	1,423	1,423	0	0	0
RES000000421	HACIENDA HEIGHTS	CA		08/08/2024		1,043,791	0	11,402	0	0	11,402	0	2,322	2,322	0	0	0
RES000000422	HAYWARD	CA		05/09/2024		831,416	0	8,639	0	0	8,639	0	1,555	1,555	0	0	0
RES000000423	LAWRENCEVILLE	GA		08/07/2024		248,541	0	5,146	0	0	5,146	0	1,077	1,077	0	0	0
RES000000424	SAN JOSE	CA		07/27/2024		1,239,511	0	13,546	0	0	13,546	0	2,845	2,845	0	0	0
RES000000425	JERSEY CITY	NJ		12/16/2024		343,485	0	(1,490)	0	0	(1,490)	0	522	522	0	0	0
RES000000426	OCEANSIDE	CA		12/16/2024		526,870	0	(927)	0	0	(927)	0	1,484	1,484	0	0	0
RES000000427	GARDEN GROVE	CA		08/03/2024		311,329	0	3,222	0	0	3,222	0	674	674	0	0	0
RES000000428	SAN JOSE	CA		08/06/2024		1,013,532	0	12,297	0	0	12,297	0	5,563	5,563	0	0	0
RES000000429	BROOKLYN	NY		06/26/2024		2,004,266	0	23,322	0	0	23,322	0	5,154	5,154	0	0	0
RES000000430	SANTA ANA	CA		05/14/2024		362,504	0	3,834	0	0	3,834	0	939	939	0	0	0
RES000000431	EAST HAMPTON	NY		08/09/2024		1,155,237	0	51,163	0	0	51,163	0	673	673	0	0	0
RES000000432	NASHVILLE	TN		12/16/2024		427,827	0	(503)	0	0	(503)	0	943	943	0	0	0
RES000000433	LAGUNA HILLS	CA		12/16/2024		316,727	0	(743)	0	0	(743)	0	1,355	1,355	0	0	0
RES000000434	NEWNAN	GA		12/16/2024		452,272	0	(1,158)	0	0	(1,158)	0	1,015	1,015	0	0	0
RES000000435	NORTH HOLLYWOOD	CA		09/12/2024		1,135,229	0	16,193	0	0	16,193	0	1,956	1,956	0	0	0
RES000000436	SAN MARINO	CA		07/27/2024		1,880,454	0	18,592	0	0	18,592	0	0	0	0	0	0
RES000000437	SAN ANTONIO	TX		07/26/2024		196,282	0	2,307	0	0	2,307	0	0	0	0	0	0
RES000000438	AUSTELL	GA		08/20/2024		274,912	0	8,956	0	0	8,956	0	20,743	20,743	0	0	0
RES000000439	SOCORRO	TX		07/31/2024		195,820	0	8,186	0	0	8,186	0	308	308	0	0	0

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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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RES000000440	KISSIMMEE	FL		07/23/2024		1,272,295	0	(39,478)	0	0	(39,478)	0	0	0	0	0	0
RES000000441	NEW PORT RICHEY	FL		09/10/2024		624,971	0	(2,563)	0	0	(2,563)	0	1,128	1,128	0	0	0
RES000000442	ELIZABETH	NJ		09/11/2024		428,652	0	(365)	0	0	(365)	0	995	995	0	0	0
RES000000443	BOCA RATON	FL		09/16/2024		267,449	0	(701)	0	0	(701)	0	601	601	0	0	0
RES000000444	REYNOLDSBURG	OH		09/11/2024		173,233	0	(113)	0	0	(113)	0	378	378	0	0	0
RES000000445	BILLINGS	MT		09/09/2024		310,522	0	(1,141)	0	0	(1,141)	0	3,738	3,738	0	0	0
RES000000446	MIDDLETOWN	PA		09/17/2024		143,470	0	976	0	0	976	0	329	329	0	0	0
RES000000449	GILBERT	AZ		09/06/2024		309,219	0	(875)	0	0	(875)	0	1,024	1,024	0	0	0
RES000000450	SAINT PETERSBURG	FL		09/16/2024		324,235	0	(4,363)	0	0	(4,363)	0	462	462	0	0	0
RES000000451	WILDWOOD	FL		09/10/2024		252,984	0	(1,043)	0	0	(1,043)	0	561	561	0	0	0
RES000000453	CAPE CORAL	FL		09/13/2024		223,092	0	2,251	0	0	2,251	0	542	542	0	0	0
RES000000454	SATELLITE BEACH	FL		12/01/2024		422,281	0	(6,465)	0	0	(6,465)	0	1,471	1,471	0	0	0
RES000000455	BRAINERD	MN		09/16/2024		285,404	0	254	0	0	254	0	693	693	0	0	0
RES000000456	PHOENIX	AZ		09/16/2024		1,228,247	0	(1,522)	0	0	(1,522)	0	4,931	4,931	0	0	0
RES000000457	BRAINERD	MN		12/16/2024		236,699	0	(2,435)	0	0	(2,435)	0	519	519	0	0	0
RES000000458	ROUND ROCK	TX		09/13/2024		288,111	0	(1,170)	0	0	(1,170)	0	660	660	0	0	0
RES000000459	HAMPSTEAD	NC		12/16/2024		1,087,445	0	(902)	0	0	(902)	0	2,067	2,067	0	0	0
RES000000460	TAMPA	FL		12/16/2024		317,568	0	(345)	0	0	(345)	0	612	612	0	0	0
RES000000461	LAKE ELSINORE	CA		12/16/2024		463,456	0	(374)	0	0	(374)	0	1,036	1,036	0	0	0
RES000000462	SALEM	MA		01/12/2024		337,236	0	12,163	0	0	12,163	0	920	920	0	0	0
RES000000463	WOODLAND HILLS	CA		01/20/2024		1,645,748	0	15,296	0	0	15,296	0	3,771	3,771	0	0	0
RES000000464	BOCA RATON	FL		12/16/2024		610,316	0	(625)	0	0	(625)	0	1,294	1,294	0	0	0
RES000000465	ROSEVILLE	CA		04/03/2024		448,543	0	19,351	0	0	19,351	0	4,523	4,523	0	0	0
RES000000466	SAN DIEGO	CA		12/16/2024		2,014,757	0	(371)	0	0	(371)	0	4,802	4,802	0	0	0
RES000000467	OLD LYME	CT		12/16/2024		528,391	0	(63)	0	0	(63)	0	1,265	1,265	0	0	0
RES000000468	EAST MORICHES	NY		06/28/2023		616,192	0	17,806	0	0	17,806	0	952	952	0	0	0
RES000000469	MADERA	CA		01/30/2024		353,559	0	2,373	0	0	2,373	0	4,232	4,232	0	0	0
RES000000470	THOMPSONS STATION	TN		12/16/2024		537,195	0	(443)	0	0	(443)	0	1,140	1,140	0	0	0
RES000000471	HERSHEY	PA		12/16/2024		662,341	0	(696)	0	0	(696)	0	1,335	1,335	0	0	0
RES000000472	MIAMI	FL		12/16/2024		825,669	0	(739)	0	0	(739)	0	1,775	1,775	0	0	0
RES000000473	WINTER GARDEN	FL		12/16/2024		1,953,136	0	(523)	0	0	(523)	0	5,810	5,810	0	0	0
RES000000474	KIRKLAND	WA		12/16/2024		965,328	0	(1,388)	0	0	(1,388)	0	2,059	2,059	0	0	0
RES000000475	WEST COVINA	CA		01/12/2024		754,337	0	25,083	0	0	25,083	0	1,619	1,619	0	0	0
RES000000476	JACKSONVILLE	FL		12/16/2024		244,584	0	(159)	0	0	(159)	0	475	475	0	0	0
RES000000477	FULLERTON	CA		12/16/2024		1,111,065	0	(1,330)	0	0	(1,330)	0	2,280	2,280	0	0	0
RES000000479	CLEBURNE	TX		12/16/2024		326,750	0	(18)	0	0	(18)	0	758	758	0	0	0
RES000000480	CAPE CORAL	FL		12/16/2024		281,654	0	(143)	0	0	(143)	0	646	646	0	0	0
RES000000481	LA CANADA FLINTRIDGE	CA		12/21/2023		1,596,053	0	29,466	0	0	29,466	0	3,404	3,404	0	0	0
RES000000482	WEST COVINA	CA		02/14/2024		664,505	0	16,801	0	0	16,801	0	1,291	1,291	0	0	0
RES000000483	ALBUQUERQUE	NM		12/16/2024		180,028	0	(614)	0	0	(614)	0	4,460	4,460	0	0	0
RES000000485	LOS ANGELES	CA		12/16/2024		1,251,947	0	(2,829)	0	0	(2,829)	0	3,022	3,022	0	0	0
RES000000487	BRENTWOOD	TN		12/16/2024		1,931,107	0	(1,382)	0	0	(1,382)	0	4,112	4,112	0	0	0
RES000000488	WOODLAND HILLS	CA		12/16/2024		1,437,594	0	(920)	0	0	(920)	0	3,433	3,433	0	0	0
RES000000489	NEWARK	DE		02/05/2024		251,858	0	8,204	0	0	8,204	0	537	537	0	0	0
RES000000491	NEWBURY PARK	CA		04/11/2024		835,762	0	13,972	0	0	13,972	0	2,002	2,002	0	0	0
RES000000492	VAUXHALL	NJ		04/12/2024		208,408	0	9,264	0	0	9,264	0	435	435	0	0	0
RES000000493	CASHIERS	NC		12/16/2024		1,307,240	0	(101)	0	0	(101)	0	2,958	2,958	0	0	0
RES000000494	SIMI VALLEY	CA		12/16/2024		1,125,347	0	(846)	0	0	(846)	0	2,397	2,397	0	0	0
RES000000495	LAS VEGAS	NV		12/16/2024		506,469	0	(957)	0	0	(957)	0	2,949	2,949	0	0	0
RES000000496	TAMPA	FL		02/29/2024		280,065	0	9,396	0	0	9,396	0	610	610	0	0	0
RES000000497	JAMAICA	NY		02/27/2024		1,034,739	0	33,007	0	0	33,007	0	3,353	3,353	0	0	0

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RES000000498	LOS ANGELES	CA		12/16/2024		489,198	0	(329)	0	0	(329)	0	1,074	1,074	0	0	0
RES000000499	RESEDA	CA		12/16/2024		729,651	0	(525)	0	0	(525)	0	2,065	2,065	0	0	0
RES000000500	MAHOPAC	NY		12/11/2023		478,141	0	9,244	0	0	9,244	0	989	989	0	0	0
RES000000501	SACRAMENTO	CA		08/29/2024		247,237	0	7,077	0	0	7,077	0	899	899	0	0	0
RES000000502	MOUNT LAUREL	NJ		08/29/2024		247,415	0	12,186	0	0	12,186	0	561	561	0	0	0
RES000000503	CLERMONT	FL		12/16/2024		723,511	0	(3,002)	0	0	(3,002)	0	1,553	1,553	0	0	0
RES000000504	CLERMONT	FL		12/16/2024		424,002	0	(1,827)	0	0	(1,827)	0	933	933	0	0	0
RES000000505	JACKSONVILLE	FL		08/29/2024		164,504	0	(1,116)	0	0	(1,116)	0	293	293	0	0	0
RES000000506	CHEEKTOWAGA	NY		09/04/2024		198,934	0	7,643	0	0	7,643	0	431	431	0	0	0
RES000000507	CHARLEMONT	MA		12/16/2024		276,792	0	(591)	0	0	(591)	0	697	697	0	0	0
RES000000508	WEST PALM BEACH	FL		08/23/2024		741,720	0	19,816	0	0	19,816	0	1,554	1,554	0	0	0
RES000000509	BREWSTER	NY		08/29/2024		724,052	0	31,665	0	0	31,665	0	1,454	1,454	0	0	0
RES000000510	LIVERMORE	CA		12/16/2024		1,128,893	0	(2,058)	0	0	(2,058)	0	2,495	2,495	0	0	0
RES000000511	CONCORD	CA		08/28/2024		414,595	0	9,794	0	0	9,794	0	1,038	1,038	0	0	0
RES000000512	MIAMI BEACH	FL		12/16/2024		278,168	0	(601)	0	0	(601)	0	14,152	14,152	0	0	0
RES000000513	FAWNSKIN	CA		12/16/2024		167,433	0	(148)	0	0	(148)	0	1,599	1,599	0	0	0
RES000000514	TUSCALOOSA	AL		12/16/2024		246,692	0	611	0	0	611	0	0	0	0	0	0
RES000000515	FONTANA	CA		12/16/2024		510,838	0	(146)	0	0	(146)	0	355,753	355,753	0	0	0
RES000000517	ORANGE	CA		12/16/2024		781,079	0	(1,887)	0	0	(1,887)	0	1,447	1,447	0	0	0
RES000000518	DALLAS	TX		10/04/2024		444,964	0	(10,775)	0	0	(10,775)	0	985	985	0	0	0
RES000000519	ANAHEIM	CA		10/04/2024		497,497	0	(1,101)	0	0	(1,101)	0	0	0	0	0	0
RES000000520	SAN MARTIN	CA		10/04/2024		1,020,305	0	(4,807)	0	0	(4,807)	0	2,458	2,458	0	0	0
RES000000521	LOS ANGELES	CA		10/04/2024		2,061,308	0	(61,303)	0	0	(61,303)	0	5,352	5,352	0	0	0
RES000000522	MIAMI	FL		10/04/2024		2,102,867	0	(14,111)	0	0	(14,111)	0	0	0	0	0	0
RES000000523	WINCHESTER	CA		10/04/2024		330,571	0	213	0	0	213	0	166,480	166,480	0	0	0
RES000000524	BRASELTON	GA		10/04/2024		247,804	0	(2,612)	0	0	(2,612)	0	659	659	0	0	0
RES000000525	FEDERAL WAY	WA		10/04/2024		178,307	0	92	0	0	92	0	528	528	0	0	0
RES000000526	BONITA	CA		10/04/2024		826,624	0	(2,066)	0	0	(2,066)	0	1,506	1,506	0	0	0
RES000000527	CITRUS HEIGHTS	CA		10/04/2024		524,073	0	(1,014)	0	0	(1,014)	0	936	936	0	0	0
RES000000528	FONTANA	CA		10/04/2024		352,593	0	(499)	0	0	(499)	0	2,440	2,440	0	0	0
RES000000529	BONITA SPRINGS	FL		10/04/2024		207,767	0	318	0	0	318	0	498	498	0	0	0
RES000000530	FLUSHING	NY		10/04/2024		316,938	0	(17,147)	0	0	(17,147)	0	681	681	0	0	0
RES000000531	RALEIGH	NC		10/04/2024		368,857	0	(12,509)	0	0	(12,509)	0	908	908	0	0	0
RES000000532	GRAYSON	GA		10/04/2024		398,145	0	(673)	0	0	(673)	0	879	879	0	0	0
RES000000533	MILDDLETON	WI		10/04/2024		378,557	0	(577)	0	0	(577)	0	1,394	1,394	0	0	0
RES000000540	ORLANDO	FL		10/04/2024		166,952	0	(114)	0	0	(114)	0	563	563	0	0	0
RES000000542	TARPON SPRINGS	FL		10/08/2024		1,108,519	0	(6,965)	0	0	(6,965)	0	1,662	1,662	0	0	0
RES000000547	PENSACOLA	FL		10/08/2024		123,262	0	169	0	0	169	0	300	300	0	0	0
RES000000549	ROSEMONT	MN		10/08/2024		524,690	0	(1,783)	0	0	(1,783)	0	1,057	1,057	0	0	0
RES000000550	MIAMI	FL		10/08/2024		234,591	0	560	0	0	560	0	577	577	0	0	0
RES000000552	RANCHO SANTA MARGARI	CA		10/08/2024		298,751	0	(225)	0	0	(225)	0	114,566	114,566	0	0	0
RES000000579	CONROE	TX		12/16/2024		227,871	0	(10,033)	0	0	(10,033)	0	355	355	0	0	0
RES000000580	CLOVIS	CA		09/05/2024		507,056	0	5,595	0	0	5,595	0	1,524	1,524	0	0	0
RES000000581	FLUSHING	NY		12/16/2024		722,895	0	(15,133)	0	0	(15,133)	0	96,785	96,785	0	0	0
RES000000582	RIVERHEAD	NY		12/16/2024		399,892	0	(14,052)	0	0	(14,052)	0	783	783	0	0	0
RES000000583	SAN GABRIEL	CA		12/16/2024		472,669	0	(8,330)	0	0	(8,330)	0	1,172	1,172	0	0	0
RES000000584	AVALON	NJ		09/07/2024		1,987,952	0	17,797	0	0	17,797	0	4,075	4,075	0	0	0
RES000000585	DIAMOND BAR	CA		09/06/2024		1,293,680	0	10,414	0	0	10,414	0	2,524	2,524	0	0	0
RES000000586	LAS VEGAS	NV		08/28/2024		325,806	0	3,677	0	0	3,677	0	817	817	0	0	0
RES000000587	SAINT PETERSBURG	FL		08/23/2024		212,285	0	2,364	0	0	2,364	0	531	531	0	0	0
RES000000588	TUCSON	AZ		09/10/2024		392,475	0	4,561	0	0	4,561	0	672	672	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RES000000589	LA HABRA	CA		12/16/2024		427,832	0	(3,845)	0	0	(3,845)	0	0	0	0	0	0
RES000000590	AURORA	CO		08/22/2024		263,092	0	2,474	0	0	2,474	0	657	657	0	0	0
RES000000591	CINCINNATI	OH		12/16/2024		167,279	0	(4,733)	0	0	(4,733)	0	413	413	0	0	0
RES000000592	SEVIERVILLE	TN		12/16/2024		691,048	0	(23,217)	0	0	(23,217)	0	1,728	1,728	0	0	0
RES000000593	CHARLOTTE	NC		08/12/2024		1,753,043	0	11,020	0	0	11,020	0	4,941	4,941	0	0	0
RES000000594	BROOKLYN	NY		08/22/2024		964,516	0	11,308	0	0	11,308	0	2,035	2,035	0	0	0
RES000000595	SYRACUSE	NY		09/05/2024		124,202	0	1,681	0	0	1,681	0	252	252	0	0	0
RES000000596	LAKE OZARK	MO		08/30/2024		118,838	0	1,192	0	0	1,192	0	331	331	0	0	0
RES000000612	MERRIMAC	MA		08/29/2024		869,754	0	9,410	0	0	9,410	0	2,022	2,022	0	0	0
RES000000613	GARDENA	CA		09/16/2024		440,609	0	4,783	0	0	4,783	0	983	983	0	0	0
RES000000614	SANTA ANA	CA		08/16/2024		367,502	0	3,138	0	0	3,138	0	677	677	0	0	0
RES000000615	MONTCLAIR	CA		09/17/2024		257,928	0	2,602	0	0	2,602	0	653	653	0	0	0
RES000000616	FORT WORTH	TX		12/16/2024		207,813	0	(271)	0	0	(271)	0	476	476	0	0	0
RES000000617	FORT WORTH	TX		12/16/2024		208,179	0	(275)	0	0	(275)	0	488	488	0	0	0
RES000000618	VICTORVILLE	CA		08/05/2024		288,599	0	3,129	0	0	3,129	0	588	588	0	0	0
RES000000619	COLORADO SPRINGS	CO		09/05/2024		176,673	0	1,632	0	0	1,632	0	424	424	0	0	0
RES000000620	JAMAICA	NY		09/25/2024		846,198	0	10,566	0	0	10,566	0	2,196	2,196	0	0	0
RES000000621	BRIGHTON	TN		12/16/2024		175,776	0	(2,822)	0	0	(2,822)	0	481	481	0	0	0
RES000000622	CORTLANDT MANOR	NY		12/16/2024		505,657	0	(2,130)	0	0	(2,130)	0	1,500	1,500	0	0	0
RES000000624	GULF SHORES	AL		12/16/2024		324,897	0	(775)	0	0	(775)	0	779	779	0	0	0
RES000000625	BERMUDA DUNES	CA		12/16/2024		1,648,254	0	(4,116)	0	0	(4,116)	0	0	0	0	0	0
RES000000626	MIAMI GARDENS	FL		08/30/2024		346,512	0	(1,052)	0	0	(1,052)	0	740	740	0	0	0
RES000000627	PLACENTIA	CA		09/24/2024		860,899	0	(2,396)	0	0	(2,396)	0	2,743	2,743	0	0	0
RES000000628	FREDERICK	MD		09/06/2024		316,855	0	(2,277)	0	0	(2,277)	0	486	486	0	0	0
RES000000629	NAVARRE	FL		07/24/2024		259,064	0	(727)	0	0	(727)	0	570	570	0	0	0
RES000000630	EAST HARTFORD	CT		09/24/2024		239,051	0	(1,109)	0	0	(1,109)	0	414	414	0	0	0
RES000000631	HOUSTON	TX		09/26/2024		161,105	0	(413)	0	0	(413)	0	363	363	0	0	0
RES000000632	SUMMERVILLE	SC		09/25/2024		245,424	0	(1,300)	0	0	(1,300)	0	419	419	0	0	0
RES000000633	SANTA ROSA	CA		09/26/2024		1,411,716	0	8,021	0	0	8,021	0	3,094	3,094	0	0	0
RES000000634	BAY SHORE	NY		09/26/2024		368,739	0	4,121	0	0	4,121	0	815	815	0	0	0
RES000000635	CEDAR CITY	UT		09/20/2024		156,520	0	1,711	0	0	1,711	0	419	419	0	0	0
RES000000636	SAN DIEGO	CA		09/23/2024		831,584	0	(3,754)	0	0	(3,754)	0	1,755	1,755	0	0	0
RES000000637	MALDEN	MA		09/11/2024		452,677	0	(663)	0	0	(663)	0	1,161	1,161	0	0	0
RES000000638	REGO PARK	NY		09/16/2024		814,828	0	(1,963)	0	0	(1,963)	0	4,382	4,382	0	0	0
RES000000649	CLEMMONS	NC		09/23/2024		349,877	0	807	0	0	807	0	1,839	1,839	0	0	0
RES000000650	WEATHERFORD	TX		08/28/2024		154,133	0	634	0	0	634	0	455	455	0	0	0
RES000000651	ORLANDO	FL		12/16/2024		297,421	0	(1,942)	0	0	(1,942)	0	0	0	0	0	0
RES000000652	WEST BRATTLEBORO	VT		09/30/2024		221,511	0	912	0	0	912	0	982	982	0	0	0
RES000000653	CLERMONT	FL		12/16/2024		673,098	0	(19,041)	0	0	(19,041)	0	1,479	1,479	0	0	0
RES000000654	AZUSA	CA		09/12/2024		258,161	0	900	0	0	900	0	637	637	0	0	0
RES000000655	COROLLA	NC		09/11/2024		746,901	0	0	0	0	0	0	476	476	0	0	0
RES000000656	SAINT JOHN	FL		09/27/2024		233,402	0	1,071	0	0	1,071	0	802	802	0	0	0
RES000000657	DAVENPORT	FL		09/20/2024		903,198	0	(5,241)	0	0	(5,241)	0	1,624	1,624	0	0	0
RES000000658	MIAMI	FL		09/16/2024		970,787	0	4,768	0	0	4,768	0	2,294	2,294	0	0	0
RES000000659	COMPTON	CA		09/13/2024		644,683	0	2,290	0	0	2,290	0	1,419	1,419	0	0	0
RES000000660	BALTIMORE	MD		09/20/2024		102,958	0	482	0	0	482	0	184	184	0	0	0
RES000000661	SAN MARINO	CA		10/03/2024		2,559,552	0	11,058	0	0	11,058	0	6,373	6,373	0	0	0
RES000000662	NEW ALBANY	OH		09/27/2024		1,778,740	0	3,959	0	0	3,959	0	15,443	15,443	0	0	0
RES000000663	BOSTON	MA		12/16/2024		285,590	0	(12,702)	0	0	(12,702)	0	0	0	0	0	0
RES000000664	HOUSTON	TX		10/10/2024		366,145	0	1,911	0	0	1,911	0	854	854	0	0	0
RES000000665	MONETA	VA		10/04/2024		613,040	0	1,699	0	0	1,699	0	1,257	1,257	0	0	0

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RES000000666	BRIGHTON	TN		09/26/2024		166,080	0	(587)	0	0	(587)	0	456	456	0	0	0
RES000000667	DAVENPORT	FL		09/18/2024		136,037	0	500	0	0	500	0	173	173	0	0	0
RES000000668	CHADDS FORD	PA		10/01/2024		769,214	0	1,951	0	0	1,951	0	1,690	1,690	0	0	0
RES000000669	DUNWOODY	GA		10/07/2024		851,293	0	2,312	0	0	2,312	0	1,424	1,424	0	0	0
RES000000671	ARMONA	CA		12/16/2024		300,148	0	(3,709)	0	0	(3,709)	0	0	0	0	0	0
RES000000672	PORTSMOUTH	VA		10/08/2024		162,754	0	853	0	0	853	0	353	353	0	0	0
RES000000673	ORLANDO	FL		12/16/2024		235,679	0	(9,941)	0	0	(9,941)	0	533	533	0	0	0
RES000000674	TAMPA	FL		09/11/2024		313,355	0	1,556	0	0	1,556	0	388	388	0	0	0
RES000000675	STATEN ISLAND	NY		09/20/2024		290,920	0	1,496	0	0	1,496	0	731	731	0	0	0
RES000000676	BEECH GROVE	IN		09/19/2024		157,862	0	787	0	0	787	0	402	402	0	0	0
RES000000677	TUCKER	GA		10/02/2024		311,730	0	1,024	0	0	1,024	0	672	672	0	0	0
RES000000678	OAKWOOD	GA		10/10/2024		203,711	0	1,172	0	0	1,172	0	495	495	0	0	0
RES000000679	PLYMOUTH	CT		10/11/2024		262,442	0	1,555	0	0	1,555	0	549	549	0	0	0
RES000000680	TEMPLE CITY	CA		09/24/2024		1,038,550	0	4,652	0	0	4,652	0	3,129	3,129	0	0	0
RES000000681	PINELLAS PARK	FL		10/16/2024		212,029	0	980	0	0	980	0	462	462	0	0	0
RES000000682	BROOKLYN	NY		10/07/2024		1,637,059	0	8,519	0	0	8,519	0	3,673	3,673	0	0	0
RES000000683	CONESUS	NY		09/23/2024		180,984	0	887	0	0	887	0	418	418	0	0	0
RES000000684	MIAMI	FL		10/17/2024		222,469	0	1,199	0	0	1,199	0	579	579	0	0	0
RES000000685	COCOA BEACH	FL		09/30/2024		304,400	0	1,148	0	0	1,148	0	512	512	0	0	0
RES000000686	POMPANO BEACH	FL		10/16/2024		381,864	0	1,597	0	0	1,597	0	813	813	0	0	0
RES000000687	ROWLAND HEIGHTS	CA		10/08/2024		531,716	0	2,622	0	0	2,622	0	1,455	1,455	0	0	0
RES000000688	SANTA BARBARA	CA		09/26/2024		708,062	0	1,236	0	0	1,236	0	1,260	1,260	0	0	0
RES000000689	BILOXI	MS		10/15/2024		170,908	0	883	0	0	883	0	386	386	0	0	0
RES000000690	LOS ANGELES	CA		10/11/2024		577,562	0	2,645	0	0	2,645	0	1,833	1,833	0	0	0
RES000000691	LOS ANGELES	CA		10/09/2024		718,295	0	3,733	0	0	3,733	0	2,552	2,552	0	0	0
RES000000692	SAN ANTONIO	TX		10/18/2024		425,541	0	999	0	0	999	0	609	609	0	0	0
RES000000693	POOLER	GA		09/12/2024		237,833	0	1,328	0	0	1,328	0	855	855	0	0	0
RES000000694	FULSHEAR	TX		10/10/2024		356,069	0	1,944	0	0	1,944	0	887	887	0	0	0
RES000000695	MUNFORD	TN		09/26/2024		156,916	0	(546)	0	0	(546)	0	431	431	0	0	0
RES000000696	WAPPINGERS FALLS	NY		10/18/2024		392,799	0	1,962	0	0	1,962	0	779	779	0	0	0
RES000000697	KATY	TX		10/09/2024		1,138,783	0	5,646	0	0	5,646	0	2,280	2,280	0	0	0
RES000000698	HUDGINS	VA		10/14/2024		657,994	0	2,463	0	0	2,463	0	1,499	1,499	0	0	0
RES000000699	HOUSTON	TX		10/04/2024		167,096	0	652	0	0	652	0	360	360	0	0	0
RES000000731	WINSTED	CT		10/25/2024		289,066	0	2,242	0	0	2,242	0	451	451	0	0	0
RES000000732	FLETCHER	NC		10/11/2024		144,903	0	613	0	0	613	0	319	319	0	0	0
RES000000733	ATHOL	ID		09/16/2024		203,905	0	1,156	0	0	1,156	0	665	665	0	0	0
RES000000734	WHITES CREEK	TN		09/30/2024		164,194	0	1,438	0	0	1,438	0	269	269	0	0	0
RES000000735	SCOTTSDALE	AZ		09/10/2024		587,321	0	2,091	0	0	2,091	0	1,553	1,553	0	0	0
RES000000736	STATEN ISLAND	NY		09/18/2024		356,591	0	2,318	0	0	2,318	0	551	551	0	0	0
RES000000737	EUGENE	OR		09/19/2024		387,480	0	1,808	0	0	1,808	0	956	956	0	0	0
RES000000738	MIAMI	FL		09/16/2024		1,598,923	0	(6,525)	0	0	(6,525)	0	4,068	4,068	0	0	0
RES000000739	CHAMPIONS GATE	FL		08/30/2024		199,615	0	671	0	0	671	0	303	303	0	0	0
RES000000740	MONROE	MI		10/18/2024		215,300	0	1,183	0	0	1,183	0	588	588	0	0	0
RES000000741	SARASOTA	FL		10/17/2024		234,779	0	713	0	0	713	0	598	598	0	0	0
RES000000742	READING	PA		10/17/2024		186,309	0	1,187	0	0	1,187	0	288	288	0	0	0
RES000000743	FORT LEE	NJ		12/16/2024		540,156	0	(7,491)	0	0	(7,491)	0	1,279	1,279	0	0	0
RES000000744	FREEPORT	NY		10/18/2024		497,236	0	1,617	0	0	1,617	0	598	598	0	0	0
RES000000745	ANAHEIM	CA		10/21/2024		974,846	0	6,134	0	0	6,134	0	2,185	2,185	0	0	0
RES000000746	GLENDALE	NY		10/15/2024		1,081,633	0	5,262	0	0	5,262	0	2,107	2,107	0	0	0
RES000000747	RANCHO SANTA FE	CA		10/16/2024		2,240,977	0	10,186	0	0	10,186	0	5,076	5,076	0	0	0
RES000000748	NINEVEH	IN		10/23/2024		281,929	0	1,013	0	0	1,013	0	503	503	0	0	0

STATEMENT AS OF MARCH 31, 2025 OF THE AUGUSTAR LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or 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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RES000000749	BLOOMFIELD	NJ		09/30/2024		459,208	0	2,108	0	0	2,108	0	606	606	0	0	0
RES000000750	HOUSTON	TX		09/28/2024		145,610	0	644	0	0	644	0	152	152	0	0	0
RES000000751	LOXAHATCHEE	FL		10/23/2024		630,796	0	2,725	0	0	2,725	0	1,313	1,313	0	0	0
RES000000752	OCEAN CITY	MD		10/04/2024		844,737	0	7,665	0	0	7,665	0	1,525	1,525	0	0	0
RES000000753	HOUSTON	TX		10/11/2024		421,609	0	1,246	0	0	1,246	0	1,378	1,378	0	0	0
RES000000754	LYNBROOK	NY		10/07/2024		639,462	0	3,932	0	0	3,932	0	1,411	1,411	0	0	0
RES000000824	WILLINGBORO	NJ		10/04/2024		249,961	0	1,381	0	0	1,381	0	395	395	0	0	0
RES000000825	ROWLETT	TX		09/27/2024		420,850	0	1,156	0	0	1,156	0	1,937	1,937	0	0	0
RES000000826	ORLANDO	FL		09/09/2024		1,020,903	0	4,688	0	0	4,688	0	536	536	0	0	0
RES000000827	ROYAL PALM BEACH	FL		09/25/2024		192,062	0	1,611	0	0	1,611	0	513	513	0	0	0
RES000000828	MARLTON	NJ		12/16/2024		359,305	0	(12,888)	0	0	(12,888)	0	2,000	2,000	0	0	0
RES000000829	URBANA	IL		10/16/2024		144,165	0	1,139	0	0	1,139	0	220	220	0	0	0
RES000000830	CHEROKEE	TX		09/27/2024		232,074	0	1,605	0	0	1,605	0	323	323	0	0	0
RES000000831	BULLARD	TX		09/27/2024		321,591	0	2,371	0	0	2,371	0	481	481	0	0	0
RES000000832	MIAMI	FL		10/17/2024		534,225	0	4,446	0	0	4,446	0	888	888	0	0	0
RES000000833	OOLTEWAH	TN		10/01/2024		655,647	0	5,750	0	0	5,750	0	1,102	1,102	0	0	0
RES000000834	NEW YORK	NY		12/16/2024		1,071,017	0	(117)	0	0	(117)	0	0	0	0	0	0
RES000000835	BUFORD	GA		10/23/2024		339,686	0	1,714	0	0	1,714	0	511	511	0	0	0
RES000000836	ARLINGTON	TX		10/17/2024		155,832	0	1,340	0	0	1,340	0	140	140	0	0	0
RES000000837	BUFFALO	NY		10/22/2024		130,567	0	1,006	0	0	1,006	0	192	192	0	0	0
RES000000838	NEW YORK	NY		10/24/2024		750,979	0	6,784	0	0	6,784	0	4,227	4,227	0	0	0
RES000000839	TAMPA	FL		08/23/2024		293,555	0	(944)	0	0	(944)	0	485	485	0	0	0
RES000000840	SOUTHAMPTON	NY		09/16/2024		2,050,035	0	(2,654)	0	0	(2,654)	0	3,206	3,206	0	0	0
RES000000841	NAPLES	FL		10/25/2024		265,808	0	(574)	0	0	(574)	0	428	428	0	0	0
RES000000842	KAMUELA	HI		10/22/2024		626,401	0	(1,808)	0	0	(1,808)	0	698	698	0	0	0
RES000000843	ATLANTA	GA		10/01/2024		236,535	0	(86)	0	0	(86)	0	413	413	0	0	0
RES000000844	FLORISSANT	MO		10/04/2024		136,185	0	(70)	0	0	(70)	0	0	0	0	0	0
RES000000845	LOS ANGELES	CA		11/06/2024		1,029,154	0	(1,477)	0	0	(1,477)	0	1,577	1,577	0	0	0
RES000000846	BULLARD	TX		09/27/2024		285,881	0	(810)	0	0	(810)	0	398	398	0	0	0
RES000000847	ROCKPORT	TX		10/31/2024		260,672	0	(1,667)	0	0	(1,667)	0	246	246	0	0	0
RES000000848	WESTMINSTER	CA		09/10/2024		994,356	0	(1,977)	0	0	(1,977)	0	1,371	1,371	0	0	0
RES000000849	CLAREMONT	CA		10/10/2024		697,061	0	(957)	0	0	(957)	0	1,161	1,161	0	0	0
RES000000850	THORNTON	CO		10/31/2024		497,412	0	(495)	0	0	(495)	0	875	875	0	0	0
RES000000851	ATHOL	MA		10/25/2024		237,346	0	(167)	0	0	(167)	0	603	603	0	0	0
RES000000852	KATY	TX		10/31/2024		368,156	0	(511)	0	0	(511)	0	612	612	0	0	0
RES000000853	BRADENTON	FL		09/24/2024		387,129	0	(496)	0	0	(496)	0	627	627	0	0	0
RES000000854	HOFFMAN ESTATES	IL		10/15/2024		289,570	0	(316)	0	0	(316)	0	488	488	0	0	0
RES000000855	OLATHE	KS		12/16/2024		272,272	0	(242)	0	0	(242)	0	206	206	0	0	0
RES000000856	VISALIA	CA		10/24/2024		348,701	0	(238)	0	0	(238)	0	580	580	0	0	0
RES000000857	DAVENPORT	FL		12/16/2024		368,360	0	(2,282)	0	0	(2,282)	0	415	415	0	0	0
RES000000858	BRONX	NY		10/31/2024		657,258	0	(112)	0	0	(112)	0	1,156	1,156	0	0	0
RES000000859	LOS ANGELES	CA		11/07/2024		663,332	0	(1,958)	0	0	(1,958)	0	696	696	0	0	0
RES000000860	STATEN ISLAND	NY		11/06/2024		513,884	0	(690)	0	0	(690)	0	718	718	0	0	0
RES000000861	CARBONDALE	PA		11/12/2024		151,032	0	(102)	0	0	(102)	0	328	328	0	0	0
RES000000862	PERRY	FL		11/13/2024		142,725	0	(135)	0	0	(135)	0	231	231	0	0	0
RES000000863	LEXINGTON	SC		11/13/2024		532,950	0	(1,627)	0	0	(1,627)	0	779	779	0	0	0
RES000000864	ELK GROVE	CA		11/07/2024		365,367	0	(601)	0	0	(601)	0	598	598	0	0	0
RES000000865	JOSHUA TREE	CA		11/12/2024		437,325	0	(485)	0	0	(485)	0	772	772	0	0	0
RES000000866	LAKE WORTH	FL		11/15/2024		392,428	0	(524)	0	0	(524)	0	625	625	0	0	0
RES000000867	REDWOOD CITY	CA		11/08/2024		1,108,874	0	(701)	0	0	(701)	0	2,580	2,580	0	0	0
RES000000868	ASHLAND	PA		11/14/2024		104,907	0	1	0	0	1	0	177	177	0	0	0

STATEMENT AS OF MARCH 31, 2025 OF THE AUGUSTAR LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RES000000869	BOCA RATON	FL		11/14/2024		281,235	0	(379)	0	0	(379)	0	359	359	0	0	0
RES000000870	DAVIE	FL		11/13/2024		188,116	0	(2)	0	0	(2)	0	1,937	1,937	0	0	0
RES000000871	ALBURTIS	PA		11/15/2024		304,766	0	(321)	0	0	(321)	0	481	481	0	0	0
RES000000872	SAN FRANCISCO	CA		11/09/2024		793,640	0	(2,415)	0	0	(2,415)	0	1,145	1,145	0	0	0
RES000000873	JONESTOWN	PA		11/15/2024		148,290	0	(201)	0	0	(201)	0	280	280	0	0	0
RES000000874	WALLINGFORD	CT		11/18/2024		243,556	0	(173)	0	0	(173)	0	366	366	0	0	0
RES000000875	CORBIN	KY		11/14/2024		128,772	0	(78)	0	0	(78)	0	214	214	0	0	0
RES000000876	MIAMI	FL		11/15/2024		450,009	0	(824)	0	0	(824)	0	689	689	0	0	0
RES000000877	THE VILLAGES	FL		11/12/2024		271,653	0	(183)	0	0	(183)	0	371	371	0	0	0
RES000000878	MILWAUKEE	WI		11/13/2024		97,920	0	(183)	0	0	(183)	0	235	235	0	0	0
RES000000879	COLUMBUS	OH		11/12/2024		180,961	0	(303)	0	0	(303)	0	267	267	0	0	0
RES000000880	ASBURY PARK	NJ		11/18/2024		481,748	0	(1,147)	0	0	(1,147)	0	614	614	0	0	0
RES000000881	VALPARAISO	IN		11/14/2024		365,414	0	(600)	0	0	(600)	0	838	838	0	0	0
RES000000882	BRADENTON	FL		10/30/2024		328,497	0	(372)	0	0	(372)	0	587	587	0	0	0
RES000000883	LAUREL	MD		11/04/2024		304,911	0	(253)	0	0	(253)	0	6,599	6,599	0	0	0
RES000000884	ROSELAND	VA		11/07/2024		459,464	0	(936)	0	0	(936)	0	598	598	0	0	0
RES000000885	SPRINGFIELD	IL		11/08/2024		444,182	0	(1,025)	0	0	(1,025)	0	466	466	0	0	0
RES000000886	LEXINGTON	SC		10/25/2024		177,994	0	(46)	0	0	(46)	0	274	274	0	0	0
RES000000887	TAMPA	FL		08/28/2024		1,184,767	0	(1,915)	0	0	(1,915)	0	0	0	0	0	0
RES000000888	WHITEVILLE	NC		09/24/2024		312,017	0	(319)	0	0	(319)	0	793	793	0	0	0
RES000000889	SCOTTSDALE	AZ		09/13/2024		567,056	0	(631)	0	0	(631)	0	996	996	0	0	0
RES000000890	ALBERTSON	NY		09/30/2024		665,026	0	(659)	0	0	(659)	0	1,132	1,132	0	0	0
RES000000891	BRONX	NY		10/11/2024		454,199	0	(280)	0	0	(280)	0	1,036	1,036	0	0	0
RES000000892	HARWINTON	CT		10/04/2024		493,438	0	(692)	0	0	(692)	0	1,283	1,283	0	0	0
RES000000894	NEWNAN	GA		09/30/2024		488,118	0	(750)	0	0	(750)	0	1,172	1,172	0	0	0
RES000000895	MONTEREY PARK	CA		10/01/2024		609,781	0	(513)	0	0	(513)	0	5,035	5,035	0	0	0
RES000000896	ODESSA	FL		09/27/2024		568,736	0	17	0	0	17	0	1,023	1,023	0	0	0
RES000000897	BELLEVILLE	NJ		09/30/2024		445,642	0	(882)	0	0	(882)	0	659	659	0	0	0
RES000000898	BRECKENRIDGE	CO		10/22/2024		561,296	0	(124)	0	0	(124)	0	912	912	0	0	0
RES000000899	CORONA	CA		10/28/2024		496,472	0	(470)	0	0	(470)	0	1,787	1,787	0	0	0
RES000000900	SANTA ANA	CA		10/09/2024		764,424	0	66	0	0	66	0	2,318	2,318	0	0	0
RES000000901	LAS VEGAS	NV		09/19/2024		613,930	0	(301)	0	0	(301)	0	1,557	1,557	0	0	0
RES000000902	LAGUNA NIGUEL	CA		10/23/2024		1,051,985	0	(1,601)	0	0	(1,601)	0	1,579	1,579	0	0	0
RES000000904	OCALA	FL		09/24/2024		386,357	0	220	0	0	220	0	0	0	0	0	0
RES000000905	CENTENNIAL	CO		10/22/2024		649,951	0	(218)	0	0	(218)	0	950	950	0	0	0
RES000000906	PORT SAINT LUCIE	FL		10/16/2024		233,535	0	(31)	0	0	(31)	0	372	372	0	0	0
RES000000907	WILMINGTON	DE		10/24/2024		289,668	0	(261)	0	0	(261)	0	436	436	0	0	0
RES000000908	NEWARK	DE		10/24/2024		253,750	0	(184)	0	0	(184)	0	371	371	0	0	0
RES000000909	EAST BERNARD	TX		10/30/2024		218,723	0	(48)	0	0	(48)	0	328	328	0	0	0
RES000000910	MAMMOTH LAKES	CA		10/30/2024		351,196	0	(578)	0	0	(578)	0	561	561	0	0	0
RES000000911	NAPLES	FL		11/01/2024		252,057	0	(460)	0	0	(460)	0	394	394	0	0	0
RES000000912	FLETCHER	NC		10/30/2024		964,943	0	135	0	0	135	0	1,794	1,794	0	0	0
RES000000913	HENDERSONVILLE	NC		10/30/2024		812,576	0	114	0	0	114	0	1,511	1,511	0	0	0
RES000000914	LOS ANGELES	CA		10/28/2024		1,124,007	0	0	0	0	0	0	2,002	2,002	0	0	0
RES000000915	FAIRFAX	VA		10/31/2024		310,730	0	10	0	0	10	0	542	542	0	0	0
RES000000916	HOLLISTER	MO		10/30/2024		1,824,937	0	(1,293)	0	0	(1,293)	0	2,425	2,425	0	0	0
RES000000917	DAVENPORT	FL		10/17/2024		372,057	0	(19)	0	0	(19)	0	0	0	0	0	0
RES000000918	SPRING	TX		11/12/2024		134,681	0	(25)	0	0	(25)	0	228	228	0	0	0
RES000000919	MYRTLE BEACH	SC		10/23/2024		163,345	0	(77)	0	0	(77)	0	15	15	0	0	0
RES000000920	NORTH MYRTLE BEACH	SC		10/28/2024		522,760	0	(50)	0	0	(50)	0	877	877	0	0	0
RES000000921	NORTH MIAMI	FL		10/28/2024		303,436	0	(576)	0	0	(576)	0	438	438	0	0	0

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RES000000922	BOYNTON BEACH	FL		10/29/2024		442,902	0	(284)	0	0	(284)	0	726	726	0	0	0
RES000000923	PORT SAINT LUCIE	FL		10/25/2024		183,238	0	(248)	0	0	(248)	0	287	287	0	0	0
RES000000924	JAMAICA	NY		11/05/2024		559,360	0	4	0	0	4	0	967	967	0	0	0
RES000000925	GALENA	IL		11/01/2024		242,980	0	(250)	0	0	(250)	0	551	551	0	0	0
RES000000926	WILLIS	TX		10/24/2024		255,395	0	(67)	0	0	(67)	0	380	380	0	0	0
RES000000927	ROCKBRIDGE	OH		11/07/2024		518,194	0	(94)	0	0	(94)	0	386	386	0	0	0
RES000000928	MILFORD	DE		10/29/2024		204,475	0	54	0	0	54	0	398	398	0	0	0
RES000000929	DESERT HOT SPRINGS	CA		10/29/2024		209,000	0	(146)	0	0	(146)	0	517	517	0	0	0
RES000000930	WINTER HAVEN	FL		10/25/2024		265,141	0	(430)	0	0	(430)	0	378	378	0	0	0
RES000000931	WESTWOOD	NJ		11/06/2024		308,122	0	(260)	0	0	(260)	0	689	689	0	0	0
RES000000932	POMPANO BEACH	FL		10/31/2024		205,571	0	(56)	0	0	(56)	0	297	297	0	0	0
RES000000933	SEVIERVILLE	TN		11/07/2024		422,605	0	66	0	0	66	0	763	763	0	0	0
RES000000935	VENTNOR CITY	NJ		10/29/2024		522,353	0	(860)	0	0	(860)	0	863	863	0	0	0
RES000000936	KANSAS CITY	MO		10/30/2024		274,915	0	(182)	0	0	(182)	0	0	0	0	0	0
RES000000937	CHESTERTOWN	MD		10/16/2024		999,703	0	300	0	0	300	0	2,597	2,597	0	0	0
RES000000938	GLENDALE	CA		10/23/2024		808,015	0	(89)	0	0	(89)	0	1,323	1,323	0	0	0
RES000000939	HILTON HEAD ISLAND	SC		10/31/2024		361,032	0	(192)	0	0	(192)	0	609	609	0	0	0
RES000000940	ELGIN	IL		10/30/2024		192,784	0	17	0	0	17	0	471	471	0	0	0
RES000000941	FLUSHING	NY		10/31/2024		636,585	0	(411)	0	0	(411)	0	1,042	1,042	0	0	0
RES000000942	MYRTLE BEACH	SC		10/30/2024		332,233	0	(400)	0	0	(400)	0	20	20	0	0	0
RES000000943	OAKLAND	CA		10/25/2024		354,953	0	(1,084)	0	0	(1,084)	0	538	538	0	0	0
RES000000944	NORTH MYRTLE BEACH	SC		10/25/2024		202,323	0	(48)	0	0	(48)	0	496	496	0	0	0
RES000000945	FREEPORT	NY		11/20/2024		520,439	0	(136)	0	0	(136)	0	362	362	0	0	0
RES000000946	VISTA	CA		10/24/2024		1,024,822	0	(846)	0	0	(846)	0	1,263	1,263	0	0	0
RES000000947	ATLANTA	GA		11/19/2024		137,103	0	7	0	0	7	0	0	0	0	0	0
RES000000948	LANSDALE	PA		10/25/2024		298,735	0	(482)	0	0	(482)	0	424	424	0	0	0
RES000000949	MIAMI	FL		11/05/2024		150,499	0	(61)	0	0	(61)	0	253	253	0	0	0
RES000000950	DANVILLE	VA		11/05/2024		219,730	0	(149)	0	0	(149)	0	287	287	0	0	0
RES000000951	MYRTLE BEACH	SC		11/06/2024		189,026	0	(53)	0	0	(53)	0	281	281	0	0	0
RES000000952	LOS ANGELES	CA		10/29/2024		2,185,642	0	(2,969)	0	0	(2,969)	0	3,401	3,401	0	0	0
RES000000953	BEND	OR		10/18/2024		476,388	0	23	0	0	23	0	773	773	0	0	0
RES000000954	MYRTLE BEACH	SC		10/25/2024		234,225	0	(58)	0	0	(58)	0	351	351	0	0	0
RES000000956	CHARLESTOWN	MD		11/13/2024		240,756	0	(42)	0	0	(42)	0	576	576	0	0	0
RES000000957	CHARLOTTE	NC		11/12/2024		1,190,449	0	(896)	0	0	(896)	0	100	100	0	0	0
RES000000958	SANTA ROSA BEACH	FL		11/05/2024		1,745,060	0	(3)	0	0	(3)	0	1,479	1,479	0	0	0
RES000000961	MURRIETA	CA		10/31/2024		525,602	0	(1,234)	0	0	(1,234)	0	571	571	0	0	0
RES000000962	DESTIN	FL		10/28/2024		174,606	0	(185)	0	0	(185)	0	256	256	0	0	0
RES000000963	DORAVILLE	GA		11/15/2024		290,985	0	(463)	0	0	(463)	0	611	611	0	0	0
RES000000967	CHAMPLIN	MN		11/15/2024		391,554	0	(573)	0	0	(573)	0	538	538	0	0	0
RES000000968	LOS ANGELES	CA		11/18/2024		790,909	0	(368)	0	0	(368)	0	953	953	0	0	0
RES000000970	YULEE	FL		11/08/2024		352,850	0	(445)	0	0	(445)	0	521	521	0	0	0
RES000000971	LAWRENCEVILLE	GA		11/04/2024		445,340	0	(948)	0	0	(948)	0	637	637	0	0	0
RES000000972	LANGHORNE	PA		11/12/2024		650,407	0	(332)	0	0	(332)	0	1,066	1,066	0	0	0
RES000000973	CONYERS	GA		10/24/2024		244,481	0	(259)	0	0	(259)	0	379	379	0	0	0
RES000000974	ASHBURN	VA		10/15/2024		594,511	0	(764)	0	0	(764)	0	966	966	0	0	0
RES000000975	LAKE GROVE	NY		10/23/2024		751,154	0	(1,337)	0	0	(1,337)	0	1,042	1,042	0	0	0
RES000000976	EUTIS	FL		10/25/2024		380,098	0	(38)	0	0	(38)	0	1,017	1,017	0	0	0
RES000000977	PALM CITY	FL		09/13/2024		583,588	0	(2,140)	0	0	(2,140)	0	593	593	0	0	0
RES000000978	NEWPORT NEWS	VA		11/07/2024		192,534	0	(324)	0	0	(324)	0	248	248	0	0	0
RES000000979	FORT LAUDERDALE	FL		10/28/2024		619,900	0	(364)	0	0	(364)	0	1,063	1,063	0	0	0
RES000000980	SAN FRANCISCO	CA		10/08/2024		2,570,570	0	(4,416)	0	0	(4,416)	0	0	0	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or 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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RES000000981	OCEANSIDE	NY		10/16/2024		356,447	0	(614)	0	0	(614)	0	1,022	1,022	0	0	0
RES000000982	AUSTIN	TX		10/30/2024		177,930	0	(45)	0	0	(45)	0	0	0	0	0	0
RES000000983	KISSIMMEE	FL		11/15/2024		185,330	0	(193)	0	0	(193)	0	1,341	1,341	0	0	0
RES000000984	KOLOA	HI		11/20/2024		1,535,131	0	(2,440)	0	0	(2,440)	0	2,178	2,178	0	0	0
RES000000985	MYRTLE BEACH	SC		11/19/2024		0	0	(360)	0	0	(360)	0	751	751	0	0	0
RES000000986	RICHMOND	CA		11/18/2024		113,589	0	(90)	0	0	(90)	0	295	295	0	0	0
RES000000987	KILLEEN	TX		11/18/2024		165,274	0	(198)	0	0	(198)	0	250	250	0	0	0
RES000000988	STERLING	VA		11/19/2024		507,922	0	(134)	0	0	(134)	0	561	561	0	0	0
RES000000989	SAN DIEGO	CA		11/15/2024		1,846,013	0	(669)	0	0	(669)	0	3,160	3,160	0	0	0
RES000000990	HATTIESBURG	MS		11/19/2024		107,865	0	(78)	0	0	(78)	0	151	151	0	0	0
RES000000991	FOLEY	AL		11/22/2024		210,230	0	(136)	0	0	(136)	0	362	362	0	0	0
RES000000992	WEST CHESTER	OH		11/18/2024		234,796	0	(61)	0	0	(61)	0	305	305	0	0	0
RES000000993	ALBUQUERQUE	NM		11/18/2024		292,580	0	(185)	0	0	(185)	0	475	475	0	0	0
RES000000994	ALBUQUERQUE	NM		11/18/2024		292,580	0	(185)	0	0	(185)	0	475	475	0	0	0
RES000000995	LITTLETON	CO		11/20/2024		451,657	0	(760)	0	0	(760)	0	593	593	0	0	0
RES000000996	PALM BAY	FL		11/18/2024		219,949	0	(64)	0	0	(64)	0	292	292	0	0	0
RES000000997	SKOKIE	IL		11/20/2024		310,366	0	(488)	0	0	(488)	0	608	608	0	0	0
RES000000998	EUREKA	CA		11/20/2024		293,342	0	(165)	0	0	(165)	0	429	429	0	0	0
RES000000999	WELLFORD	SC		11/22/2024		326,046	0	(522)	0	0	(522)	0	658	658	0	0	0
RES000001000	FOLEY	AL		11/22/2024		179,925	0	0	0	0	0	0	326	326	0	0	0
RES000001001	VISTA	CA		11/21/2024		841,076	0	(1,245)	0	0	(1,245)	0	1,332	1,332	0	0	0
RES000001002	SAN DIEGO	CA		11/20/2024		1,215,249	0	9	0	0	9	0	2,049	2,049	0	0	0
RES000001003	BAYOU VISTA	TX		11/22/2024		480,318	0	(870)	0	0	(870)	0	693	693	0	0	0
RES000001004	SPRING HILL	FL		11/22/2024		245,357	0	(155)	0	0	(155)	0	376	376	0	0	0
RES000001005	WASHINGTON	DC		11/21/2024		175,863	0	(169)	0	0	(169)	0	271	271	0	0	0
RES000001006	LARGO	FL		11/22/2024		326,762	0	(417)	0	0	(417)	0	440	440	0	0	0
RES000001007	DALLAS	TX		10/29/2024		0	0	(91)	0	0	(91)	0	786	786	0	0	0
RES000001008	SCOTTSDALE	AZ		11/18/2024		1,522,151	0	(1,871)	0	0	(1,871)	0	2,393	2,393	0	0	0
RES000001009	IRVINE	CA		11/20/2024		698,894	0	(401)	0	0	(401)	0	1,102	1,102	0	0	0
RES000001010	STATESVILLE	NC		10/03/2024		228,594	0	(280)	0	0	(280)	0	339	339	0	0	0
RES000001011	FRESH MEADOWS	NY		11/18/2024		751,360	0	(552)	0	0	(552)	0	1,067	1,067	0	0	0
RES000001012	ATLANTA	GA		11/19/2024		359,487	0	(1,447)	0	0	(1,447)	0	435	435	0	0	0
RES000001013	CLERMONT	FL		10/30/2024		467,784	0	(190)	0	0	(190)	0	560	560	0	0	0
RES000001014	LAS VEGAS	NV		11/04/2024		254,809	0	(291)	0	0	(291)	0	372	372	0	0	0
RES000001015	HARRISBURG	PA		11/20/2024		157,757	0	(203)	0	0	(203)	0	226	226	0	0	0
RES000001016	DEERFIELD BEACH	FL		11/01/2024		777,759	0	(35,838)	0	0	(35,838)	0	976	976	0	0	0
RES000001017	MELBOURNE	FL		11/06/2024		130,819	0	(255)	0	0	(255)	0	280	280	0	0	0
RES000001018	DALLAS	TX		10/17/2024		234,212	0	56	0	0	56	0	420	420	0	0	0
RES000001019	BOCA RATON	FL		11/14/2024		433,932	0	(1,954)	0	0	(1,954)	0	489	489	0	0	0
RES000001020	OCEANSIDE	CA		11/20/2024		606,367	0	(498)	0	0	(498)	0	893	893	0	0	0
RES000001021	REDMOND	WA		11/21/2024		1,538,782	0	(593)	0	0	(593)	0	1,871	1,871	0	0	0
RES000001022	MIAMI	FL		11/12/2024		454,444	0	(1,509)	0	0	(1,509)	0	2,083	2,083	0	0	0
RES000001023	PADUCAH	KY		11/07/2024		164,023	0	(349)	0	0	(349)	0	112	112	0	0	0
RES000001024	DARIEN	IL		11/19/2024		350,144	0	(1,237)	0	0	(1,237)	0	398	398	0	0	0
RES000001025	WINTER SPRINGS	FL		11/25/2024		133,255	0	(85)	0	0	(85)	0	214	214	0	0	0
RES000001026	HATTIESBURG	MS		11/27/2024		217,161	0	(99)	0	0	(99)	0	320	320	0	0	0
RES000001027	ALBUQUERQUE	NM		11/26/2024		0	0	0	0	0	0	0	286	286	0	0	0
RES000001028	BIG BEAR LAKE	CA		11/22/2024		279,052	0	(529)	0	0	(529)	0	444	444	0	0	0
RES000001029	RALEIGH	NC		11/26/2024		441,287	0	(1,855)	0	0	(1,855)	0	530	530	0	0	0
RES000001030	DALLAS	OR		11/26/2024		306,647	0	(185)	0	0	(185)	0	518	518	0	0	0
RES000001031	NORTH POTOMAC	MD		11/22/2024		531,105	0	(416)	0	0	(416)	0	842	842	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RES000001032	HOUSTON	TX		11/25/2024		355,262	0	177	0	0	177	0	852	852	0	0	0
RES000001033	SAINT PETERSBURG	FL		11/26/2024		178,045	0	(113)	0	0	(113)	0	302	302	0	0	0
RES000001034	MIRAMAR	FL		11/21/2024		1,144,403	0	(2,757)	0	0	(2,757)	0	1,433	1,433	0	0	0
RES000001035	LONGS	SC		11/25/2024		276,788	0	(208)	0	0	(208)	0	674	674	0	0	0
RES000001036	MUNFORD	TN		11/25/2024		226,633	0	(167)	0	0	(167)	0	373	373	0	0	0
RES000001037	TENSED	ID		11/20/2024		424,584	0	(16,354)	0	0	(16,354)	0	1,109	1,109	0	0	0
RES000001038	WILDWOOD	NJ		11/26/2024		453,312	0	(1,107)	0	0	(1,107)	0	602	602	0	0	0
RES000001039	ROSEVILLE	CA		11/22/2024		1,291,876	0	(1,089)	0	0	(1,089)	0	1,813	1,813	0	0	0
RES000001040	MIAMI	FL		11/25/2024		1,282,564	0	(1,323)	0	0	(1,323)	0	1,861	1,861	0	0	0
RES000001041	TUCKER	GA		11/20/2024		0	0	(55)	0	0	(55)	0	194	194	0	0	0
RES000001042	WEST ALLIS	WI		11/27/2024		211,845	0	(316)	0	0	(316)	0	527	527	0	0	0
RES000001043	NORTH CHARLESTON	SC		11/26/2024		102,423	0	(77)	0	0	(77)	0	169	169	0	0	0
RES000001044	LOS ANGELES	CA		11/25/2024		0	0	(3,444)	0	0	(3,444)	0	1,703	1,703	0	0	0
RES000001045	DAVENPORT	FL		11/29/2024		245,802	0	(12)	0	0	(12)	0	444	444	0	0	0
RES000001046	GRAND JUNCTION	CO		11/25/2024		425,282	0	(258)	0	0	(258)	0	668	668	0	0	0
RES000001047	RIVERSIDE	CA		10/07/2024		181,090	0	(298)	0	0	(298)	0	425	425	0	0	0
RES000001048	GLENDALE	CA		09/12/2024		1,340,878	0	(234)	0	0	(234)	0	2,340	2,340	0	0	0
RES000001049	DUNDEE	FL		10/07/2024		232,121	0	(55)	0	0	(55)	0	0	0	0	0	0
RES000001050	WINDSOR	SC		11/21/2024		166,392	0	(264)	0	0	(264)	0	235	235	0	0	0
RES000001051	ELK GROVE	CA		09/27/2024		802,070	0	(72)	0	0	(72)	0	2,801	2,801	0	0	0
RES000001052	BROOKLYN	NY		11/12/2024		1,138,740	0	(2,643)	0	0	(2,643)	0	719	719	0	0	0
RES000001053	TEMECULA	CA		10/29/2024		882,758	0	(2,227)	0	0	(2,227)	0	1,130	1,130	0	0	0
RES000001054	SAGLE	ID		10/25/2024		600,070	0	(142)	0	0	(142)	0	876	876	0	0	0
RES000001055	FLOWER MOUND	TX		10/23/2024		954,756	0	(1,718)	0	0	(1,718)	0	1,517	1,517	0	0	0
RES000001056	FORT WORTH	TX		10/29/2024		204,808	0	(39)	0	0	(39)	0	331	331	0	0	0
RES000001057	LOS BANOS	CA		10/21/2024		295,223	0	9,575	0	0	9,575	0	556	556	0	0	0
RES000001058	MASSAPEQUA	NY		10/31/2024		683,868	0	(84)	0	0	(84)	0	1,041	1,041	0	0	0
RES000001059	PACIFIC PALISADES	CA		11/01/2024		2,512,387	0	(1,210)	0	0	(1,210)	0	0	0	0	0	0
RES000001060	ESCONDIDO	CA		11/07/2024		838,998	0	(74)	0	0	(74)	0	1,402	1,402	0	0	0
RES000001061	POWAY	CA		10/31/2024		1,590,625	0	(294)	0	0	(294)	0	2,456	2,456	0	0	0
RES000001062	CONCORD	NC		10/24/2024		523,508	0	(121)	0	0	(121)	0	405	405	0	0	0
RES000001063	YORBA LINDA	CA		11/13/2024		1,303,166	0	(1,824)	0	0	(1,824)	0	14,327	14,327	0	0	0
RES000001064	MIAMI	FL		11/13/2024		484,091	0	(907)	0	0	(907)	0	697	697	0	0	0
RES000001065	LAS VEGAS	NV		11/08/2024		1,352,939	0	(232)	0	0	(232)	0	2,078	2,078	0	0	0
RES000001066	SAINT CLOUD	FL		11/08/2024		261,055	0	(157)	0	0	(157)	0	190	190	0	0	0
RES000001067	EL MONTE	CA		11/19/2024		491,248	0	(1,395)	0	0	(1,395)	0	276	276	0	0	0
RES000001068	MC GAHEYSVILLE	VA		11/22/2024		343,994	0	(729)	0	0	(729)	0	430	430	0	0	0
RES000001069	SUWANEE	GA		11/06/2024		100,035	0	(999)	0	0	(999)	0	669	669	0	0	0
RES000001070	PHOENIX	AZ		11/13/2024		1,152,247	0	(855)	0	0	(855)	0	1,714	1,714	0	0	0
RES000001071	ALBUQUERQUE	NM		11/26/2024		337,164	0	(1,077)	0	0	(1,077)	0	631	631	0	0	0
RES000001072	KATY	TX		11/15/2024		270,201	0	(61)	0	0	(61)	0	0	0	0	0	0
RES000001073	CAMPBELL	CA		11/21/2024		1,573,042	0	(1,945)	0	0	(1,945)	0	2,022	2,022	0	0	0
RES000001074	SONOMA	CA		11/19/2024		1,324,233	0	(5,345)	0	0	(5,345)	0	0	0	0	0	0
RES000001075	FEDERAL WAY	WA		11/19/2024		715,956	0	(186)	0	0	(186)	0	10,895	10,895	0	0	0
RES000001076	WINTER GARDEN	FL		11/21/2024		289,152	0	(144)	0	0	(144)	0	197	197	0	0	0
RES000001077	NEWARK	DE		11/18/2024		283,423	0	(47)	0	0	(47)	0	420	420	0	0	0
RES000001078	WOODSIDE	NY		11/27/2024		288,989	0	(457)	0	0	(457)	0	417	417	0	0	0
RES000001079	MAYFLOWER MTN	UT		11/19/2024		1,317,163	0	(1,616)	0	0	(1,616)	0	1,693	1,693	0	0	0
RES000001080	KISSIMMEE	FL		11/21/2024		783,714	0	(1,687)	0	0	(1,687)	0	1,207	1,207	0	0	0
RES000001081	MIAMI BEACH	FL		11/06/2024		203,557	0	(318)	0	0	(318)	0	2,282	2,282	0	0	0
RES000001082	FORT LAUDERDALE	FL		11/25/2024		577,010	0	(157)	0	0	(157)	0	918	918	0	0	0

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

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	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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RES000001083	BIVALVE	MD		11/25/2024		210,890	0	(49)	0	0	(49)	0	316	316	0	0	0
RES000001084	NAUGATUCK	CT		11/22/2024		264,540	0	(90)	0	0	(90)	0	394	394	0	0	0
RES000001085	BOCA RATON	FL		11/13/2024		1,524,652	0	(2,006)	0	0	(2,006)	0	2,029	2,029	0	0	0
RES000001086	ROXBURY TOWNSHIP	NJ		11/25/2024		498,006	0	(999)	0	0	(999)	0	582	582	0	0	0
RES000001087	WESLEY CHAPEL	FL		11/14/2024		1,072,208	0	(1,532)	0	0	(1,532)	0	1,969	1,969	0	0	0
RES000001088	HOLLYWOOD	FL		11/15/2024		511,466	0	3	0	0	3	0	842	842	0	0	0
RES000001089	LAWRENCEVILLE	GA		11/27/2024		289,845	0	(518)	0	0	(518)	0	413	413	0	0	0
RES000001090	BELL GARDENS	CA		11/26/2024		557,335	0	(389)	0	0	(389)	0	0	0	0	0	0
RES000001091	OWINGS MILLS	MD		11/26/2024		208,863	0	(12)	0	0	(12)	0	315	315	0	0	0
RES000001092	FRENCHBURG	KY		11/21/2024		356,832	0	18	0	0	18	0	607	607	0	0	0
RES000001093	HOLLYWOOD	FL		11/21/2024		429,141	0	(162)	0	0	(162)	0	807	807	0	0	0
RES000001094	NEWARK	DE		11/27/2024		254,724	0	(201)	0	0	(201)	0	365	365	0	0	0
RES000001095	GLENDALE	CA		11/21/2024		963,526	0	(26)	0	0	(26)	0	2,750	2,750	0	0	0
RES000001096	CLARKSVILLE	TN		11/26/2024		348,518	0	(67)	0	0	(67)	0	840	840	0	0	0
RES000001097	MYRTLE BEACH	SC		11/25/2024		165,895	0	(55)	0	0	(55)	0	209	209	0	0	0
RES000001098	NEWARK	DE		12/04/2024		264,351	0	(115)	0	0	(115)	0	175	175	0	0	0
RES000001099	WILMINGTON	DE		11/27/2024		253,441	0	(95)	0	0	(95)	0	337	337	0	0	0
RES000001100	WINTER GARDEN	FL		11/25/2024		324,734	0	(8,003)	0	0	(8,003)	0	0	0	0	0	0
RES000001101	BURBANK	CA		11/22/2024		853,089	0	(99)	0	0	(99)	0	1,978	1,978	0	0	0
RES000001102	ENGLEWOOD	CO		11/27/2024		201,825	0	(36)	0	0	(36)	0	288	288	0	0	0
RES000001103	PARAMUS	NJ		10/24/2024		1,721,469	0	(2,059)	0	0	(2,059)	0	2,676	2,676	0	0	0
RES000001104	STOUGHTON	MA		10/31/2024		874,772	0	(136)	0	0	(136)	0	2,082	2,082	0	0	0
RES000001105	BROOKLYN	NY		11/21/2024		947,943	0	(64)	0	0	(64)	0	1,588	1,588	0	0	0
RES000001106	HENDERSON	NV		12/05/2024		0	0	(252)	0	0	(252)	0	444	444	0	0	0
RES000001107	FORT LAUDERDALE	FL		12/02/2024		0	0	(62)	0	0	(62)	0	118	118	0	0	0
RES000001108	LONGS	SC		12/03/2024		0	0	(62)	0	0	(62)	0	865	865	0	0	0
RES000001109	ROSWELL	GA		12/02/2024		0	0	(1,548)	0	0	(1,548)	0	1,585	1,585	0	0	0
RES000001110	YORKTOWN	VA		11/25/2024		0	0	(67)	0	0	(67)	0	1,832	1,832	0	0	0
RES000001111	JACKSONVILLE	FL		12/02/2024		0	0	(66)	0	0	(66)	0	212	212	0	0	0
RES000001112	VINTON	VA		12/06/2024		0	0	(460)	0	0	(460)	0	192	192	0	0	0
RES000001113	HUFFMAN	TX		12/06/2024		0	0	(157)	0	0	(157)	0	175	175	0	0	0
RES000001114	CATHEDRAL CITY	CA		12/04/2024		0	0	(487)	0	0	(487)	0	298	298	0	0	0
RES000001115	HENDERSON	NV		11/27/2024		0	0	(69)	0	0	(69)	0	305	305	0	0	0
RES000001116	KANSAS CITY	KS		12/03/2024		267,938	0	(154)	0	0	(154)	0	402	402	0	0	0
RES000001117	COCONUT CREEK	FL		12/06/2024		0	0	(116)	0	0	(116)	0	199	199	0	0	0
RES000001118	ALBUQUERQUE	NM		12/06/2024		0	0	(164)	0	0	(164)	0	250	250	0	0	0
RES000001119	RICHMOND	VA		11/25/2024		0	0	(2,229)	0	0	(2,229)	0	1,185	1,185	0	0	0
RES000001121	CARROLLTON	TX		12/11/2024		0	0	(128)	0	0	(128)	0	155	155	0	0	0
RES000001122	HONOLULU	HI		12/10/2024		0	0	(131)	0	0	(131)	0	152	152	0	0	0
RES000001123	LAS VEGAS	NV		12/04/2024		0	0	(180)	0	0	(180)	0	166	166	0	0	0
RES000001124	ALBUQUERQUE	NM		12/09/2024		0	0	0	0	0	0	0	96	96	0	0	0
RES000001125	GAINESVILLE	FL		12/06/2024		0	0	(1)	0	0	(1)	0	146	146	0	0	0
RES000001126	BIRMINGHAM	AL		12/06/2024		132,261	0	(10)	0	0	(10)	0	185	185	0	0	0
RES000001127	ZIMMERMAN	MN		12/06/2024		0	0	(470)	0	0	(470)	0	314	314	0	0	0
RES000001128	DENTON	MD		12/09/2024		0	0	(47)	0	0	(47)	0	388	388	0	0	0
RES000001129	OAKLAND TOWNSHIP	MI		12/13/2024		0	0	(1,309)	0	0	(1,309)	0	579	579	0	0	0
RES000001130	BEAUFORT	SC		12/11/2024		0	0	0	0	0	0	0	355	355	0	0	0
RES000001131	TAMPA	FL		12/12/2024		0	0	(179)	0	0	(179)	0	166	166	0	0	0
RES000001132	SAN DIEGO	CA		12/09/2024		0	0	(479)	0	0	(479)	0	494	494	0	0	0
RES000001133	OVIEDO	FL		12/13/2024		0	0	(45)	0	0	(45)	0	120	120	0	0	0
RES000001134	LUTZ	FL		12/09/2024		0	0	(390)	0	0	(390)	0	663	663	0	0	0

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Showing All Mortgage Loans DISPOSED, Transferred or 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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RES000001135	NEW KENSINGTON	PA		11/13/2024		0	0	(33)	0	0	(33)	0	158	158	0	0	0
RES000001136	ARLINGTON	TX		12/12/2024		0	0	(263)	0	0	(263)	0	135	135	0	0	0
RES000001137	JUNO BEACH	FL		11/26/2024		2,822,640	0	(2,769)	0	0	(2,769)	0	0	0	0	0	0
RES000001138	ENGLISHTOWN	NJ		11/26/2024		473,275	0	(1,006)	0	0	(1,006)	0	228	228	0	0	0
RES000001139	KISSIMMEE	FL		09/26/2024		275,994	0	(107)	0	0	(107)	0	226	226	0	0	0
RES000001140	SAN FRANCISCO	CA		11/12/2024		1,019,273	0	(1,153)	0	0	(1,153)	0	778	778	0	0	0
RES000001141	WACO	TX		11/04/2024		176,324	0	(67)	0	0	(67)	0	138	138	0	0	0
RES000001142	HUNTINGTON BEACH	CA		10/30/2024		527,700	0	(1,156)	0	0	(1,156)	0	797	797	0	0	0
RES000001143	LAWNDALE	CA		11/15/2024		608,205	0	(489)	0	0	(489)	0	426	426	0	0	0
RES000001144	LAS VEGAS	NV		11/06/2024		245,317	0	(1)	0	0	(1)	0	217	217	0	0	0
RES000001145	SUGAR LAND	TX		11/15/2024		460,343	0	(1,102)	0	0	(1,102)	0	461	461	0	0	0
RES000001146	STOWE	VT		11/21/2024		779,645	0	(341)	0	0	(341)	0	662	662	0	0	0
RES000001147	HOMESTEAD	FL		12/06/2024		326,700	0	(666)	0	0	(666)	0	189	189	0	0	0
RES000001148	COLUMBIA	MD		11/18/2024		237,674	0	(65)	0	0	(65)	0	418	418	0	0	0
RES000001149	SAN DIEGO	CA		12/06/2024		318,731	0	(167)	0	0	(167)	0	274	274	0	0	0
RES000001150	FORT LAUDERDALE	FL		11/22/2024		615,211	0	(33)	0	0	(33)	0	1,118	1,118	0	0	0
RES000001151	SALISBURY	MD		11/25/2024		152,378	0	(32)	0	0	(32)	0	224	224	0	0	0
RES000001152	RIVER GROVE	IL		11/22/2024		356,511	0	(342)	0	0	(342)	0	516	516	0	0	0
RES000001153	MYRTLE BEACH	SC		11/20/2024		242,970	0	(13)	0	0	(13)	0	389	389	0	0	0
RES000001154	NAPLES	FL		10/31/2024		280,474	0	(139)	0	0	(139)	0	452	452	0	0	0
RES000001155	MAYFLOWER MOUNTAIN	UT		11/22/2024		1,493,225	0	(154)	0	0	(154)	0	1,914	1,914	0	0	0
RES000001156	NORTH MYRTLE BEACH	SC		11/19/2024		220,830	0	(17)	0	0	(17)	0	295	295	0	0	0
RES000001157	HOUSTON	TX		11/25/2024		352,745	0	(482)	0	0	(482)	0	769	769	0	0	0
RES000001158	STATEN ISLAND	NY		11/26/2024		737,607	0	(42)	0	0	(42)	0	0	0	0	0	0
RES000001159	MARTINSBURG	WV		12/02/2024		265,424	0	(286)	0	0	(286)	0	188	188	0	0	0
RES000001162	FORT WALTON BEACH	FL		10/10/2024		0	0	(266)	0	0	(266)	0	2,558	2,558	0	0	0
RES000001164	LINDENHURST	NY		11/20/2024		0	0	(908)	0	0	(908)	0	301	301	0	0	0
RES000001165	MIAMI	FL		11/19/2024		0	0	(349)	0	0	(349)	0	581	581	0	0	0
RES000001166	GREER	SC		11/19/2024		0	0	(71)	0	0	(71)	0	114	114	0	0	0
RES000001167	FOUNTAIN VALLEY	CA		10/26/2024		0	0	(994)	0	0	(994)	0	669	669	0	0	0
RES000001168	NEW SMYRNA BEACH	FL		11/25/2024		0	0	0	0	0	0	0	715	715	0	0	0
RES000001169	FLUSHING	NY		11/07/2024		0	0	(2)	0	0	(2)	0	191	191	0	0	0
RES000001170	LOS ANGELES	CA		12/09/2024		0	0	(1,790)	0	0	(1,790)	0	935	935	0	0	0
RES000001171	EULESS	TX		10/29/2024		0	0	(167)	0	0	(167)	0	139	139	0	0	0
RES000001172	JAMAICA ESTATES	NY		11/18/2024		0	0	(139)	0	0	(139)	0	2,031	2,031	0	0	0
RES000001174	PORT SAINT JOE	FL		12/11/2024		0	0	(421)	0	0	(421)	0	175	175	0	0	0
RES000001175	LOS ANGELES	CA		11/19/2024		0	0	(1,450)	0	0	(1,450)	0	1,311	1,311	0	0	0
RES000001176	YORBA LINDA	CA		12/03/2024		0	0	(551)	0	0	(551)	0	2,174	2,174	0	0	0
RES000001177	MYRTLE BEACH	SC		12/05/2024		0	0	0	0	0	0	0	203	203	0	0	0
RES000001179	DURHAM	NC		12/03/2024		0	0	(196)	0	0	(196)	0	322	322	0	0	0
RES000001180	CAPE CORAL	FL		12/05/2024		0	0	(413)	0	0	(413)	0	2,507	2,507	0	0	0
RES000001182	FRESNO	CA		12/09/2024		0	0	(74)	0	0	(74)	0	180	180	0	0	0
RES000001183	MIAMI LAKES	FL		12/16/2024		0	0	(1,404)	0	0	(1,404)	0	787	787	0	0	0
RES000001184	BRONX	NY		12/06/2024		0	0	(94)	0	0	(94)	0	400	400	0	0	0
RES000001186	TARZANA	CA		11/30/2024		0	0	0	0	0	0	0	962	962	0	0	0
RES000001188	SACRAMENTO	CA		10/04/2024		0	0	(2,608)	0	0	(2,608)	0	3,517	3,517	0	0	0
RES000001190	GRANITE BAY	CA		10/30/2024		0	0	(3,237)	0	0	(3,237)	0	444	444	0	0	0
RES000001191	FORT MOHAVE	AZ		11/27/2024		0	0	(537)	0	0	(537)	0	357	357	0	0	0
RES000001192	WESTMINSTER	CO		11/26/2024		0	0	(147)	0	0	(147)	0	188	188	0	0	0
RES000001193	PHOENIX	AZ		11/25/2024		0	0	(157)	0	0	(157)	0	421	421	0	0	0
RES000001194	LENOIR CITY	TN		12/09/2024		0	0	(198)	0	0	(198)	0	178	178	0	0	0

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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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RES000001195	SAN ANTONIO	TX		12/13/2024		0	0	(54)	0	0	(54)	0	84	84	0	0	0
RES000001196	SACRAMENTO	CA		11/26/2024		0	0	(311)	0	0	(311)	0	374	374	0	0	0
RES000001197	CHEEKTOWAGA	NY		12/13/2024		0	0	(126)	0	0	(126)	0	121	121	0	0	0
RES000001198	LAKE ARIEL	PA		12/12/2024		0	0	(834)	0	0	(834)	0	487	487	0	0	0
RES000001201	ROCKINGHAM	VA		12/20/2024		0	0	(131)	0	0	(131)	0	229	229	0	0	0
RES000001202	SEFFNER	FL		12/16/2024		0	0	(554)	0	0	(554)	0	327	327	0	0	0
RES000001203	LEES SUMMIT	MO		12/19/2024		0	0	(179)	0	0	(179)	0	251	251	0	0	0
RES000001204	BLUFFTON	SC		12/17/2024		0	0	(542)	0	0	(542)	0	1,427	1,427	0	0	0
RES000001205	LAREDO	TX		12/19/2024		0	0	(264)	0	0	(264)	0	1,152	1,152	0	0	0
RES000001206	LAUDERHILL	FL		12/18/2024		0	0	(419)	0	0	(419)	0	342	342	0	0	0
RES000001207	PORTER RANCH	CA		12/12/2024		0	0	(170)	0	0	(170)	0	704	704	0	0	0
RES000001208	AUSTIN	TX		12/20/2024		0	0	(227)	0	0	(227)	0	329	329	0	0	0
RES000001210	WINDERMERE	FL		12/02/2024		0	0	(202)	0	0	(202)	0	289	289	0	0	0
RES000001211	APOPKA	FL		12/20/2024		0	0	(69)	0	0	(69)	0	257	257	0	0	0
RES000001212	MURRELLS INLET	SC		12/13/2024		0	0	(47)	0	0	(47)	0	125	125	0	0	0
RES000001213	HELEN	GA		12/19/2024		0	0	(386)	0	0	(386)	0	376	376	0	0	0
RES000001214	BERWYN	IL		12/17/2024		0	0	(229)	0	0	(229)	0	272	272	0	0	0
RES000001215	SCHAUMBURG	IL		12/19/2024		0	0	(107)	0	0	(107)	0	2,425	2,425	0	0	0
RES000001216	VIRGINIA BEACH	VA		12/19/2024		0	0	(239)	0	0	(239)	0	262	262	0	0	0
RES000001217	BOULDER	CO		12/20/2024		0	0	(992)	0	0	(992)	0	869	869	0	0	0
RES000001218	GROVES	TX		12/20/2024		0	0	(62)	0	0	(62)	0	102	102	0	0	0
RES000001219	EAST HARTFORD	CT		12/20/2024		0	0	(287)	0	0	(287)	0	315	315	0	0	0
RES000001220	NORTH MYRTLE BEACH	SC		12/19/2024		0	0	(161)	0	0	(161)	0	282	282	0	0	0
RES000001221	CHARLOTTE	NC		12/17/2024		0	0	(205)	0	0	(205)	0	133	133	0	0	0
RES000001222	NEW PORT RICHEY	FL		12/16/2024		0	0	(95)	0	0	(95)	0	170	170	0	0	0
RES000001223	FORT MYERS	FL		12/19/2024		0	0	(93)	0	0	(93)	0	195	195	0	0	0
RES000001224	ORLANDO	FL		12/18/2024		0	0	(770)	0	0	(770)	0	963	963	0	0	0
RES000001225	MAGNOLIA	TX		12/26/2024		0	0	0	0	0	0	0	134	134	0	0	0
RES000001226	HARTFORD	CT		12/27/2024		0	0	(160)	0	0	(160)	0	203	203	0	0	0
RES000001227	WEST PALM BEACH	FL		12/27/2024		0	0	0	0	0	0	0	326	326	0	0	0
RES000001228	VICTORVILLE	CA		12/20/2024		0	0	(220)	0	0	(220)	0	707	707	0	0	0
RES000001229	STUART	FL		12/26/2024		0	0	(185)	0	0	(185)	0	228	228	0	0	0
RES000001230	KENT	WA		12/20/2024		0	0	(79)	0	0	(79)	0	348	348	0	0	0
RES000001231	GULF SHORES	AL		12/20/2024		0	0	(834)	0	0	(834)	0	1,007	1,007	0	0	0
RES000001232	SPANISH FORK	UT		12/26/2024		0	0	(433)	0	0	(433)	0	414	414	0	0	0
RES000001233	FORT LAUDERDALE	FL		12/27/2024		0	0	(41)	0	0	(41)	0	390	390	0	0	0
RES000001234	PEMBROKE PINES	FL		12/23/2024		0	0	(166)	0	0	(166)	0	365	365	0	0	0
RES000001235	CHULA VISTA	CA		12/23/2024		0	0	(579)	0	0	(579)	0	578	578	0	0	0
RES000001236	COLUMBUS	OH		12/23/2024		0	0	(59)	0	0	(59)	0	143	143	0	0	0
RES000001237	COLUMBUS	OH		12/23/2024		0	0	(54)	0	0	(54)	0	126	126	0	0	0
RES000001238	EAST BERNARD	TX		12/23/2024		0	0	(49)	0	0	(49)	0	75	75	0	0	0
RES000001239	PIGEON FORGE	TN		12/20/2024		0	0	(366)	0	0	(366)	0	274	274	0	0	0
RES000001240	MARIETTA	GA		12/27/2024		0	0	(128)	0	0	(128)	0	143	143	0	0	0
RES000001241	OXNARD	CA		12/23/2024		0	0	(440)	0	0	(440)	0	385	385	0	0	0
RES000001242	NASHVILLE	TN		12/27/2024		0	0	(145)	0	0	(145)	0	293	293	0	0	0
RES000001243	BOYNTON BEACH	FL		12/27/2024		0	0	(353)	0	0	(353)	0	1,170	1,170	0	0	0
RES000001244	CROZET	VA		12/06/2024		0	0	(220)	0	0	(220)	0	234	234	0	0	0
RES000001245	MYRTLE BEACH	SC		12/12/2024		0	0	0	0	0	0	0	84	84	0	0	0
RES000001246	WEATHERFORD	TX		10/23/2024		0	0	0	0	0	0	0	222	222	0	0	0
RES000001247	LITHIA	FL		10/25/2024		0	0	(34)	0	0	(34)	0	231	231	0	0	0
RES000001249	OCEAN CITY	MD		12/04/2024		0	0	(137)	0	0	(137)	0	568	568	0	0	0

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1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RES000001251	LAGUNA WOODS	CA		12/06/2024		0	0	(508)	0	0	(508)	0	246	246	0	0	0
RES000001253	VICTORVILLE	CA		12/16/2024		0	0	(317)	0	0	(317)	0	231	231	0	0	0
RES000001254	GAINESVILLE	FL		11/25/2024		0	0	(73)	0	0	(73)	0	146	146	0	0	0
RES000001257	WEST JORDAN	UT		12/12/2024		0	0	(612)	0	0	(612)	0	480	480	0	0	0
RES000001259	MELVILLE	NY		11/26/2024		0	0	(603)	0	0	(603)	0	781	781	0	0	0
RES000001260	BALTIMORE	MD		12/30/2024		0	0	(437)	0	0	(437)	0	441	441	0	0	0
RES000001261	NAPLES	FL		12/31/2024		0	0	(598)	0	0	(598)	0	765	765	0	0	0
RES000001262	LYNN HAVEN	FL		01/02/2025		0	0	(163)	0	0	(163)	0	1,316	1,316	0	0	0
RES000001263	TULSA	OK		12/24/2024		0	0	(266)	0	0	(266)	0	657	657	0	0	0
RES000001264	COLUMBUS	GA		12/31/2024		0	0	(209)	0	0	(209)	0	137	137	0	0	0
RES000001265	MIAMI BEACH	FL		12/30/2024		0	0	(535)	0	0	(535)	0	1,170	1,170	0	0	0
RES000001266	NORTH MYRTLE BEACH	SC		12/30/2024		0	0	(824)	0	0	(824)	0	424	424	0	0	0
RES000001267	LAUDERHILL	FL		12/13/2024		0	0	(56)	0	0	(56)	0	66	66	0	0	0
RES000001268	EL PASO	TX		12/26/2024		0	0	(256)	0	0	(256)	0	131	131	0	0	0
RES000001269	PLEASANTON	CA		12/17/2024		0	0	(2,471)	0	0	(2,471)	0	4,371	4,371	0	0	0
RES000001270	STEGER	IL		12/31/2024		0	0	(54)	0	0	(54)	0	81	81	0	0	0
RES000001274	COLUMBUS	OH		12/31/2024		0	0	(184)	0	0	(184)	0	79	79	0	0	0
RES000001275	SAVANNAH	GA		12/31/2024		0	0	0	0	0	0	0	279	279	0	0	0
RES000001276	CHARLESTON	SC		12/27/2024		0	0	(627)	0	0	(627)	0	640	640	0	0	0
RES000001277	OCEAN PARK	WA		12/31/2024		0	0	(612)	0	0	(612)	0	213	213	0	0	0
RES000001278	BLANCO	TX		12/31/2024		0	0	(340)	0	0	(340)	0	272	272	0	0	0
RES000001279	CLIFTON	NJ		12/31/2024		0	0	(1,343)	0	0	(1,343)	0	456	456	0	0	0
RES000001280	DORAL	FL		12/31/2024		0	0	(958)	0	0	(958)	0	961	961	0	0	0
RES000001281	PINECREST	FL		12/10/2024		0	0	(864)	0	0	(864)	0	1,069	1,069	0	0	0
RES000001282	LITTLE ELM	TX		12/16/2024		0	0	(198)	0	0	(198)	0	345	345	0	0	0
RES000001284	PALMDALE	CA		12/30/2024		0	0	0	0	0	0	0	240	240	0	0	0
RES000001289	MIAMI	FL		01/07/2025		0	0	(50)	0	0	(50)	0	80	80	0	0	0
RES000001299	WINGATE	NC		12/18/2024		0	0	(97)	0	0	(97)	0	117	117	0	0	0
RES000001300	BENTON	AR		11/25/2024		0	0	(51)	0	0	(51)	0	201	201	0	0	0
RES000001301	MEMPHIS	TN		12/10/2024		0	0	(43)	0	0	(43)	0	68	68	0	0	0
RES000001302	HEATHSVILLE	VA		12/12/2024		0	0	(44)	0	0	(44)	0	72	72	0	0	0
RES000001303	BLUE RIDGE	GA		12/16/2024		0	0	(16)	0	0	(16)	0	338	338	0	0	0
RES000001312	INDIANAPOLIS	IN		12/04/2024		0	0	(599)	0	0	(599)	0	10	10	0	0	0
RES000001323	MESA	AZ		01/02/2025		0	0	(777)	0	0	(777)	0	688	688	0	0	0
RES000001324	KINGMAN	AZ		12/31/2024		0	0	(285)	0	0	(285)	0	293	293	0	0	0
RES000001325	NORTH CAPE MAY	NJ		12/27/2024		0	0	(133)	0	0	(133)	0	1,365	1,365	0	0	0
RES000001332	SUGARCREEK TOWNSHIP	OH		12/10/2024		0	0	(409)	0	0	(409)	0	290	290	0	0	0
RES000001340	CHAPEL HILL	NC		12/16/2024		0	0	(275)	0	0	(275)	0	565	565	0	0	0
RES000001356	MONTGOMERY	TX		01/15/2025		0	0	(42)	0	0	(42)	0	88	88	0	0	0
RES000001363	PHILADELPHIA	PA		01/14/2025		0	0	(14)	0	0	(14)	0	369	369	0	0	0
RES000001367	CINCINNATI	OH		01/16/2025		0	0	(134)	0	0	(134)	0	108	108	0	0	0
RES000001368	KRUM	TX		01/17/2025		0	0	(268)	0	0	(268)	0	418	418	0	0	0
RES000001376	SPRINGTOWN	TX		12/20/2024		0	0	0	0	0	0	0	301	301	0	0	0
RES000001390	JACKSONVILLE	FL		12/23/2024		0	0	(57)	0	0	(57)	0	83	83	0	0	0
RES000001450	TULSA	OK		12/27/2024		0	0	(83)	0	0	(83)	0	198	198	0	0	0
RES000001451	CHARLES TOWN	WV		01/15/2025		0	0	0	0	0	0	0	137	137	0	0	0
RES000001453	COLUMBUS	GA		01/24/2025		0	0	(154)	0	0	(154)	0	2,500	2,500	0	0	0
RES000001478	OCEAN ISLE BEACH	NC		01/24/2025		0	0	0	0	0	0	0	5,403	5,403	0	0	0
RES000001479	KITTY HAWK	NC		01/30/2025		0	0	0	0	0	0	0	217	217	0	0	0
RES000001483	NORTH BAY VILLAGE	FL		02/14/2025		0	0	0	0	0	0	0	241	241	0	0	0
RES000001496	AZLE	TX		12/20/2024		0	0	0	0	0	0	0	280	280	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or 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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RES000001505	PURCELLVILLE	VA		01/31/2025		0	0	0	0	0	0	0	268	268	0	0	0
RES000001541	BEDFORD	TX		12/27/2024		0	0	0	0	0	0	0	261	261	0	0	0
RES000001542	ARLINGTON	TX		01/31/2025		0	0	0	0	0	0	0	280	280	0	0	0
RES030000014	LITCHFIELD PARK	AZ		02/27/2024		405,748	0	(1,040)	0	0	(1,040)	0	885	885	0	0	0
RES040000031	LITTLE ROCK	AR		03/16/2024		422,252	0	6,469	0	0	6,469	0	754	754	0	0	0
RES050000012	OCEANO	CA		02/29/2024		176,968	0	(630)	0	0	(630)	0	739	739	0	0	0
RES050000032	BURBANK	CA		03/16/2024		652,566	0	5,474	0	0	5,474	0	1,351	1,351	0	0	0
RES050000060	LYNWOOD	CA		03/26/2024		295,543	0	5,740	0	0	5,740	0	757	757	0	0	0
RES080000040	DOVER	DE		03/16/2024		110,109	0	31	0	0	31	0	436	436	0	0	0
RES100000003	PONCE INLET	FL		02/28/2024		920,999	0	(4,112)	0	0	(4,112)	0	2,262	2,262	0	0	0
RES100000004	ORLANDO	FL		02/29/2024		272,324	0	(202)	0	0	(202)	0	584	584	0	0	0
RES100000005	HOMESTEAD	FL		02/26/2024		342,678	0	(1,321)	0	0	(1,321)	0	779	779	0	0	0
RES100000006	DORAL	FL		02/29/2024		189,730	0	(177)	0	0	(177)	0	541	541	0	0	0
RES100000007	MIAMI	FL		03/01/2024		263,621	0	(2,638)	0	0	(2,638)	0	488	488	0	0	0
RES100000030	VENICE	FL		03/16/2024		245,733	0	291	0	0	291	0	553	553	0	0	0
RES100000034	PORT SAINT LUCIE	FL		03/16/2024		366,802	0	859	0	0	859	0	987	987	0	0	0
RES100000038	TAMPA	FL		03/16/2024		191,025	0	813	0	0	813	0	613	613	0	0	0
RES100000039	SEFFNER	FL		03/16/2024		337,856	0	5,909	0	0	5,909	0	944	944	0	0	0
RES100000044	PALM BEACH GARDENS	FL		03/16/2024		678,257	0	7,925	0	0	7,925	0	1,573	1,573	0	0	0
RES100000054	EDGEWATER	FL		03/26/2024		166,790	0	3,807	0	0	3,807	0	86,798	86,798	0	0	0
RES100000057	LAKELAND	FL		03/26/2024		313,575	0	3,832	0	0	3,832	0	666	666	0	0	0
RES100000061	FORT LAUDERDALE	FL		03/26/2024		451,994	0	1,226	0	0	1,226	0	967	967	0	0	0
RES100000062	MIAMI	FL		03/26/2024		120,167	0	1,593	0	0	1,593	0	253	253	0	0	0
RES100000065	LAKEWOOD RANCH	FL		04/11/2024		1,293,222	0	3,214	0	0	3,214	0	2,891	2,891	0	0	0
RES100000066	LYNN HAVEN	FL		04/11/2024		272,564	0	940	0	0	940	0	498	498	0	0	0
RES100000068	PONTE VEDRA	FL		04/11/2024		308,514	0	5,625	0	0	5,625	0	653	653	0	0	0
RES110000002	POOLER	GA		02/26/2024		191,331	0	(393)	0	0	(393)	0	528	528	0	0	0
RES110000036	BROOKHAVEN	GA		03/16/2024		1,016,413	0	2,998	0	0	2,998	0	2,400	2,400	0	0	0
RES110000041	GOOD HOPE	GA		03/16/2024		275,873	0	5,369	0	0	5,369	0	647	647	0	0	0
RES110000042	ATLANTA	GA		03/16/2024		397,013	0	5,732	0	0	5,732	0	771	771	0	0	0
RES110000055	ATLANTA	GA		03/26/2024		443,680	0	5,542	0	0	5,542	0	957	957	0	0	0
RES160000033	LAKE PARK	IA		03/16/2024		154,579	0	2,759	0	0	2,759	0	288	288	0	0	0
RES190000043	METAIRIE	LA		03/16/2024		131,842	0	2,811	0	0	2,811	0	296	296	0	0	0
RES210000059	PERRY HALL	MD		03/26/2024		290,236	0	4,914	0	0	4,914	0	500	500	0	0	0
RES380000013	JACKSONVILLE	OR		02/23/2024		252,650	0	(3,359)	0	0	(3,359)	0	551	551	0	0	0
RES410000072	LANDRUM	SC		04/11/2024		743,422	0	2,635	0	0	2,635	0	1,553	1,553	0	0	0
RES430000056	HARROGATE	TN		03/26/2024		140,946	0	1,554	0	0	1,554	0	283	283	0	0	0
RES440000008	MCKINNEY	TX		02/28/2024		203,743	0	(240)	0	0	(240)	0	579	579	0	0	0
RES440000010	CYPRESS	TX		02/28/2024		944,173	0	(4,533)	0	0	(4,533)	0	2,000	2,000	0	0	0
RES440000011	ROCKPORT	TX		02/29/2024		103,017	0	(633)	0	0	(633)	0	19,235	19,235	0	0	0
RES440000035	HOUSTON	TX		03/16/2024		162,584	0	2,125	0	0	2,125	0	415	415	0	0	0
RES440000049	EULESS	TX		03/26/2024		204,849	0	4,048	0	0	4,048	0	487	487	0	0	0
RES440000050	ODESSA	TX		03/26/2024		237,584	0	2,013	0	0	2,013	0	547	547	0	0	0
RES440000051	SUGAR LAND	TX		03/26/2024		199,996	0	1,027	0	0	1,027	0	553	553	0	0	0
RES440000052	SAN ANTONIO	TX		03/26/2024		408,190	0	7,613	0	0	7,613	0	887	887	0	0	0
RES440000053	MERCEDES	TX		03/26/2024		178,441	0	2,963	0	0	2,963	0	440	440	0	0	0
RES440000070	ROCKPORT	TX		04/11/2024		148,915	0	2,701	0	0	2,701	0	282	282	0	0	0
RES470000001	ASHBURN	VA		02/26/2024		717,163	0	3,112	0	0	3,112	0	1,218	1,218	0	0	0
RES470000058	VIRGINIA BEACH	VA		03/26/2024		154,212	0	2,637	0	0	2,637	0	300	300	0	0	0
0299999. Mortgages with partial repayments						1,638,631,089	0	498,581	0	0	498,581	0	20,408,097	20,408,097	0	0	0
0599999 - Totals						1,647,399,458	0	646,911	0	0	646,911	0	28,758,273	28,758,273	0	0	0

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 Identification	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
46332#-12-4	Ironwood Mezzanine Fund IV-B LP	Wilmington	DE	Ironwood Mezzanine Management IV LLC	2.B	12/31/2021	2	0	152,416	0	867,264	3.540
1599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - NAIC Designation Not Assigned by the SVO - Bonds - Unaffiliated								0	152,416	0	867,264	XXX
000000-00-0	HPC GPFS Equity Holdings LP			HPC GPFS Equity Holdings LP		10/22/2024		0	1,314,350	0	9,394,068	0.000
000000-00-0	ECP Credit Strategies Fund - B, L.P.	Wilmington	DE	ECP Credit Strategies Fund - B GP, LLC		05/20/2024		0	26,626,148	0	12,421,788	0.000
1799999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Preferred Stocks - Unaffiliated								0	27,940,498	0	21,815,856	XXX
000000-00-0	Blue Owl GP Stakes V US Investors LP (FKA Dyal V US Investors LP)	Newark	DE	Blue Owl GP Stakes V US Investors LP (FKA Dyal V US Investors LP)		05/19/2021	1	0	675,000	0	9,445,485	1.290
000000-00-0	Strategic Partners IX LP	Wilmington	DE	Strategic Partners Fund Solutions Associates IX LP		09/30/2022	1	0	2,333,058	0	12,503,449	0.016
000000-00-0	The Resolute Fund VI, LP	Wilmington	DE	Resolute Fund Partners VI, LP		03/01/2024	1	0	1,645,140	0	8,986,022	0.219
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated								0	4,653,198	0	30,934,956	XXX
000000-00-0	CRBH Bermuda Holdings	Cincinnati	OH	Augustar Life Insurance, Co.		12/31/2024		0	300,000	0	0	100.000
2099999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Affiliated								0	300,000	0	0	XXX
060505-GB-4	BANK OF AMERICA CORP 4.375% Perpet.		NC	Direct	2.B FE	01/20/2022		5,000,000	0	0	0	0.000
064058-AJ-9	BANK OF NEW YORK MELLON 3.700% Perpet.		NY	Direct	2.A FE	10/26/2020		3,000,000	0	0	0	0.000
808513-BJ-3	CHARLES SCHWAB CORP 4.000% Perpet.		CA	Direct	2.C FE	12/08/2020		2,000,000	0	0	0	0.000
808513-AR-6	CHARLES SCHWAB CORP 5.000% Perpet.		CA	Direct	2.C FE	10/25/2017		2,500,000	0	0	0	0.000
172967-MK-4	CITIGROUP INC 7.584% Perpet.		NY	Direct	3.A FE	01/15/2020		1,000,000	0	0	0	0.000
172967-JM-4	CITIGROUP INC SERIES P 5.950% Perpet.		NY	Direct	3.A FE	04/20/2015		2,500,000	0	0	0	0.000
316773-DB-3	FIFTH THIRD BANCORP 4.500% Perpet.			Direct	3.A FE	07/27/2020		2,000,000	0	0	0	0.000
48128B-AG-6	JPMORGAN CHASE & CO 7.485% Perpet.			Direct	2.B FE	01/15/2020		3,000,000	0	0	0	0.000
59156R-BT-4	METLIFE INC 5.875% Perpet.			Direct	2.B FE	03/20/2018		5,000,000	0	0	0	0.000
59156R-CA-4	METLIFE INC 3.850% Perpet.			Direct	2.B FE	09/08/2020		6,502,500	0	0	0	0.000
693475-AQ-8	PNC FINANCIAL SERVICES GROUP 5.000% Perpet.		PA	Direct	2.B FE	05/16/2017		1,537,500	0	0	0	0.000
693475-BP-9	PNC FINANCIAL SERVICES GROUP 6.250% Perpet.		PA	Direct	2.B FE	02/02/2023		3,000,000	0	0	0	0.000
693475-BC-8	PNC FINANCIAL SERVICES GROUP 3.400% Perpet.		PA	Direct	2.B FE	02/11/2022		1,820,000	0	0	0	0.000
693475-BF-1	PNC FINANCIAL SERVICES GROUP 6.200% Perpet.		PA	Direct	2.B FE	08/16/2022		2,000,000	0	0	0	0.000
89832Q-AE-9	TRUIST FIN CORP 4.950% Perpet.			Direct	2.C FE	05/27/2020		1,000,000	0	0	0	0.000
902973-AZ-9	US BANCORP 5.300% Perpet.		MN	Direct	2.B FE	02/02/2017		3,000,000	0	0	0	0.000
902973-BC-9	US BANCORP 3.700% Perpet.		MN	Direct	2.B FE	02/11/2022		2,797,500	0	0	0	0.000
949746-RN-3	WELLS FARGO & COMPANY SERIES U 5.875% Perpet.		CA	Direct	2.B FE	01/15/2015		4,000,000	0	0	0	0.000
064159-VJ-2	BANK OF NOVA SCOTIA 4.900% Perpet.			Direct	2.C FE	11/10/2021		2,684,375	2,684,375	0	0	0.000
251525-AN-1	DEUTSCHE BANK AG 7.500% Perpet.			Direct	3.B FE	11/18/2014		4,002,600	0	0	0	0.000
2999999. Capital Notes - Unaffiliated								58,344,475	2,684,375	0	0	XXX
000000-00-0	GDLC Feeder Fund L.P. Private Equity			GDLC Feeder Fund LP		12/31/2023	1	0	201,578	0	0	0.000
000000-00-0	IRONWOOD CAPITAL PARTNERS V Private Equity			Ironwood Capital Partners V		12/31/2023	1	0	93,574	0	1,646,408	0.000
000000-00-0	PineBridge Private Credit III Private Equity			PineBridge Private Credit III Parallel		12/31/2023	1	0	928,382	0	3,227,518	0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Preferred Stock - Unaffiliated								0	1,223,534	0	4,873,926	XXX
03453A-AR-4	Andromeda Funding LLC Subordinated-CLO Note 0.000% 01/15/24			Santander		12/20/2024		0	875,000	0	0	0.000
148288-AP-8	Cassiopeia Funding LLC Subordinated-CLO Note 0.000% 01/15/24			Santander		12/20/2024		0	1,312,500	0	0	0.000
685947-AP-8	Orion Funding LLC Subordinated-CLO Note 0.000% 01/15/24			Santander		12/20/2024		0	1,312,500	0	0	0.000
03719A-AP-8	Antlia Funding LLC Subordinated-CLO Note 0.000% 01/15/24			Santander		12/20/2024		0	1,312,500	0	0	0.000
4999999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Affiliated								0	4,812,500	0	0	XXX
6899999. Total - Unaffiliated								58,344,475	36,654,021	0	58,492,002	XXX
6999999. Total - Affiliated								0	5,112,500	0	0	XXX
7099999 - Totals								58,344,475	41,766,521	0	58,492,002	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 10 Current Year's (Depreciation) or (Amortization)/ Accretion	Change in Book/Adjusted Carrying Value 11 Current Year's Other Than Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 12 Capitalized Deferred Interest and Other	Change in Book/Adjusted Carrying Value 13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Change in Book/Adjusted Carrying Value 14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
46332#-12-4	Ironwood Mezzanine Fund IV-B LP	Wilmington	DE	Capital Distribution	12/31/2021	03/28/2025	739,051	0	0	0	0	0	0	739,051	739,051	0	0	0	0
1599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - NAIC Designation Not Assigned by the SVO - Bonds - Unaffiliated							739,051	0	0	0	0	0	0	739,051	739,051	0	0	0	0
000000-00-0	ECP Credit Strategies Fund - B, L.P.	Wilmington	DE	Capital Distribution	05/20/2024	02/28/2025	13,841,071	0	0	0	0	0	0	13,841,071	13,841,071	0	0	0	0
000000-00-0	ECP Credit Strategies Fund - B, L.P.	Wilmington	DE	Capital Distribution	05/20/2024	03/01/2025	946,305	0	0	0	0	0	0	946,305	946,305	0	0	0	0
1799999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Preferred Stocks - Unaffiliated							14,787,376	0	0	0	0	0	0	14,787,376	14,787,376	0	0	0	0
000000-00-0	Blue Owl GP Stakes V US Investors LP (FKA Dyal V US Investors LP)	Newark	DE	Capital Distribution	05/19/2021	03/01/2025	146,502	0	0	0	0	0	0	146,502	146,502	0	0	0	0
000000-00-0	Strategic Partners IX LP	Wilmington	DE	Capital Distribution	09/30/2022	01/17/2025	532,170	0	0	0	0	0	0	532,170	532,170	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund XII LP			Capital Distribution	02/07/2024	02/19/2025	271,135	0	0	0	0	0	0	271,135	271,135	0	0	0	0
000000-00-0	Stepstone Captial Partners V LP	Wilmington	DE	Capital Distribution	07/05/2022	02/03/2025	145,993	0	0	0	0	0	0	145,993	145,993	0	0	0	0
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated							1,095,800	0	0	0	0	0	0	1,095,800	1,095,800	0	0	0	0
000000-00-0	Voya Commercial Mortgage Lending Fund LP	Wilmington	DE	Capital Distribution	09/29/2023	01/30/2025	609,542	0	0	0	0	0	0	609,542	609,542	0	0	0	0
2399999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Mortgage Loans - Unaffiliated							609,542	0	0	0	0	0	0	609,542	609,542	0	0	0	0
172967-MK-4	CITIGROUP INC 7.584% Perpet.		NY	Call 100.0000	01/15/2020	01/30/2025	794,000	0	0	0	0	0	0	794,000	794,000	0	0	0	18,659
172967-MK-4	CITIGROUP INC 7.584% Perpet.		NY	Call 100.0000	01/15/2020	01/30/2025	206,000	0	0	0	0	0	0	206,000	206,000	0	0	0	4,841
48128B-AG-6	JPMORGAN CHASE & CO 7.485% Perpet.			Call 100.0000	01/15/2020	02/03/2025	3,000,000	0	0	0	0	0	0	3,000,000	3,000,000	0	0	0	69,000
949746-RN-3	WELLS FARGO & COMPANY SERIES U 5.875% Perpet.		CA	BNP Paribas	01/15/2015	03/26/2025	3,174,000	0	0	0	0	0	0	3,174,000	3,174,127	0	127	127	52,834
2999999. Capital Notes - Unaffiliated							7,174,000	0	0	0	0	0	0	7,174,000	7,174,127	0	127	127	145,334
000000-00-0	PineBridge Private Credit III Parallel LP	Wilmington	DE	Capital Distribution	09/22/2023	03/28/2025	20,158	0	0	0	0	0	0	20,158	20,158	0	0	0	0
000000-00-0	GDLC Feeder Fund LP	Wilmington	DE	Capital Distribution	06/22/2023	02/27/2025	6,622	0	0	0	0	0	0	6,622	6,622	0	0	0	0
000000-00-0	Crescent Direct Lending Fund III Note Feeder LP	Wilmington	DE	Residual Accounting Adj	01/29/2021	01/01/2025	0	(596,277)	0	0	0	(596,277)	0	0	0	0	596,277	596,277	0
000000-00-0	GDLC Feeder Fund LP	Wilmington	DE	Residual Accounting Adj	06/22/2023	01/01/2025	0	(67,888)	0	0	0	(67,888)	0	0	0	0	67,888	67,888	0
000000-00-0	Ironwood Capital Partners V Feeder LP	Wilmington	DE	Residual Accounting Adj	08/18/2022	01/01/2025	0	350,205	0	0	0	350,205	0	0	0	0	(350,205)	(350,205)	0
000000-00-0	PineBridge Private Credit III Parallel LP	Wilmington	DE	Residual Accounting Adj	09/22/2023	01/01/2025	0	16,186	0	0	0	16,186	0	0	0	0	(16,186)	(16,186)	0
09261W-AQ-7	BLACKROCK DLF IX 2020-1 0.000% 07/21/30			Residual Accounting Adj	08/25/2020	01/01/2025	0	435,171	0	0	0	435,171	0	0	0	0	(435,171)	(435,171)	0
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Preferred Stock - Unaffiliated							26,780	137,397	0	0	0	137,397	0	26,780	26,780	0	(137,397)	(137,397)	0
03453A-AR-4	Andromeda Funding LLC Subordinated-CLO Note 0.000% 01/15/24			Residual Accounting Adj	12/20/2024	01/01/2025	0	496,738	0	0	0	496,738	0	0	0	0	(496,738)	(496,738)	0
03719A-AP-8	Antlia Funding LLC Subordinated-CLO Note 0.000% 01/15/24			Residual Accounting Adj	12/20/2024	01/01/2025	0	391,650	0	0	0	391,650	0	0	0	0	(391,650)	(391,650)	0
148288-AP-8	Cassiopeia Funding LLC Subordinated-CLO Note 0.000% 01/15/24			Residual Accounting Adj	12/20/2024	01/01/2025	0	333,375	0	0	0	333,375	0	0	0	0	(333,375)	(333,375)	0
685947-AP-8	Orion Funding LLC Subordinated-CLO Note 0.000% 01/15/24			Residual Accounting Adj	12/20/2024	01/01/2025	0	406,875	0	0	0	406,875	0	0	0	0	(406,875)	(406,875)	0
4999999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Affiliated							0	1,628,638	0	0	0	1,628,638	0	0	0	0	(1,628,638)	(1,628,638)	0
6899999. Total - Unaffiliated							24,432,549	137,397	0	0	0	137,397	0	24,432,549	24,432,676	0	(137,270)	(137,270)	145,334
6999999. Total - Affiliated							0	1,628,638	0	0	0	1,628,638	0	0	0	0	(1,628,638)	(1,628,638)	0
7099999 - Totals							24,432,549	1,766,035	0	0	0	1,766,035	0	24,432,549	24,432,676	0	(1,765,908)	(1,765,908)	145,334

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912810-UD-8	US TREAS BOND TREASURIES 4.125% 08/15/44	03/17/2025	BNP Paribas		76,395,000	75,000,000	256,388	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					76,395,000	75,000,000	256,388	XXX
663903-LM-2	NORTHEAST OH REGL SWR DIST 3.300% 11/15/49	01/13/2025	Tax Free Exchange		3,871,648	3,820,000	0	1.B FE
663903-LN-0	NORTHEAST OH REGL SWR DIST 3.300% 11/15/49	01/13/2025	Tax Free Exchange		243,245	240,000	0	1.B FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					4,114,893	4,060,000	0	XXX
31428X-CS-3	FEDEX CORP 144A 4.100% 02/01/45	02/27/2025	Tax Free Exchange		2,220,573	2,000,000	0	2.B FE
31428X-CT-1	FEDEX CORP 144A 4.750% 11/15/45	02/26/2025	Tax Free Exchange		8,200,247	7,000,000	0	2.B FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					10,420,820	9,000,000	0	XXX
000000-00-0	New Mountain Guardian IV PCF 6.600% 05/23/28	03/19/2025	Wells Fargo Securities		11,060,000	11,060,000	0	1.F FE
000000-00-0	MSIM Private Credit Facility 6.552% 07/13/29	01/29/2025	J P Morgan & Co		11,483,333	11,483,333	0	1.F Z
000000-00-0	Orion Infrastructure Capital NAV Loan 9.788% 02/09/27	02/25/2025	Hunter Point		892,204	892,204	0	2.C FE
000000-00-0	Gauge Capital II NAV Loan 9.799% 02/09/27	02/12/2025	Hunter Point		696,576	696,576	0	2.C FE
000000-00-0	Gauge Capital III NAV Loan 9.799% 09/16/29	01/22/2025	Hunter Point		928,022	928,022	0	2.C FE
000000-00-0	Cerberus Revolving Prvt Credit Facility 6.552% 08/22/32	02/12/2025	Societe Generale		27,712,500	27,712,500	0	1.C FE
000000-00-0	Cerberus DDTL Private Credit Facility 6.552% 08/22/32	01/21/2025	Various		30,225,000	30,225,000	0	1.C FE
000000-00-0	Guggenheim PDF IV Private Credit Facility (USD) 6.870% 05/30/29	01/31/2025	Wells Fargo Securities		45,386,739	45,386,739	0	1.F FE
000000-00-0	Guggenheim PDF IV Private Credit Facility (GBP) 7.117% 05/30/29	01/09/2025	Wells Fargo Securities		1,187,538	1,187,538	0	1.F FE
000000-00-0	Guggenheim PDF IV Private Credit Facility (EUR) 5.124% 05/30/29	01/09/2025	Wells Fargo Securities		5,540,015	5,540,015	0	1.F FE
000000-00-0	GSAM Vintage IX A AB SR SEC TRM LOAN (SEC NAV) 6.849% 10/18/30	02/05/2025	Societe General & Natixis		1,619,336	1,619,336	0	1.G FE
000000-00-0	GSAM Vintage IX A AB SNR SEC DDTL (SEC NAV) 6.849% 10/18/30	03/28/2025	Societe General & Natixis		498,998	498,998	0	1.G FE
000000-00-0	GSAM Vintage IX B AB SNR SEC TRM LN (SEC NAV) 6.949% 10/18/30	02/05/2025	Societe General & Natixis		14,911,170	14,911,170	0	1.G FE
000000-00-0	GSAM Vintage IX B AB SNR SEC DDTL (SEC NAV) 6.949% 10/18/30	02/05/2025	Societe General & Natixis		3,026,250	3,026,250	0	1.G FE
000000-00-0	GSAM Vintage IX B2 AB SR SEC TRM LOAN (SEC NAV 6.949% 10/18/30	02/05/2025	Societe General & Natixis		988,430	988,430	0	1.G FE
000000-00-0	GSAM Vintage IX B2 AB SR SEC DDTL (SEC NAV) 6.949% 10/18/30	02/05/2025	Societe General & Natixis		326,706	326,706	0	1.G FE
000000-00-0	TCGL Finance Term Loan Cranemere Co-Invest 10.303% 03/31/30	03/28/2025	Hunter Point		7,200,000	7,200,000	0	2.B Z
000000-00-0	TCGL Finance Term Loan Cranemere IMA 10.303% 03/31/30	03/28/2025	Hunter Point		3,734,936	3,734,936	0	2.B Z
000000-00-0	PROJECT NAVIGATOR-NAVIS FUND VIII NAV LOAN [Sports Inv Hldg 10.579% 01/24/29	02/24/2025	Partners Group		1,333,333	1,333,333	0	2.B Z
12511W-AC-0	CCS8 Unitranche Partners SPV 6.900% 11/10/27	02/12/2025	J P Morgan & Co		4,752,441	4,752,441	0	1.E PL
31614C-AB-2	Fidelity Direct Lending Fund I 7.160% 02/25/29	03/28/2025	J P Morgan & Co		2,255,000	2,255,000	0	1.E PL
46604U-AB-2	Ares Ivy Hill XIX Pvt Credit 6.694% 09/10/29	03/21/2025	J P Morgan & Co		17,943,041	17,943,041	0	1.E PL
46657U-AB-8	Jefferies Credit Partners BDC 6.986% 12/07/28	03/26/2025	J P Morgan & Co		15,491,667	15,491,667	0	1.F PL
78474T-AB-5	Stone Point Capital TR B 6.760% 06/27/29	03/18/2025	J P Morgan & Co		6,270,588	6,270,588	0	1.F Z
G7740M-AB-0	SDL III Credit Facility 6.652% 06/13/29	03/19/2025	J P Morgan & Co		14,300,000	14,300,000	0	1.E PL
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					229,763,823	229,763,823	0	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					320,694,536	317,823,823	256,388	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					0	0	0	XXX
0509999997. Total - Issuer Credit Obligations - Part 3					320,694,536	317,823,823	256,388	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					320,694,536	317,823,823	256,388	XXX
3136AF-BT-0	FANNIE MAE 2013-72 YA 3.000% 06/25/33	02/01/2025	Interest Capitalization		0	0	0	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					0	0	0	XXX
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31	01/23/2025	Direct		1,288,725	1,288,725	0	2.B PL
36209@-AA-9	GDLC FEEDER FUND, L.P. 7.910% 07/01/31	03/25/2025	Direct		470,349	470,349	0	2.C PL
46331#-AA-7	IRONWOOD CAPITAL PARTNERS V NOTE 5.000% 08/31/36	03/26/2025	Direct		842,158	842,158	0	2.A PL
72305*-AA-9	PineBridge Private Credit III Note A 7.563% 08/31/32	03/26/2025	Direct		2,524,950	2,524,950	0	1.G FE
72305*-AB-7	PineBridge Private Credit III Note B 8.813% 08/31/32	03/26/2025	Direct		1,147,705	1,147,705	0	2.C FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					6,273,887	6,273,887	0	XXX
03453A-AF-0	Andromeda Funding LLC Class A CLO Note 5.952% 01/15/38	01/31/2025	Santander		8,750,000	8,750,000	0	1.B FE
03453A-AH-6	Andromeda Funding LLC Class B CLO Note 6.202% 01/15/38	01/31/2025	Santander		2,625,000	2,625,000	0	1.D FE
03453A-AK-9	Andromeda Funding LLC Class C CLO Note 6.602% 01/15/38	01/31/2025	Santander		1,531,250	1,531,250	0	1.G FE
03453A-AM-5	Andromeda Funding LLC Class D CLO Note 8.302% 01/15/38	01/31/2025	Santander		1,093,750	1,093,750	0	2.C FE
03453A-AP-8	Andromeda Funding LLC Class E CLO Note 11.802% 01/15/38	01/31/2025	Santander		875,000	875,000	0	3.C FE
03719A-AD-5	Antlia Funding LLC Class A CLO Note 5.952% 01/15/38	01/31/2025	Santander		10,500,000	10,500,000	0	1.B FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
03719A-AF-0	Antlia Funding LLC Class B CLO Note 6.202% 01/15/38	01/31/2025	Santander		3,500,000	3,500,000	0	1.D FE
03719A-AH-6	Antlia Funding LLC Class C CLO Note 6.602% 01/15/38	01/31/2025	Santander		1,968,750	1,968,750	0	1.G FE
03719A-AK-9	Antlia Funding LLC Class D CLO Note 8.302% 01/15/38	01/31/2025	Santander		1,531,250	1,531,250	0	2.C FE
03719A-AM-5	Antlia Funding LLC Class E CLO Note 11.802% 01/15/38	01/31/2025	Santander		1,312,500	1,312,500	0	3.C FE
148288-AD-5	Cassiopeia Funding LLC Class A CLO Note 5.952% 01/15/38	01/31/2025	Santander		10,500,000	10,500,000	0	1.B FE
148288-AF-0	Cassiopeia Funding LLC Class B CLO Note 6.202% 01/15/38	01/31/2025	Santander		3,500,000	3,500,000	0	1.D FE
148288-AH-6	Cassiopeia Funding LLC Class C CLO Note 6.602% 01/15/38	01/31/2025	Santander		1,968,750	1,968,750	0	1.G FE
148288-AK-9	Cassiopeia Funding LLC Class D CLO Note 8.302% 01/15/38	01/31/2025	Santander		1,531,250	1,531,250	0	2.C FE
148288-AM-5	Cassiopeia Funding LLC Class E CLO Note 11.802% 01/15/38	01/31/2025	Santander		1,312,500	1,312,500	0	3.C FE
685947-AD-5	Orion Funding LLC Class A CLO Note 5.952% 01/15/38	01/31/2025	Santander		10,500,000	10,500,000	0	1.B FE
685947-AF-0	Orion Funding LLC Class B CLO Note 6.202% 01/15/38	01/31/2025	Santander		3,500,000	3,500,000	0	1.D FE
685947-AH-6	Orion Funding LLC Class C CLO Note 6.602% 01/15/38	01/31/2025	Santander		1,968,750	1,968,750	0	1.G FE
685947-AK-9	Orion Funding LLC Class D CLO Note 8.302% 01/15/38	01/31/2025	Santander		1,531,250	1,531,250	0	2.C FE
685947-AM-5	Orion Funding LLC Class E CLO Note 11.802% 01/15/38	01/31/2025	Santander		1,312,500	1,312,500	0	3.C FE
1109999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Affiliated)					71,312,500	71,312,500	0	XXX
44571A-AA-2	Hunter Point Capital GPFS Notes Class A-1 7.290% 10/22/36	03/28/2025	alterDomus		2,431,693	2,431,693	0	1.F PL
44571A-AD-6	Hunter Point Capital GPFS Notes Class B-1 9.040% 10/22/36	03/28/2025	alterDomus		1,215,846	1,215,846	0	2.C PL
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					3,647,539	3,647,539	0	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					9,921,426	9,921,426	0	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					71,312,500	71,312,500	0	XXX
1909999997. Total - Asset-Backed Securities - Part 3					81,233,926	81,233,926	0	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					81,233,926	81,233,926	0	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					401,928,462	399,057,749	256,388	XXX
4509999997. Total - Preferred Stocks - Part 3					0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					0	XXX	0	XXX
682156-10-4	ON FOREIGN HOLDINGS LLC	03/31/2025	Capital Contribution	0.000	1,000,000		0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other					1,000,000	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3					1,000,000	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					1,000,000	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks					1,000,000	XXX	0	XXX
6009999999 - Totals					402,928,462	XXX	256,388	XXX

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid-eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 10 Unrealized Valuation Increase/ (Decrease)	11 Current Year's (Amor-tization)/ Accretion	12 Current Year's Other Than Temporary Impairment Recog-nized	13 Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	14 Total Foreign Exchange Change in Book /Adjusted Carrying Value	15 Book/ Adjusted Carrying Value at Disposal Date	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Bond Interest/ Stock Dividends Received During Year	20 Stated Con-tractual Maturity Date	21 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36235*-AB-7	CANTON LEASE FINANCE TRUST-GSA US GOVT LEASE BACKED CERT 4.730% 06/15/30	03/15/2025	Redemption 100.0000		75,102	75,102	75,102	75,102	0	0	0	0	0	75,102	0	0	0	593	06/15/2030	1.A
912810-TZ-1	US TREAS BOND 4.500% 02/15/44	03/10/2025	J P Morgan & Co		69,256,250	70,000,000	68,272,461	68,311,065	0	10,371	0	10,371	0	68,321,436	0	934,814	934,814	1,783,840	02/15/2044	1.A
912810-UD-8	US TREAS BOND TREASURIES 4.125% 08/15/44	02/05/2025	BNP Paribas		46,296,875	50,000,000	46,562,500	46,582,495	0	11,426	0	11,426	0	46,593,921	0	(297,046)	(297,046)	980,808	08/15/2044	1.A
91282C-JJ-1	US TREASURY N/B 4.500% 11/15/33	01/30/2025	BNP Paribas		100,070,313	100,000,000	102,886,719	102,664,173	0	(20,747)	0	(20,747)	0	102,643,426	0	(2,573,114)	(2,573,114)	957,182	11/15/2033	1.A
91282C-JZ-5	US TREASURY N/B 4.000% 02/15/34	02/05/2025	TD Securities		48,492,188	50,000,000	47,796,875	47,930,113	0	17,843	0	17,843	0	47,947,956	0	544,231	544,231	951,087	02/15/2034	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					264,190,728	270,075,102	265,593,657	265,562,948	0	18,893	0	18,893	0	265,581,841	0	(1,391,115)	(1,391,115)	4,673,510	XXX	XXX
19647P-BQ-5	COLORADO ST HSG FIN AUTH MF HS 3.400% 11/01/45	03/31/2025	Redemption 100.0000		10,843	10,843	10,843	10,843	0	0	0	0	0	10,843	0	0	0	62	11/01/2045	1.A FE
19647P-BS-1	COLORADO ST HSG FIN AUTH MF HS 3.850% 07/01/57	03/01/2025	Various		12,189	12,189	12,189	12,189	0	0	0	0	0	12,189	0	0	0	78	07/01/2057	1.A FE
25477P-NF-8	DIST OF COLUMBIA HSG FIN AGY 2014-A A 3.875% 06/15/45	03/01/2025	Redemption 100.0000		228,042	228,042	228,042	228,042	0	0	0	0	0	228,042	0	0	0	42	06/15/2045	1.B FE
34074M-ND-9	FLORIDA ST HSG FIN CORP REV 2016 Series 1 3.125% 07/01/37	03/31/2025	Redemption 100.0000		26,263	26,263	26,263	26,263	0	0	0	0	0	26,263	0	0	0	161	07/01/2037	1.A FE
47659#-AA-9	JERSEY CITY, NEW JERSEY CTL 3.600% 09/15/52	03/15/2025	Various		4,937	4,937	4,981	4,974	0	0	0	0	0	4,974	0	(37)	(37)	30	09/15/2052	1.E
490728-C3-4	KENT OH ST UNIV REVENUES HIGHER EDUCATION 3.333% 05/01/40	03/06/2025	Call 84.8150		1,403,688	1,655,000	1,655,000	1,655,000	0	0	0	0	0	1,655,000	0	0	0	(232,159)	05/01/2040	1.D FE
57419R-M2-8	MARYLAND ST CMNTY DEV ADMIN DE 3.750% 03/01/59	03/01/2025	Various		9,593	9,593	9,593	9,593	0	0	0	0	0	9,593	0	0	0	60	03/01/2059	1.A FE
60416Q-GV-0	MINNESOTA ST HSG FIN AGY 3.200% 06/01/47	03/01/2025	Redemption 100.0000		8,738	8,738	8,738	8,738	0	0	0	0	0	8,738	0	0	0	60	06/01/2047	1.A FE
60416Q-HR-8	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 3.230% 08/01/49	03/01/2025	Redemption 100.0000		18,070	18,070	18,070	18,070	0	0	0	0	0	18,070	0	0	0	60	08/01/2049	1.A FE
60416T-RS-9	MINNESOTA ST HSG FIN AGY 4.707% 07/01/41	02/01/2025	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	375	07/01/2041	1.B FE
60416T-ST-6	MINNESOTA ST HSG FIN AGY 4.825% 07/01/37	01/02/2025	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	724	07/01/2037	1.B FE
60416T-SU-3	MINNESOTA ST HSG FIN AGY 4.947% 01/01/39	01/02/2025	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	618	01/01/2039	1.B FE
60416T-SV-1	MINNESOTA ST HSG FIN AGY 4.337% 01/01/47	01/02/2025	Redemption 100.0000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	3,036	01/01/2047	1.B FE
63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L 3.278% 10/01/37	01/01/2025	Various		30,000	30,000	30,362	30,291	0	0	0	0	0	30,291	0	(291)	(291)	246	10/01/2037	2.B FE
63607V-AC-0	NATIONAL FIN AUTH NH FEDERAL L 3.176% 01/01/36	01/01/2025	Various		35,000	35,000	35,170	35,132	0	0	0	0	0	35,132	0	(132)	(132)	278	01/01/2036	2.B FE
647200-5U-4	NEW MEXICO ST MTGE FIN AUTH 2.980% 08/01/38	03/01/2025	Redemption 100.0000		23,804	23,804	23,804	23,804	0	0	0	0	0	23,804	0	0	0	118	08/01/2038	1.A FE
663903-KU-5	NORTHEAST OH REGL SWR DIST 3.300% 11/15/49	01/13/2025	Tax Free Exchange		4,093,307	4,060,000	4,107,637	4,093,519	0	(212)	0	(212)	0	4,093,307	0	0	0	21,586	11/15/2049	1.B FE
83712D-UH-7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TAXABLE 4.000% 07/01/37	01/01/2025	Redemption 100.0000		30,000	30,000	31,132	30,058	0	0	0	0	0	30,058	0	(58)	(58)	600	07/01/2037	1.A FE
88275F-NX-3	TX DEPT OF HSG & COMM AFFAIRS 3.180% 03/01/39	03/01/2025	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	424	03/01/2039	1.B FE
92812V-MA-1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/39	03/01/2025	Redemption 100.0000		22,939	22,939	22,939	22,939	0	0	0	0	0	22,939	0	0	0	75	11/25/2039	1.A FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					6,197,413	6,415,418	6,464,763	6,449,455	0	(212)	0	(212)	0	6,449,243	0	(518)	(518)	(203,526)	XXX	XXX
33803W-AA-7	FISHERS LANE ASSOC LLC US GOVT LEASE BACKED CERT 3.666% 08/05/30	03/05/2025	Redemption 100.0000		102,562	102,562	104,320	103,060	0	(9)	0	(9)	0	103,051	0	(489)	(489)	627	08/05/2030	1.A
419818-HM-4	HAWAII HOUSING 2013 SERIES A 2.600% 07/01/37	03/01/2025	Redemption 100.0000		14,530	14,530	13,468	13,873	0	4	0	4	0	13,876	0	654	654	63	07/01/2037	1.B FE
48730P-AB-6	KEENAN DEV ASSOC OF TN 144A TAX LEASE REV BND SER2002 8.000% 07/15/28	01/15/2025	Various		518,917	518,917	518,917	518,917	0	0	0	0	0	518,917	0	0	0	20,757	07/15/2028	1.D FE
911551-AA-7	US ARMY HOSP CASH MGMT FUND SENIOR SECURED NOTES 2002-1 7.467% 05/01/32	03/01/2025	Various		60,649	60,649	60,649	60,649	0	0	0	0	0	60,649	0	0	0	756	05/01/2032	1.C

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					696,658	696,658	697,354	696,499	0	(5)	0	(5)	0	696,493	0	165	165	22,203	XXX	XXX
000000-00-0	Partners Group Projct Bonhomme Hybrid Line (Terra A LP) 6.735% 10/09/27	03/31/2025	Redemption 100.0000		9,091,476	9,091,476	9,091,476	9,091,476	0	0	0	0	0	9,091,476	0	0	0	1,341,578	10/09/2027	1.G FE
00182@-AA-6	AZ ROMULUS MI LANDLORD LLC 3.497% 10/31/38	03/31/2025	Redemption 100.0000		53,998	53,998	53,998	53,998	0	0	0	0	0	53,998	0	0	0	315	10/31/2038	1.D
00184*-AA-6	AZ RANDALL OH LANDLORD LLC 3.610% 03/31/39	03/31/2025	Redemption 100.0000		53,561	53,561	53,561	53,561	0	0	0	0	0	53,561	0	0	0	323	03/31/2039	1.D
00184@-AA-4	AMZN (Euclid OH) CTL Pass-Thru CTL - LEASE BACKED NOTES 4.095% 07/31/39	03/31/2025	Redemption 100.0000		17,317	17,317	17,317	17,317	0	0	0	0	0	17,317	0	0	0	118	07/31/2039	1.D
00191#-AA-3	AMZN (Tucson AZ) CTL Pass-Thru CTL - LEASE BACKED NOTES 4.095% 08/31/39	03/31/2025	Redemption 100.0000		19,095	19,095	19,095	19,095	0	0	0	0	0	19,095	0	0	0	130	08/31/2039	1.D
00287Y-CX-5	ABBVIE INC 3.800% 03/15/25	03/15/2025	Maturity		2,000,000	2,000,000	1,998,759	1,999,934	0	66	0	66	0	2,000,000	0	0	0	38,000	03/15/2025	2.C FE
00910G-A*-4	AMAZON SAN BERNARDINO CA CTL PASS-THRU TRUST SER A-1A 4.533% 03/10/41	03/10/2025	Redemption 100.0000		17,056	17,056	17,056	17,056	0	0	0	0	0	17,056	0	0	0	129	03/10/2041	1.E
02377L-AA-2	AMERICAN AIRLINES 2019-1AA PTT 3.150% 08/15/33	02/15/2025	Redemption 100.0000		81,431	81,431	81,431	81,431	0	0	0	0	0	81,431	0	0	0	1,283	08/15/2033	1.F FE
05590#-AA-9	BPHQ 2017 CTL PASS-THROUGH TRU CTL 3.540% 11/15/32	03/15/2025	Redemption 100.0000		61,111	61,111	61,111	61,111	0	0	0	0	0	61,111	0	0	0	361	11/15/2032	1.F
11042T-AA-1	BRITISH AIR 18-1 AA PTT 144A 3.800% 09/20/31	03/20/2025	Redemption 100.0000		104,620	104,620	104,620	104,620	0	0	0	0	0	104,620	0	0	0	994	09/20/2031	1.D FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 144A 3.300% 12/15/32	03/15/2025	Various		74,896	74,896	74,896	74,896	0	0	0	0	0	74,896	0	0	0	618	12/15/2032	1.D FE
198280-AF-6	COLUMBIA PIPELINE GROUP 4.500% 06/01/25	03/24/2025	Call 100.0000		3,000,000	3,000,000	2,935,431	2,996,408	0	1,950	0	1,950	0	2,998,359	0	1,641	1,641	42,375	06/01/2025	2.A FE
22970*-AA-8	BGS BNSF CTL - Series 2015-1 PT 4.070% 05/15/34	03/15/2025	Various		23,317	23,317	23,317	23,317	0	0	0	0	0	23,317	0	0	0	158	05/15/2034	1.D PL
23389@-AA-9	DAIRYLAND POWER COOPERATIVE 3.420% 03/30/43	03/31/2025	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	214	03/30/2043	1.G
24736X-AA-6	DELTA AIRLINES 2015-1 AA 3.625% 07/30/27	01/30/2025	Various		87,663	87,663	89,520	88,274	0	(19)	0	(19)	0	88,255	0	(592)	(592)	1,589	07/30/2027	1.F FE
24736Y-AA-4	DELTA AIRLINES 2015-1 A 3.875% 07/30/27	01/30/2025	Various		175,326	175,326	177,718	176,161	0	(25)	0	(25)	0	176,136	0	(810)	(810)	3,397	07/30/2027	2.B FE
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING 6.125% 10/15/39	03/26/2025	J P Morgan & Co		2,624,500	2,500,000	2,746,175	2,722,464	0	(2,342)	0	(2,342)	0	2,720,123	0	(95,623)	(95,623)	68,906	10/15/2039	1.G FE
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING 3.750% 02/15/25	02/15/2025	Maturity		1,000,000	1,000,000	1,007,590	1,000,000	0	0	0	0	0	1,000,000	0	0	0	18,750	02/15/2025	1.G FE
30288*-AA-8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED NOTES 4.540% 03/31/38	03/31/2025	Various		103,500	103,500	103,500	103,500	0	0	0	0	0	103,500	0	0	0	2,349	03/31/2038	2.B FE
31428X-BB-1	FEDEX CORP 4.100% 02/01/45	02/27/2025	Tax Free Exchange		2,219,651	2,000,000	2,241,100	2,215,832	0	(1,181)	0	(1,181)	0	2,214,651	0	5,000	5,000	46,922	02/01/2045	2.B FE
31428X-BE-5	FEDEX CORP 4.750% 11/15/45	02/26/2025	Various		8,124,463	7,000,000	8,215,920	8,112,711	0	(5,749)	0	(5,749)	0	8,106,963	0	17,500	17,500	93,285	11/15/2045	2.B FE
33972P-AA-7	FLNG LIQUEFACTION 2 LLC 144A 4.125% 03/31/38	03/31/2025	Redemption 100.0000		38,400	38,400	38,400	38,400	0	0	0	0	0	38,400	0	0	0	792	03/31/2038	2.B FE
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC 2.920% 08/15/38	02/15/2025	Redemption 100.0000		104,413	104,413	104,413	104,413	0	0	0	0	0	104,413	0	0	0	1,524	08/15/2038	2.B PL
44919*-AC-2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2031 3.310% 12/31/31	03/31/2025	Various		129,782	129,782	129,782	129,782	0	0	0	0	0	129,782	0	0	0	1,074	12/31/2031	1.F PL
46671@-AA-7	JRD HOLDINGS SECURED TRUST CTL 3.620% 01/15/41	03/15/2025	Various		2,730	2,730	2,730	2,730	0	0	0	0	0	2,730	0	0	0	16	01/15/2041	2.B
48255K-AA-4	KKR CORE HOLDING COMPANY LLC SENIOR SECURED NOTES 4.000% 08/12/31	03/25/2025	Various		32,017	32,017	32,017	32,017	0	0	0	0	0	32,017	0	0	0	783	08/12/2031	2.B PL
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NOTE 4.560% 09/30/25	01/05/2025	Redemption 100.0000		201,000	201,000	201,000	201,000	0	0	0	0	0	201,000	0	0	0	4,585	09/30/2025	4.C PL
571748-AX-0	MARSH & MCLENNAN COS INC 3.500% 03/10/25	03/10/2025	Maturity		2,000,000	2,000,000	1,994,580	1,999,871	0	129	0	129	0	2,000,000	0	0	0	35,000	03/10/2025	1.G FE
59048@-AA-6	MESA AIRLINES 2015-1 A 4.750% 07/15/29	01/15/2025	Various		248,824	248,824	248,824	248,824	0	0	0	0	0	248,824	0	0	0	5,910	07/15/2029	1.G PL
615369-AS-4	MOODYS CORPORATION 3.750% 03/24/25	03/24/2025	Maturity		1,000,000	1,000,000	998,870	999,944	0	56	0	56	0	1,000,000	0	0	0	18,750	03/24/2025	2.A FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
617734-A@-7	MORONGO BAND OF MISSION INDIAN SENIOR SECURED NOTES 5.460% 03/28/29	03/28/2025	Redemption 100.0000		201,643	201,643	201,643	201,643	0	0	0	0	0	201,643	0	0	0	5,505	03/28/2029	2.C FE
680665-AJ-5	OLIN CORP 5.125% 09/15/27	03/31/2025	Call 100.0000		2,000,000	2,000,000	1,977,500	1,992,421	0	642	0	642	0	1,993,063	0	6,937	6,937	55,806	09/15/2027	3.A FE
709599-AZ-7	PENSKE TRUCK LEASING 144A 3.950% 03/10/25	03/10/2025	Maturity		1,650,000	1,650,000	1,643,598	1,649,805	0	195	0	195	0	1,650,000	0	0	0	32,588	03/10/2025	2.B FE
71685@-AA-9	GSAM Skyline 2024 PEV HOLDINGS 1067 AB LLC 7.205% 09/23/31	03/27/2025	Various		5,722,402	5,722,402	5,665,178	5,666,970	0	1,531	0	1,531	0	5,668,501	0	53,902	53,902	116,688	09/23/2031	1.F PL
750731-AA-9	LAS VEGAS RAIDERS LEASE-COLLATERALIZED PT CERTS 3.744% 02/10/49	03/10/2025	Various		18,062	18,062	18,062	18,062	0	0	0	0	0	18,062	0	0	0	120	02/10/2049	2.A
84055*-AA-6	SOUTH TEXAS ELECTRIC COOP SERIES A 5.410% 01/01/28	01/01/2025	Redemption 100.0000		235,294	235,294	235,294	235,294	0	0	0	0	0	235,294	0	0	0	6,365	01/01/2028	1.F
84858W-AA-4	SPIRIT AIRLINES 2017-1AA 3.375% 02/15/30	02/15/2025	Redemption 100.0000		120,830	120,830	121,011	120,925	0	(1)	0	(1)	0	120,924	0	(94)	(94)	2,039	02/15/2030	3.A FE
88031J-AB-2	TENASKA GEORGIA PARTNERS SENIOR SECURED BOND 9.500% 02/01/30	02/01/2025	Redemption 100.0000		162,509	162,509	172,395	165,008	0	(47)	0	(47)	0	164,961	0	(2,452)	(2,452)	7,719	02/01/2030	2.A FE
90931L-AA-6	UNITED AIR 2016-1 AA PTT 3.100% 07/07/28	01/07/2025	Redemption 100.0000		26,383	26,383	26,356	26,371	0	0	0	0	0	26,371	0	12	12	409	07/07/2028	1.F FE
90932Q-AA-4	UNITED AIR 2014-2 A PTT 3.750% 09/03/26	03/03/2025	Various		80,866	80,866	81,001	80,890	0	0	0	0	0	80,890	0	(24)	(24)	1,516	09/03/2026	1.F FE
92778*-AA-5	VA CMNWLTH UNIV HEALTH SYS CTL 3.008% 09/15/49	03/17/2025	Redemption 100.0000		3,833	3,833	3,833	3,833	0	0	0	0	0	3,833	0	0	0	24	09/15/2049	1.A
92838@-AA-1	VISTA RIDGE LLC SENIOR SECURED NOTES 2.570% 10/14/49	03/31/2025	Redemption 100.0000		19,041	19,041	19,041	19,041	0	0	0	0	0	19,041	0	0	0	122	10/14/2049	1.F PL
00908P-AA-5	AIR CANADA 2017-1AA 3.300% 01/15/30	01/15/2025	Redemption 100.0000		76,800	76,800	71,070	71,545	0	48	0	48	0	71,593	0	5,207	5,207	1,267	01/15/2030	1.C FE
00908P-AB-3	AIR CANADA 2017-1A 3.550% 01/15/30	01/15/2025	Redemption 100.0000		64,000	64,000	64,000	64,000	0	0	0	0	0	64,000	0	0	0	1,136	01/15/2030	1.F FE
009090-AA-9	AIR CANADA 2015-1A 3.600% 03/15/27	03/15/2025	Various		144,747	144,747	146,436	145,236	0	(47)	0	(47)	0	145,189	0	(442)	(442)	2,605	03/15/2027	1.F FE
136385-AV-3	CANADIAN NATL RESOURCES 3.900% 02/01/25	02/01/2025	Maturity		2,500,000	2,500,000	2,542,905	2,500,000	0	0	0	0	0	2,500,000	0	0	0	48,750	02/01/2025	2.A FE
00802#-AA-4	AEROSTAR AIRPORT HLDG LLC 5.750% 03/22/35	03/22/2025	Redemption 100.0000		37,346	37,346	37,346	37,346	0	0	0	0	0	37,346	0	0	0	1,074	03/22/2035	2.A FE
03744A-AA-0	AP ORYX HOLDINGS LTD 6.100% 09/08/43	03/14/2025	Redemption 100.0000		47,276	47,276	47,276	47,276	0	0	0	0	0	47,276	0	0	0	1,314	09/08/2043	2.B PL
05256L-AB-9	AUSTRALIA PACIFIC LNG PROC PTY SENIOR SECURED NOTE 4.820% 09/30/30	03/31/2025	Redemption 100.0000		93,333	93,333	93,333	93,333	0	0	0	0	0	93,333	0	0	0	2,249	09/30/2030	2.B FE
05256L-AC-7	AUSTRALIA PACIFIC LNG PROC PTY SENIOR SECURED NOTES 4.850% 09/30/30	03/31/2025	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	485	09/30/2030	2.B FE
05330K-AA-3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 144A 6.750% 06/30/35	03/31/2025	Redemption 100.0000		73,500	73,500	73,500	73,500	0	0	0	0	0	73,500	0	0	0	1,240	06/30/2035	2.B FE
22550L-2L-4	CREDIT SUISSE NEW YORK 7.950% 01/09/25	01/09/2025	Maturity		2,000,000	2,000,000	1,996,000	1,999,954	0	46	0	46	0	2,000,000	0	0	0	79,500	01/09/2025	1.E FE
G2964#-AA-7	AP Grange Holding LLC Senior Secured Notes Tranche A 6.500% 03/20/45	03/20/2025	Redemption 100.0000		92,390	92,390	92,390	92,390	0	0	0	0	0	92,390	0	0	0	8,601	03/20/2045	2.A PL
P7077@-AF-1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 11/30/33	03/31/2025	Various		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	1,838	11/30/2033	3.A PL
Q0458*-AF-6	AQUASURE PTY LTD SERIES 2018A 4.320% 01/12/34	01/12/2025	Redemption 100.0000		44,704	44,704	44,704	44,704	0	0	0	0	0	44,704	0	0	0	966	01/12/2034	1.G FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					48,255,106	46,786,492	48,388,079	48,269,690	0	(4,748)	0	(4,748)	0	48,264,945	0	(9,838)	(9,838)	2,110,154	XXX	XXX
02666A-AA-6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.467% 04/17/45	03/01/2025	Paydown		17,163	17,163	17,162	17,137	0	26	0	26	0	17,163	0	0	0	99	04/17/2045	1.A FE
44217N-AC-0	HOUSTON GALLERIA MALL TRUST 2015-A A1 3.087% 03/05/37	02/01/2025	Paydown		6,000,000	6,000,000	6,051,563	5,999,057	0	943	0	943	0	6,000,000	0	0	0	30,866	03/05/2037	1.A
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					6,017,163	6,017,163	6,068,725	6,016,194	0	969	0	969	0	6,017,163	0	0	0	30,965	XXX	XXX
000000-00-0	New Mountain Guardian IV PCF 6.600% 05/23/28	12/31/2024	Various		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	0	05/23/2028	1.F Z
000000-00-0	New Mountain Guardian IV PCF 6.600% 05/23/28	02/20/2025	Various		3,800,000	3,800,000	3,800,000	3,459,734	0	0	0	0	0	3,800,000	0	0	0	42,829	05/23/2028	1.F FE
000000-00-0	Guggenheim PDF IV Private Credit Facility (USD) 6.870% 05/30/29	02/03/2025	Redemption 100.0000		273,913	273,913	273,913	0	0	0	0	0	0	273,913	0	0	0	0	05/30/2029	1.F FE
000000-00-0	Guggenheim PDF IV Private Credit Facility (USD) 6.870% 05/30/29	01/27/2025	Redemption 100.0000		9,243,261	9,243,261	9,243,261	0	0	0	0	0	0	9,243,261	0	0	0	0	05/30/2029	1.F Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00243@-AA-3	Project Rembrandt - Adrian NAV 7.449% 12/21/28	03/31/2025	Various		227,090	227,090	226,295	226,403	0	36	0	36	0	226,440	0	650	650	4,246	12/21/2028	1.G PL
00640#-AA-0	ADAMS STREET GLOBAL SECONDARY 7.802% 03/15/30	01/15/2025	Various		911,182	911,182	902,070	903,001	0	48	0	48	0	903,048	0	8,133	8,133	19,276	03/15/2030	1.F PL
12511W-AC-0	CCS8 Unitranche Partners SPV 6.900% 11/10/27	03/12/2025	Various		5,841,693	5,841,693	5,841,693	5,532,283	0	0	0	0	0	5,841,693	0	0	0	156,000	11/10/2027	1.E PL
000000-00-0	Ares Ivy Hill XIX Pvt Credit 6.694% 09/10/29	01/10/2025	Redemption 100.0000		466,474	466,474	495,704	469,271	0	0	0	0	26,432	466,474	(29,230)	0	(29,230)	(5,253)	09/10/2029	1.F FE
46604U-AB-2	Ares Ivy Hill XIX Pvt Credit 6.694% 09/10/29	01/06/2025	Redemption 100.0000		2,383,333	2,383,333	2,383,333	2,383,333	0	0	0	0	0	2,383,333	0	0	0	249	09/10/2029	1.E PL
46604U-AB-2	Ares Ivy Hill XIX Pvt Credit 6.694% 09/10/29	02/04/2025	Redemption 100.0000		2,274,371	2,274,371	2,274,371	2,240,628	0	0	0	0	0	2,274,371	0	0	0	194,116	09/10/2029	1.F FE
46657U-AB-8	Jefferies Credit Partners BDC 6.986% 12/07/28	02/27/2025	Redemption 100.0000		1,598,056	1,598,056	1,598,056	1,446,168	0	0	0	0	0	1,598,056	0	0	0	16,500	12/07/2028	1.F FE
46657U-AB-8	Jefferies Credit Partners BDC 6.986% 12/07/28	03/31/2025	Redemption 100.0000		73,374,190	73,374,190	73,374,190	65,856,713	0	0	0	0	0	73,374,190	0	0	0	997,887	12/07/2028	1.F PL
962166-AU-8	WEYERHAEUSER CO DEBENTURES 7.950% 03/15/25	03/15/2025	Maturity		1,032,000	1,032,000	1,138,967	1,033,870	0	(1,870)	0	(1,870)	0	1,032,000	0	0	0	41,022	03/15/2025	2.B FE
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					102,425,563	102,425,563	102,551,853	84,551,404	0	(1,786)	0	(1,786)	26,432	102,416,779	(29,230)	8,783	(20,447)	1,466,872	XXX	XXX
060505-GB-4	BANK OF AMERICA CORP 4.375% Perpet.	01/01/2025	Security Withdraw		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	38,889	01/01/9999	2.B FE
064058-AJ-9	BANK OF NEW YORK MELLON 3.700% Perpet.	01/01/2025	Security Withdraw		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	3,392	01/01/9999	2.A FE
172967-JM-4	CITIGROUP INC SERIES P 5.950% Perpet.	01/01/2025	Security Withdraw		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	19,007	01/01/9999	3.A FE
172967-MK-4	CITIGROUP INC 7.584% Perpet.	01/01/2025	Security Withdraw		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,714	01/01/9999	3.A FE
316773-DB-3	FIFTH THIRD BANCORP 4.500% Perpet.	01/01/2025	Security Withdraw		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	250	01/01/9999	3.A FE
48128B-AG-6	JPMORGAN CHASE & CO 7.485% Perpet.	01/01/2025	Security Withdraw		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	57,500	01/01/9999	2.B FE
59156R-BT-4	METLIFE INC 5.875% Perpet.	01/01/2025	Various		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	86,493	01/01/9999	2.B FE
59156R-CA-4	METLIFE INC 3.850% Perpet.	01/01/2025	Various		6,502,500	6,500,000	6,502,500	6,502,500	0	0	0	0	0	6,502,500	0	0	0	73,685	01/01/9999	2.B FE
693475-AQ-8	PNC FINANCIAL SERVICES GROUP 5.000% Perpet.	01/01/2025	Security Withdraw		1,537,500	1,500,000	1,537,500	1,537,500	0	0	0	0	0	1,537,500	0	0	0	12,500	01/01/9999	2.B FE
693475-BC-8	PNC FINANCIAL SERVICES GROUP 3.400% Perpet.	01/01/2025	Security Withdraw		1,820,000	2,000,000	1,820,000	1,820,000	0	0	0	0	0	1,820,000	0	0	0	3,022	01/01/9999	2.B FE
693475-BF-1	PNC FINANCIAL SERVICES GROUP 6.200% Perpet.	01/01/2025	Security Withdraw		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	5,511	01/01/9999	2.B FE
693475-BP-9	PNC FINANCIAL SERVICES GROUP 6.250% Perpet.	01/01/2025	Security Withdraw		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	8,333	01/01/9999	2.B FE
808513-AR-6	CHARLES SCHWAB CORP 5.000% Perpet.	01/01/2025	Security Withdraw		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	10,417	01/01/9999	2.C FE
808513-BJ-3	CHARLES SCHWAB CORP 4.000% Perpet.	01/01/2025	Various		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	6,667	01/01/9999	2.C FE
89832Q-AE-9	TRUIST FIN CORP 4.950% Perpet.	01/01/2025	Security Withdraw		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	4,125	01/01/9999	2.C FE
902973-AZ-9	US BANCORP 5.300% Perpet.	01/01/2025	Security Withdraw		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	33,567	01/01/9999	2.B FE
902973-BC-9	US BANCORP 3.700% Perpet.	01/01/2025	Security Withdraw		2,797,500	3,000,000	2,797,500	2,797,500	0	0	0	0	0	2,797,500	0	0	0	23,433	01/01/9999	2.B FE
949746-RN-3	WELLS FARGO & COMPANY SERIES U 5.875% Perpet.	01/01/2025	Security Withdraw		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	10,444	01/01/9999	2.B FE
064159-VJ-2	BANK OF NOVA SCOTIA 4.900% Perpet.	01/01/2025	Security Withdraw		5,368,750	5,000,000	5,368,750	5,368,750	0	0	0	0	0	5,368,750	0	0	0	18,375	01/01/9999	2.C FE
251525-AN-1	DEUTSCHE BANK AG 7.500% Perpet.	01/01/2025	Security Withdraw		4,002,600	4,000,000	4,002,600	4,002,600	0	0	0	0	0	4,002,600	0	0	0	200,833	01/01/9999	3.B FE
0269999999. Subtotal - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					61,028,850	61,000,000	61,028,850	61,028,850	0	0	0	0	0	61,028,850	0	0	0	636,157	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					488,811,481	493,416,396	490,793,281	472,575,040	0	13,111	0	13,111	26,432	490,455,314	(29,230)	(1,392,523)	(1,421,753)	8,736,335	XXX	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - Issuer Credit Obligations - Part 4					488,811,481	493,416,396	490,793,281	472,575,040	0	13,111	0	13,111	26,432	490,455,314	(29,230)	(1,392,523)	(1,421,753)	8,736,335	XXX	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					488,811,481	493,416,396	490,793,281	472,575,040	0	13,111	0	13,111	26,432	490,455,314	(29,230)	(1,392,523)	(1,421,753)	8,736,335	XXX	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38375C-BD-1	GNMA 2012-57 DA 5.343% 04/20/42	03/01/2025	Paydown		7,646	7,646	8,367	7,912	0	(266)	0	(266)	0	7,646	0	0	0	69	04/20/2042	1.A
38377G-S7-5	GNMA 2010-89 PD 4.000% 07/20/40	03/01/2025	Paydown		28,958	28,958	30,587	28,959	0	(1)	0	(1)	0	28,958	0	0	0	191	07/20/2040	1.A
38383W-BP-0	GNMA 2023-24 N 4.500% 12/20/51	03/01/2025	Paydown		614,834	614,834	585,605	591,336	0	23,498	0	23,498	0	614,834	0	0	0	4,777	12/20/2051	1.A
38383X-X2-5	GNMA 2023-56 DJ 4.500% 02/20/52	03/01/2025	Paydown		659,398	659,398	618,495	628,394	0	31,004	0	31,004	0	659,398	0	0	0	4,997	02/20/2052	1.A
38383Y-CS-9	GNMA 2022-138 E 4.000% 08/20/52	03/01/2025	Paydown		596,806	596,806	562,396	567,777	0	29,028	0	29,028	0	596,806	0	0	0	3,902	08/20/2052	1.A
38383Y-Q9-6	GNMA 2022-151 AP 4.500% 03/20/51	03/01/2025	Paydown		334,904	334,904	314,548	318,642	0	16,262	0	16,262	0	334,904	0	0	0	2,435	03/20/2051	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					2,242,546	2,242,546	2,119,998	2,143,020	0	99,525	0	99,525	0	2,242,546	0	0	0	16,371	XXX	XXX
36194N-LU-1	GNMA AU1239 2.850% 07/01/33	03/01/2025	Paydown		85,497	85,497	85,924	85,673	0	(176)	0	(176)	0	85,497	0	0	0	406	07/01/2033	1.A
36194S-PD-4	GNMA AU4920 3.020% 09/15/41	03/15/2025	Paydown		50,833	50,833	51,770	51,255	0	(422)	0	(422)	0	50,833	0	0	0	256	09/15/2041	1.A
36197J-ZL-2	GNMA GN AZ6147 3.940% 03/15/37	03/01/2025	Paydown		55,551	55,551	57,530	56,327	0	(776)	0	(776)	0	55,551	0	0	0	365	03/15/2037	1.A
38373M-2F-6	GNMA 2008-80 IO 2.566% 04/16/50	03/01/2025	Paydown		0	0	822	780	0	(780)	0	(780)	0	0	0	0	0	51	04/16/2050	1.A
38376G-2H-2	GNMA 2011-92 C 3.702% 04/16/52	03/01/2025	Paydown		32,966	32,966	32,529	32,891	0	75	0	75	0	32,966	0	0	0	204	04/16/2052	1.A
38378N-F3-2	GNMA 2014-50 C 3.400% 02/16/47	03/01/2025	Paydown		91,873	91,873	95,060	92,044	0	(170)	0	(170)	0	91,873	0	0	0	521	02/16/2047	1.A
38378X-6B-2	GNMA 2015-5 KV 3.250% 05/16/42	03/01/2025	Paydown		54,929	54,929	55,341	54,952	0	(24)	0	(24)	0	54,929	0	0	0	298	05/16/2042	1.A
1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					371,649	371,649	378,976	373,922	0	(2,273)	0	(2,273)	0	371,649	0	0	0	2,101	XXX	XXX
3132DW-EB-5	FREDDIE MAC POOL SD8230 4.500% 06/01/52	03/01/2025	Paydown		215,408	215,408	218,067	217,947	0	(2,539)	0	(2,539)	0	215,408	0	0	0	1,701	06/01/2052	1.A
3132DW-EC-3	FREDDIE MAC POOL SD8231 4.500% 07/01/52	03/01/2025	Paydown		151,918	151,918	149,853	149,909	0	2,009	0	2,009	0	151,918	0	0	0	1,145	07/01/2052	1.A
313399-EK-9	FHLMC 2348 ZK 6.000% 08/15/31	03/01/2025	Paydown		4,551	4,551	4,590	4,546	0	5	0	5	0	4,551	0	0	0	45	08/15/2031	1.A
31339D-7A-0	FHLMC 2417 KZ 6.000% 02/15/32	03/01/2025	Paydown		23,588	23,588	23,084	23,480	0	108	0	108	0	23,588	0	0	0	175	02/15/2032	1.A
31339G-JU-6	FHLMC 2367 ZK 6.000% 10/15/31	03/01/2025	Paydown		5,756	5,756	5,780	5,747	0	9	0	9	0	5,756	0	0	0	57	10/15/2031	1.A
31339M-FE-3	FHLMC 2389 ZB 6.000% 12/15/31	03/01/2025	Paydown		13,799	13,799	13,037	13,657	0	142	0	142	0	13,799	0	0	0	152	12/15/2031	1.A
31339N-5V-4	FHLMC 2403 DZ 5.500% 01/15/32	03/01/2025	Paydown		7,260	7,260	6,673	7,127	0	133	0	133	0	7,260	0	0	0	67	01/15/2032	1.A
31339W-XR-2	FHLMC 2439 EZ 6.000% 04/15/32	03/01/2025	Paydown		11,308	11,308	10,914	11,211	0	97	0	97	0	11,308	0	0	0	113	04/15/2032	1.A
3133TH-TM-9	FHLMC 2116 ZA 6.000% 01/15/29	03/01/2025	Paydown		12,194	12,194	11,571	12,117	0	77	0	77	0	12,194	0	0	0	116	01/15/2029	1.A
3133TJ-HS-5	FHLMC 2125 JZ 6.000% 02/15/29	03/01/2025	Paydown		9,911	9,911	9,495	9,849	0	61	0	61	0	9,911	0	0	0	99	02/15/2029	1.A
3136A4-AE-9	FANNIE MAE 2012-22 NY 3.500% 03/25/27	03/01/2025	Paydown		247,277	247,277	266,518	248,317	0	(1,040)	0	(1,040)	0	247,277	0	0	0	1,435	03/25/2027	1.A
3136AF-BT-0	FANNIE MAE 2013-72 YA 3.000% 06/25/33	01/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2033	1.A
3136AL-H3-8	FANNIE MAE 2014-79 LC 3.000% 09/25/44	03/01/2025	Paydown		45,911	45,911	44,792	45,544	0	367	0	367	0	45,911	0	0	0	148	09/25/2044	1.A
3136BM-QB-7	FANNIE MAE 2022-17 N 3.500% 11/25/48	03/01/2025	Paydown		639,015	639,015	580,455	591,509	0	47,506	0	47,506	0	639,015	0	0	0	4,005	11/25/2048	1.A
3136BM-R6-7	FANNIE MAE 2022-32 CA 4.000% 09/25/48	03/01/2025	Paydown		449,727	449,727	414,328	421,037	0	28,690	0	28,690	0	449,727	0	0	0	2,982	09/25/2048	1.A
3136BM-ZY-7	FANNIE MAE 2022-22 P 4.500% 05/25/51	03/01/2025	Paydown		395,160	395,160	369,660	374,201	0	20,959	0	20,959	0	395,160	0	0	0	2,984	05/25/2051	1.A
3137A2-NL-1	FHR 3756 PC 4.000% 11/15/40	03/01/2025	Paydown		17,443	17,443	17,879	17,528	0	(85)	0	(85)	0	17,443	0	0	0	154	11/15/2040	1.A
3137A8-UG-1	FHR 3837 DB 4.500% 04/15/41	03/01/2025	Paydown		4,455	4,455	4,630	4,542	0	(86)	0	(86)	0	4,455	0	0	0	33	04/15/2041	1.A
3137AJ-JK-1	FHR 3962 EB 3.500% 11/15/26	03/01/2025	Paydown		325,039	325,039	350,534	326,085	0	(1,046)	0	(1,046)	0	325,039	0	0	0	1,897	11/15/2026	1.A
3137BN-3M-4	FHR 4550 VB 3.000% 03/15/38	03/15/2025	Paydown		518,761	518,761	533,919	519,915	0	(1,154)	0	(1,154)	0	518,761	0	0	0	2,314	03/15/2038	1.A
3137G1-AA-5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1A 3.500% 05/25/45	03/01/2025	Paydown		5,390	5,390	5,479	5,395	0	(5)	0	(5)	0	5,390	0	0	0	23	05/25/2045	1.A
313920-SU-5	FNMA 2001-35 ZG 6.500% 08/25/31	03/01/2025	Paydown		6,258	6,258	6,051	6,208	0	51	0	51	0	6,258	0	0	0	68	08/25/2031	1.A
31392E-H6-0	FNMA 2002-69 Z 5.500% 10/25/32	03/01/2025	Paydown		5,520	5,520	5,267	5,453	0	67	0	67	0	5,520	0	0	0	48	10/25/2032	1.A
31392K-HM-1	FHLMC 2445 OZ 6.500% 05/15/32	03/01/2025	Paydown		5,148	5,148	5,051	5,119	0	29	0	29	0	5,148	0	0	0	56	05/15/2032	1.A
31392M-U4-2	FHLMC 2463 Z 6.000% 06/15/32	03/15/2025	Paydown		4,422	4,422	4,266	4,400	0	22	0	22	0	4,422	0	0	0	38	06/15/2032	1.A
31392M-U5-9	FHLMC 2463 ZB 6.500% 06/15/32	03/01/2025	Paydown		10,363	10,363	10,297	10,331	0	32	0	32	0	10,363	0	0	0	110	06/15/2032	1.A
31392P-HP-3	FHLMC 2459 LZ 6.500% 06/15/32	03/01/2025	Paydown		11,073	11,073	10,671	10,991	0	82	0	82	0	11,073	0	0	0	121	06/15/2032	1.A
31392P-RL-1	FHLMC 2484 Z 6.000% 07/15/32	03/01/2025	Paydown		8,268	8,268	7,600	8,159	0	109	0	109	0	8,268	0	0	0	81	07/15/2032	1.A
31392R-RJ-2	FHLMC 2468 ZA 6.000% 07/15/32	03/01/2025	Paydown		26,481	26,481	25,517	26,249	0	232	0	232	0	26,481	0	0	0	262	07/15/2032	1.A
31392R-WT-4	FHLMC 2492 Z 5.500% 08/15/32	03/01/2025	Paydown		8,013	8,013	7,230	7,855	0	157	0	157	0	8,013	0	0	0	79	08/15/2032	1.A
31392U-EE-0	FHLMC 2504 Z 6.000% 09/15/32	03/01/2025	Paydown		4,323	4,323	4,165	4,305	0	18	0	18	0	4,323	0	0	0	43	09/15/2032	1.A
31392U-JL-9	FHLMC 2499 VZ 6.000% 09/15/32	03/01/2025	Paydown		7,918	7,918	7,778	7,874	0	44	0	44	0	7,918	0	0	0	79	09/15/2032	1.A
31392W-JU-5	FHLMC 2509 ZQ 5.500% 10/15/32	03/01/2025	Paydown		6,726	6,726	6,424	6,672	0	54	0	54	0	6,726	0	0	0	62	10/15/2032	1.A
31393A-VK-0	FNMA 2003-30 HY 5.500% 04/25/33	03/01/2025	Paydown		2,111	2,111	2,001	2,078	0	33	0	33	0	2,111	0	0	0	19	04/25/2033	1.A
31393C-LX-9	FNMA 2003-48 GH 5.500% 06/25/33	03/01/2025	Paydown		43,571	43,571	42,563	43,189	0	382	0	382	0	43,571	0	0	0	387	06/25/2033	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	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31393N-4A-4	FHLMC 2589 GM 5.500% 03/15/33	03/01/2025	Paydown		8,887	8,887	8,939	8,886	0	2	0	2	0	8,887	0	0	0	78	03/15/2033	1.A
31397S-SJ-4	FANNIE MAE 2011-24 GY 4.500% 04/25/41	03/01/2025	Paydown		7,579	7,579	7,870	7,716	0	(137)	0	(137)	0	7,579	0	0	0	58	04/25/2041	1.A
31398N-Y2-4	FANNIE MAE 2010-123 PM 4.000% 07/25/40	03/01/2025	Paydown		48,114	48,114	45,648	47,721	0	392	0	392	0	48,114	0	0	0	304	07/25/2040	1.A
3140J6-GP-6	FNMA P/T POOL BM2005 4.000% 12/01/47	03/01/2025	Paydown		26,608	26,608	27,369	27,023	0	(416)	0	(416)	0	26,608	0	0	0	167	12/01/2047	1.A
31418E-E6-3	FANNIE MAE POOL MA4656 4.500% 07/01/52	03/01/2025	Paydown		244,093	244,093	242,300	242,339	0	1,754	0	1,754	0	244,093	0	0	0	1,842	07/01/2052	1.A
31418E-F2-1	FANNIE MAE POOL MA4684 4.500% 06/01/52	03/01/2025	Paydown		204,206	204,206	206,711	206,598	0	(2,392)	0	(2,392)	0	204,206	0	0	0	1,508	06/01/2052	1.A
35563P-HF-9	FREDDIE MAC - SCRT 2018-4 MA 3.500% 11/25/57	03/01/2025	Paydown		52,582	52,582	51,368	51,913	0	669	0	669	0	52,582	0	0	0	301	11/25/2057	1.A
46637Q-AA-4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1 A 3.000% 01/27/38	03/01/2025	Paydown		45,320	45,320	46,412	45,618	0	(299)	0	(299)	0	45,320	0	0	0	195	01/27/2038	1.B FE
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					3,891,455	3,891,455	3,822,756	3,796,360	0	95,093	0	95,093	0	3,891,455	0	0	0	25,551	XXX	XXX
30293M-AJ-3	FRESB 2015-SB6 A10 2015-SB6 A10 3.220% 08/25/35	03/01/2025	Paydown		7,668	7,668	7,668	7,652	0	16	0	16	0	7,668	0	0	0	42	08/25/2035	1.A
3137BK-GJ-3	FHLMC MULTIFAMILY STRUCTURED P K151 A2 3.399% 10/25/29	03/01/2025	Paydown		50,404	50,404	51,410	50,555	0	(151)	0	(151)	0	50,404	0	0	0	295	10/25/2029	1.A
1049999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					58,072	58,072	59,078	58,207	0	(135)	0	(135)	0	58,072	0	0	0	337	XXX	XXX
008414-AA-2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1 3.500% 07/25/43	03/01/2025	Paydown		10,921	10,921	10,447	10,699	0	1	0	1	0	10,699	0	222	222	56	07/25/2043	1.A
02660T-BU-6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5 4.294% 10/25/34	01/01/2025	Paydown		20,795	20,795	17,235	17,235	0	3,560	0	3,560	0	20,795	0	0	0	75	10/25/2034	1.A FM
02660T-BU-6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5 4.294% 10/25/34	03/01/2025	Paydown		86,496	86,496	71,688	71,688	0	14,808	0	14,808	0	86,496	0	0	0	668	10/25/2034	1.A FM
03072S-LT-0	AMERIQUEST MORTGAGE SECURITIES 2003-11 AF5 5.390% 01/25/34	01/01/2025	Paydown		5,997	5,997	5,632	5,857	0	0	0	0	0	5,857	0	140	140	27	01/25/2034	1.A FM
03072S-LT-0	AMERIQUEST MORTGAGE SECURITIES 2003-11 AF5 5.390% 01/25/34	03/01/2025	Paydown		29,869	29,869	28,053	29,170	0	19	0	19	0	29,189	0	680	680	377	01/25/2034	1.A FM
03464T-AA-7	ANGEL OAK MORTGAGE TRUST 2022-3 A1 4.000% 01/25/67	01/01/2025	Paydown		28,725	28,725	28,418	28,470	0	255	0	255	0	28,725	0	0	0	96	01/25/2067	1.A
03464T-AA-7	ANGEL OAK MORTGAGE TRUST 2022-3 A1 4.000% 01/25/67	03/01/2025	Paydown		73,577	73,577	72,790	72,923	0	654	0	654	0	73,577	0	0	0	623	01/25/2067	1.A
073879-ED-6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4 5.750% 08/25/34	01/01/2025	Paydown		5,799	5,799	5,467	5,467	0	0	0	0	0	5,467	0	332	332	26	08/25/2034	1.A FM
073879-ED-6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4 5.750% 08/25/34	03/01/2025	Paydown		26,207	26,207	24,708	24,708	0	0	0	0	0	24,708	0	1,499	1,499	270	08/25/2034	1.A FM
10568K-AB-4	BRAVO RESIDENTIAL FUNDING TRUS 2022-NQM2 A2 4.883% 11/25/61	03/01/2025	Paydown		35,962	35,962	35,961	35,877	0	85	0	85	0	35,962	0	0	0	403	11/25/2061	1.A FE
10568K-AB-4	BRAVO RESIDENTIAL FUNDING TRUS 2022-NQM2 A2 4.883% 11/25/61	01/01/2025	Paydown		28,290	28,290	28,290	28,224	0	67	0	67	0	28,290	0	0	0	115	11/25/2061	1.C FE
10569F-AA-6	BRAVO RESIDENTIAL FUNDING TRUS 2022-NQM1 A1 3.626% 09/25/61	01/01/2025	Paydown		64,772	64,772	64,723	64,671	0	101	0	101	0	64,772	0	0	0	196	09/25/2061	1.A
10569F-AA-6	BRAVO RESIDENTIAL FUNDING TRUS 2022-NQM1 A1 3.626% 09/25/61	03/01/2025	Paydown		56,640	56,640	56,597	56,552	0	88	0	88	0	56,640	0	0	0	385	09/25/2061	1.A
10569J-AC-4	BRAVO RESIDENTIAL FUNDING TRUS 2022-NQM3 A3 5.500% 07/25/62	01/01/2025	Paydown		22,232	22,232	22,097	22,101	0	131	0	131	0	22,232	0	0	0	102	07/25/2062	1.B
10569J-AC-4	BRAVO RESIDENTIAL FUNDING TRUS 2022-NQM3 A3 5.500% 07/25/62	03/01/2025	Paydown		19,308	19,308	19,190	19,194	0	114	0	114	0	19,308	0	0	0	233	07/25/2062	1.B
12489W-GE-8	C-BASS 2002-CB6 M2F 3.764% 01/25/33	01/01/2025	Paydown		4,864	5,285	3,410	3,410	0	0	0	0	0	3,410	0	1,454	1,454	9	01/25/2033	1.A FM
12489W-GE-8	C-BASS 2002-CB6 M2F 3.764% 01/25/33	03/01/2025	Paydown		4,373	4,373	2,822	2,822	0	0	0	0	0	2,822	0	1,551	1,551	26	01/25/2033	1.A FM

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12646W-AH-7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A2 3.000% 04/25/43	03/01/2025	Paydown		4,648	4,648	4,725	4,681	0	0	0	0	0	4,681	0	(33)	(33)	20	04/25/2043	1.A
12646X-AJ-1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3 A2 3.000% 05/25/43	03/01/2025	Paydown		9,278	9,278	9,398	9,290	0	0	0	0	0	9,290	0	(11)	(11)	35	05/25/2043	1.A
12667F-R5-6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2A3 5.500% 02/25/35	01/01/2025	Paydown		12,786	12,786	10,614	11,980	0	0	0	0	0	11,980	0	805	805	59	02/25/2035	1.A FM
12667F-R5-6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2A3 5.500% 02/25/35	03/01/2025	Paydown		39,099	39,102	32,460	36,639	0	20	0	20	0	36,658	0	2,441	2,441	486	02/25/2035	1.A FM
12667F-Y3-3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A13 5.500% 03/25/35	01/01/2025	Paydown		13,636	13,707	12,375	12,375	0	0	0	0	0	12,375	0	1,262	1,262	63	03/25/2035	1.A FM
12667F-Y3-3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A13 5.500% 03/25/35	03/01/2025	Paydown		37,282	36,840	33,260	33,260	0	0	0	0	0	33,260	0	4,022	4,022	430	03/25/2035	1.A FM
12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A8 5.500% 11/25/35	01/01/2025	Paydown		81	81	55	55	0	0	0	0	0	55	0	26	26	0	11/25/2035	2.B FM
12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A8 5.500% 11/25/35	03/01/2025	Paydown		67	67	46	46	0	1	0	1	0	46	0	21	21	1	11/25/2035	2.B FM
126694-CV-8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.500% 10/25/35	02/01/2025	Paydown		598	590	514	324	231	0	0	231	0	555	0	43	43	5	10/25/2035	1.A FM
12669G-C8-2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.500% 06/25/35	01/01/2025	Paydown		0	17	10	11	0	0	0	0	0	11	0	(11)	(11)	0	06/25/2035	4.A FM
16159G-AC-3	CHASE MORTGAGE FINANCE CORPORA 2019-ATR2 A3 3.500% 07/25/49	03/01/2025	Paydown		13,905	13,905	14,062	13,993	0	0	0	0	0	13,992	0	(87)	(87)	72	07/25/2049	1.A
16164A-AC-9	CHASE MORTGAGE FINANCE CORPORA 2016-2 M2 3.749% 02/25/44	03/01/2025	Paydown		37,242	37,242	38,203	37,681	0	(2)	0	(2)	0	37,679	0	(437)	(437)	223	02/25/2044	1.A
172973-2R-9	CITICORP MORTGAGE SECURITIES 2005-6 1A5 5.625% 09/25/35	01/01/2025	Paydown		16	16	15	15	0	0	0	0	0	15	0	1	1	0	09/25/2035	1.A FM
172973-2R-9	CITICORP MORTGAGE SECURITIES 2005-6 1A5 5.625% 09/25/35	03/01/2025	Paydown		34	34	32	32	0	0	0	0	0	32	0	2	2	0	09/25/2035	1.A FM
17312D-AC-2	CITICORP MORTGAGE SECURITIES 2007-8 1A3 6.000% 09/25/37	01/01/2025	Paydown		190	190	189	189	0	0	0	0	0	189	0	1	1	1	09/25/2037	1.A FM
17312D-AC-2	CITICORP MORTGAGE SECURITIES 2007-8 1A3 6.000% 09/25/37	03/01/2025	Paydown		414	414	412	412	0	0	0	0	0	412	0	2	2	5	09/25/2037	1.A FM
17321L-AA-7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A1 3.496% 10/25/43	03/01/2025	Paydown		3,428	3,428	3,358	3,390	0	0	0	0	0	3,390	0	38	38	20	10/25/2043	1.A
21075W-BX-2	CONTI MTGE HOME EQUITY 1995-4 A9 1.003% 03/15/27	01/01/2025	Paydown		6,210	6,210	2,563	2,563	0	0	0	0	0	2,563	0	3,647	3,647	5	03/15/2027	1.A FM
21075W-BX-2	CONTI MTGE HOME EQUITY 1995-4 A9 1.003% 03/15/27	03/01/2025	Paydown		1,694	1,694	699	699	0	0	0	0	0	699	0	995	995	3	03/15/2027	1.A FM
21075W-CJ-2	CONTI MTGE HOME EQUITY 1996-1 A7 6.334% 03/15/27	01/01/2025	Paydown		608	608	248	248	0	0	0	0	0	248	0	361	361	3	03/15/2027	1.A FM
225458-AY-4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A23 5.500% 02/25/35	01/01/2025	Paydown		1,411	1,411	1,387	1,387	0	0	0	0	0	1,387	0	24	24	6	02/25/2035	1.A FM
225458-AY-4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A23 5.500% 02/25/35	03/01/2025	Paydown		2,490	2,490	2,448	2,448	0	0	0	0	0	2,448	0	43	43	28	02/25/2035	1.A FM
29977J-AB-2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.500% 03/25/43	03/01/2025	Paydown		5,794	5,794	5,829	5,804	0	(10)	0	(10)	0	5,794	0	0	0	26	03/25/2043	1.A
29977K-AA-1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.000% 06/25/43	03/01/2025	Paydown		8,898	8,898	8,810	8,849	0	48	0	48	0	8,898	0	0	0	45	06/25/2043	1.A
29978C-AA-8	EVERBANK MORTGAGE LOAN TRUST 2018-1 A1 3.500% 02/25/48	03/01/2025	Paydown		12,494	12,494	12,354	12,399	0	95	0	95	0	12,494	0	0	0	53	02/25/2048	1.A
3140FX-ED-0	FNMA BF0131 3.500% 08/01/56	03/01/2025	Paydown		31,512	31,512	32,388	32,307	0	(795)	0	(795)	0	31,512	0	0	0	181	08/01/2056	1.A
33767C-AD-9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.500% 03/25/45	03/01/2025	Paydown		1,856	1,856	1,892	1,873	0	0	0	0	0	1,873	0	(16)	(16)	10	03/25/2045	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
33851F-AA-5	FLAGSTAR MORTGAGE TRUST 2018-6RR 1A1 4.000% 10/25/48	03/01/2025	Paydown		11,703	11,703	11,590	11,622	0	81	0	81	0	11,703	0	0	0	64	10/25/2048	1.A
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 2020-2 A2 3.000% 08/25/50	03/01/2025	Paydown		8,155	8,155	8,384	8,306	0	(151)	0	(151)	0	8,155	0	0	0	41	08/25/2050	1.A
36157R-D7-7	GE CAPITAL MTG 1999-HE1 A6 6.700% 04/25/29	01/01/2025	Paydown		3,767	3,767	3,796	3,759	0	0	0	0	0	3,759	0	9	9	21	04/25/2029	1.A FM
36157R-D7-7	GE CAPITAL MTG 1999-HE1 A6 6.700% 04/25/29	03/01/2025	Paydown		8,150	8,150	8,211	8,132	0	(1)	0	(1)	0	8,131	0	19	19	116	04/25/2029	1.A FM
36157R-D9-3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/29	01/01/2025	Paydown		42	866	819	750	99	0	0	99	0	849	0	(807)	(807)	5	04/25/2029	6. FM
36157R-D9-3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/29	03/01/2025	Paydown		1,873	1,873	1,771	1,623	214	1	0	215	0	1,838	0	34	34	27	04/25/2029	6. FM
36242D-RF-2	GSR MORTGAGE LOAN TRUST 2004-15F 5.500% 01/25/26	01/01/2025	Paydown		75	75	77	75	0	0	0	0	0	75	0	0	0	0	01/25/2026	4.C FM
36242D-RF-2	GSR MORTGAGE LOAN TRUST 2004-15F 5.500% 01/25/26	03/01/2025	Paydown		156	156	161	156	0	0	0	0	0	156	0	0	0	2	01/25/2026	4.C FM
36258F-AA-7	GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A1 3.500% 05/01/50	03/01/2025	Paydown		3,493	3,493	3,562	3,527	0	(33)	0	(33)	0	3,493	0	0	0	20	05/01/2050	1.A
36258F-AH-2	GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A8 3.500% 05/01/50	03/01/2025	Paydown		10,481	10,481	10,823	10,654	0	(174)	0	(174)	0	10,481	0	0	0	61	05/01/2050	1.A
36259V-AB-9	GS MORTGAGE-BACKED SECURITIES 2020-PJ4 A2 3.000% 01/25/51	03/01/2025	Paydown		10,998	10,998	11,333	11,250	0	(252)	0	(252)	0	10,998	0	0	0	71	01/25/2051	1.A
45254N-FL-6	IMPAC CMB TRUST 2003-9F A1 5.435% 07/25/33	01/27/2025	Paydown		1,528	1,528	1,314	1,526	0	2	0	2	0	1,528	0	0	0	7	07/25/2033	1.A FM
45254T-PL-2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5 4.798% 08/25/34	01/01/2025	Paydown		15,019	15,019	13,862	13,862	0	0	0	0	0	13,862	0	1,156	1,156	60	08/25/2034	1.A FM
45254T-PL-2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5 4.798% 08/25/34	03/01/2025	Paydown		9,436	9,436	8,710	8,710	0	0	0	0	0	8,710	0	727	727	106	08/25/2034	1.A FM
45254T-PM-0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6 4.798% 08/25/34	01/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/25/2034	1.A FM
45254T-PM-0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6 4.798% 08/25/34	03/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/25/2034	1.A FM
46591D-AC-3	JP MORGAN MORTGAGE TRUST 2019-INV1 A3 4.000% 10/25/49	03/01/2025	Paydown		1,047	1,047	1,069	1,055	0	0	0	0	0	1,055	0	(8)	(8)	7	10/25/2049	1.A
46591X-AC-9	JP MORGAN MORTGAGE TRUST 2020-7 A3 3.000% 01/25/51	03/01/2025	Paydown		12,994	12,994	13,388	13,257	0	(262)	0	(262)	0	12,994	0	0	0	71	01/25/2051	1.A
46592E-AC-0	JP MORGAN MORTGAGE TRUST 2021-1 A3 2.500% 06/25/51	03/01/2025	Paydown		25,330	25,330	26,359	26,079	0	(749)	0	(749)	0	25,330	0	0	0	96	06/25/2051	1.A
46641A-AA-3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4.000% 08/26/36	03/01/2025	Paydown		8,837	8,837	8,969	8,866	0	0	0	0	0	8,865	0	(28)	(28)	59	08/26/2036	1.B FE
46641X-AA-3	JP MORGAN TAXABLE HFA TRUST 2014-1 A 4.000% 11/27/38	03/01/2025	Paydown		14,594	14,594	15,214	14,854	0	(260)	0	(260)	0	14,594	0	0	0	81	11/27/2038	1.B FE
46641Y-AJ-2	JP MORGAN MORTGAGE TRUST 2014-2 2A2 3.500% 06/25/29	03/01/2025	Paydown		21,332	21,332	22,152	21,351	0	(3)	0	(3)	0	21,348	0	(16)	(16)	132	06/25/2029	1.A
46647S-AE-0	JP MORGAN MORTGAGE TRUST 2017-3 1A3 3.500% 08/25/47	03/01/2025	Paydown		2,040	2,040	2,083	2,060	0	0	0	0	0	2,060	0	(20)	(20)	11	08/25/2047	1.A
46648H-AN-3	JP MORGAN MORTGAGE TRUST 2017-2 A13 3.500% 05/25/47	03/01/2025	Paydown		14,035	14,035	14,137	14,078	0	0	0	0	0	14,078	0	(44)	(44)	89	05/25/2047	1.A
46648R-AC-5	JP MORGAN MORTGAGE TRUST 2018-1 A3 3.500% 06/25/48	03/01/2025	Paydown		1,841	1,841	1,847	1,842	0	0	0	0	0	1,842	0	(1)	(1)	10	06/25/2048	1.A
46649Y-AC-9	JP MORGAN MORTGAGE TRUST 2018-9 A3 4.000% 02/25/49	03/01/2025	Paydown		466	466	463	464	0	0	0	0	0	464	0	3	3	2	02/25/2049	1.A
46651B-AC-4	JP MORGAN MORTGAGE TRUST 2019-6 A3 3.500% 12/25/49	03/01/2025	Paydown		2,910	2,910	2,956	2,922	0	0	0	0	0	2,922	0	(12)	(12)	21	12/25/2049	1.A

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

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46651Y-AH-3	JP MORGAN MORTGAGE TRUST 2019-9 A5 3.500% 05/25/50	03/01/2025	Paydown		23,928	23,928	24,587	24,290	0	(362)	0	(362)	0	23,928	0	0	0	145	05/25/2050	1.A
59980C-AF-0	MILL CITY MORTGAGE TRUST 2017-3 M2 3.250% 02/25/58	03/01/2025	Paydown		3,897	3,897	3,802	3,867	0	29	0	29	0	3,897	0	0	0	23	02/25/2058	1.A
64352V-ED-9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6 4.852% 11/25/33	01/01/2025	Paydown		17,238	17,238	16,184	17,185	0	(236)	0	(236)	0	16,949	0	288	288	70	11/25/2033	1.A FM
64352V-ED-9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6 4.852% 11/25/33	03/01/2025	Paydown		22,925	22,925	21,523	22,855	0	(309)	0	(309)	0	22,546	0	379	379	234	11/25/2033	1.A FM
670843-AA-9	ONSLOW BAY FINANCIAL LLC 2023-NQM2 A1 6.319% 03/25/63	03/01/2025	Paydown		131,696	131,696	132,005	131,843	0	(147)	0	(147)	0	131,696	0	0	0	1,267	03/25/2063	1.A FE
67400A-AC-6	OAKS MORTGAGE TRUST 2015-2 A3 3.500% 10/25/45	03/01/2025	Paydown		12,693	12,693	12,751	12,703	0	0	0	0	0	12,703	0	(10)	(10)	70	10/25/2045	1.A
67448G-AA-1	ONSLOW BAY FINANCIAL LLC 2023-NQM4 A1 6.113% 03/25/63	01/01/2025	Paydown		27,534	27,534	27,533	27,485	0	49	0	49	0	27,534	0	0	0	140	03/25/2063	1.A
67448G-AA-1	ONSLOW BAY FINANCIAL LLC 2023-NQM4 A1 6.113% 03/25/63	03/01/2025	Paydown		98,936	98,936	98,935	98,761	0	175	0	175	0	98,936	0	0	0	1,188	03/25/2063	1.A
693652-AB-5	PSMC 2020-2 A2 3.000% 05/25/50	03/01/2025	Paydown		33,760	33,760	34,678	34,357	0	(597)	0	(597)	0	33,760	0	0	0	142	05/25/2050	1.A
693684-AM-4	PSMC 2020-1 A12 3.500% 01/25/50	03/01/2025	Paydown		124,180	124,180	129,524	127,882	0	(3,703)	0	(3,703)	0	124,180	0	0	0	862	01/25/2050	1.A
69374X-AA-8	PSMC 2019-2 A1 3.500% 10/25/49	03/01/2025	Paydown		2,685	2,685	2,739	2,725	0	(39)	0	(39)	0	2,685	0	0	0	8	10/25/2049	1.A
69375B-AM-9	PSMC 2019-3 A12 3.500% 11/25/49	03/01/2025	Paydown		5,256	5,256	5,374	5,342	0	(86)	0	(86)	0	5,256	0	0	0	30	11/25/2049	1.A
73316P-HP-8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A5 3.398% 01/25/36	01/01/2025	Paydown		600	600	565	597	0	0	0	0	0	597	0	3	3	2	01/25/2036	1.A FM
73316P-HP-8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A5 3.398% 01/25/36	03/01/2025	Paydown		943	943	888	938	0	0	0	0	0	939	0	4	4	7	01/25/2036	1.A FM
759950-CU-0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5 6.558% 07/25/34	01/01/2025	Paydown		11,213	11,213	9,867	9,867	0	0	0	0	0	9,867	0	1,346	1,346	33	07/25/2034	1.A FM
759950-CU-0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5 6.558% 07/25/34	03/01/2025	Paydown		18,749	18,749	16,497	16,497	0	41	0	41	0	16,538	0	2,210	2,210	141	07/25/2034	1.A FM
81745A-AB-3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000% 05/25/43	03/01/2025	Paydown		7,969	7,969	8,107	8,054	0	(85)	0	(85)	0	7,969	0	0	0	40	05/25/2043	1.A
81745C-AB-9	SEQUOIA MORTGAGE TRUST 2013-7 A2 3.000% 06/25/43	03/01/2025	Paydown		5,162	5,162	5,196	5,171	0	0	0	0	0	5,171	0	(8)	(8)	18	06/25/2043	1.A
81745X-AA-5	SEQUOIA MORTGAGE TRUST 2017-4 A1 3.500% 07/25/47	03/01/2025	Paydown		4,763	4,763	4,871	4,817	0	0	0	0	0	4,817	0	(54)	(54)	18	07/25/2047	1.A
81746H-AB-7	SEQUOIA MORTGAGE TRUST 2017-CH1 A2 3.500% 10/25/47	03/01/2025	Paydown		775	775	786	781	0	0	0	0	0	781	0	(6)	(6)	5	10/25/2047	1.A
81746Q-AA-9	SEQUOIA MORTGAGE TRUST 2018-2 A1 3.500% 02/25/48	03/01/2025	Paydown		19,039	19,039	19,173	19,115	0	(1)	0	(1)	0	19,115	0	(75)	(75)	131	02/25/2048	1.A
81746R-AU-3	SEQUOIA MORTGAGE TRUST 2016-2 A19 3.500% 08/25/46	03/01/2025	Paydown		3,223	3,223	3,289	3,265	0	0	0	0	0	3,265	0	(42)	(42)	19	08/25/2046	1.A
81746Y-AA-2	SEQUOIA MORTGAGE TRUST 2019-2 A1 4.000% 05/25/49	03/01/2025	Paydown		2,454	2,454	2,501	2,461	0	0	0	0	0	2,461	0	(7)	(7)	16	05/25/2049	1.A
81747C-AA-9	SEQUOIA MORTGAGE TRUST 2019-CH2 A1 4.500% 08/25/49	03/01/2025	Paydown		5,613	5,613	5,776	5,694	0	0	0	0	0	5,694	0	(80)	(80)	63	08/25/2049	1.A
81747D-AA-7	SEQUOIA MORTGAGE TRUST 2018-CH1 A1 4.000% 02/25/48	03/01/2025	Paydown		4,056	4,056	4,122	4,074	0	0	0	0	0	4,074	0	(19)	(19)	20	02/25/2048	1.A
81748B-AB-8	SEQUOIA MORTGAGE TRUST 2019-3 A2 3.500% 09/25/49	03/01/2025	Paydown		4,346	4,346	4,423	4,377	0	(30)	0	(30)	0	4,346	0	0	0	25	09/25/2049	1.A
81748J-AA-3	SEQUOIA MORTGAGE TRUST 2019-4 A1 3.500% 11/25/49	03/01/2025	Paydown		1,781	1,781	1,819	1,799	0	(18)	0	(18)	0	1,781	0	0	0	14	11/25/2049	1.A
86358R-WU-7	STRUCTURED ASSET SEC CORP 2002-3 B1 6.500% 03/25/32	01/01/2025	Paydown		3,694	3,694	3,692	3,683	0	0	0	0	0	3,683	0	11	11	20	03/25/2032	1.A FM

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
86358R-WU-7	STRUCTURED ASSET SEC CORP 2002-3 B1 6.500% 03/25/32	03/01/2025	Paydown		5,979	5,979	5,976	5,961	0	0	0	0	0	5,961	0	18	18	78	03/25/2032	1.A FM
86359A-K3-6	STRUCTURED ASSET SECURITIES 2003-25XS A5 6.120% 08/25/33	01/01/2025	Paydown		6,378	6,378	4,335	4,335	0	0	0	0	0	4,335	0	2,042	2,042	25	08/25/2033	1.A FM
86359A-K3-6	STRUCTURED ASSET SECURITIES 2003-25XS A5 6.120% 08/25/33	03/01/2025	Paydown		9,457	9,457	6,429	6,429	0	0	0	0	0	6,429	0	3,028	3,028	94	08/25/2033	1.A FM
89180Y-AA-8	TOWD POINT MORTGAGE TRUST 2022-4 A1 3.750% 09/25/62	03/01/2025	Paydown		188,273	188,273	178,962	179,677	0	8,596	0	8,596	0	188,273	0	0	0	1,108	09/25/2062	1.A
924921-AA-7	VERUS SECURITIZATION TRUST 2022-5 A1 3.800% 04/25/67	03/01/2025	Paydown		61,096	61,096	59,788	60,106	0	990	0	990	0	61,096	0	0	0	325	04/25/2067	1.A FE
92539B-AC-6	VERUS SECURITIZATION TRUST 2023-1 A3 6.900% 12/25/67	01/01/2025	Paydown		18,396	18,396	18,391	18,359	0	37	0	37	0	18,396	0	0	0	106	12/25/2067	1.B
92539B-AC-6	VERUS SECURITIZATION TRUST 2023-1 A3 6.900% 12/25/67	03/01/2025	Paydown		79,209	79,209	79,187	79,049	0	160	0	160	0	79,209	0	0	0	1,311	12/25/2067	1.B
92539F-AC-7	VERUS SECURITIZATION TRUST 2023-INV1 A3 6.758% 02/25/68	01/01/2025	Paydown		63,265	63,265	63,401	63,283	0	(18)	0	(18)	0	63,265	0	0	0	356	02/25/2068	1.C
92539F-AC-7	VERUS SECURITIZATION TRUST 2023-INV1 A3 6.758% 02/25/68	03/01/2025	Paydown		172,000	172,000	172,369	172,048	0	(48)	0	(48)	0	172,000	0	0	0	2,273	02/25/2068	1.C
92539G-AC-5	VERUS SECURITIZATION TRUST 2023-3 A3 6.743% 03/25/68	01/01/2025	Paydown		19,025	19,025	19,025	18,988	0	37	0	37	0	19,025	0	0	0	107	03/25/2068	1.A
92539G-AC-5	VERUS SECURITIZATION TRUST 2023-3 A3 6.743% 03/25/68	03/01/2025	Paydown		39,834	39,834	39,834	39,757	0	78	0	78	0	39,834	0	0	0	558	03/25/2068	1.A
92540B-AC-3	VERUS SECURITIZATION TRUST 2023-INV2 A3 7.079% 08/25/68	01/01/2025	Paydown		15,631	15,631	15,631	15,605	0	27	0	27	0	15,631	0	0	0	92	08/25/2068	1.B
92540B-AC-3	VERUS SECURITIZATION TRUST 2023-INV2 A3 7.079% 08/25/68	03/01/2025	Paydown		30,288	30,288	30,288	30,236	0	52	0	52	0	30,288	0	0	0	406	08/25/2068	1.B
92922F-JJ-8	WASHINGTON MUTUAL 2003-AR11 B1 6.712% 10/25/33	03/01/2025	Paydown		796	796	407	551	0	2	0	2	0	553	0	243	243	11	10/25/2033	1.A FM
949831-AA-9	WELLS FARGO MRTG BACKED SEC 2019-3 A1 3.500% 07/25/49	03/01/2025	Paydown		4,950	4,950	5,019	4,999	0	(49)	0	(49)	0	4,950	0	0	0	24	07/25/2049	1.A
94989U-AS-0	WELLS FARGO MORTGAGE BACKED 2018-1 A17 3.500% 07/25/47	03/01/2025	Paydown		7,262	7,262	6,929	7,080	0	182	0	182	0	7,262	0	0	0	44	07/25/2047	1.A
95002F-AE-4	WELLS FARGO MORTGAGE BACKED 2019-4 A5 3.500% 09/25/49	03/01/2025	Paydown		29,427	29,427	30,179	29,851	0	(423)	0	(423)	0	29,427	0	0	0	170	09/25/2049	1.A
95002J-AA-4	WELLS FARGO MRTG BACKED SEC 2019-2 A1 4.000% 04/25/49	03/01/2025	Paydown		5,967	5,967	5,730	5,731	0	237	0	237	0	5,967	0	0	0	33	04/25/2049	1.A
95002T-AA-2	WELLS FARGO MORTGAGE BACKED SE 2020-3 A1 3.000% 06/25/50	03/01/2025	Paydown		12,324	12,324	12,729	12,552	0	(228)	0	(228)	0	12,324	0	0	0	49	06/25/2050	1.A
97652P-AA-9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1 3.928% 06/27/44	03/01/2025	Paydown		1,068	1,068	1,104	1,078	0	0	0	0	0	1,078	0	(11)	(11)	7	06/27/2044	1.A
97652T-AD-5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4 3.500% 01/20/45	03/01/2025	Paydown		2,274	2,274	2,324	2,296	0	(23)	0	(23)	0	2,274	0	0	0	13	01/20/2045	1.A
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					2,332,807	2,333,693	2,278,168	2,281,254	544	21,729	0	22,273	0	2,303,520	0	29,289	29,289	18,588	XXX	XXX
46656Q-AA-0	JP MORGAN MORTGAGE TRUST 2023-4 1A2 6.000% 11/25/53	01/01/2025	Paydown		87,617	87,617	87,329	87,312	0	305	0	305	0	87,617	0	0	0	438	11/25/2053	1.A
46656Q-AA-0	JP MORGAN MORTGAGE TRUST 2023-4 1A2 6.000% 11/25/53	03/01/2025	Paydown		161,451	161,451	160,922	160,890	0	562	0	562	0	161,451	0	0	0	2,004	11/25/2053	1.A
92257A-AB-0	VELOCITY COMMERCIAL CAPITAL LO 2018-1 A 3.590% 04/25/48	03/01/2025	Paydown		34,930	34,930	34,918	34,857	0	72	0	72	0	34,930	0	0	0	218	04/25/2048	1.A FE
92257N-AA-4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A 3.130% 07/25/49	03/01/2025	Paydown		33,499	33,499	33,496	33,446	0	54	0	54	0	33,499	0	0	0	195	07/25/2049	1.A FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92259H-AA-5	VELOCITY COMMERCIAL CAPITAL LO 2023-4 A 7.670% 11/25/53	03/01/2025	Paydown		58,732	58,732	58,727	58,640	0	92	0	92	0	58,732	0	0	0	731	11/25/2053	1.A FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					376,229	376,229	375,392	375,145	0	1,085	0	1,085	0	376,229	0	0	0	3,586	XXX	XXX
00263*-AB-8	ASIF Funding I-Term Loan Private Debt-Revolver 6.900% 07/26/28	02/07/2025	Redemption 100.0000		4,741,834	4,741,834	4,741,834	4,741,834	0	0	0	0	0	4,741,834	0	0	0	22,109	07/26/2028	1.F PL
09261W-AA-2	BLACKROCK DLF IX 2020-1 A-1 5.814% 07/21/30	01/17/2025	Paydown		1,452,162	1,452,162	1,452,162	1,452,162	0	0	0	0	0	1,452,162	0	0	0	22,857	07/21/2030	1.A FE
09261W-AN-4	BLACKROCK DLF IX 2020-1 W 2.500% 07/21/30	01/17/2025	Paydown		49,036	49,036	49,036	49,036	0	0	0	0	0	49,036	0	0	0	629	07/21/2030	3.C FE
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31	01/23/2025	Various		1,217,933	1,217,933	1,217,933	1,025,888	0	0	0	0	0	1,217,933	0	0	0	10,549	01/29/2031	2.B PL
38178X-AC-7	GOLUB CAPITAL PARTNERS FUNDING 2021-2A B 3.994% 10/20/29	01/20/2025	Paydown		157,173	157,173	157,173	157,173	0	0	0	0	0	157,173	0	0	0	1,569	10/20/2029	2.B FE
46331#-AA-7	IRONWOOD CAPITAL PARTNERS V NOTE 5.000% 08/31/36	03/20/2025	Redemption 100.0000		142,664	142,664	142,664	142,664	0	0	0	0	0	142,664	0	0	0	1,284	08/31/2036	2.A PL
69121B-AC-8	OWL ROCK CLO LTD 2022-7A A2 5.000% 07/20/33	02/28/2025	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	35,556	07/20/2033	1.A FE
69121B-AG-9	OWL ROCK CLO LTD 2022-7A B2 5.710% 07/20/33	03/01/2025	Paydown		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	121,813	07/20/2033	1.C FE
72305*-AA-9	PineBridge Private Credit III Note A 7.563% 08/31/32	03/28/2025	Redemption 100.0000		27,336	27,336	27,336	22,113	0	0	0	0	0	27,336	0	0	0	427	08/31/2032	2.B PL
72305*-AB-7	PineBridge Private Credit III Note B 8.813% 08/31/32	03/28/2025	Redemption 100.0000		12,425	12,425	12,425	10,053	0	0	0	0	0	12,425	0	0	0	231	08/31/2032	2.C FE
10948V-BA-2	BRIGHTWOOD CAPITAL MM CLO LTD. 2020-1A A2R 7.471% 01/15/31	01/15/2025	Paydown		271,411	271,411	271,411	271,411	0	0	0	0	0	271,411	0	0	0	5,069	01/15/2031	1.A FE
38138B-AQ-3	GOLDEN TREE LOAN MANAGEMENT 2018-3A B2R 2.194% 04/20/30	02/20/2025	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	34,434	04/20/2030	1.C FE
381738-AQ-6	GOLUB CAPITAL PARTNERS CLO LTD 2022-61A C2 6.540% 07/25/35	01/25/2025	Paydown		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	106,093	07/25/2035	1.F FE
38178M-AA-5	GOLUB CAPITAL PARTNERS ABS FUN 2019-1 AR 3.100% 07/20/30	01/20/2025	Paydown		324,419	324,419	324,419	324,419	0	0	0	0	0	324,419	0	0	0	2,514	07/20/2030	1.F FE
38179G-AG-4	GOLUB CAPITAL PARTNERS CLO LTD 2021-59A B2 3.219% 01/20/34	03/20/2025	Paydown		3,500,000	3,500,000	3,499,946	3,499,897	0	103	0	103	0	3,500,000	0	0	0	46,944	01/20/2034	1.C FE
50203V-AC-5	LJVI 2022-1A A2 3.590% 04/28/34	01/28/2025	Paydown		42,315	42,315	42,315	42,315	0	0	0	0	0	42,315	0	0	0	380	04/28/2034	1.A FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					32,938,708	32,938,708	32,938,654	32,738,965	0	103	0	103	0	32,938,708	0	0	0	412,458	XXX	XXX
00090T-AA-5	ABPCI DIRECT LENDING FUND ABS 2020-1A A 3.199% 12/20/30	01/20/2025	Paydown		182,190	182,190	182,190	182,190	0	0	0	0	0	182,190	0	0	0	1,457	12/20/2030	1.F FE
03236X-AB-3	AXIS EQUIPMENT FINANCE RECEIVA 2022-2A A2 5.300% 06/21/28	03/20/2025	Paydown		190,681	190,681	190,965	190,898	0	(218)	0	(218)	0	190,681	0	0	0	1,697	06/21/2028	1.A FE
038370-AA-0	AQUA FINANCE TRUST 2019A A 3.140% 07/16/40	03/15/2025	Paydown		10,992	10,992	10,990	10,992	0	0	0	0	0	10,992	0	0	0	56	07/16/2040	1.A FE
038370-AB-8	AQUA FINANCE TRUST 2019-A B 3.470% 07/16/40	03/15/2025	Paydown		199,204	199,204	199,186	199,190	0	13	0	13	0	199,204	0	0	0	1,126	07/16/2040	1.B FE
038413-AA-8	AQUA FINANCE TRUST 2020-AA A 1.900% 07/17/46	03/17/2025	Paydown		19,413	19,413	19,409	19,413	0	0	0	0	0	19,413	0	0	0	60	07/17/2046	1.A FE
038413-AB-6	AQUA FINANCE TRUST 2020-AA B 2.790% 07/17/46	03/17/2025	Paydown		101,484	101,484	101,452	101,478	0	6	0	6	0	101,484	0	0	0	460	07/17/2046	1.B FE
038779-AB-0	ARBYS FUNDING LLC 2020-1A A2 3.237% 07/30/50	01/30/2025	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	20	07/30/2050	2.C FE

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05607U-AB-5	BXG RECEIVABLES NOTE TRUST 2018-A B 3.950% 02/02/34	03/02/2025	Paydown		43,516	43,516	43,509	43,514	0	2	0	2	0	43,516	0	0	0	282	02/02/2034	1.F FE
05607U-AC-3	BXG RECEIVABLES NOTE TRUST 2018-A C 4.440% 02/02/34	03/02/2025	Paydown		41,766	41,766	41,758	41,763	0	3	0	3	0	41,766	0	0	0	304	02/02/2034	2.C FE
05608T-AB-7	BXG RECEIVABLES NOTE TRUST 2020-A B 2.490% 02/28/36	03/28/2025	Paydown		163,732	163,732	163,707	163,718	0	14	0	14	0	163,732	0	0	0	629	02/28/2036	1.G FE
05608T-AC-5	BXG RECEIVABLES NOTE TRUST 2020-A C 4.220% 02/28/36	03/28/2025	Paydown		81,866	81,866	81,864	81,862	0	4	0	4	0	81,866	0	0	0	533	02/28/2036	2.A FE
12434K-AB-2	BXG RECEIVABLES NOTE TRUST 2022-A B 4.610% 09/28/37	03/28/2025	Paydown		139,396	139,396	139,362	139,373	0	23	0	23	0	139,396	0	0	0	1,068	09/28/2037	1.G FE
14686G-AD-8	CARVANA AUTOS RECEIVABLES TRUS 2022-N1 C 3.320% 12/11/28	03/10/2025	Paydown		21,564	21,564	21,561	21,562	0	1	0	1	0	21,564	0	0	0	179	12/11/2028	1.C FE
14686G-AD-8	CARVANA AUTOS RECEIVABLES TRUS 2022-N1 C 3.320% 12/11/28	02/10/2025	Paydown		44,964	44,964	44,959	44,961	0	3	0	3	0	44,964	0	0	0	187	12/11/2028	1.D FE
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A A2 5.216% 04/25/47	01/25/2025	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	98	04/25/2047	2.C FE
194204-AB-9	COLLEGE AVE STUDENT LOANS 2017-A A2 3.750% 11/26/46	03/25/2025	Paydown		22,416	22,416	22,407	22,414	0	2	0	2	0	22,416	0	0	0	136	11/26/2046	1.B FE
19421U-AB-0	COLLEGE AVE STUDENT LOANS 2019-A A2 3.280% 12/28/48	03/25/2025	Paydown		48,928	48,928	48,910	48,918	0	10	0	10	0	48,928	0	0	0	253	12/28/2048	1.A FE
19424K-AC-7	COLLEGE AVE STUDENT LOANS 2021-A B 2.320% 07/25/51	03/25/2025	Paydown		48,065	48,065	48,044	48,054	0	11	0	11	0	48,065	0	0	0	187	07/25/2051	1.C FE
19424K-AD-5	COLLEGE AVE STUDENT LOANS 2021-A C 2.920% 07/25/51	03/25/2025	Paydown		94,955	94,955	94,912	94,931	0	24	0	24	0	94,955	0	0	0	465	07/25/2051	1.F FE
20267T-AA-0	COMMONBOND STUDENT LOAN TRUST 2016-A A1 3.320% 05/25/40	03/25/2025	Paydown		20,808	20,808	20,807	20,807	0	1	0	1	0	20,808	0	0	0	113	05/25/2040	1.A FE
20267U-AA-7	COMMONBOND STUDENT LOAN TRUST 2016-B A1 2.730% 10/25/40	03/25/2025	Paydown		9,578	9,578	9,575	9,577	0	1	0	1	0	9,578	0	0	0	41	10/25/2040	1.A FE
20268M-AA-4	COMMONBOND STUDENT LOAN TRUST 2018-BGS A1 3.560% 09/25/45	03/25/2025	Paydown		20,032	20,032	19,894	19,995	0	4	0	4	0	20,000	0	32	32	116	09/25/2045	1.A FE
20269D-AC-9	COMMONBOND STUDENT LOAN TRUST 2018-AGS B 3.580% 02/25/44	03/25/2025	Paydown		73,800	73,800	73,768	73,790	0	10	0	10	0	73,800	0	0	0	470	02/25/2044	1.B FE
25273C-AC-4	DIAMOND RESORTS OWNER TRUST 2021-1A C 2.700% 11/21/33	03/20/2025	Paydown		38,793	38,793	38,792	38,792	0	1	0	1	0	38,793	0	0	0	169	11/21/2033	2.B FE
26209X-AA-9	DRIVEN BRANDS FUNDING, LLC 2020-1A A2 3.786% 07/20/50	01/20/2025	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	24	07/20/2050	2.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING, LLC 2020-2A A2 3.237% 01/20/51	01/20/2025	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	61	01/20/2051	2.C FE
26209X-AD-3	DRIVEN BRANDS FUNDING, LLC 2021-1A A2 2.791% 10/20/51	01/20/2025	Paydown		16,250	16,250	16,250	16,250	0	0	0	0	0	16,250	0	0	0	113	10/20/2051	2.C FE
26209X-AF-8	DRIVEN BRANDS FUNDING, LLC 2022-1A A2 7.393% 10/20/52	01/20/2025	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	462	10/20/2052	2.C FE
28924A-AB-7	ELM TRUST 2020-4A A2 2.286% 10/20/29	03/20/2025	Paydown		249,687	249,687	249,687	249,682	0	5	0	5	0	249,687	0	0	0	1,129	10/20/2029	1.F FE
289338-AB-1	ELM TRUST 2020-3A A2 2.954% 08/20/29	03/20/2025	Paydown		115,748	115,748	115,746	115,745	0	1	0	1	0	115,746	0	2	2	777	08/20/2029	1.F FE
30166Y-AE-2	EXETER AUTOMOBILE RECEIVABLES 2022-3A C 5.300% 09/15/27	03/15/2025	Paydown		1,401,461	1,401,461	1,394,779	1,400,578	0	883	0	883	0	1,401,461	0	0	0	12,711	09/15/2027	1.A FE
35042A-AA-1	FOUNDATION FINANCE TRUST 2023-1A A 5.670% 12/15/43	03/15/2025	Paydown		33,992	33,992	33,769	33,851	0	141	0	141	0	33,992	0	0	0	318	12/15/2043	1.A FE
36263X-AE-3	GLS AUTO RECEIVABLES TRUST 2022-1A C 3.190% 02/16/27	03/15/2025	Paydown		825,092	825,092	825,015	825,018	0	75	0	75	0	825,092	0	0	0	4,394	02/16/2027	1.A FE
38081E-AA-9	GOLDEN BEAR 2016-1A A 3.750% 09/20/47	03/20/2025	Paydown		24,039	24,039	24,039	24,039	0	0	0	0	0	24,039	0	0	0	451	09/20/2047	1.A FE
38217K-AA-2	GOODGREEN TRUST 2016-1A A 3.230% 10/15/52	03/15/2025	Paydown		16,722	16,722	16,714	16,718	0	0	0	0	0	16,719	0	4	4	0	10/15/2052	1.A FE

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
40439H-AB-5	HIN TIMESHARE TRUST 2020-A B 2.230% 10/09/39	03/09/2025	Paydown		79,865	79,865	79,844	79,856	0	9	0	9	0	79,865	0	0	0	311	10/09/2039	1.F FE
40439H-AC-3	HIN TIMESHARE TRUST 2020-A C 3.420% 10/09/39	03/09/2025	Paydown		42,594	42,594	42,589	42,591	0	3	0	3	0	42,594	0	0	0	255	10/09/2039	2.B FE
411707-AH-5	CKE RESTAURANTS HOLDINGS INC 2020-1A A2 3.981% 12/20/50	03/20/2025	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	100	12/20/2050	2.B FE
42770L-AA-1	HERO FUNDING TRUST 2015-1A A 3.840% 09/20/40	03/20/2025	Paydown		5,065	5,065	5,062	5,063	0	0	0	0	0	5,063	0	1	1	34	09/20/2040	1.A FE
42770Q-AA-0	HERO FUNDING TRUST 2014-2A A 3.990% 09/21/40	03/20/2025	Paydown		15,042	15,042	15,032	15,037	0	6	0	6	0	15,042	0	0	0	300	09/21/2040	1.A FE
43283B-AB-9	HILTON GRAND VACATIONS TRUST 2022-1D B 4.100% 06/20/34	03/20/2025	Paydown		67,054	67,054	67,043	67,046	0	8	0	8	0	67,054	0	0	0	409	06/20/2034	1.G FE
43284B-AB-8	HILTON GRAND VACATIONS TRUST 2018-AA B 3.700% 02/25/32	03/25/2025	Paydown		42,361	42,361	42,351	42,357	0	4	0	4	0	42,361	0	0	0	252	02/25/2032	1.F FE
43284B-AC-6	HILTON GRAND VACATIONS TRUST 2018-AA C 4.000% 02/25/32	03/25/2025	Paydown		42,361	42,361	42,357	42,358	0	3	0	3	0	42,361	0	0	0	272	02/25/2032	2.B FE
46616M-AA-8	HENDERSON RECEIVABLES LLC 2010-3A A 3.820% 12/15/48	03/15/2025	Paydown		16,575	16,575	16,572	16,574	0	1	0	1	0	16,575	0	0	0	109	12/15/2048	1.A FE
46618L-AA-8	HENDERSON RECEIVABLES LLC 2015-1A A 3.260% 09/15/72	03/15/2025	Paydown		22,751	22,751	22,736	22,740	0	11	0	11	0	22,751	0	0	0	121	09/15/2072	1.A FE
55400E-AB-5	MVWOT 2020-1A B 2.730% 10/20/37	03/20/2025	Paydown		26,496	26,496	26,493	26,494	0	2	0	2	0	26,496	0	0	0	117	10/20/2037	1.F FE
55400E-AC-3	MVWOT 2020-1A C 4.210% 10/20/37	03/20/2025	Paydown		25,526	25,526	25,524	25,525	0	2	0	2	0	25,526	0	0	0	174	10/20/2037	2.B FE
55400K-AB-1	MVW OWNER TRUST 2021-2A B 1.830% 05/20/39	03/20/2025	Paydown		114,457	114,457	107,262	107,837	0	6,620	0	6,620	0	114,457	0	0	0	346	05/20/2039	1.F FE
55400U-AB-9	MVW OWNER TRUST 2022-1A B 4.400% 11/21/39	03/20/2025	Paydown		181,702	181,702	181,682	181,685	0	17	0	17	0	181,702	0	0	0	1,297	11/21/2039	1.F FE
57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DE 3.242% 09/01/48	02/28/2025	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	1,036	09/01/2048	1.B FE
59549W-AA-1	MID STATE TRUST SERIES 11 A1 4.864% 07/15/38	03/15/2025	Paydown		132,568	132,568	129,086	132,309	0	259	0	259	0	132,568	0	0	0	958	07/15/2038	1.E FE
61033M-AB-0	MONROE CAPTAL INCOME PLUS ABS 2022-1A A 4.050% 03/30/32	01/22/2025	Paydown		185,286	185,286	182,282	184,053	0	1,233	0	1,233	0	185,286	0	0	0	1,876	03/30/2032	1.F FE
62848P-AB-6	MVW OWNER TRUST 2023-1A B 5.420% 10/20/40	03/20/2025	Paydown		269,988	269,988	269,984	269,980	0	9	0	9	0	269,988	0	0	0	2,317	10/20/2040	1.F FE
62878Y-AA-2	NOTHING BUNDT CAKES 2021-1 A2 2.989% 07/30/51	01/30/2025	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	37	07/30/2051	2.C FE
638961-AA-0	NAVIENT STUDENT LOAN TRUST 2023-A A 5.510% 10/15/32	03/15/2025	Paydown		202,910	202,910	202,616	202,691	0	219	0	219	0	202,910	0	0	0	1,858	10/15/2032	1.A FE
63939N-AB-9	NAVIENT STUDENT LOAN TRUST 2016-AA A2A 3.910% 12/15/45	03/15/2025	Paydown		38,512	38,512	38,494	38,507	0	5	0	5	0	38,512	0	0	0	252	12/15/2045	1.A FE
64016N-AC-1	NEIGHBORLY ISSUER LLC 2022-1A A2 3.695% 01/30/52	01/30/2025	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	115	01/30/2052	2.B FE
69144A-AA-7	OXFORD FINANCE FUNDING TRUST 2020-1A A2 3.101% 02/15/28	02/15/2025	Paydown		682,768	682,768	682,768	682,768	0	0	0	0	0	682,768	0	0	0	3,217	02/15/2028	1.F FE
69145B-AA-4	OXFORD FINANCE FUNDING TRUST 2022-1A A2 3.602% 02/15/30	03/15/2025	Paydown		916,410	916,410	916,410	916,410	0	0	0	0	0	916,410	0	0	0	6,035	02/15/2030	1.F FE
72703P-AC-7	PLANET FITNESS MASTER ISSUER 2019-1A A2 3.858% 12/05/49	03/05/2025	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	84	12/05/2049	2.B FE
72703P-AD-5	PLANET FITNESS MASTER ISSUER 2022-1A A2I 3.251% 12/05/51	03/05/2025	Paydown		16,250	16,250	16,250	16,250	0	0	0	0	0	16,250	0	0	0	132	12/05/2051	2.B FE
72703P-AE-3	PLANET FITNESS MASTER ISSUER 2022-1A A2II 4.008% 12/05/51	03/05/2025	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	50	12/05/2051	2.B FE
783897-AF-8	SCF EQUIPMENT TRUST LLC 2021-1A D 1.930% 09/20/30	03/20/2025	Paydown		602,199	602,199	602,107	602,165	0	35	0	35	0	602,199	0	0	0	2,618	09/20/2030	1.C FE
81761T-AA-3	SERVICEMASTER BRANDS 2020-1 A2I 2.841% 01/30/51	01/30/2025	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	53	01/30/2051	2.C FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
81761T-AC-9	SERVICEMASTER BRANDS 2020-1 A2II 3.337% 01/30/51	01/30/2025	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	63	01/30/2051	2.C FE
81761T-AG-0	SERVICEMASTER BRANDS 2021-1 A2II 3.113% 07/30/51	01/30/2025	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	68	07/30/2051	2.C FE
826525-AB-3	SIERRA RECEIVABLES FUNDING CO 2020-2A B 2.320% 07/20/37	03/20/2025	Paydown		39,287	39,287	39,276	39,282	0	4	0	4	0	39,287	0	0	0	146	07/20/2037	1.F FE
826525-AC-1	SIERRA RECEIVABLES FUNDING CO 2020-2A C 3.510% 07/20/37	03/20/2025	Paydown		26,191	26,191	26,188	26,189	0	2	0	2	0	26,191	0	0	0	147	07/20/2037	2.B FE
826943-AB-8	SIERRA RECEIVABLES FUNDING CO 2023-1A B 5.830% 01/20/40	03/20/2025	Paydown		73,794	73,794	73,778	73,781	0	13	0	13	0	73,794	0	0	0	707	01/20/2040	1.F FE
859245-AA-0	STERLING BANK TRUST FSB 2004-1 2.101% 04/26/26	03/26/2025	Paydown		0	0	4,330	438	0	(438)	0	(438)	0	0	0	0	0	237	04/26/2026	1.C
88641W-AE-9	TIDEWATER AUTO RECEIVABLES TRU 2020-AA D 2.310% 03/15/27	03/15/2025	Paydown		403,166	403,166	403,033	403,166	0	0	0	0	0	403,166	0	0	0	1,339	03/15/2027	1.B FE
902635-AA-9	UNITED CAPITAL MARKETS 2003-A 2.300% 11/08/27	03/25/2025	Paydown		0	0	921	874	0	(37)	0	(37)	0	838	0	(838)	(838)	161	11/08/2027	1.A FE
92243R-AC-8	VCP RRL ABS I LTD 2021-1A B 2.848% 10/20/31	01/20/2025	Paydown		226,175	226,175	226,175	226,175	0	0	0	0	0	226,175	0	0	0	1,610	10/20/2031	2.B FE
92812U-K5-6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B 2.750% 04/25/42	03/01/2025	Redemption 100.0000		8,879	8,879	8,879	8,879	0	0	0	0	0	8,879	0	0	0	37	04/25/2042	1.A FE
92812U-Q5-0	VIRGINIA HOUSING DEV AUTH 2015 Series A Taxable 3.250% 06/25/42	03/25/2025	Redemption 100.0000		49,632	49,632	49,632	49,632	0	0	0	0	0	49,632	0	0	0	275	06/25/2042	1.A FE
95058X-AP-3	WENDYS FUNDING LLC 2022-1A A2II 4.535% 03/15/52	03/15/2025	Paydown		10,099	10,099	10,099	10,099	0	0	0	0	0	10,099	0	0	0	115	03/15/2052	2.B FE
96042V-AF-6	WESTLAKE AUTOMOBILE RECEIVABLE 2022-2A C 4.850% 09/15/27	03/15/2025	Paydown		594,198	594,198	594,127	594,132	0	66	0	66	0	594,198	0	0	0	5,866	09/15/2027	1.C FE
98920M-AA-0	ZAXBY'S FUNDING LLC 2021-1A A2 3.238% 07/30/51	01/30/2025	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	61	07/30/2051	2.B FE
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5.235% 04/15/26	01/15/2025	Redemption 100.0000		198,344	198,344	198,344	198,344	0	0	0	0	0	198,344	0	0	0	2,596	04/15/2026	2.B FE
610331-AA-8	MONROE CAPITAL ABS FUNDING LTD 2021-1A A2 2.815% 04/22/31	01/22/2025	Paydown		275,723	275,723	275,723	275,723	0	0	0	0	0	275,723	0	0	0	1,940	04/22/2031	1.F FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					10,117,862	10,117,862	10,101,569	10,109,583	0	9,076	0	9,076	0	10,118,661	0	(799)	(799)	70,649	XXX	XXX
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4.213% 12/16/41	03/15/2025	Paydown		246,494	246,494	246,493	246,494	0	0	0	0	0	246,494	0	0	0	1,954	12/16/2041	1.G FE
09228Y-AC-6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5.682% 12/16/41	03/15/2025	Paydown		45,881	45,881	45,879	45,881	0	0	0	0	0	45,881	0	0	0	460	12/16/2041	2.C FE
12510H-AE-0	CAPITAL AUTOMOTIVE REIT 2020-1A A5 3.480% 02/15/50	03/17/2025	Paydown		2,500	2,500	2,499	2,500	0	0	0	0	0	2,500	0	0	0	15	02/15/2050	1.E FE
12510H-AN-0	CAPITAL AUTOMOTIVE REIT 2021-1A A4 2.760% 08/15/51	03/17/2025	Paydown		3,750	3,750	3,749	3,749	0	1	0	1	0	3,750	0	0	0	17	08/15/2051	1.E FE
12510H-AT-7	CAPITAL AUTOMOTIVE REIT 2023-1A A2 6.500% 09/15/53	03/17/2025	Paydown		14,063	14,063	13,597	13,703	0	359	0	359	0	14,063	0	0	0	154	09/15/2053	1.E FE
12563L-AN-7	CLI FUNDING LLC 2020-1A A 2.080% 09/18/45	03/17/2025	Paydown		111,375	111,375	111,324	111,341	0	34	0	34	0	111,375	0	0	0	386	09/18/2045	1.F FE
12563L-AS-6	CLI FUNDING LLC 2020-3A A 2.070% 10/18/45	03/18/2025	Paydown		87,500	87,500	87,482	87,489	0	11	0	11	0	87,500	0	0	0	302	10/18/2045	1.F FE
12563L-AT-4	CLI FUNDING LLC 2020-3A B 3.300% 10/18/45	03/18/2025	Paydown		52,500	52,500	52,478	52,486	0	14	0	14	0	52,500	0	0	0	289	10/18/2045	2.B FE
12565K-AF-4	CLI FUNDING LLC 2022-1A B1 3.120% 01/18/47	03/18/2025	Paydown		60,000	60,000	59,986	59,988	0	12	0	12	0	60,000	0	0	0	312	01/18/2047	2.B FE
12565K-AH-0	CLI FUNDING LLC 2023-1A B 7.480% 06/18/48	03/18/2025	Paydown		98,750	98,750	98,265	98,376	0	374	0	374	0	98,750	0	0	0	1,231	06/18/2048	2.B FE
14855M-AA-6	CASTLELAKE AIRCRAFT SECURITIZA 2019-1A A 3.967% 04/15/39	03/15/2025	Paydown		59,008	59,008	59,008	59,006	0	3	0	3	0	59,008	0	0	0	387	04/15/2039	2.B FE

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
361528-AC-6	GBX LEASING 2022-1 LLC 2023-1A A 6.420% 11/20/53	03/20/2025	Paydown		4,696	4,696	4,693	4,694	0	2	0	2	0	4,696	0	0	0	50	11/20/2053	1.C FE
37959P-AA-5	GLOBAL SC FINANCE SRL 2020-1A A 2.170% 10/17/40	03/01/2025	Paydown		184,645	184,645	184,636	184,558	0	87	0	87	0	184,645	0	0	0	655	10/17/2040	1.F FE
37959P-AC-1	GLOBAL SC FINANCE SRL 2020-2A A 2.260% 11/19/40	03/17/2025	Paydown		77,036	77,036	77,006	77,018	0	18	0	18	0	77,036	0	0	0	285	11/19/2040	1.F FE
37959P-AD-9	GLOBAL SC FINANCE SRL 2020-2A B 3.320% 11/19/40	03/17/2025	Paydown		25,678	25,678	25,671	25,674	0	5	0	5	0	25,678	0	0	0	139	11/19/2040	2.A FE
44040H-AA-0	HORIZON AIRCRAFT FINANCE I LTD 2019-1 A 3.721% 07/15/39	03/15/2025	Paydown		770,320	770,320	770,316	770,293	0	1	0	1	0	770,293	0	26	26	2,730	07/15/2039	2.C FE
44040J-AA-6	HORIZON AIRCRAFT FINANCE I LTD 2019-2 A 3.425% 11/15/39	03/15/2025	Paydown		144,980	144,980	144,976	144,972	0	7	0	7	0	144,980	0	0	0	840	11/15/2039	2.C FE
45783N-AA-5	INSTAR LEASING III LLC 2021-1A A 2.300% 02/15/54	03/15/2025	Paydown		25,195	25,195	25,181	25,189	0	5	0	5	0	25,195	0	0	0	96	02/15/2054	1.F FE
46651N-AA-2	JOL AIR 2019-1 A 3.967% 04/15/44	03/15/2025	Paydown		89,000	89,000	89,000	88,994	0	6	0	6	0	89,000	0	0	0	588	04/15/2044	1.G FE
46658F-AB-0	JBLU UT 2024 Pass Thr Trust Aircraft MSN 5417 6.790% 04/23/28	01/23/2025	Redemption 100.0000		29,042	29,042	29,042	29,042	0	0	0	0	0	29,042	0	0	0	529	04/23/2028	2.A PL
46658F-AC-8	JBLU UT 2024 Pass Thr Trust Aircraft MSN 5349 6.805% 12/20/27	03/20/2025	Redemption 100.0000		34,019	34,019	34,019	34,019	0	0	0	0	0	34,019	0	0	0	583	12/20/2027	2.A PL
46658F-AD-6	JBLU UT 2024 Pass Thr Trust Aircraft MSN 10120 6.790% 07/23/36	01/23/2025	Redemption 100.0000		13,784	13,784	13,784	13,784	0	0	0	0	0	13,784	0	0	0	251	07/23/2036	2.A PL
46658F-AE-4	JBLU UT 2024 Pass Thr Trust Aircraft MSN 11336 6.805% 06/20/36	03/20/2025	Redemption 100.0000		14,730	14,730	14,730	14,730	0	0	0	0	0	14,730	0	0	0	252	06/20/2036	2.B PL
46658F-AF-1	JBLU UT 2024 Pass Thr Trust Aircraft MSN 11397 6.813% 05/31/36	02/28/2025	Redemption 100.0000		14,639	14,639	14,639	14,639	0	0	0	0	0	14,639	0	0	0	260	05/31/2036	2.A PL
46658F-AG-9	JBLU UT 2024 Pass Thr Trust Aircraft MSN 11513 6.813% 05/31/36	02/28/2025	Redemption 100.0000		15,186	15,186	15,186	15,186	0	0	0	0	0	15,186	0	0	0	269	05/31/2036	2.A PL
46658F-AH-7	JBLU UT 2024 Pass Thr Trust Aircraft MSN 11861 6.813% 05/31/36	02/28/2025	Redemption 100.0000		15,357	15,357	15,357	15,357	0	0	0	0	0	15,357	0	0	0	272	05/31/2036	2.A PL
46658F-AJ-3	JBLU UT 2024 Pass Thr Trust Aircraft MSN 6359 6.813% 11/30/29	02/28/2025	Redemption 100.0000		27,655	27,655	27,655	27,655	0	0	0	0	0	27,655	0	0	0	490	11/30/2029	2.A PL
46658F-AK-0	JBLU UT 2024 Pass Thr Trust Aircraft MSN 5782 6.818% 05/14/29	02/14/2025	Redemption 100.0000		25,107	25,107	25,107	25,107	0	0	0	0	0	25,107	0	0	0	450	05/14/2029	2.A PL
46658F-AL-8	JBLU UT 2024 Pass Thr Trust Aircraft MSN 6031 6.818% 11/14/29	02/14/2025	Redemption 100.0000		26,523	26,523	26,523	26,523	0	0	0	0	0	26,523	0	0	0	476	11/14/2029	2.A PL
46658F-AM-6	JBLU UT 2024 Pass Thr Trust Aircraft MSN 5782 6.818% 02/14/30	02/14/2025	Redemption 100.0000		28,169	28,169	28,169	28,169	0	0	0	0	0	28,169	0	0	0	505	02/14/2030	2.A PL
46658F-AN-4	JBLU UT 2024 Pass Thr Trust Aircraft MSN 6185 6.818% 05/14/30	02/14/2025	Redemption 100.0000		24,257	24,257	24,257	24,257	0	0	0	0	0	24,257	0	0	0	435	05/14/2030	2.A PL
46658F-AP-9	JBLU UT 2024 Pass Thr Trust Aircraft MSN 55099 6.818% 11/14/36	02/14/2025	Redemption 100.0000		8,504	8,504	8,504	8,504	0	0	0	0	0	8,504	0	0	0	152	11/14/2036	2.A PL
46658F-AQ-7	JBLU UT 2024 Pass Thr Trust Aircraft MSN 55263 6.818% 11/14/36	02/14/2025	Redemption 100.0000		7,384	7,384	7,384	7,384	0	0	0	0	0	7,384	0	0	0	132	11/14/2036	2.A PL
46658F-AR-5	JBLU UT 2024 Pass Thr Trust Aircraft MSN 5960 6.818% 11/14/29	02/14/2025	Redemption 100.0000		25,653	25,653	25,653	25,653	0	0	0	0	0	25,653	0	0	0	460	11/14/2029	2.A PL
46658F-AS-3	JBLU UT 2024 Pass Thr Trust Aircraft MSN 5960 6.818% 11/14/36	02/14/2025	Redemption 100.0000		7,669	7,669	7,669	7,669	0	0	0	0	0	7,669	0	0	0	138	11/14/2036	2.A PL
46658F-AT-1	JBLU UT 2024 Pass Thr Trust Aircraft MSN 55104 6.818% 11/14/36	02/14/2025	Redemption 100.0000		8,185	8,185	8,185	8,185	0	0	0	0	0	8,185	0	0	0	147	11/14/2036	2.A PL
46658F-AU-8	JBLU UT 2024 Pass Thr Trust Aircraft MSN 55104 6.818% 11/14/36	02/14/2025	Redemption 100.0000		12,459	12,459	12,459	12,459	0	0	0	0	0	12,459	0	0	0	223	11/14/2036	2.A PL
50543L-AA-0	LABRADOR AVIATION FINANCE LTD 2016-1A A1 4.300% 01/15/42	03/15/2025	Paydown		43,423	43,423	42,580	43,164	0	259	0	259	0	43,423	0	0	0	214	01/15/2042	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
62946A-AA-2	NP SPE II LLC 2016-1A A1 4.164% 04/20/46	03/20/2025	Paydown		80,552	80,552	80,552	80,552	0	0	0	0	0	80,552	0	0	0	516	04/20/2046	1.G FE
67190A-AC-0	OAK STREET INVESTMENT GRADE NE 2021-1A A3 2.800% 01/20/51	03/20/2025	Paydown		3,750	3,750	3,749	3,750	0	0	0	0	0	3,750	0	0	0	18	01/20/2051	2.A FE
78487J-AA-4	SVC ABS LLC 2023-1A A 5.150% 02/20/53	03/20/2025	Paydown		1,875	1,875	1,838	1,842	0	33	0	33	0	1,875	0	0	0	16	02/20/2053	1.A FE
83616Q-AA-2	SOUP 7a Trust 2024-FBC1 A 7.752% 03/25/49	03/25/2025	Paydown		1,173,744	1,173,744	1,173,744	1,173,744	0	0	0	0	0	1,173,744	0	0	0	12,652	03/25/2049	2.A PL
86190B-AD-6	STORE MASTER FUNDING LLC 2021-1A A4 3.700% 06/20/51	03/20/2025	Paydown		2,500	2,500	2,499	2,499	0	1	0	1	0	2,500	0	0	0	15	06/20/2051	1.C FE
86212X-AB-6	STORE MASTER FUNDING LLC 2019-1 A2 3.650% 10/20/49	03/20/2025	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	23	10/20/2049	1.A FE
872480-AF-5	TIF FUNDING II LLC 2021-1A B 2.540% 02/20/46	03/20/2025	Paydown		38,927	38,927	38,918	38,921	0	7	0	7	0	38,927	0	0	0	166	02/20/2046	2.A FE
87407R-AC-0	TAL ADVANTAGE VII LLC 2020-1A B 3.290% 09/20/45	03/20/2025	Paydown		72,188	72,188	72,171	72,178	0	10	0	10	0	72,188	0	0	0	396	09/20/2045	2.B FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS 2020-1A A 2.730% 08/21/45	03/01/2025	Paydown		52,034	52,034	52,025	51,992	0	42	0	42	0	52,034	0	0	0	235	08/21/2045	1.F FE
88315L-AQ-1	TEXTAINER MARINE CONTAINERS 2021-2A A 2.230% 04/20/46	03/20/2025	Paydown		80,000	80,000	79,986	79,990	0	0	0	0	0	79,990	0	10	10	297	04/20/2046	1.F FE
88315L-AR-9	TEXTAINER MARINE CONTAINERS 2021-2A B 2.820% 04/20/46	03/20/2025	Paydown		50,000	50,000	49,982	49,988	0	12	0	12	0	50,000	0	0	0	235	04/20/2046	2.B FE
89656C-AA-1	TRINITY RAIL LEASING LP 2010-1A A 5.194% 10/16/40	03/16/2025	Paydown		47,901	47,901	47,901	47,901	0	0	0	0	0	47,901	0	0	0	398	10/16/2040	1.F FE
89657B-AA-2	TRINITY RAIL LEASING L.P. 2019-1A A 3.820% 04/17/49	03/17/2025	Paydown		19,164	19,164	19,155	19,160	0	5	0	5	0	19,164	0	0	0	122	04/17/2049	1.F FE
90352W-AD-6	USQ RAIL I LLC 2021-1A A 2.250% 02/28/51	03/28/2025	Paydown		11,674	11,674	11,674	11,675	0	(1)	0	(1)	0	11,674	0	0	0	44	02/28/2051	1.F FE
94354K-AA-8	WAVE USA 2019-1 A 3.597% 09/15/44	03/15/2025	Paydown		134,466	134,466	132,140	132,322	0	2,144	0	2,144	0	134,466	0	0	0	742	09/15/2044	2.A FE
97064F-AA-3	WILLIS ENGINE SECURITIZATION T 2020-A A 3.228% 03/15/45	03/15/2025	Paydown		32,105	32,105	32,104	32,104	0	1	0	1	0	32,105	0	0	0	173	03/15/2045	1.F FE
97064G-AA-1	WILLIS ENGINE SECURITIZATION T 2021-A A 3.104% 05/15/46	03/15/2025	Paydown		16,631	16,631	16,631	16,631	0	1	0	1	0	16,631	0	0	0	87	05/15/2046	1.F FE
12807C-AA-1	CAL FUNDING IV LTD 2020-1A A 2.220% 09/25/45	03/25/2025	Paydown		87,500	87,500	87,480	87,491	0	9	0	9	0	87,500	0	0	0	324	09/25/2045	1.F FE
86709L-AA-4	PROJECT SUNBIRD 2020-1A A 3.671% 02/15/45	03/15/2025	Paydown		58,767	58,767	58,764	58,763	0	0	0	0	0	58,763	0	3	3	361	02/15/2045	1.F FE
89989F-AA-2	TURBINE ENGINE SEC LTD 2013-1A A 5.125% 12/13/48	03/15/2025	Paydown		286,599	286,599	281,942	285,997	0	602	0	602	0	286,599	0	0	0	3,295	12/13/2048	3.C FE
1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)					4,739,243	4,739,243	4,730,146	4,735,141	0	4,064	0	4,064	0	4,739,202	0	39	39	37,243	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					57,068,571	57,069,457	56,804,737	56,611,597	544	228,267	0	228,811	0	57,040,042	0	28,529	28,529	586,884	XXX	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1909999997. Total - Asset-Backed Securities - Part 4					57,068,571	57,069,457	56,804,737	56,611,597	544	228,267	0	228,811	0	57,040,042	0	28,529	28,529	586,884	XXX	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					57,068,571	57,069,457	56,804,737	56,611,597	544	228,267	0	228,811	0	57,040,042	0	28,529	28,529	586,884	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					545,880,052	550,485,853	547,598,018	529,186,637	544	241,378	0	241,922	26,432	547,495,356	(29,230)	(1,363,994)	(1,393,224)	9,323,219	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals					545,880,052	XXX	547,598,018	529,186,637	544	241,378	0	241,922	26,432	547,495,356	(29,230)	(1,363,994)	(1,393,224)	9,323,219	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
BARCLAYS CUSTOM 1/13/2026 Strike @ 177.0896 BXIIG$225	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	01/13/2025	01/13/2026	86,400	15,300,517	177.0896	0	381,023	0	327,368		327,368	(53,655)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/13/2028 Strike @ 177.0896 BXIIG$226	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	01/13/2025	01/13/2028	3,360	595,002	177.0896	0	24,460	0	18,494		18,494	(5,966)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2026 Strike @ 173.2193 BXIIG$119	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	01/12/2023	01/14/2026	5,974	1,034,748	173.2193	46,774	0	0	37,813		37,813	(13,202)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2027 Strike @ 185.4393 BXIIG$143	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	01/16/2024	01/14/2027	29,142	5,404,094	185.4393	198,749	0	0	75,827		75,827	(33,969)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2028 Strike @ 179.995 BXIIG$228	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	01/17/2025	01/14/2028	946	170,241	179.995	0	7,198	0	4,209		4,209	(2,989)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/16/2026 Strike @ 179.697 BXIIG$227	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	01/17/2025	01/16/2026	2,780	499,506	179.697	0	13,454	0	7,577		7,577	(5,877)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/16/2026 Strike @ 180.4066 BXIIG$229	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	01/17/2025	01/16/2026	3,699	667,284	180.4066	0	16,497	0	9,153		9,153	(7,343)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/22/2026 Strike @ 180.2534 BXIIG$231	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	01/23/2025	01/22/2026	6,266	1,129,425	180.2534	0	28,509	0	15,929		15,929	(12,580)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/23/2026 Strike @ 180.3732 BXIIG$230	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	01/23/2025	01/23/2026	2,498	450,549	180.3732	0	11,215	0	6,265		6,265	(4,951)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/26/2027 Strike @ 184.51 BXIIG$145	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	01/26/2024	01/26/2027	4,199	774,676	184.51	29,432	0	0	12,131		12,131	(5,120)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/28/2028 Strike @ 180.7061 BXIIG$234	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	01/30/2025	01/28/2028	684	123,684	180.7061	0	5,147	0	2,895		2,895	(2,252)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/29/2026 Strike @ 180.5439 BXIIG$233	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	01/30/2025	01/29/2026	5,575	1,006,511	180.5439	0	25,923	0	13,778		13,778	(12,145)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/30/2026 Strike @ 180.836 BXIIG$232	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	01/30/2025	01/30/2026	2,615	472,906	180.836	0	11,768	0	6,230		6,230	(5,538)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/10/2025 Strike @ 185.1294 BXIIG$208	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	10/11/2024	10/10/2025	1,903	352,340	185.1294	8,260	0	0	1,448		1,448	(1,912)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2025 Strike @ 171.8108 BXIIG$113	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	10/13/2022	10/14/2025	5,110	877,986	171.8108	39,144	0	0	35,072		35,072	(12,345)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2025 Strike @ 184.5485 BXIIG$210	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	10/14/2024	10/14/2025	13,341	2,462,017	184.5485	61,368	0	0	12,946		12,946	(15,067)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2026 Strike @ 177.5969 BXIIG$137	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	10/12/2023	10/14/2026	6,462	1,147,665	177.5969	40,970	0	0	33,632		33,632	(10,914)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2027 Strike @ 184.5485 BXIIG$211	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	10/14/2024	10/14/2027	2,968	547,817	184.5485	22,857	0	0	8,746		8,746	(2,898)	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BARCLAYS CUSTOM 10/24/2025 Strike @ 183.88 BXIIG$212	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/24/2024	10/24/2025	1,969	362,082	183.88	8,152	0	0	2,280		2,280	(2,360)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/8/2027 Strike @ 186.0175 BXIIG$209	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/11/2024	10/08/2027	260	48,365	186.0175	1,843	0	0	637		637	(229)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/12/2027 Strike @ 180.9076 BXIIG$215	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/13/2024	11/12/2027	1,952	353,070	180.9076	14,579	0	0	7,904		7,904	(2,208)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/13/2025 Strike @ 180.9076 BXIIG$214	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/13/2024	11/13/2025	37,295	6,746,862	180.9076	167,825	0	0	76,029		76,029	(55,906)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/13/2026 Strike @ 178.8808 BXIIG$139	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/13/2023	11/13/2026	7,351	1,315,014	178.8808	47,196	0	0	34,929		34,929	(11,723)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2025 Strike @ 175.1176 BXIIG$115	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/14/2022	11/14/2025	5,918	1,036,279	175.1176	46,631	0	0	30,237		30,237	(13,061)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/19/2027 Strike @ 180.533 BXIIG$217	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/21/2024	11/19/2027	71	12,744	180.533	539	0	0	295		295	(81)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/21/2025 Strike @ 180.7048 BXIIG$216	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/21/2024	11/21/2025	1,040	187,971	180.7048	4,785	0	0	2,232		2,232	(1,571)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/7/2025 Strike @ 181.9806 BXIIG$213	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/07/2024	11/07/2025	2,430	442,269	181.9806	11,179	0	0	4,104		4,104	(3,387)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/10/2027 Strike @ 182.3431 BXIIG$222	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/12/2024	12/10/2027	1,112	202,782	182.3431	8,374	0	0	4,061		4,061	(1,177)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/11/2025 Strike @ 183.0593 BXIIG$220	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/12/2024	12/11/2025	1,387	253,980	183.0593	5,855	0	0	2,148		2,148	(1,757)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/12/2025 Strike @ 175.9417 BXIIG$117	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2022	12/12/2025	4,534	797,795	175.9417	35,958	0	0	20,775		20,775	(9,421)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/12/2025 Strike @ 182.3431 BXIIG$221	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/12/2024	12/12/2025	65,740	11,987,144	182.3431	298,457	0	0	114,530		114,530	(87,803)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/14/2026 Strike @ 182.9283 BXIIG$141	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2023	12/14/2026	11,862	2,169,954	182.9283	79,478	0	0	38,336		38,336	(15,850)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/19/2025 Strike @ 182.0634 BXIIG$223	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/20/2024	12/19/2025	2,006	365,257	182.0634	7,142	0	0	3,711		3,711	(2,726)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/29/2025 Strike @ 179.9314 BXIIG$224	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/27/2024	12/29/2025	1,821	327,671	179.9314	8,577	0	0	4,666		4,666	(3,911)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/3/2027 Strike @ 180.5223 BXIIG$219	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/05/2024	12/03/2027	636	114,899	180.5223	5,709	0	0	2,678		2,678	(725)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/5/2025 Strike @ 182.0664 BXIIG$218	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/05/2024	12/05/2025	3,560	648,244	182.0664	18,799	0	0	6,363		6,363	(4,867)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/1/2027 Strike @ 184.81 BXIIG$147	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/01/2024	02/01/2027	1,496	276,435	184.81	10,650	0	0	4,213		4,213	(1,809)	0	0	0	0		0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BARCLAYS CUSTOM 2/12/2026 Strike @ 181.1644 BXIIG$239	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/12/2025	02/12/2026	11,393	2,063,990	181.1644	0	51,382	0	26,477		26,477	(24,905)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/12/2027 Strike @ 185.29 BXIIG$151	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/13/2024	02/12/2027	110,985	20,564,405	185.29	761,357	0	0	302,984		302,984	(130,144)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/13/2026 Strike @ 175.1759 BXIIG$121	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/13/2023	02/13/2026	5,758	1,008,696	175.1759	45,202	0	0	30,662		30,662	(11,828)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/13/2026 Strike @ 180.0101 BXIIG$242	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/13/2025	02/13/2026	2,721	489,836	180.0101	0	13,606	0	7,393		7,393	(6,212)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/13/2026 Strike @ 181.0167 BXIIG$240	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/13/2025	02/13/2026	27,659	5,006,661	181.0167	0	124,740	0	65,723		65,723	(59,017)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/14/2028 Strike @ 181.0167 BXIIG$241	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/13/2025	02/14/2028	9,590	1,735,863	181.0167	0	71,538	0	39,854		39,854	(31,684)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/19/2026 Strike @ 179.8999 BXIIG$243	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/19/2025	02/19/2026	4,058	730,030	179.8999	0	18,180	0	11,251		11,251	(6,929)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/19/2026 Strike @ 180.9224 BXIIG$244	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/19/2025	02/19/2026	1,820	329,319	180.9224	0	7,299	0	4,411		4,411	(2,889)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/20/2026 Strike @ 180.4893 BXIIG$245	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/20/2025	02/20/2026	6,445	1,163,198	180.4893	0	28,937	0	16,582		16,582	(12,355)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/22/2027 Strike @ 185.69 BXIIG$153	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/22/2024	02/22/2027	2,919	542,029	185.69	21,805	0	0	7,720		7,720	(3,346)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/25/2028 Strike @ 180.4893 BXIIG$248	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/27/2025	02/25/2028	45	8,093	180.4893	0	344	0	194		194	(149)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/26/2026 Strike @ 181.1518 BXIIG$247	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/27/2025	02/26/2026	1,771	320,896	181.1518	0	7,777	0	4,209		4,209	(3,568)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/27/2026 Strike @ 180.9382 BXIIG$246	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/27/2025	02/27/2026	5,631	1,018,801	180.9382	0	25,394	0	13,799		13,799	(11,596)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/4/2028 Strike @ 180.242 BXIIG$254	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/06/2025	02/04/2028	46	8,264	180.242	0	348	0	201		201	(147)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/5/2026 Strike @ 180.8452 BXIIG$253	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/06/2025	02/05/2026	7,956	1,438,786	180.8452	0	35,006	0	19,097		19,097	(15,909)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/6/2026 Strike @ 180.1174 BXIIG$237	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/07/2025	02/06/2026	15,505	2,792,751	180.1174	0	74,425	0	41,139		41,139	(33,286)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/6/2026 Strike @ 180.6278 BXIIG$252	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/06/2025	02/06/2026	2,747	496,204	180.6278	0	12,362	0	6,808		6,808	(5,555)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/8/2027 Strike @ 185.1 BXIIG$149	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/08/2024	02/08/2027	40	7,337	185.1	272	0	0	110		110	(47)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/9/2026 Strike @ 180.7063 BXIIG$238	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/10/2025	02/09/2026	5,253	949,176	180.7063	0	21,798	0	12,907		12,907	(8,891)	0	0	0	0		0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BARCLAYS CUSTOM 3/1/2027 Strike @ 187.22 BXIIG$155	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/01/2024	03/01/2027	219	41,009	187.22	1,597	0	0	546		546	(243)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/12/2026 Strike @ 177.08 BXIIG$255	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/13/2025	03/12/2026	4,879	863,984	177.08	0	22,541	0	19,531		19,531	(3,010)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/12/2027 Strike @ 187.38 BXIIG$159	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/13/2024	03/12/2027	101,354	18,991,731	187.38	654,747	0	0	231,378		231,378	(106,291)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/13/2026 Strike @ 177.1109 BXIIG$123	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/13/2023	03/13/2026	2,935	519,886	177.1109	23,542	0	0	13,117		13,117	(5,532)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/13/2026 Strike @ 177.4782 BXIIG$256	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/13/2025	03/13/2026	31,779	5,640,081	177.4782	0	140,463	0	121,708		121,708	(18,755)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/13/2028 Strike @ 177.4782 BXIIG$257	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/13/2025	03/13/2028	1,676	297,450	177.4782	0	12,352	0	9,099		9,099	(3,253)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/19/2026 Strike @ 178.83 BXIIG$259	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/20/2025	03/19/2026	7,024	1,256,077	178.83	0	29,711	0	23,095		23,095	(6,616)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/19/2027 Strike @ 186.97 BXIIG$161	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/21/2024	03/19/2027	1,811	338,642	186.97	14,290	0	0	4,351		4,351	(1,937)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/20/2026 Strike @ 178.3833 BXIIG$258	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/20/2025	03/20/2026	8,356	1,490,632	178.3833	0	37,269	0	29,058		29,058	(8,211)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/24/2028 Strike @ 178.41 BXIIG$260	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/27/2025	03/24/2028	235	41,867	178.41	0	1,673	0	1,206		1,206	(467)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/26/2026 Strike @ 178.02 BXIIG$262	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/27/2025	03/26/2026	3,274	582,839	178.02	0	14,176	0	12,092		12,092	(2,085)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/27/2026 Strike @ 177.8247 BXIIG$261	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/27/2025	03/27/2026	2,023	359,819	177.8247	0	8,944	0	7,555		7,555	(1,388)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/5/2026 Strike @ 180.05 BXIIG$250	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/06/2025	03/05/2026	9,639	1,735,419	180.05	0	33,639	0	26,752		26,752	(6,886)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/5/2027 Strike @ 188.26 BXIIG$157	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/07/2024	03/05/2027	1,113	209,445	188.26	7,777	0	0	2,244		2,244	(1,091)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/6/2026 Strike @ 178.0286 BXIIG$249	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/06/2025	03/06/2026	5,033	896,004	178.0286	0	22,296	0	17,945		17,945	(4,351)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/6/2028 Strike @ 180.2 BXIIG$251	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/06/2025	03/06/2028	46	8,359	180.2	0	297	0	206		206	(91)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/11/2025 Strike @ 185.9844 BXIIG$166	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/11/2024	04/11/2025	13,043	2,425,768	185.9844	54,519	0	0	22		22	(11,195)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/11/2025 Strike @ 187.27 BXIIG$164	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/11/2024	04/11/2025	8,827	1,653,034	187.27	32,042	0	0	3		3	(5,514)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2025 Strike @ 182.1254 BXIIG$101	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2022	04/14/2025	1,335	243,066	182.1254	11,331	0	0	111		111	(2,429)	0	0	0	0		0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BARCLAYS CUSTOM 4/14/2026 Strike @ 180.4727 BXIIG$125	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2023	04/14/2026	5,286	954,042	180.4727	43,031	0	0	16,895		16,895	(8,468)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2027 Strike @ 185.9844 BXIIG$167	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/11/2024	04/14/2027	49,314	9,171,568	185.9844	328,429	0	0	134,193		134,193	(55,331)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/16/2027 Strike @ 186.85 BXIIG$169	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/18/2024	04/16/2027	1,397	260,964	186.85	7,304	0	0	3,510		3,510	(1,488)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/18/2025 Strike @ 184.71 BXIIG$168	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/18/2024	04/18/2025	6,206	1,146,340	184.71	22,094	0	0	174		174	(7,298)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/2/2027 Strike @ 188.47 BXIIG$163	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/04/2024	04/02/2027	863	162,570	188.47	5,253	0	0	1,812		1,812	(846)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/23/2027 Strike @ 183.82 BXIIG$171	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/25/2024	04/23/2027	805	147,920	183.82	5,279	0	0	2,703		2,703	(1,006)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/25/2025 Strike @ 183.78 BXIIG$170	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/25/2024	04/25/2025	9,188	1,688,506	183.78	38,129	0	0	515		515	(12,959)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/30/2027 Strike @ 183.77 BXIIG$173	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/02/2024	04/30/2027	821	150,787	183.77	6,236	0	0	2,785		2,785	(1,026)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/4/2025 Strike @ 188.86 BXIIG$162	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/04/2024	04/04/2025	15,543	2,935,506	188.86	52,536	0	0	0		0	(5,785)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/9/2027 Strike @ 187.13 BXIIG$165	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/11/2024	04/09/2027	234	43,710	187.13	1,446	0	0	566		566	(246)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/13/2025 Strike @ 185.1249 BXIIG$174	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/13/2024	05/13/2025	8,584	1,589,071	185.1249	35,754	0	0	1,260		1,260	(9,675)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/13/2027 Strike @ 185.1249 BXIIG$175	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/13/2024	05/13/2027	15,757	2,916,987	185.1249	105,012	0	0	47,930		47,930	(18,389)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2025 Strike @ 180.3543 BXIIG$103	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/12/2022	05/14/2025	3,215	579,913	180.3543	26,913	0	0	2,969		2,969	(6,743)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2026 Strike @ 182.9355 BXIIG$127	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/11/2023	05/14/2026	4,723	864,035	182.9355	39,297	0	0	11,908		11,908	(6,544)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2027 Strike @ 183.9324 BXIIG$177	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/16/2024	05/14/2027	786	144,565	183.9324	5,785	0	0	2,666		2,666	(971)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/16/2025 Strike @ 185.1577 BXIIG$176	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/16/2024	05/16/2025	14,024	2,596,609	185.1577	61,003	0	0	2,358		2,358	(15,764)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/2/2025 Strike @ 183.84 BXIIG$172	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/02/2024	05/02/2025	11,120	2,044,314	183.84	57,936	0	0	1,893		1,893	(15,505)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/28/2027 Strike @ 185.5403 BXIIG$179	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/30/2024	05/28/2027	206	38,182	185.5403	1,210	0	0	611		611	(235)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/30/2025 Strike @ 185.3205 BXIIG$178	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/30/2024	05/30/2025	6,963	1,290,383	185.3205	24,162	0	0	1,579		1,579	(7,693)	0	0	0	0		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BARCLAYS CUSTOM 6/11/2027 Strike @ 185.0081 BXIIG$181	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/13/2024	06/11/2027	182	33,721	185.0081	1,274	0	0	574		574	(214)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/12/2026 Strike @ 186.1389 BXIIG$129	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/13/2023	06/12/2026	9,067	1,687,785	186.1389	75,622	0	0	16,354		16,354	(10,247)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/13/2025 Strike @ 174.8713 BXIIG$105	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/13/2022	06/13/2025	909	158,881	174.8713	7,259	0	0	3,572		3,572	(2,351)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/13/2025 Strike @ 184.8576 BXIIG$180	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/13/2024	06/13/2025	6,434	1,189,451	184.8576	29,405	0	0	2,296		2,296	(7,636)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/13/2025 Strike @ 185.0394 BXIIG$182	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/14/2024	06/13/2025	16,309	3,017,891	185.0394	67,847	0	0	5,483		5,483	(18,873)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/14/2027 Strike @ 185.0394 BXIIG$183	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/14/2024	06/14/2027	4,593	849,929	185.0394	30,775	0	0	14,455		14,455	(5,377)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/20/2025 Strike @ 185.2313 BXIIG$184	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/20/2024	06/20/2025	6,144	1,137,991	185.2313	28,691	0	0	2,132		2,132	(6,933)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/25/2027 Strike @ 185.446 BXIIG$186	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/27/2024	06/25/2027	253	46,853	185.446	1,872	0	0	774		774	(289)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/27/2025 Strike @ 185.5807 BXIIG$185	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/27/2024	06/27/2025	5,166	958,779	185.5807	22,422	0	0	1,794		1,794	(5,586)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/11/2025 Strike @ 186.0299 BXIIG$187	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/11/2024	07/11/2025	10,659	1,982,922	186.0299	59,585	0	0	3,860		3,860	(10,945)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/11/2025 Strike @ 187.9081 BXIIG$189	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/11/2024	07/11/2025	16,010	3,008,486	187.9081	74,288	0	0	3,247		3,247	(12,439)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2025 Strike @ 176.842 BXIIG$107	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/13/2022	07/14/2025	1,324	234,162	176.842	10,818	0	0	4,031		4,031	(3,056)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2026 Strike @ 183.9201 BXIIG$131	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/13/2023	07/14/2026	6,116	1,124,798	183.9201	50,271	0	0	15,251		15,251	(7,912)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/23/2027 Strike @ 186.316897 BXIIG$192	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/25/2024	07/23/2027	771	143,566	186.316897	5,255	0	0	1,821		1,821	(698)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/25/2025 Strike @ 185.922264 BXIIG$191	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/25/2024	07/25/2025	3,217	598,151	185.922264	12,515	0	0	1,316		1,316	(3,088)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/9/2027 Strike @ 186.5889 BXIIG$188	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/11/2024	07/09/2027	338	62,987	186.5889	2,812	0	0	946		946	(365)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/9/2027 Strike @ 187.9081 BXIIG$190	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/11/2024	07/09/2027	8,050	1,512,609	187.9081	62,466	0	0	19,980		19,980	(8,131)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/1/2025 Strike @ 184.7996 BXIIG$193	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/02/2024	08/01/2025	3,144	581,025	184.7996	10,313	0	0	2,011		2,011	(3,799)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/13/2025 Strike @ 184.1821 BXIIG$196	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/13/2024	08/13/2025	25,342	4,667,633	184.1821	116,224	0	0	19,007		19,007	(29,922)	0	0	0	0		0/0

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BARCLAYS CUSTOM 8/13/2027 Strike @ 183.5969 BXIIG$199	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/15/2024	08/13/2027	440	80,867	183.5969	3,519	0	0	1,354		1,354	(456)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/13/2027 Strike @ 184.1821 BXIIG$197	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/13/2024	08/13/2027	6,119	1,126,984	184.1821	47,108	0	0	17,861		17,861	(6,157)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2025 Strike @ 179.8505 BXIIG$109	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/11/2022	08/14/2025	2,118	380,997	179.8505	17,562	0	0	4,252		4,252	(3,966)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2026 Strike @ 181.0262 BXIIG$133	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/11/2023	08/14/2026	1,999	361,904	181.0262	13,035	0	0	7,129		7,129	(3,001)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/15/2025 Strike @ 183.7467 BXIIG$198	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/15/2024	08/15/2025	3,259	598,739	183.7467	15,804	0	0	2,753		2,753	(4,022)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/27/2027 Strike @ 184.6588 BXIIG$201	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/29/2024	08/27/2027	219	40,357	184.6588	1,687	0	0	612		612	(213)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/29/2025 Strike @ 184.3922 BXIIG$200	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/29/2024	08/29/2025	5,453	1,005,459	184.3922	25,519	0	0	4,249		4,249	(6,198)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/6/2027 Strike @ 184.2788 BXIIG$195	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/08/2024	08/06/2027	746	137,459	184.2788	5,386	0	0	2,149		2,149	(748)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/8/2025 Strike @ 185.1227 BXIIG$194	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/08/2024	08/08/2025	3,571	661,108	185.1227	13,428	0	0	2,065		2,065	(3,797)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/10/2027 Strike @ 184.2625 BXIIG$203	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/12/2024	09/10/2027	39	7,113	184.2625	314	0	0	114		114	(38)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/10/2027 Strike @ 184.9974 BXIIG$205	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/12/2024	09/10/2027	8,739	1,616,727	184.9974	68,253	0	0	24,171		24,171	(8,428)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/12/2025 Strike @ 175.6312 BXIIG$111	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/13/2022	09/12/2025	288	50,540	175.6312	2,285	0	0	1,210		1,210	(647)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/12/2025 Strike @ 184.2472 BXIIG$202	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/12/2024	09/12/2025	3,337	614,741	184.2472	16,649	0	0	2,948		2,948	(3,892)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/12/2025 Strike @ 184.9974 BXIIG$204	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/12/2024	09/12/2025	31,078	5,749,362	184.9974	143,581	0	0	23,421		23,421	(33,612)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2026 Strike @ 181.0932 BXIIG$135	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/13/2023	09/14/2026	10,558	1,911,942	181.0932	68,837	0	0	38,632		38,632	(15,659)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/24/2027 Strike @ 185.2335 BXIIG$207	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/27/2024	09/24/2027	70	13,013	185.2335	564	0	0	192		192	(66)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/26/2025 Strike @ 185.5293 BXIIG$206	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/27/2024	09/26/2025	4,486	832,253	185.5293	21,173	0	0	3,272		3,272	(4,585)	0	0	0	0		0/0
NASDAQ NIGHT OWL 1/13/2026 Strike @ 19898.5208 NIGHT$008	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/14/2025	01/13/2026	11	222,863	19899	0	13,256	0	4,898		4,898	(8,358)	0	0	0	0		0/0
NASDAQ NIGHT OWL 1/16/2026 Strike @ 20281.84 NIGHT$009	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/17/2025	01/16/2026	3	56,384	20282	0	3,476	0	986		986	(2,490)	0	0	0	0		0/0

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NASDAQ NIGHT OWL 1/2/2026 Strike @ 20058.7377 NIGHT$006	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/03/2025	01/02/2026	6	121,757	20059	0	7,545	0	2,342		2,342	(5,203)	0	0	0	0		0/0
NASDAQ NIGHT OWL 1/30/2026 Strike @ 20237.4144 NIGHT$010	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/31/2025	01/30/2026	11	219,981	20237	0	12,084	0	4,105		4,105	(7,979)	0	0	0	0		0/0
NASDAQ NIGHT OWL 1/7/2026 Strike @ 20158.91 NIGHT$007	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/08/2025	01/07/2026	9	185,059	20159	0	10,800	0	3,409		3,409	(7,391)	0	0	0	0		0/0
NASDAQ NIGHT OWL 11/26/2025 Strike @ 20082.85 NIGHT$001	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	11/26/2024	11/26/2025	1	19,280	20083	1,186	0	0	317		317	(683)	0	0	0	0		0/0
NASDAQ NIGHT OWL 12/11/2025 Strike @ 20927.98 NIGHT$003	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	12/12/2024	12/11/2025	3	68,434	20928	3,741	0	0	668		668	(1,773)	0	0	0	0		0/0
NASDAQ NIGHT OWL 12/17/2025 Strike @ 21179.17 NIGHT$004	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	12/18/2024	12/17/2025	18	383,131	21179	15,248	0	0	3,228		3,228	(9,023)	0	0	0	0		0/0
NASDAQ NIGHT OWL 12/26/2025 Strike @ 20511.788 NIGHT$005	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	12/27/2024	12/26/2025	12	247,577	20512	13,407	0	0	3,699		3,699	(7,314)	0	0	0	0		0/0
NASDAQ NIGHT OWL 12/3/2025 Strike @ 20139.54 NIGHT$002	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	12/04/2024	12/03/2025	1	18,327	20140	1,302	0	0	299		299	(637)	0	0	0	0		0/0
NASDAQ NIGHT OWL 2/13/2026 Strike @ 20089.8587 NIGHT$011	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/14/2025	02/13/2026	13	255,342	20090	0	16,961	0	5,474		5,474	(11,487)	0	0	0	0		0/0
NASDAQ NIGHT OWL 3/25/2026 Strike @ 18571.59 NIGHT$013	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/26/2025	03/25/2026	11	195,187	18572	0	12,048	0	10,080		10,080	(1,968)	0	0	0	0		0/0
NASDAQ NIGHT OWL 3/4/2026 Strike @ 19507.11 NIGHT$012	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/05/2025	03/04/2026	6	118,018	19507	0	5,886	0	3,675		3,675	(2,211)	0	0	0	0		0/0
RUSSELL 2000 1/13/2026 Strike @ 2192.96 4642L$247	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/14/2025	01/13/2026	20	44,122	2192.96	0	1,208	0	786		786	(422)	0	0	0	0		0/0
RUSSELL 2000 1/14/2026 Strike @ 2219.237 4642L$248	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	01/14/2025	01/14/2026	4,900	10,874,705	2219.237	0	675,315	0	107,867		107,867	(567,449)	0	0	0	0		0/0
RUSSELL 2000 1/16/2026 Strike @ 2265.51 4642L$249	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	01/17/2025	01/16/2026	44	99,025	2265.51	0	6,341	0	640		640	(5,701)	0	0	0	0		0/0
RUSSELL 2000 1/16/2026 Strike @ 2275.88 4642L$250	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/17/2025	01/16/2026	35	78,882	2275.88	0	2,226	0	722		722	(1,503)	0	0	0	0		0/0
RUSSELL 2000 1/2/2026 Strike @ 2239.96 4642L$245	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/03/2025	01/02/2026	44	99,566	2239.96	0	6,490	0	756		756	(5,734)	0	0	0	0		0/0
RUSSELL 2000 1/21/2026 Strike @ 2275.88 4642L$251	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/22/2025	01/21/2026	45	102,437	2275.88	0	6,728	0	629		629	(6,099)	0	0	0	0		0/0
RUSSELL 2000 1/22/2026 Strike @ 2303.72 4642L$252	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/22/2025	01/22/2026	167	384,836	2303.72	0	22,052	0	1,853		1,853	(20,199)	0	0	0	0		0/0
RUSSELL 2000 1/23/2026 Strike @ 2307.74 4642L$254	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/24/2025	01/23/2026	95	219,697	2307.74	0	17,211	0	1,621		1,621	(15,590)	0	0	0	0		0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000 1/23/2026 Strike @ 2314.597 4642L$253	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/23/2025	01/23/2026	59	136,121	2314.597	0	7,794	0	597		597	(7,197)	0	0	0	0		0/0
RUSSELL 2000 1/28/2026 Strike @ 2284.02 4642L$256	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/29/2025	01/28/2026	93	213,236	2284.02	0	12,650	0	1,270		1,270	(11,380)	0	0	0	0		0/0
RUSSELL 2000 1/29/2026 Strike @ 2283.1 4642L$255	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/29/2025	01/29/2026	33	75,982	2283.1	0	4,342	0	463		463	(3,879)	0	0	0	0		0/0
RUSSELL 2000 1/30/2026 Strike @ 2287.692 4642L$258	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/31/2025	01/30/2026	59	135,958	2287.692	0	7,937	0	805		805	(7,132)	0	0	0	0		0/0
RUSSELL 2000 1/30/2026 Strike @ 2290.24 4642L$259	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/31/2025	01/30/2026	22	49,400	2290.24	0	2,838	0	287		287	(2,552)	0	0	0	0		0/0
RUSSELL 2000 1/30/2026 Strike @ 2307.45 4642L$257	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/30/2025	01/30/2026	45	104,412	2307.45	0	12,620	0	662		662	(11,958)	0	0	0	0		0/0
RUSSELL 2000 1/7/2026 Strike @ 2260.75 4642L$246	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/08/2025	01/07/2026	65	147,853	2260.75	0	7,961	0	918		918	(7,043)	0	0	0	0		0/0
RUSSELL 2000 10/14/2025 Strike @ 2248.639 4642L$231	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2024	10/14/2025	2,350	5,284,886	2248.639	316,851	0	0	18,929		18,929	(208,040)	0	0	0	0		0/0
RUSSELL 2000 10/17/2025 Strike @ 2231.11 4642L$232	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/21/2024	10/17/2025	46	102,899	2231.11	5,542	0	0	800		800	(3,814)	0	0	0	0		0/0
RUSSELL 2000 10/2/2025 Strike @ 2222.89 4642L$229	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/02/2024	10/02/2025	279	620,431	2222.89	36,284	0	0	3,747		3,747	(26,686)	0	0	0	0		0/0
RUSSELL 2000 10/23/2025 Strike @ 2232.7 4642L$233	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/23/2024	10/23/2025	49	108,398	2232.7	5,701	0	0	550		550	(4,687)	0	0	0	0		0/0
RUSSELL 2000 10/30/2025 Strike @ 2245.86 4642L$234	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/30/2024	10/30/2025	87	194,694	2245.86	12,160	0	0	973		973	(8,098)	0	0	0	0		0/0
RUSSELL 2000 10/9/2025 Strike @ 2192.87 4642L$230	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/09/2024	10/09/2025	74	162,141	2192.87	8,858	0	0	2,638		2,638	(8,090)	0	0	0	0		0/0
RUSSELL 2000 11/13/2025 Strike @ 2367.29 4642L$235	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2024	11/13/2025	40	94,644	2367.29	4,808	0	0	119		119	(3,025)	0	0	0	0		0/0
RUSSELL 2000 11/14/2025 Strike @ 2336.939 4642L$236	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	11/14/2024	11/14/2025	2,419	5,653,850	2336.939	343,546	0	0	6,811		6,811	(151,642)	0	0	0	0		0/0
RUSSELL 2000 11/26/2025 Strike @ 2425.29 4642L$237	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/27/2024	11/26/2025	76	184,734	2425.29	19,180	0	0	158		158	(4,666)	0	0	0	0		0/0
RUSSELL 2000 12/10/2025 Strike @ 2392.84 4642L$239	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/11/2024	12/10/2025	94	225,142	2392.84	11,777	0	0	268		268	(5,307)	0	0	0	0		0/0
RUSSELL 2000 12/12/2025 Strike @ 2346.9 4642L$241	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2024	12/12/2025	2,634	6,182,486	2346.9	383,345	0	0	10,623		10,623	(181,038)	0	0	0	0		0/0
RUSSELL 2000 12/12/2025 Strike @ 2370.03 4642L$240	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2024	12/12/2025	45	105,964	2370.03	5,897	0	0	144		144	(2,732)	0	0	0	0		0/0

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RUSSELL 2000 12/17/2025 Strike @ 2338.46 4642L$242	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	12/18/2024	12/17/2025	32	75,018	2338.46	4,111	0	0	160		160	(2,345)	0	0	0	0		0/0
RUSSELL 2000 12/19/2025 Strike @ 2231.51 4642L$243	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/20/2024	12/19/2025	42	93,099	2231.51	6,636	0	0	721		721	(4,717)	0	0	0	0		0/0
RUSSELL 2000 12/26/2025 Strike @ 2264.30188 4642L$244	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/27/2024	12/26/2025	85	191,379	2264.301881	10,469	0	0	1,034		1,034	(8,850)	0	0	0	0		0/0
RUSSELL 2000 12/3/2025 Strike @ 2420.27 4642L$238	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/04/2024	12/03/2025	43	104,798	2420.27	6,091	0	0	79		79	(1,860)	0	0	0	0		0/0
RUSSELL 2000 2/13/2026 Strike @ 2279.981 4642L$263	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/14/2025	02/13/2026	9,774	22,284,352	2279.981	0	607,473	0	165,736		165,736	(441,738)	0	0	0	0		0/0
RUSSELL 2000 2/13/2026 Strike @ 2282.62 4642L$264	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/14/2025	02/13/2026	62	140,724	2282.62	0	3,777	0	975		975	(2,803)	0	0	0	0		0/0
RUSSELL 2000 2/25/2026 Strike @ 2222.31 4642L$265	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/26/2025	02/25/2026	186	414,350	2222.31	0	19,787	0	5,769		5,769	(14,019)	0	0	0	0		0/0
RUSSELL 2000 2/27/2026 Strike @ 2147.97 4642L$267	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/28/2025	02/27/2026	84	181,052	2147.97	0	5,683	0	5,760		5,760	76	0	0	0	0		0/0
RUSSELL 2000 2/27/2026 Strike @ 2163.07 4642L$266	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/28/2025	02/27/2026	230	498,242	2163.07	0	14,356	0	13,531		13,531	(824)	0	0	0	0		0/0
RUSSELL 2000 2/6/2026 Strike @ 2279.71 4642L$260	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/07/2025	02/06/2026	93	212,629	2279.71	0	12,313	0	1,458		1,458	(10,856)	0	0	0	0		0/0
RUSSELL 2000 2/6/2026 Strike @ 2293.27 4642L$261	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/07/2025	02/06/2026	707	1,621,755	2293.27	0	87,125	0	9,660		9,660	(77,465)	0	0	0	0		0/0
RUSSELL 2000 2/9/2026 Strike @ 2279.71 4642L$262	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/10/2025	02/09/2026	83	189,581	2279.71	0	11,610	0	1,344		1,344	(10,266)	0	0	0	0		0/0
RUSSELL 2000 3/11/2026 Strike @ 2055.09 4642L$271	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/12/2025	03/11/2026	122	250,659	2055.09	0	14,739	0	11,709		11,709	(3,030)	0	0	0	0		0/0
RUSSELL 2000 3/12/2026 Strike @ 2026.47 4642L$270	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/12/2025	03/12/2026	220	446,067	2026.47	0	29,815	0	24,430		24,430	(5,385)	0	0	0	0		0/0
RUSSELL 2000 3/13/2026 Strike @ 1993.69 4642L$272	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/13/2025	03/13/2026	450	896,303	1993.69	0	61,396	0	57,980		57,980	(3,417)	0	0	0	0		0/0
RUSSELL 2000 3/13/2026 Strike @ 2044.1 4642L$273	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/14/2025	03/13/2026	9,151	18,705,028	2044.1	0	1,122,298	0	934,808		934,808	(187,491)	0	0	0	0		0/0
RUSSELL 2000 3/18/2026 Strike @ 2049.935 4642L$274	Fixed Index Annuities	Exhibit 5	Equity/Index	Nomura 0Z3V05H2G7GRS05BHJ91	03/18/2025	03/18/2026	138	283,691	2049.935	0	18,440	0	14,120		14,120	(4,321)	0	0	0	0		0/0
RUSSELL 2000 3/19/2026 Strike @ 2082.077 4642L$275	Fixed Index Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	03/19/2025	03/19/2026	267	554,998	2082.077	0	20,313	0	23,056		23,056	2,743	0	0	0	0		0/0
RUSSELL 2000 3/20/2026 Strike @ 2056.983 4642L$277	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/21/2025	03/20/2026	449	923,421	2056.983	0	26,041	0	44,761		44,761	18,720	0	0	0	0		0/0

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RUSSELL 2000 3/20/2026 Strike @ 2068.63 4642L$276	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/21/2025	03/20/2026	25	51,757	2068.63	0	1,207	0	2,342		2,342	1,135	0	0	0	0		0/0
RUSSELL 2000 3/27/2026 Strike @ 2023.274 4642L$278	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/28/2025	03/27/2026	74	150,167	2023.274	0	9,424	0	8,914		8,914	(510)	0	0	0	0		0/0
RUSSELL 2000 3/27/2026 Strike @ 2081.56 4642L$279	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/28/2025	03/27/2026	263	548,325	2081.56	0	12,224	0	23,948		23,948	11,724	0	0	0	0		0/0
RUSSELL 2000 3/4/2026 Strike @ 2107.54 4642L$268	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/05/2025	03/04/2026	121	255,223	2107.54	0	16,127	0	8,293		8,293	(7,834)	0	0	0	0		0/0
RUSSELL 2000 3/6/2026 Strike @ 2080.81 4642L$269	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/07/2025	03/06/2026	495	1,029,273	2080.81	0	66,046	0	39,911		39,911	(26,135)	0	0	0	0		0/0
RUSSELL 2000 4/10/2025 Strike @ 2078.39 4642L$185	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/10/2024	04/10/2025	187	389,282	2078.39	12,108	0	0	30,113		30,113	(7,240)	0	0	0	0		0/0
RUSSELL 2000 4/11/2025 Strike @ 2050.48 4642L$186	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	04/12/2024	04/11/2025	48	98,751	2050.48	5,321	0	0	5,306		5,306	(1,914)	0	0	0	0		0/0
RUSSELL 2000 4/14/2025 Strike @ 2003.174 4642L$187	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/12/2024	04/14/2025	7,886	15,796,249	2003.174	623,428	0	0	1,699,435		1,699,435	43,401	0	0	0	0		0/0
RUSSELL 2000 4/17/2025 Strike @ 1949.45 4642L$189	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	04/19/2024	04/17/2025	85	166,658	1949.45	8,782	0	0	19,975		19,975	(2,093)	0	0	0	0		0/0
RUSSELL 2000 4/17/2025 Strike @ 1979.73 4642L$188	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2024	04/17/2025	160	317,054	1979.73	14,193	0	0	36,444		36,444	744	0	0	0	0		0/0
RUSSELL 2000 4/2/2025 Strike @ 2110.59 4642L$183	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/02/2024	04/02/2025	195	411,861	2110.59	17,375	0	0	23,387		23,387	(8,441)	0	0	0	0		0/0
RUSSELL 2000 4/24/2025 Strike @ 1972.34 4642L$190	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/24/2024	04/24/2025	165	324,529	1972.34	21,390	0	0	35,234		35,234	(4,595)	0	0	0	0		0/0
RUSSELL 2000 4/25/2025 Strike @ 1988.77 4642L$191	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	04/26/2024	04/25/2025	85	169,523	1988.77	10,967	0	0	16,964		16,964	(2,774)	0	0	0	0		0/0
RUSSELL 2000 4/4/2025 Strike @ 2066 4642L$184	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/05/2024	04/04/2025	144	298,289	2066	18,229	0	0	12,911		12,911	(3,186)	0	0	0	0		0/0
RUSSELL 2000 5/1/2025 Strike @ 1980.11 4642L$192	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2024	05/01/2025	114	224,881	1980.11	10,112	0	0	26,996		26,996	803	0	0	0	0		0/0
RUSSELL 2000 5/14/2025 Strike @ 2085.694 4642L$196	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	05/14/2024	05/14/2025	1,980	4,130,613	2085.694	200,591	0	0	148,827		148,827	(112,106)	0	0	0	0		0/0
RUSSELL 2000 5/15/2025 Strike @ 2073.75 4642L$197	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/15/2024	05/15/2025	58	119,469	2073.75	7,921	0	0	5,495		5,495	(2,998)	0	0	0	0		0/0
RUSSELL 2000 5/16/2025 Strike @ 2095.28 4642L$198	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/17/2024	05/16/2025	55	116,120	2095.28	6,428	0	0	4,811		4,811	(2,763)	0	0	0	0		0/0
RUSSELL 2000 5/16/2025 Strike @ 2099.37 4642L$199	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/22/2024	05/16/2025	91	191,442	2099.37	10,385	0	0	6,842		6,842	(5,148)	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000 5/2/2025 Strike @ 1975.64 4642L$193	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/03/2024	05/02/2025	7	13,039	1975.64	1,030	0	0	1,169		1,169	(286)	0	0	0	0		0/0
RUSSELL 2000 5/23/2025 Strike @ 2073.24 4642L$200	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	05/24/2024	05/23/2025	86	179,169	2073.24	8,619	0	0	9,388		9,388	(4,499)	0	0	0	0		0/0
RUSSELL 2000 5/29/2025 Strike @ 2066.85 4642L$201	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/29/2024	05/29/2025	31	63,473	2066.85	3,104	0	0	3,401		3,401	(1,922)	0	0	0	0		0/0
RUSSELL 2000 5/30/2025 Strike @ 2043.83 4642L$202	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	05/31/2024	05/30/2025	65	132,931	2043.83	7,563	0	0	8,560		8,560	(4,061)	0	0	0	0		0/0
RUSSELL 2000 5/8/2025 Strike @ 2063.34 4642L$194	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/08/2024	05/08/2025	299	617,764	2063.34	34,051	0	0	27,648		27,648	(15,032)	0	0	0	0		0/0
RUSSELL 2000 5/9/2025 Strike @ 2061.51 4642L$195	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/10/2024	05/09/2025	152	312,690	2061.51	17,318	0	0	13,163		13,163	(8,662)	0	0	0	0		0/0
RUSSELL 2000 6/12/2025 Strike @ 2033.34 4642L$205	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/18/2024	06/12/2025	68	138,511	2033.34	5,650	0	0	16,312		16,312	(346)	0	0	0	0		0/0
RUSSELL 2000 6/13/2025 Strike @ 2006.159 4642L$206	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/14/2024	06/13/2025	3,252	6,523,387	2006.159	373,513	0	0	504,879		504,879	(241,272)	0	0	0	0		0/0
RUSSELL 2000 6/13/2025 Strike @ 2040.39 4642L$207	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/14/2024	06/13/2025	95	193,490	2040.39	7,822	0	0	11,535		11,535	(7,159)	0	0	0	0		0/0
RUSSELL 2000 6/20/2025 Strike @ 2021.02 4642L$209	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	06/21/2024	06/20/2025	65	131,669	2021.02	7,282	0	0	9,757		9,757	(4,747)	0	0	0	0		0/0
RUSSELL 2000 6/20/2025 Strike @ 2024.3 4642L$208	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	06/20/2024	06/20/2025	204	412,937	2024.3	23,459	0	0	31,123		31,123	(12,967)	0	0	0	0		0/0
RUSSELL 2000 6/25/2025 Strike @ 2026.43 4642L$210	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/26/2024	06/25/2025	104	211,580	2026.43	11,373	0	0	16,454		16,454	(7,779)	0	0	0	0		0/0
RUSSELL 2000 6/5/2025 Strike @ 2064.14 4642L$203	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/05/2024	06/05/2025	28	57,837	2064.14	2,858	0	0	2,424		2,424	(1,809)	0	0	0	0		0/0
RUSSELL 2000 6/6/2025 Strike @ 2053.87 4642L$204	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/07/2024	06/06/2025	34	69,832	2053.87	2,937	0	0	6,923		6,923	(759)	0	0	0	0		0/0
RUSSELL 2000 7/10/2025 Strike @ 2032.51 4642L$212	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/10/2024	07/10/2025	232	471,156	2032.51	27,875	0	0	25,973		25,973	(23,022)	0	0	0	0		0/0
RUSSELL 2000 7/11/2025 Strike @ 2048.63 4642L$213	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	07/12/2024	07/11/2025	44	90,795	2048.63	5,675	0	0	4,304		4,304	(4,512)	0	0	0	0		0/0
RUSSELL 2000 7/14/2025 Strike @ 2148.267 4642L$214	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/12/2024	07/14/2025	3,037	6,525,232	2148.267	375,160	0	0	71,980		71,980	(274,885)	0	0	0	0		0/0
RUSSELL 2000 7/17/2025 Strike @ 2182.73 4642L$215	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	07/17/2024	07/17/2025	53	116,274	2182.73	7,877	0	0	732		732	(4,235)	0	0	0	0		0/0
RUSSELL 2000 7/18/2025 Strike @ 2198.29 4642L$216	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	07/19/2024	07/18/2025	5	10,882	2198.29	641	0	0	42		42	(362)	0	0	0	0		0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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RUSSELL 2000 7/25/2025 Strike @ 2220.55 4642L$217	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/26/2024	07/25/2025	56	125,239	2220.55	6,822	0	0	608		608	(6,932)	0	0	0	0		0/0
RUSSELL 2000 7/3/2025 Strike @ 2021.91 4642L$211	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/03/2024	07/03/2025	94	189,514	2021.91	9,804	0	0	11,788		11,788	(8,228)	0	0	0	0		0/0
RUSSELL 2000 8/1/2025 Strike @ 2195.35 4642L$218	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/02/2024	08/01/2025	67	147,462	2195.35	5,748	0	0	638		638	(5,463)	0	0	0	0		0/0
RUSSELL 2000 8/14/2025 Strike @ 2084.32 4642L$221	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/14/2024	08/14/2025	2,405	5,013,332	2084.32	306,654	0	0	175,308		175,308	(276,792)	0	0	0	0		0/0
RUSSELL 2000 8/15/2025 Strike @ 2057.72 4642L$220	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2024	08/15/2025	97	199,249	2057.72	11,924	0	0	16,903		16,903	(3,615)	0	0	0	0		0/0
RUSSELL 2000 8/15/2025 Strike @ 2114.84 4642L$222	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/16/2024	08/15/2025	103	218,273	2114.84	15,011	0	0	5,659		5,659	(11,289)	0	0	0	0		0/0
RUSSELL 2000 8/21/2025 Strike @ 2141.92 4642L$223	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/21/2024	08/21/2025	12	26,110	2141.92	1,830	0	0	413		413	(1,288)	0	0	0	0		0/0
RUSSELL 2000 8/28/2025 Strike @ 2199.82 4642L$224	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/28/2024	08/28/2025	104	229,529	2199.82	13,586	0	0	1,174		1,174	(9,679)	0	0	0	0		0/0
RUSSELL 2000 8/7/2025 Strike @ 2120.44 4642L$219	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/07/2024	08/07/2025	77	163,189	2120.44	6,028	0	0	7,267		7,267	(8,045)	0	0	0	0		0/0
RUSSELL 2000 9/11/2025 Strike @ 2099.65 4642L$226	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/11/2024	09/11/2025	52	108,888	2099.65	6,815	0	0	3,290		3,290	(6,888)	0	0	0	0		0/0
RUSSELL 2000 9/12/2025 Strike @ 2182.49 4642L$227	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/13/2024	09/12/2025	3,015	6,579,574	2182.49	388,173	0	0	55,209		55,209	(299,545)	0	0	0	0		0/0
RUSSELL 2000 9/25/2025 Strike @ 2221.79 4642L$228	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	09/25/2024	09/25/2025	163	362,618	2221.79	16,284	0	0	1,733		1,733	(14,947)	0	0	0	0		0/0
RUSSELL 2000 9/4/2025 Strike @ 2210.16 4642L$225	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	09/04/2024	09/04/2025	65	143,307	2210.16	5,445	0	0	567		567	(5,728)	0	0	0	0		0/0
S&P 500 1/13/2026 Strike @ 5840.99 7846L$366	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/14/2025	01/13/2026	917	5,355,545	5840.99	0	251,489	0	268,285		268,285	16,796	0	0	0	0		0/0
S&P 500 1/14/2026 Strike @ 5842.91 7846L$367	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	01/14/2025	01/14/2026	44,200	258,256,680	5842.91	0	22,158,421	0	12,944,445		12,944,445	(9,213,976)	0	0	0	0		0/0
S&P 500 1/16/2026 Strike @ 5926.83 7846L$368	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	01/17/2025	01/16/2026	1,929	11,433,803	5926.83	0	1,056,485	0	483,557		483,557	(572,928)	0	0	0	0		0/0
S&P 500 1/16/2026 Strike @ 5996.66 7846L$387	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/07/2025	01/16/2026	4,081	24,473,329	5996.66	0	2,033,438	0	885,713		885,713	(1,147,725)	0	0	0	0		0/0
S&P 500 1/16/2026 Strike @ 5996.66 7846L$369	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/17/2025	01/16/2026	1,986	11,909,966	5996.66	0	565,004	0	431,235		431,235	(133,769)	0	0	0	0		0/0
S&P 500 1/2/2026 Strike @ 5897.55 7846L$364	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/03/2025	01/02/2026	1,788	10,545,822	5897.55	0	920,908	0	452,274		452,274	(468,633)	0	0	0	0		0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 1/21/2026 Strike @ 6018.22 7846L$370	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/22/2025	01/21/2026	1,290	7,763,925	6018.22	0	710,222	0	269,663		269,663	(440,560)	0	0	0	0		0/0
S&P 500 1/22/2026 Strike @ 6086.37 7846L$371	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/22/2025	01/22/2026	1,671	10,169,472	6086.37	0	830,736	0	299,607		299,607	(531,129)	0	0	0	0		0/0
S&P 500 1/23/2026 Strike @ 6101.24 7846L$374	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/24/2025	01/23/2026	3,715	22,663,117	6101.24	0	1,059,074	0	649,507		649,507	(409,567)	0	0	0	0		0/0
S&P 500 1/23/2026 Strike @ 6101.24 7846L$386	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/07/2025	01/23/2026	3,195	19,494,011	6101.24	0	1,388,011	0	557,544		557,544	(830,467)	0	0	0	0		0/0
S&P 500 1/23/2026 Strike @ 6108.51 7846L$375	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/24/2025	01/23/2026	404	2,467,472	6108.51	0	197,790	0	69,389		69,389	(128,401)	0	0	0	0		0/0
S&P 500 1/23/2026 Strike @ 6118.71 7846L$372	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/23/2025	01/23/2026	1,038	6,351,343	6118.71	0	521,741	0	172,720		172,720	(349,022)	0	0	0	0		0/0
S&P 500 1/28/2026 Strike @ 6058.37 7846L$377	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/29/2025	01/28/2026	1,391	8,424,951	6058.37	0	679,601	0	273,409		273,409	(406,192)	0	0	0	0		0/0
S&P 500 1/29/2026 Strike @ 6039.31 7846L$376	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/29/2025	01/29/2026	2,568	15,511,364	6039.31	0	1,276,969	0	530,319		530,319	(746,650)	0	0	0	0		0/0
S&P 500 1/30/2026 Strike @ 6040.53 7846L$379	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/31/2025	01/30/2026	1,723	10,407,048	6040.53	0	860,563	0	357,502		357,502	(503,061)	0	0	0	0		0/0
S&P 500 1/30/2026 Strike @ 6057.85 7846L$380	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/31/2025	01/30/2026	740	4,483,778	6057.85	0	367,393	0	147,695		147,695	(219,698)	0	0	0	0		0/0
S&P 500 1/30/2026 Strike @ 6071.17 7846L$378	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/30/2025	01/30/2026	2,480	15,055,894	6071.17	0	715,670	0	480,660		480,660	(235,010)	0	0	0	0		0/0
S&P 500 1/7/2026 Strike @ 5923.35 7846L$365	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/08/2025	01/07/2026	641	3,797,519	5923.35	0	313,304	0	156,423		156,423	(156,881)	0	0	0	0		0/0
S&P 500 10/10/2025 Strike @ 5785.99 7846L$336	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	10/11/2024	10/10/2025	1,473	8,525,193	5785.99	742,633	0	0	353,773		353,773	(360,160)	0	0	0	0		0/0
S&P 500 10/14/2025 Strike @ 5859.85 7846L$337	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2024	10/14/2025	3,943	23,107,498	5859.85	2,079,676	0	0	799,386		799,386	(919,024)	0	0	0	0		0/0
S&P 500 10/16/2025 Strike @ 5819.02 7846L$338	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	10/16/2024	10/16/2025	2,076	12,081,740	5819.02	1,059,324	0	0	473,669		473,669	(497,148)	0	0	0	0		0/0
S&P 500 10/17/2025 Strike @ 5843.91 7846L$340	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/21/2024	10/17/2025	1,439	8,410,146	5843.91	666,317	0	0	311,661		311,661	(337,444)	0	0	0	0		0/0
S&P 500 10/2/2025 Strike @ 5739.39 7846L$333	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/02/2024	10/02/2025	1,846	10,593,422	5739.39	830,583	0	0	474,830		474,830	(464,192)	0	0	0	0		0/0
S&P 500 10/23/2025 Strike @ 5852.16 7846L$341	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/23/2024	10/23/2025	1,929	11,291,392	5852.16	841,274	0	0	419,391		419,391	(451,628)	0	0	0	0		0/0
S&P 500 10/24/2025 Strike @ 5813.53 7846L$342	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	10/25/2024	10/24/2025	1,442	8,382,587	5813.53	706,752	0	0	345,400		345,400	(346,955)	0	0	0	0		0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 10/3/2025 Strike @ 5706.78 7846L$334	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	10/04/2024	10/03/2025	1,051	5,997,655	5706.78	532,211	0	0	292,567		292,567	(269,136)	0	0	0	0		0/0
S&P 500 10/30/2025 Strike @ 5827.95 7846L$343	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/30/2024	10/30/2025	2,118	12,345,113	5827.95	1,056,249	0	0	503,215		503,215	(505,155)	0	0	0	0		0/0
S&P 500 10/31/2025 Strike @ 5746.99 7846L$344	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/01/2024	10/31/2025	707	4,060,996	5746.99	307,772	0	0	200,983		200,983	(176,646)	0	0	0	0		0/0
S&P 500 10/9/2025 Strike @ 5712.97 7846L$335	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/09/2024	10/09/2025	1,033	5,904,012	5712.97	544,715	0	0	289,670		289,670	(263,891)	0	0	0	0		0/0
S&P 500 11/13/2025 Strike @ 5984.19 7846L$347	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2024	11/13/2025	1,054	6,310,269	5984.19	537,790	0	0	182,021		182,021	(224,766)	0	0	0	0		0/0
S&P 500 11/14/2025 Strike @ 5949.17 7846L$348	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	11/14/2024	11/14/2025	17,018	101,245,890	5949.17	8,099,611	0	0	3,209,741		3,209,741	(3,741,237)	0	0	0	0		0/0
S&P 500 11/14/2025 Strike @ 5975.92 7846L$349	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	11/15/2024	11/14/2025	1,154	6,895,256	5975.92	497,374	0	0	204,403		204,403	(248,032)	0	0	0	0		0/0
S&P 500 11/20/2025 Strike @ 5894.55 7846L$351	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	11/20/2024	11/20/2025	1,621	9,555,832	5894.55	805,718	0	0	359,060		359,060	(372,290)	0	0	0	0		0/0
S&P 500 11/21/2025 Strike @ 5934.67 7846L$352	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/22/2024	11/21/2025	817	4,846,726	5934.67	423,204	0	0	165,373		165,373	(180,890)	0	0	0	0		0/0
S&P 500 11/26/2025 Strike @ 5988.91 7846L$353	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/27/2024	11/26/2025	1,409	8,437,416	5988.91	712,228	0	0	254,495		254,495	(300,147)	0	0	0	0		0/0
S&P 500 11/7/2025 Strike @ 5802.51 7846L$345	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	11/07/2024	11/07/2025	2,948	17,105,799	5802.51	1,776,553	0	0	763,487		763,487	(716,110)	0	0	0	0		0/0
S&P 500 11/7/2025 Strike @ 5963.4 7846L$346	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/08/2024	11/07/2025	350	2,087,011	5963.4	182,383	0	0	61,993		61,993	(75,721)	0	0	0	0		0/0
S&P 500 12/10/2025 Strike @ 6056.85 7846L$356	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/11/2024	12/10/2025	1,709	10,352,005	6056.85	898,666	0	0	273,920		273,920	(347,616)	0	0	0	0		0/0
S&P 500 12/12/2025 Strike @ 6051.09 7846L$359	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2024	12/12/2025	2,507	15,167,057	6051.09	1,274,828	0	0	412,812		412,812	(512,477)	0	0	0	0		0/0
S&P 500 12/12/2025 Strike @ 6051.09 7846L$358	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2024	12/12/2025	27,040	163,622,200	6051.09	13,751,773	0	0	4,453,421		4,453,421	(5,528,606)	0	0	0	0		0/0
S&P 500 12/12/2025 Strike @ 6063.19 7846L$357	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2024	12/12/2025	887	5,378,353	6063.19	444,102	0	0	141,505		141,505	(179,374)	0	0	0	0		0/0
S&P 500 12/17/2025 Strike @ 6056.07 7846L$360	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	12/18/2024	12/17/2025	1,432	8,673,201	6056.07	688,177	0	0	234,807		234,807	(294,498)	0	0	0	0		0/0
S&P 500 12/19/2025 Strike @ 5870.07 7846L$361	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/20/2024	12/19/2025	792	4,651,737	5870.07	457,672	0	0	204,360		204,360	(186,184)	0	0	0	0		0/0
S&P 500 12/26/2025 Strike @ 5981.86232 7846L$362	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/27/2024	12/26/2025	1,979	11,836,790	5981.862319	964,319	0	0	408,755		408,755	(432,462)	0	0	0	0		0/0

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S&P 500 12/3/2025 Strike @ 6028.62 7846L$354	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/04/2024	12/03/2025	1,927	11,616,729	6028.62	1,031,717	0	0	320,972		320,972	(398,440)	0	0	0	0		0/0
S&P 500 12/5/2025 Strike @ 6078.01 7846L$355	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	12/06/2024	12/05/2025	691	4,200,087	6078.01	349,336	0	0	102,694		102,694	(137,363)	0	0	0	0		0/0
S&P 500 2/13/2026 Strike @ 6057.78 7846L$390	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/13/2025	02/13/2026	2,017	12,219,936	6057.78	0	1,054,951	0	423,845		423,845	(631,106)	0	0	0	0		0/0
S&P 500 2/13/2026 Strike @ 6114.63 7846L$391	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/14/2025	02/13/2026	14,137	86,441,363	6114.63	0	7,077,819	0	2,616,778		2,616,778	(4,461,041)	0	0	0	0		0/0
S&P 500 2/13/2026 Strike @ 6115.07 7846L$392	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/14/2025	02/13/2026	304	1,857,208	6115.07	0	152,502	0	56,161		56,161	(96,341)	0	0	0	0		0/0
S&P 500 2/13/2026 Strike @ 6115.07 7846L$389	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/13/2025	02/13/2026	4,725	28,891,321	6115.07	0	2,382,391	0	875,633		875,633	(1,506,758)	0	0	0	0		0/0
S&P 500 2/20/2026 Strike @ 6013.13 7846L$395	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/21/2025	02/20/2026	4,183	25,152,261	6013.13	0	2,112,788	0	978,481		978,481	(1,134,307)	0	0	0	0		0/0
S&P 500 2/20/2026 Strike @ 6117.52 7846L$393	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	02/20/2025	02/20/2026	3,466	21,203,202	6117.52	0	1,747,131	0	646,077		646,077	(1,101,053)	0	0	0	0		0/0
S&P 500 2/20/2026 Strike @ 6130.34 7846L$394	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	02/20/2025	02/20/2026	1,589	9,739,639	6130.34	0	774,743	0	285,347		285,347	(489,396)	0	0	0	0		0/0
S&P 500 2/25/2026 Strike @ 6025.02 7846L$397	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/26/2025	02/25/2026	1,508	9,085,067	6025.02	0	691,624	0	351,881		351,881	(339,743)	0	0	0	0		0/0
S&P 500 2/26/2026 Strike @ 5956.06 7846L$396	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/26/2025	02/26/2026	634	3,775,785	5956.06	0	320,448	0	170,316		170,316	(150,132)	0	0	0	0		0/0
S&P 500 2/27/2026 Strike @ 5861.57 7846L$398	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/27/2025	02/27/2026	2,202	12,906,005	5861.57	0	1,105,528	0	702,011		702,011	(403,517)	0	0	0	0		0/0
S&P 500 2/27/2026 Strike @ 5902.62 7846L$400	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/28/2025	02/27/2026	782	4,616,144	5902.62	0	390,251	0	232,748		232,748	(157,503)	0	0	0	0		0/0
S&P 500 2/27/2026 Strike @ 5954.5 7846L$399	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/28/2025	02/27/2026	3,559	21,192,423	5954.5	0	979,302	0	963,212		963,212	(16,089)	0	0	0	0		0/0
S&P 500 2/4/2026 Strike @ 6031.11 7846L$381	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2025	02/04/2026	750	4,522,971	6031.11	0	385,507	0	161,184		161,184	(224,323)	0	0	0	0		0/0
S&P 500 2/5/2026 Strike @ 6061.48 7846L$382	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2025	02/05/2026	1,053	6,385,284	6061.48	0	527,552	0	213,399		213,399	(314,153)	0	0	0	0		0/0
S&P 500 2/6/2026 Strike @ 6025.99 7846L$384	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/07/2025	02/06/2026	1,500	9,039,166	6025.99	0	747,591	0	330,529		330,529	(417,062)	0	0	0	0		0/0
S&P 500 2/6/2026 Strike @ 6050.17 7846L$385	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/07/2025	02/06/2026	2,218	13,419,035	6050.17	0	1,071,940	0	463,592		463,592	(608,348)	0	0	0	0		0/0
S&P 500 2/6/2026 Strike @ 6083.57 7846L$383	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/06/2025	02/06/2026	3,148	19,153,025	6083.57	0	1,578,401	0	609,333		609,333	(969,068)	0	0	0	0		0/0

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S&P 500 2/9/2026 Strike @ 6025.99 7846L$388	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/10/2025	02/09/2026	2,871	17,298,809	6025.99	0	1,515,356	0	635,032		635,032	(880,324)	0	0	0	0		0/0
S&P 500 3/11/2026 Strike @ 5627.94 7846L$410	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/12/2025	03/11/2026	2,363	13,299,385	5627.94	0	1,173,185	0	1,103,040		1,103,040	(70,145)	0	0	0	0		0/0
S&P 500 3/11/2026 Strike @ 5661.13 7846L$411	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/12/2025	03/11/2026	207	1,171,458	5661.13	0	98,174	0	92,300		92,300	(5,874)	0	0	0	0		0/0
S&P 500 3/12/2026 Strike @ 5599.3 7846L$409	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/12/2025	03/12/2026	86	481,876	5599.3	0	43,732	0	41,810		41,810	(1,922)	0	0	0	0		0/0
S&P 500 3/12/2026 Strike @ 5599.3 7846L$408	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/12/2025	03/12/2026	2,089	11,698,170	5599.3	0	1,061,044	0	1,014,993		1,014,993	(46,051)	0	0	0	0		0/0
S&P 500 3/13/2026 Strike @ 5521.52 7846L$413	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/13/2025	03/13/2026	302	1,667,444	5521.52	0	154,406	0	162,423		162,423	8,016	0	0	0	0		0/0
S&P 500 3/13/2026 Strike @ 5521.52 7846L$417	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/14/2025	03/13/2026	36	196,124	5521.52	0	20,220	0	19,048		19,048	(1,172)	0	0	0	0		0/0
S&P 500 3/13/2026 Strike @ 5521.52 7846L$412	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/13/2025	03/13/2026	2,371	13,089,536	5521.52	0	1,212,091	0	1,275,029		1,275,029	62,938	0	0	0	0		0/0
S&P 500 3/13/2026 Strike @ 5594.45 7846L$416	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/14/2025	03/13/2026	587	3,283,271	5594.45	0	305,254	0	286,822		286,822	(18,432)	0	0	0	0		0/0
S&P 500 3/13/2026 Strike @ 5638.94 7846L$414	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/14/2025	03/13/2026	16,978	95,737,923	5638.94	0	8,616,439	0	7,849,944		7,849,944	(766,496)	0	0	0	0		0/0
S&P 500 3/13/2026 Strike @ 5638.94 7846L$415	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/14/2025	03/13/2026	611	3,447,930	5638.94	0	310,319	0	282,711		282,711	(27,609)	0	0	0	0		0/0
S&P 500 3/18/2026 Strike @ 5614.66 7846L$418	Fixed Index Annuities	Exhibit 5	Equity/Index	Nomura 0Z3V05H2G7GRS05BHJ91	03/18/2025	03/18/2026	1,016	5,706,853	5614.66	0	508,194	0	489,440		489,440	(18,754)	0	0	0	0		0/0
S&P 500 3/18/2026 Strike @ 5614.66 7846L$419	Fixed Index Annuities	Exhibit 5	Equity/Index	Nomura 0Z3V05H2G7GRS05BHJ91	03/18/2025	03/18/2026	82	460,178	5614.66	0	40,978	0	39,466		39,466	(1,511)	0	0	0	0		0/0
S&P 500 3/18/2026 Strike @ 5634.42 7846L$423	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/19/2025	03/18/2026	1,051	5,922,902	5634.42	0	571,054	0	490,585		490,585	(80,469)	0	0	0	0		0/0
S&P 500 3/18/2026 Strike @ 5639.17 7846L$424	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/19/2025	03/18/2026	36	200,472	5639.17	0	19,200	0	16,485		16,485	(2,715)	0	0	0	0		0/0
S&P 500 3/19/2026 Strike @ 5675.29 7846L$421	Fixed Index Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	03/19/2025	03/19/2026	2,550	14,474,657	5675.29	0	1,266,232	0	1,134,931		1,134,931	(131,301)	0	0	0	0		0/0
S&P 500 3/19/2026 Strike @ 5675.29 7846L$422	Fixed Index Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	03/19/2025	03/19/2026	192	1,087,102	5675.29	0	95,233	0	85,238		85,238	(9,996)	0	0	0	0		0/0
S&P 500 3/20/2026 Strike @ 5661.37 7846L$426	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/21/2025	03/20/2026	65	369,065	5661.37	0	31,368	0	29,470		29,470	(1,897)	0	0	0	0		0/0
S&P 500 3/20/2026 Strike @ 5666.29 7846L$425	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/21/2025	03/20/2026	805	4,559,097	5666.29	0	384,639	0	361,282		361,282	(23,357)	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 3/20/2026 Strike @ 5667.56 7846L$427	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/21/2025	03/20/2026	2,421	13,720,483	5667.56	0	1,186,271	0	1,085,125		1,085,125	(101,146)	0	0	0	0		0/0
S&P 500 3/20/2026 Strike @ 5667.56 7846L$428	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/21/2025	03/20/2026	70	399,053	5667.56	0	34,519	0	31,560		31,560	(2,959)	0	0	0	0		0/0
S&P 500 3/25/2026 Strike @ 5744.49 7846L$433	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/26/2025	03/25/2026	1,123	6,451,005	5744.49	0	525,952	0	454,891		454,891	(71,062)	0	0	0	0		0/0
S&P 500 3/25/2026 Strike @ 5776.65 7846L$429	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/25/2025	03/25/2026	1,013	5,850,822	5776.65	0	493,107	0	391,147		391,147	(101,960)	0	0	0	0		0/0
S&P 500 3/25/2026 Strike @ 5776.65 7846L$430	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/25/2025	03/25/2026	65	373,576	5776.65	0	31,492	0	24,975		24,975	(6,518)	0	0	0	0		0/0
S&P 500 3/26/2026 Strike @ 5712.2 7846L$431	Fixed Index Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	03/26/2025	03/26/2026	2,066	11,803,519	5712.2	0	1,015,083	0	884,461		884,461	(130,623)	0	0	0	0		0/0
S&P 500 3/26/2026 Strike @ 5712.2 7846L$432	Fixed Index Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	03/26/2025	03/26/2026	86	491,820	5712.2	0	42,419	0	36,853		36,853	(5,566)	0	0	0	0		0/0
S&P 500 3/27/2026 Strike @ 5580.94 7846L$436	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/28/2025	03/27/2026	303	1,689,462	5580.94	0	148,218	0	154,617		154,617	6,399	0	0	0	0		0/0
S&P 500 3/27/2026 Strike @ 5580.94 7846L$437	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/28/2025	03/27/2026	29	164,582	5580.94	0	14,475	0	15,062		15,062	587	0	0	0	0		0/0
S&P 500 3/27/2026 Strike @ 5693.31 7846L$434	Fixed Index Annuities	Exhibit 5	Equity/Index	Nomura 0Z3V05H2G7GRS05BHJ91	03/27/2025	03/27/2026	1,009	5,745,005	5693.31	0	484,363	0	444,951		444,951	(39,412)	0	0	0	0		0/0
S&P 500 3/27/2026 Strike @ 5693.31 7846L$435	Fixed Index Annuities	Exhibit 5	Equity/Index	Nomura 0Z3V05H2G7GRS05BHJ91	03/27/2025	03/27/2026	68	388,967	5693.31	0	32,791	0	30,126		30,126	(2,666)	0	0	0	0		0/0
S&P 500 3/27/2026 Strike @ 5696.11 7846L$439	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/28/2025	03/27/2026	30	171,681	5696.11	0	12,584	0	13,164		13,164	581	0	0	0	0		0/0
S&P 500 3/27/2026 Strike @ 5707.16 7846L$438	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/28/2025	03/27/2026	375	2,139,500	5707.16	0	154,023	0	161,220		161,220	7,197	0	0	0	0		0/0
S&P 500 3/4/2026 Strike @ 5778.15 7846L$402	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/04/2025	03/04/2026	2,797	16,164,317	5778.15	0	1,409,207	0	1,032,761		1,032,761	(376,446)	0	0	0	0		0/0
S&P 500 3/4/2026 Strike @ 5852.73 7846L$404	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/05/2025	03/04/2026	1,395	8,163,856	5852.73	0	702,713	0	456,542		456,542	(246,171)	0	0	0	0		0/0
S&P 500 3/5/2026 Strike @ 5842.63 7846L$403	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/05/2025	03/05/2026	2,856	16,688,246	5842.63	0	1,451,874	0	953,846		953,846	(498,028)	0	0	0	0		0/0
S&P 500 3/6/2026 Strike @ 5738.52 7846L$405	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/06/2025	03/06/2026	1,994	11,440,027	5738.52	0	1,038,298	0	786,796		786,796	(251,501)	0	0	0	0		0/0
S&P 500 3/6/2026 Strike @ 5770.2 7846L$406	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/07/2025	03/06/2026	2,681	15,467,714	5770.2	0	1,375,078	0	1,012,035		1,012,035	(363,043)	0	0	0	0		0/0
S&P 500 3/6/2026 Strike @ 5803.84 7846L$407	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/07/2025	03/06/2026	522	3,031,346	5803.84	0	257,468	0	186,940		186,940	(70,527)	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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S&P 500 4/10/2025 Strike @ 5205.43 7846L$274	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/10/2024	04/10/2025	4,167	21,691,756	5205.43	1,623,021	0	0	1,741,424		1,741,424	(1,461,484)	0	0	0	0		0/0
S&P 500 4/11/2025 Strike @ 5179.89 7846L$275	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	04/12/2024	04/11/2025	2,002	10,368,430	5179.89	874,730	0	0	893,557		893,557	(694,847)	0	0	0	0		0/0
S&P 500 4/14/2025 Strike @ 5123.41 7846L$276	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/12/2024	04/14/2025	17,730	90,838,674	5123.41	7,420,092	0	0	8,903,405		8,903,405	(6,153,992)	0	0	0	0		0/0
S&P 500 4/17/2025 Strike @ 5023.06 7846L$278	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	04/19/2024	04/17/2025	3,022	15,178,331	5023.06	1,167,397	0	0	1,829,674		1,829,674	(1,029,052)	0	0	0	0		0/0
S&P 500 4/17/2025 Strike @ 5062.59 7846L$277	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2024	04/17/2025	3,621	18,329,816	5062.59	1,602,117	0	0	2,053,249		2,053,249	(1,239,034)	0	0	0	0		0/0
S&P 500 4/2/2025 Strike @ 5242.91 7846L$272	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/02/2024	04/02/2025	3,754	19,683,719	5242.91	1,497,125	0	0	1,391,334		1,391,334	(1,327,601)	0	0	0	0		0/0
S&P 500 4/24/2025 Strike @ 5019.84 7846L$279	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/24/2024	04/24/2025	4,295	21,558,205	5019.84	2,039,935	0	0	2,638,694		2,638,694	(1,454,586)	0	0	0	0		0/0
S&P 500 4/25/2025 Strike @ 5055.89 7846L$280	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	04/26/2024	04/25/2025	2,342	11,842,816	5055.89	1,116,554	0	0	1,364,852		1,364,852	(796,804)	0	0	0	0		0/0
S&P 500 4/4/2025 Strike @ 5196 7846L$273	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/05/2024	04/04/2025	4,617	23,991,075	5196	2,133,479	0	0	1,946,049		1,946,049	(1,614,836)	0	0	0	0		0/0
S&P 500 5/1/2025 Strike @ 5057.48 7846L$283	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2024	05/01/2025	5,463	27,629,013	5057.48	2,178,485	0	0	3,203,758		3,203,758	(1,854,542)	0	0	0	0		0/0
S&P 500 5/14/2025 Strike @ 5246.68 7846L$287	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	05/14/2024	05/14/2025	5,706	29,936,087	5246.68	2,496,370	0	0	2,472,859		2,472,859	(1,905,977)	0	0	0	0		0/0
S&P 500 5/15/2025 Strike @ 5239.6 7846L$288	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/15/2024	05/15/2025	3,014	15,793,464	5239.6	1,436,682	0	0	1,327,308		1,327,308	(1,002,971)	0	0	0	0		0/0
S&P 500 5/16/2025 Strike @ 5280.55 7846L$289	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/17/2024	05/16/2025	1,267	6,690,985	5280.55	562,846	0	0	516,436		516,436	(419,322)	0	0	0	0		0/0
S&P 500 5/16/2025 Strike @ 5313.19 7846L$290	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/22/2024	05/16/2025	3,109	16,517,326	5313.19	1,371,514	0	0	1,182,369		1,182,369	(1,024,091)	0	0	0	0		0/0
S&P 500 5/2/2025 Strike @ 5034.08 7846L$284	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/03/2024	05/02/2025	1,510	7,602,065	5034.08	747,509	0	0	924,568		924,568	(509,419)	0	0	0	0		0/0
S&P 500 5/23/2025 Strike @ 5292.36 7846L$291	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	05/24/2024	05/23/2025	1,568	8,296,568	5292.36	700,661	0	0	640,570		640,570	(513,681)	0	0	0	0		0/0
S&P 500 5/29/2025 Strike @ 5304.87 7846L$292	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/29/2024	05/29/2025	2,237	11,866,305	5304.87	951,430	0	0	905,325		905,325	(725,158)	0	0	0	0		0/0
S&P 500 5/30/2025 Strike @ 5264.98 7846L$293	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	05/31/2024	05/30/2025	1,594	8,391,325	5264.98	650,753	0	0	701,606		701,606	(520,503)	0	0	0	0		0/0
S&P 500 5/8/2025 Strike @ 5164.69 7846L$285	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/08/2024	05/08/2025	4,343	22,430,455	5164.69	1,963,836	0	0	2,171,805		2,171,805	(1,461,072)	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 5/9/2025 Strike @ 5188.34 7846L$286	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/10/2024	05/09/2025	1,165	6,042,652	5188.34	529,490	0	0	557,842		557,842	(391,416)	0	0	0	0		0/0
S&P 500 6/12/2025 Strike @ 5368.97 7846L$296	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/12/2024	06/12/2025	1,987	10,669,056	5368.97	792,425	0	0	742,039		742,039	(628,814)	0	0	0	0		0/0
S&P 500 6/13/2025 Strike @ 5426.93 7846L$298	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/14/2024	06/13/2025	1,636	8,878,783	5426.93	731,613	0	0	543,292		543,292	(505,647)	0	0	0	0		0/0
S&P 500 6/13/2025 Strike @ 5431.6 7846L$297	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/14/2024	06/13/2025	5,120	27,810,444	5431.6	2,302,651	0	0	1,682,429		1,682,429	(1,580,660)	0	0	0	0		0/0
S&P 500 6/20/2025 Strike @ 5469.18 7846L$300	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	06/21/2024	06/20/2025	929	5,082,892	5469.18	420,744	0	0	287,196		287,196	(282,675)	0	0	0	0		0/0
S&P 500 6/20/2025 Strike @ 5476.44 7846L$299	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	06/20/2024	06/20/2025	2,420	13,253,368	5476.44	1,104,883	0	0	735,210		735,210	(734,128)	0	0	0	0		0/0
S&P 500 6/25/2025 Strike @ 5457.15 7846L$301	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/26/2024	06/25/2025	2,744	14,972,892	5457.15	1,289,411	0	0	889,465		889,465	(830,782)	0	0	0	0		0/0
S&P 500 6/5/2025 Strike @ 5286.24 7846L$294	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/05/2024	06/05/2025	2,451	12,953,931	5286.24	1,191,580	0	0	1,056,665		1,056,665	(792,190)	0	0	0	0		0/0
S&P 500 6/6/2025 Strike @ 5348.49 7846L$295	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/07/2024	06/06/2025	1,409	7,535,060	5348.49	629,743	0	0	537,729		537,729	(449,714)	0	0	0	0		0/0
S&P 500 7/10/2025 Strike @ 5568.1 7846L$305	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/10/2024	07/10/2025	3,635	20,238,150	5568.1	1,797,412	0	0	966,033		966,033	(1,041,717)	0	0	0	0		0/0
S&P 500 7/11/2025 Strike @ 5605.46 7846L$306	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	07/12/2024	07/11/2025	1,007	5,645,707	5605.46	490,497	0	0	245,939		245,939	(282,972)	0	0	0	0		0/0
S&P 500 7/14/2025 Strike @ 5615.35 7846L$307	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/12/2024	07/14/2025	5,014	28,152,670	5615.35	2,303,590	0	0	1,201,638		1,201,638	(1,401,969)	0	0	0	0		0/0
S&P 500 7/17/2025 Strike @ 5633.24 7846L$308	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	07/17/2024	07/17/2025	2,406	13,550,759	5633.24	1,079,588	0	0	560,684		560,684	(662,824)	0	0	0	0		0/0
S&P 500 7/18/2025 Strike @ 5574.71 7846L$309	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	07/19/2024	07/18/2025	1,415	7,889,553	5574.71	601,477	0	0	386,702		386,702	(401,681)	0	0	0	0		0/0
S&P 500 7/24/2025 Strike @ 5558.76 7846L$310	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/24/2024	07/24/2025	1,734	9,641,558	5558.76	704,737	0	0	507,116		507,116	(493,235)	0	0	0	0		0/0
S&P 500 7/25/2025 Strike @ 5428.28 7846L$311	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/26/2024	07/25/2025	1,752	9,510,075	5428.28	852,365	0	0	674,937		674,937	(523,393)	0	0	0	0		0/0
S&P 500 7/3/2025 Strike @ 5476.65 7846L$304	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/03/2024	07/03/2025	3,101	16,984,899	5476.65	1,524,335	0	0	1,000,838		1,000,838	(924,928)	0	0	0	0		0/0
S&P 500 7/31/2025 Strike @ 5459.28 7846L$312	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	07/31/2024	07/31/2025	2,422	13,222,704	5459.28	1,276,426	0	0	894,485		894,485	(712,230)	0	0	0	0		0/0
S&P 500 8/1/2025 Strike @ 5470.1 7846L$314	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/02/2024	08/01/2025	654	3,579,852	5470.1	256,377	0	0	238,113		238,113	(192,043)	0	0	0	0		0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 8/14/2025 Strike @ 5318.49 7846L$316	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2024	08/14/2025	3,329	17,705,306	5318.49	1,872,373	0	0	1,632,380		1,632,380	(1,014,161)	0	0	0	0		0/0
S&P 500 8/14/2025 Strike @ 5455.21 7846L$317	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/14/2024	08/14/2025	5,955	32,486,212	5455.21	2,703,826	0	0	2,312,226		2,312,226	(1,740,286)	0	0	0	0		0/0
S&P 500 8/15/2025 Strike @ 5477.57 7846L$318	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/16/2024	08/15/2025	2,257	12,364,519	5477.57	1,155,106	0	0	843,704		843,704	(654,761)	0	0	0	0		0/0
S&P 500 8/21/2025 Strike @ 5593.1 7846L$319	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/21/2024	08/21/2025	1,996	11,165,729	5593.1	960,200	0	0	601,444		601,444	(549,420)	0	0	0	0		0/0
S&P 500 8/22/2025 Strike @ 5595.09 7846L$320	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	08/23/2024	08/22/2025	728	4,070,820	5595.09	347,589	0	0	220,294		220,294	(199,977)	0	0	0	0		0/0
S&P 500 8/28/2025 Strike @ 5623.64 7846L$321	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/28/2024	08/28/2025	3,014	16,949,370	5623.64	1,321,858	0	0	874,906		874,906	(816,577)	0	0	0	0		0/0
S&P 500 8/29/2025 Strike @ 5592.76 7846L$322	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2024	08/29/2025	972	5,434,709	5592.76	416,041	0	0	303,869		303,869	(266,614)	0	0	0	0		0/0
S&P 500 8/7/2025 Strike @ 5256.22 7846L$315	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/07/2024	08/07/2025	2,560	13,455,923	5256.22	1,169,670	0	0	1,360,394		1,360,394	(793,712)	0	0	0	0		0/0
S&P 500 9/11/2025 Strike @ 5456.98 7846L$325	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/11/2024	09/11/2025	2,460	13,421,661	5456.98	1,249,004	0	0	1,025,318		1,025,318	(707,471)	0	0	0	0		0/0
S&P 500 9/12/2025 Strike @ 5566.67 7846L$326	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/13/2024	09/12/2025	1,437	7,998,637	5566.67	718,670	0	0	494,288		494,288	(395,241)	0	0	0	0		0/0
S&P 500 9/12/2025 Strike @ 5626.02 7846L$327	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/13/2024	09/12/2025	7,851	44,169,714	5626.02	3,637,047	0	0	2,400,720		2,400,720	(2,112,658)	0	0	0	0		0/0
S&P 500 9/18/2025 Strike @ 5630.22 7846L$329	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/18/2024	09/18/2025	2,172	12,226,192	5630.22	1,029,153	0	0	671,079		671,079	(580,154)	0	0	0	0		0/0
S&P 500 9/19/2025 Strike @ 5656.73 7846L$330	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/20/2024	09/19/2025	771	4,360,830	5656.73	377,121	0	0	226,500		226,500	(203,217)	0	0	0	0		0/0
S&P 500 9/25/2025 Strike @ 5720.07 7846L$331	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	09/25/2024	09/25/2025	2,211	12,648,905	5720.07	959,958	0	0	578,405		578,405	(560,903)	0	0	0	0		0/0
S&P 500 9/26/2025 Strike @ 5718.67 7846L$332	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/27/2024	09/26/2025	1,309	7,484,538	5718.67	634,174	0	0	346,140		346,140	(333,222)	0	0	0	0		0/0
S&P 500 9/4/2025 Strike @ 5591.59 7846L$323	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	09/04/2024	09/04/2025	1,850	10,345,728	5591.59	746,127	0	0	588,275		588,275	(505,565)	0	0	0	0		0/0
S&P 500 9/5/2025 Strike @ 5523.7 7846L$324	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/06/2024	09/05/2025	1,579	8,724,353	5523.7	670,579	0	0	576,042		576,042	(445,789)	0	0	0	0		0/0
S&P DYNAMIC INTRADAY TCA 1/13/2026 Strike @ 749.8541 SPFDY$009	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/14/2025	01/13/2026	299	224,319	749.8541	0	13,581	0	6,611		6,611	(6,970)	0	0	0	0		0/0
S&P DYNAMIC INTRADAY TCA 1/16/2026 Strike @ 744.8806 SPFDY$010	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/17/2025	01/16/2026	4	3,032	744.8806	0	231	0	97		97	(134)	0	0	0	0		0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P DYNAMIC INTRADAY TCA 1/2/2026 Strike @ 747.6 SPFDY$007	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/03/2025	01/02/2026	233	174,079	747.6	0	11,913	0	5,157		5,157	(6,756)	0	0	0	0		0/0
S&P DYNAMIC INTRADAY TCA 1/30/2026 Strike @ 763.6321 SPFDY$011	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/31/2025	01/30/2026	356	271,922	763.6321	0	16,907	0	6,878		6,878	(10,029)	0	0	0	0		0/0
S&P DYNAMIC INTRADAY TCA 1/7/2026 Strike @ 754.2 SPFDY$008	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/08/2025	01/07/2026	122	91,748	754.2	0	5,686	0	2,489		2,489	(3,197)	0	0	0	0		0/0
S&P DYNAMIC INTRADAY TCA 11/26/2025 Strike @ 787.1 SPFDY$001	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	11/26/2024	11/26/2025	2	1,637	787.1	110	0	0	22		22	(38)	0	0	0	0		0/0
S&P DYNAMIC INTRADAY TCA 12/11/2025 Strike @ 799.69 SPFDY$003	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	12/12/2024	12/11/2025	194	154,828	799.69	9,237	0	0	1,785		1,785	(3,166)	0	0	0	0		0/0
S&P DYNAMIC INTRADAY TCA 12/17/2025 Strike @ 792.22 SPFDY$004	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	12/18/2024	12/17/2025	70	55,440	792.22	2,150	0	0	752		752	(1,226)	0	0	0	0		0/0
S&P DYNAMIC INTRADAY TCA 12/19/2025 Strike @ 751.2133 SPFDY$006	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	12/23/2024	12/19/2025	96	71,831	751.2133	5,067	0	0	1,980		1,980	(2,220)	0	0	0	0		0/0
S&P DYNAMIC INTRADAY TCA 12/26/2025 Strike @ 759.4943 SPFDY$005	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	12/27/2024	12/26/2025	253	192,448	759.4943	12,082	0	0	4,771		4,771	(5,550)	0	0	0	0		0/0
S&P DYNAMIC INTRADAY TCA 12/3/2025 Strike @ 795.27 SPFDY$002	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	12/04/2024	12/03/2025	59	46,945	795.27	3,177	0	0	568		568	(999)	0	0	0	0		0/0
S&P DYNAMIC INTRADAY TCA 2/13/2026 Strike @ 759.5185 SPFDY$013	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/14/2025	02/13/2026	227	172,631	759.5185	0	11,717	0	4,833		4,833	(6,883)	0	0	0	0		0/0
S&P DYNAMIC INTRADAY TCA 2/27/2026 Strike @ 754.154 SPFDY$014	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/28/2025	02/27/2026	571	430,373	754.154	0	23,500	0	13,742		13,742	(9,758)	0	0	0	0		0/0
S&P DYNAMIC INTRADAY TCA 3/13/2026 Strike @ 714.95 SPFDY$015	Fixed Index Annuities	Exhibit 5	Equity/Index	Nomura 0Z3V05H2G7GRS05BHJ91	03/17/2025	03/13/2026	346	247,680	714.95	0	15,106	0	11,370		11,370	(3,736)	0	0	0	0		0/0
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										123,437,447	91,320,635	0	142,271,365	XXX	142,271,365	(107,625,835)	0	0	0	0	XXX	XXX
S&P 500 1/28/2027 Strike @ 6494 78462$164	Variable Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/28/2025	01/28/2027	6,900	44,808,600	6494	0	3,730,071	0	5,337,238		5,337,238	1,607,167	0	0	0	0		0/0
S&P 500 10/21/2026 Strike @ 5920 78462$161	Variable Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/04/2024	10/21/2026	5,000	29,600,000	5920	2,708,800	0	0	2,422,758		2,422,758	518,129	0	0	0	0		0/0
S&P 500 11/20/2026 Strike @ 5935 78462$162	Variable Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/04/2024	11/20/2026	5,000	29,675,000	5935	2,772,700	0	0	2,489,400		2,489,400	525,079	0	0	0	0		0/0
S&P 500 12/21/2026 Strike @ 5951 78462$163	Variable Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/04/2024	12/21/2026	5,000	29,755,000	5951	2,835,700	0	0	2,554,103		2,554,103	532,941	0	0	0	0		0/0
S&P 500 2/25/2027 Strike @ 6443 78462$165	Variable Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2025	02/25/2027	6,500	41,879,500	6443	0	3,642,360	0	4,870,395		4,870,395	1,228,035	0	0	0	0		0/0
S&P 500 3/26/2027 Strike @ 6100 78462$166	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/27/2025	03/26/2027	4,000	24,400,000	6100	0	2,131,880	0	2,373,400		2,373,400	241,520	0	0	0	0		0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 4/22/2026 Strike @ 5233.758 78462$155	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/22/2024	04/22/2026	8,500	44,486,943	5233.758	3,926,320	0	0	1,848,325		1,848,325	354,730	0	0	0	0		0/0
S&P 500 5/22/2026 Strike @ 5555 78462$156	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/03/2024	05/22/2026	5,600	31,108,000	5555	2,646,728	0	0	1,760,010		1,760,010	379,455	0	0	0	0		0/0
S&P 500 6/22/2026 Strike @ 5575 78462$157	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/03/2024	06/22/2026	5,600	31,220,000	5575	2,714,208	0	0	1,842,503		1,842,503	397,532	0	0	0	0		0/0
S&P 500 7/22/2026 Strike @ 5593 78462$158	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/03/2024	07/22/2026	5,600	31,320,800	5593	2,777,880	0	0	1,924,129		1,924,129	410,145	0	0	0	0		0/0
S&P 500 8/21/2026 Strike @ 5611 78462$159	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/03/2024	08/21/2026	5,600	31,421,600	5611	2,847,152	0	0	2,008,744		2,008,744	421,972	0	0	0	0		0/0
S&P 500 9/21/2026 Strike @ 5904 78462$160	Variable Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/04/2024	09/21/2026	5,000	29,520,000	5904	2,642,050	0	0	2,353,355		2,353,355	510,997	0	0	0	0		0/0
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										25,871,538	9,504,311	0	31,784,359	XXX	31,784,359	7,127,705	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										149,308,985	100,824,946	0	174,055,724	XXX	174,055,724	(100,498,130)	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										123,437,447	91,320,635	0	142,271,365	XXX	142,271,365	(107,625,835)	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										25,871,538	9,504,311	0	31,784,359	XXX	31,784,359	7,127,705	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										149,308,985	100,824,946	0	174,055,724	XXX	174,055,724	(100,498,130)	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
RUSSELL 2000 4/2/2025 Strike @ 2227.91 4642S$183	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/02/2024	04/02/2025	195	434,754	2227.91	(7,064)	0	0	(12,757)		(12,757)	4,604	0	0	0	0		0/0
RUSSELL 2000 4/4/2025 Strike @ 2204.96 4642S$184	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/05/2024	04/04/2025	144	318,352	2204.96	(8,578)	0	0	0		0	1,106	0	0	0	0		0/0
RUSSELL 2000 4/10/2025 Strike @ 2187.58 4642S$185	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/10/2024	04/10/2025	187	409,734	2187.58	(2,828)	0	0	(16,425)		(16,425)	3,949	0	0	0	0		0/0
RUSSELL 2000 4/11/2025 Strike @ 2160.26 4642S$186	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	04/12/2024	04/11/2025	48	104,038	2160.26	(2,872)	0	0	(178)		(178)	2,118	0	0	0	0		0/0
RUSSELL 2000 4/14/2025 Strike @ 2101.329526 4642S$187	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/12/2024	04/14/2025	7,886	16,570,265	2101.329526	(223,783)	0	0	(926,965)		(926,965)	(23,673)	0	0	0	0		0/0
RUSSELL 2000 4/17/2025 Strike @ 2083.43 4642S$188	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2024	04/17/2025	160	333,661	2083.43	(5,529)	0	0	(19,879)		(19,879)	(406)	0	0	0	0		0/0
RUSSELL 2000 4/17/2025 Strike @ 2078.13 4642S$189	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	04/19/2024	04/17/2025	85	177,659	2078.13	(3,610)	0	0	(9,003)		(9,003)	2,308	0	0	0	0		0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000 4/24/2025 Strike @ 2080.75 4642S$190	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/24/2024	04/24/2025	165	342,367	2080.75	(11,977)	0	0	(17,462)		(17,462)	4,942	0	0	0	0		0/0
RUSSELL 2000 4/25/2025 Strike @ 2104.05 4642S$191	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	04/26/2024	04/25/2025	85	179,349	2104.05	(5,720)	0	0	(7,172)		(7,172)	3,006	0	0	0	0		0/0
RUSSELL 2000 5/1/2025 Strike @ 2088.64 4642S$192	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2024	05/01/2025	114	237,207	2088.64	(3,389)	0	0	(14,725)		(14,725)	(438)	0	0	0	0		0/0
RUSSELL 2000 5/2/2025 Strike @ 2065.9 4642S$193	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/03/2024	05/02/2025	7	13,635	2065.9	(672)	0	0	(576)		(576)	301	0	0	0	0		0/0
RUSSELL 2000 5/8/2025 Strike @ 2186.41 4642S$194	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/08/2024	05/08/2025	299	654,611	2186.41	(17,503)	0	0	(71)		(71)	11,489	0	0	0	0		0/0
RUSSELL 2000 5/9/2025 Strike @ 2179.43 4642S$195	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/10/2024	05/09/2025	152	330,576	2179.43	(8,929)	0	0	(55)		(55)	6,496	0	0	0	0		0/0
RUSSELL 2000 5/14/2025 Strike @ 2192.481533 4642S$196	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	05/14/2024	05/14/2025	1,980	4,342,100	2192.481533	(95,260)	0	0	(1,684)		(1,684)	84,635	0	0	0	0		0/0
RUSSELL 2000 5/15/2025 Strike @ 2185.33 4642S$197	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/15/2024	05/15/2025	58	125,897	2185.33	(4,506)	0	0	(140)		(140)	2,783	0	0	0	0		0/0
RUSSELL 2000 5/16/2025 Strike @ 2206.81 4642S$198	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/17/2024	05/16/2025	55	122,301	2206.81	(3,449)	0	0	(67)		(67)	2,344	0	0	0	0		0/0
RUSSELL 2000 5/16/2025 Strike @ 2223.11 4642S$199	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/22/2024	05/16/2025	91	202,725	2223.11	(5,066)	0	0	(21)		(21)	3,085	0	0	0	0		0/0
RUSSELL 2000 5/23/2025 Strike @ 2224.51 4642S$200	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	05/24/2024	05/23/2025	86	192,242	2224.51	(2,396)	0	0	(46)		(46)	3,194	0	0	0	0		0/0
RUSSELL 2000 5/29/2025 Strike @ 2182.88 4642S$201	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/29/2024	05/29/2025	31	67,036	2182.88	(1,496)	0	0	(239)		(239)	1,913	0	0	0	0		0/0
RUSSELL 2000 5/30/2025 Strike @ 2163.58 4642S$202	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	05/31/2024	05/30/2025	65	140,719	2163.58	(3,365)	0	0	(1,183)		(1,183)	4,335	0	0	0	0		0/0
RUSSELL 2000 6/5/2025 Strike @ 2240.78 4642S$203	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/05/2024	06/05/2025	28	62,787	2240.78	(674)	0	0	(4)		(4)	659	0	0	0	0		0/0
RUSSELL 2000 6/6/2025 Strike @ 2174.32 4642S$204	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/07/2024	06/06/2025	34	73,927	2174.32	(866)	0	0	(3,776)		(3,776)	414	0	0	0	0		0/0
RUSSELL 2000 6/12/2025 Strike @ 2156.91 4642S$205	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/18/2024	06/12/2025	68	146,929	2156.91	(754)	0	0	(8,898)		(8,898)	189	0	0	0	0		0/0
RUSSELL 2000 6/13/2025 Strike @ 2116.94 4642S$206	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/14/2024	06/13/2025	3,252	6,883,611	2116.94	(198,229)	0	0	(156,009)		(156,009)	253,959	0	0	0	0		0/0
RUSSELL 2000 6/13/2025 Strike @ 2162.56 4642S$207	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/14/2024	06/13/2025	95	205,076	2162.56	(2,762)	0	0	(1,483)		(1,483)	6,928	0	0	0	0		0/0
RUSSELL 2000 6/20/2025 Strike @ 2192.51 4642S$208	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	06/20/2024	06/20/2025	204	447,250	2192.51	(8,445)	0	0	(1,732)		(1,732)	12,468	0	0	0	0		0/0

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RUSSELL 2000 6/20/2025 Strike @ 2144.14 4642S$209	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	06/21/2024	06/20/2025	65	139,691	2144.14	(3,321)	0	0	(2,194)		(2,194)	4,989	0	0	0	0		0/0
RUSSELL 2000 6/25/2025 Strike @ 2146.13 4642S$210	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/26/2024	06/25/2025	104	224,077	2146.13	(5,644)	0	0	(4,537)		(4,537)	8,197	0	0	0	0		0/0
RUSSELL 2000 7/3/2025 Strike @ 2168.29 4642S$211	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/03/2024	07/03/2025	94	203,234	2168.29	(2,909)	0	0	(977)		(977)	7,182	0	0	0	0		0/0
RUSSELL 2000 7/10/2025 Strike @ 2208.93 4642S$212	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/10/2024	07/10/2025	232	512,052	2208.93	(9,564)	0	0	(496)		(496)	14,786	0	0	0	0		0/0
RUSSELL 2000 7/11/2025 Strike @ 2151.06 4642S$213	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	07/12/2024	07/11/2025	44	95,335	2151.06	(2,615)	0	0	(782)		(782)	4,089	0	0	0	0		0/0
RUSSELL 2000 7/14/2025 Strike @ 2271 4642S$214	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/12/2024	07/14/2025	3,037	6,898,026	2271	(202,502)	0	0	(1,401)		(1,401)	111,874	0	0	0	0		0/0
RUSSELL 2000 7/17/2025 Strike @ 2365.04 4642S$215	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	07/17/2024	07/17/2025	53	125,986	2365.04	(2,767)	0	0	(5)		(5)	647	0	0	0	0		0/0
RUSSELL 2000 7/18/2025 Strike @ 2324.69 4642S$216	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	07/19/2024	07/18/2025	5	11,507	2324.69	(342)	0	0	(1)		(1)	103	0	0	0	0		0/0
RUSSELL 2000 7/25/2025 Strike @ 2362.85 4642S$217	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/26/2024	07/25/2025	56	133,265	2362.85	(2,553)	0	0	(332)		(332)	3,781	0	0	0	0		0/0
RUSSELL 2000 8/1/2025 Strike @ 2323.35 4642S$218	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/02/2024	08/01/2025	67	156,059	2323.35	(2,409)	0	0	(17)		(17)	1,813	0	0	0	0		0/0
RUSSELL 2000 8/7/2025 Strike @ 2248.72 4642S$219	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/07/2024	08/07/2025	77	173,061	2248.72	(1,411)	0	0	(3,964)		(3,964)	4,388	0	0	0	0		0/0
RUSSELL 2000 8/15/2025 Strike @ 2173.89 4642S$220	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2024	08/15/2025	97	210,498	2173.89	(5,824)	0	0	(9,220)		(9,220)	1,972	0	0	0	0		0/0
RUSSELL 2000 8/14/2025 Strike @ 2198.54 4642S$221	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/14/2024	08/14/2025	2,405	5,288,060	2198.54	(176,659)	0	0	(23,569)		(23,569)	211,196	0	0	0	0		0/0
RUSSELL 2000 8/15/2025 Strike @ 2251.95 4642S$222	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/16/2024	08/15/2025	103	232,424	2251.95	(7,853)	0	0	(312)		(312)	6,600	0	0	0	0		0/0
RUSSELL 2000 8/21/2025 Strike @ 2249.02 4642S$223	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/21/2024	08/21/2025	12	27,416	2249.02	(1,107)	0	0	(34)		(34)	788	0	0	0	0		0/0
RUSSELL 2000 8/28/2025 Strike @ 2327.5 4642S$224	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/28/2024	08/28/2025	104	242,851	2327.5	(7,300)	0	0	(77)		(77)	3,894	0	0	0	0		0/0
RUSSELL 2000 9/4/2025 Strike @ 2338.53 4642S$225	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	09/04/2024	09/04/2025	65	151,630	2338.53	(1,973)	0	0	(36)		(36)	2,240	0	0	0	0		0/0
RUSSELL 2000 9/11/2025 Strike @ 2218.08 4642S$226	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/11/2024	09/11/2025	52	115,030	2218.08	(3,806)	0	0	(516)		(516)	4,996	0	0	0	0		0/0
RUSSELL 2000 9/12/2025 Strike @ 2303.62 4642S$227	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/13/2024	09/12/2025	3,015	6,944,746	2303.62	(217,433)	0	0	(4,391)		(4,391)	143,247	0	0	0	0		0/0

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RUSSELL 2000 9/25/2025 Strike @ 2353.29 4642S$228	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	09/25/2024	09/25/2025	163	384,080	2353.29	(6,110)	0	0	(156)		(156)	6,393	0	0	0	0		0/0
RUSSELL 2000 10/2/2025 Strike @ 2353.15 4642S$229	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/02/2024	10/02/2025	279	656,788	2353.15	(19,817)	0	0	(418)		(418)	12,659	0	0	0	0		0/0
RUSSELL 2000 10/9/2025 Strike @ 2306.75 4642S$230	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/09/2024	10/09/2025	74	170,561	2306.75	(4,866)	0	0	(1,439)		(1,439)	4,413	0	0	0	0		0/0
RUSSELL 2000 10/14/2025 Strike @ 2373.85 4642S$231	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2024	10/14/2025	2,350	5,579,165	2373.85	(173,740)	0	0	(2,364)		(2,364)	95,552	0	0	0	0		0/0
RUSSELL 2000 10/17/2025 Strike @ 2324.97 4642S$232	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/21/2024	10/17/2025	46	107,228	2324.97	(3,097)	0	0	(437)		(437)	2,081	0	0	0	0		0/0
RUSSELL 2000 10/23/2025 Strike @ 2419.22 4642S$233	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/23/2024	10/23/2025	49	117,453	2419.22	(2,121)	0	0	(49)		(49)	1,512	0	0	0	0		0/0
RUSSELL 2000 10/30/2025 Strike @ 2395.15 4642S$234	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/30/2024	10/30/2025	87	207,636	2395.15	(5,966)	0	0	(116)		(116)	3,268	0	0	0	0		0/0
RUSSELL 2000 11/13/2025 Strike @ 2528.45 4642S$235	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2024	11/13/2025	40	101,087	2528.45	(1,329)	0	0	(65)		(65)	1,650	0	0	0	0		0/0
RUSSELL 2000 11/14/2025 Strike @ 2483.31595 4642S$236	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	11/14/2024	11/14/2025	2,419	6,007,986	2483.31595	(180,150)	0	0	(1,505)		(1,505)	59,569	0	0	0	0		0/0
RUSSELL 2000 11/26/2025 Strike @ 2619.95 4642S$237	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/27/2024	11/26/2025	76	199,562	2619.95	(11,704)	0	0	(86)		(86)	2,545	0	0	0	0		0/0
RUSSELL 2000 12/3/2025 Strike @ 2570.56 4642S$238	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/04/2024	12/03/2025	43	111,305	2570.56	(3,016)	0	0	(25)		(25)	745	0	0	0	0		0/0
RUSSELL 2000 12/10/2025 Strike @ 2506.46 4642S$239	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/11/2024	12/10/2025	94	235,833	2506.46	(5,802)	0	0	(146)		(146)	2,895	0	0	0	0		0/0
RUSSELL 2000 12/12/2025 Strike @ 2490.68 4642S$240	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2024	12/12/2025	45	111,358	2490.68	(3,383)	0	0	(54)		(54)	1,395	0	0	0	0		0/0
RUSSELL 2000 12/12/2025 Strike @ 2492.54 4642S$241	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2024	12/12/2025	2,634	6,566,148	2492.54	(202,199)	0	0	(3,127)		(3,127)	81,306	0	0	0	0		0/0
RUSSELL 2000 12/17/2025 Strike @ 2460.67 4642S$242	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	12/18/2024	12/17/2025	32	78,938	2460.67	(2,284)	0	0	(49)		(49)	1,237	0	0	0	0		0/0
RUSSELL 2000 12/19/2025 Strike @ 2337.51 4642S$243	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/20/2024	12/19/2025	42	97,521	2337.51	(4,104)	0	0	(240)		(240)	3,088	0	0	0	0		0/0
RUSSELL 2000 12/26/2025 Strike @ 2395.47276 4642S$244	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/27/2024	12/26/2025	85	202,465	2395.472758	(5,082)	0	0	(294)		(294)	4,967	0	0	0	0		0/0
RUSSELL 2000 1/2/2026 Strike @ 2336.35 4642S$245	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/03/2025	01/02/2026	44	103,851	2336.35	0	(4,147)	0	(267)		(267)	3,880	0	0	0	0		0/0
RUSSELL 2000 1/7/2026 Strike @ 2413.35 4642S$246	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/08/2025	01/07/2026	65	157,833	2413.35	0	(3,597)	0	(226)		(226)	3,371	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000 1/13/2026 Strike @ 2300.18 4642S$247	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/14/2025	01/13/2026	20	46,280	2300.18	0	(1)	0	(429)		(429)	(428)	0	0	0	0		0/0
RUSSELL 2000 1/14/2026 Strike @ 2350.167 4642S$248	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	01/14/2025	01/14/2026	4,900	11,516,288	2350.167	0	(371,910)	0	(30,309)		(30,309)	341,601	0	0	0	0		0/0
RUSSELL 2000 1/16/2026 Strike @ 2415.62 4642S$249	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	01/17/2025	01/16/2026	44	105,587	2415.62	0	(2,754)	0	(156)		(156)	2,598	0	0	0	0		0/0
RUSSELL 2000 1/16/2026 Strike @ 2400.25 4642S$250	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/17/2025	01/16/2026	35	83,193	2400.25	0	(1)	0	(394)		(394)	(393)	0	0	0	0		0/0
RUSSELL 2000 1/21/2026 Strike @ 2396.6 4642S$251	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/22/2025	01/21/2026	45	107,871	2396.6	0	(3,822)	0	(225)		(225)	3,597	0	0	0	0		0/0
RUSSELL 2000 1/22/2026 Strike @ 2436.34 4642S$252	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/22/2025	01/22/2026	167	406,991	2436.34	0	(11,411)	0	(628)		(628)	10,783	0	0	0	0		0/0
RUSSELL 2000 1/23/2026 Strike @ 2445.83465 4642S$253	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/23/2025	01/23/2026	59	143,840	2445.83465	0	(4,143)	0	(173)		(173)	3,970	0	0	0	0		0/0
RUSSELL 2000 1/23/2026 Strike @ 2456.6 4642S$254	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/24/2025	01/23/2026	95	233,868	2456.6	0	(9,999)	0	(884)		(884)	9,115	0	0	0	0		0/0
RUSSELL 2000 1/29/2026 Strike @ 2391.54 4642S$255	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/29/2025	01/29/2026	33	79,590	2391.54	0	(2,556)	0	(189)		(189)	2,368	0	0	0	0		0/0
RUSSELL 2000 1/28/2026 Strike @ 2466.01 4642S$256	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/29/2025	01/28/2026	93	230,227	2466.01	0	(5,111)	0	(301)		(301)	4,810	0	0	0	0		0/0
RUSSELL 2000 1/30/2026 Strike @ 2417.05 4642S$257	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/30/2025	01/30/2026	45	109,372	2417.05	0	(9,999)	0	(361)		(361)	9,638	0	0	0	0		0/0
RUSSELL 2000 1/30/2026 Strike @ 2406.652 4642S$258	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/31/2025	01/30/2026	59	143,027	2406.652	0	(4,456)	0	(305)		(305)	4,151	0	0	0	0		0/0
RUSSELL 2000 1/30/2026 Strike @ 2390.56 4642S$259	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/31/2025	01/30/2026	22	51,564	2390.56	0	(1,746)	0	(125)		(125)	1,621	0	0	0	0		0/0
RUSSELL 2000 2/6/2026 Strike @ 2411.79 4642S$260	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/07/2025	02/06/2026	93	224,948	2411.79	0	(6,275)	0	(506)		(506)	5,768	0	0	0	0		0/0
RUSSELL 2000 2/6/2026 Strike @ 2431.07 4642S$261	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/07/2025	02/06/2026	707	1,719,204	2431.07	0	(42,155)	0	(3,234)		(3,234)	38,921	0	0	0	0		0/0
RUSSELL 2000 2/9/2026 Strike @ 2415.61 4642S$262	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/10/2025	02/09/2026	83	200,882	2415.61	0	(5,853)	0	(460)		(460)	5,393	0	0	0	0		0/0
RUSSELL 2000 2/13/2026 Strike @ 2406.537207 4642S$263	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/14/2025	02/13/2026	9,774	23,521,302	2406.537207	0	(2)	0	(60,504)		(60,504)	(60,502)	0	0	0	0		0/0
RUSSELL 2000 2/13/2026 Strike @ 2409.73 4642S$264	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/14/2025	02/13/2026	62	148,560	2409.73	0	(1)	0	(354)		(354)	(353)	0	0	0	0		0/0
RUSSELL 2000 2/25/2026 Strike @ 2353.84 4642S$265	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/26/2025	02/25/2026	186	438,873	2353.84	0	(9,177)	0	(2,150)		(2,150)	7,027	0	0	0	0		0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000 2/27/2026 Strike @ 2283.55 4642S$266	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/28/2025	02/27/2026	230	525,993	2283.55	0	(1)	0	(7,381)		(7,381)	(7,380)	0	0	0	0		0/0
RUSSELL 2000 2/27/2026 Strike @ 2280.18 4642S$267	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/28/2025	02/27/2026	84	192,196	2280.18	0	(1)	0	(3,142)		(3,142)	(3,141)	0	0	0	0		0/0
RUSSELL 2000 3/4/2026 Strike @ 2239.11 4642S$268	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/05/2025	03/04/2026	121	271,156	2239.11	0	(7,677)	0	(3,484)		(3,484)	4,193	0	0	0	0		0/0
RUSSELL 2000 3/6/2026 Strike @ 2217.96 4642S$269	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/07/2025	03/06/2026	495	1,097,114	2217.96	0	(32,123)	0	(16,877)		(16,877)	15,246	0	0	0	0		0/0
RUSSELL 2000 3/12/2026 Strike @ 2150.08 4642S$270	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/12/2025	03/12/2026	220	473,276	2150.08	0	(16,286)	0	(12,530)		(12,530)	3,755	0	0	0	0		0/0
RUSSELL 2000 3/11/2026 Strike @ 2169.89 4642S$271	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/12/2025	03/11/2026	122	264,661	2169.89	0	(8,051)	0	(6,099)		(6,099)	1,952	0	0	0	0		0/0
RUSSELL 2000 3/13/2026 Strike @ 2111.52 4642S$272	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/13/2025	03/13/2026	450	949,276	2111.52	0	(34,956)	0	(31,978)		(31,978)	2,978	0	0	0	0		0/0
RUSSELL 2000 3/13/2026 Strike @ 2158.16 4642S$273	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/14/2025	03/13/2026	9,151	19,748,761	2158.16	0	(617,264)	0	(498,198)		(498,198)	119,066	0	0	0	0		0/0
RUSSELL 2000 3/18/2026 Strike @ 2167.6 4642S$274	Fixed Index Annuities	Exhibit 5	Equity/Index	Nomura	03/18/2025	03/18/2026	138	299,974	2167.6	0	(10,695)	0	(7,484)		(7,484)	3,211	0	0	0	0		0/0
RUSSELL 2000 3/19/2026 Strike @ 2195.76 4642S$275	Fixed Index Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	03/19/2025	03/19/2026	267	585,302	2195.76	0	(5,550)	0	(11,987)		(11,987)	(6,437)	0	0	0	0		0/0
RUSSELL 2000 3/20/2026 Strike @ 2166.89 4642S$276	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/21/2025	03/20/2026	25	54,216	2166.89	0	(1)	0	(1,365)		(1,365)	(1,364)	0	0	0	0		0/0
RUSSELL 2000 3/20/2026 Strike @ 2177.32 4642S$277	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/21/2025	03/20/2026	449	977,442	2177.32	0	(1)	0	(23,191)		(23,191)	(23,190)	0	0	0	0		0/0
RUSSELL 2000 3/27/2026 Strike @ 2144.67 4642S$278	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/28/2025	03/27/2026	74	159,177	2144.67	0	(4,945)	0	(4,852)		(4,852)	93	0	0	0	0		0/0
RUSSELL 2000 3/27/2026 Strike @ 2195.11 4642S$279	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/28/2025	03/27/2026	263	578,236	2195.11	0	(1)	0	(12,821)		(12,821)	(12,820)	0	0	0	0		0/0
S&P 500 4/2/2025 Strike @ 5655.83 7846S$272	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/02/2024	04/02/2025	3,754	21,233,965	5655.83	(674,960)	0	0	(91,548)		(91,548)	1,280,788	0	0	0	0		0/0
S&P 500 4/4/2025 Strike @ 5633.92 7846S$273	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/05/2024	04/04/2025	4,617	26,013,048	5633.92	(1,006,554)	0	0	(252,303)		(252,303)	1,536,051	0	0	0	0		0/0
S&P 500 4/10/2025 Strike @ 5630.42 7846S$274	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/10/2024	04/10/2025	4,167	23,462,748	5630.42	(679,122)	0	0	(309,890)		(309,890)	1,348,709	0	0	0	0		0/0
S&P 500 4/11/2025 Strike @ 5627.8 7846S$275	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	04/12/2024	04/11/2025	2,002	11,264,998	5627.8	(399,353)	0	0	(162,637)		(162,637)	640,476	0	0	0	0		0/0
S&P 500 4/14/2025 Strike @ 5354.475791 7846S$276	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/12/2024	04/14/2025	17,730	94,935,498	5354.475791	(4,932,024)	0	0	(5,078,723)		(5,078,723)	6,245,338	0	0	0	0		0/0

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 4/17/2025 Strike @ 5445.25 7846S$277	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/17/2024	04/17/2025	3,621	19,715,290	5445.25	(832,152)	0	0	(799,089)		(799,089)	1,239,434	0	0	0	0		0/0
S&P 500 4/17/2025 Strike @ 5404.18 7846S$278	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	04/19/2024	04/17/2025	3,022	16,329,973	5404.18	(549,786)	0	0	(762,095)		(762,095)	1,046,399	0	0	0	0		0/0
S&P 500 4/24/2025 Strike @ 5404.7 7846S$279	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	04/24/2024	04/24/2025	4,295	23,211,025	5404.7	(1,058,576)	0	0	(1,141,649)		(1,141,649)	1,451,540	0	0	0	0		0/0
S&P 500 4/25/2025 Strike @ 5509.7 7846S$280	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD9IULB80	04/26/2024	04/25/2025	2,342	12,905,811	5509.7	(505,286)	0	0	(441,027)		(441,027)	769,950	0	0	0	0		0/0
S&P 500 5/1/2025 Strike @ 5459.84 7846S$283	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/01/2024	05/01/2025	5,463	29,827,106	5459.84	(984,328)	0	0	(1,289,996)		(1,289,996)	1,799,762	0	0	0	0		0/0
S&P 500 5/2/2025 Strike @ 5463.07 7846S$284	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	05/03/2024	05/02/2025	1,510	8,249,891	5463.07	(362,112)	0	0	(361,615)		(361,615)	491,588	0	0	0	0		0/0
S&P 500 5/8/2025 Strike @ 5602.55 7846S$285	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	05/08/2024	05/08/2025	4,343	24,332,099	5602.55	(895,926)	0	0	(662,975)		(662,975)	1,321,838	0	0	0	0		0/0
S&P 500 5/9/2025 Strike @ 5618.56 7846S$286	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	05/10/2024	05/09/2025	1,165	6,543,712	5618.56	(243,438)	0	0	(169,525)		(169,525)	348,344	0	0	0	0		0/0
S&P 500 5/14/2025 Strike @ 5537.34607 7846S$287	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	05/14/2024	05/14/2025	5,706	31,594,546	5537.34607	(1,514,167)	0	0	(1,174,369)		(1,174,369)	1,772,651	0	0	0	0		0/0
S&P 500 5/15/2025 Strike @ 5714.22 7846S$288	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	05/15/2024	05/15/2025	3,014	17,224,088	5714.22	(616,294)	0	0	(302,414)		(302,414)	829,965	0	0	0	0		0/0
S&P 500 5/16/2025 Strike @ 5741.88 7846S$289	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	05/17/2024	05/16/2025	1,267	7,275,536	5741.88	(237,531)	0	0	(112,881)		(112,881)	339,182	0	0	0	0		0/0
S&P 500 5/16/2025 Strike @ 5765.9 7846S$290	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	05/22/2024	05/16/2025	3,109	17,924,684	5765.9	(587,645)	0	0	(242,984)		(242,984)	810,411	0	0	0	0		0/0
S&P 500 5/23/2025 Strike @ 5810.78 7846S$291	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	05/24/2024	05/23/2025	1,568	9,109,269	5810.78	(251,357)	0	0	(110,493)		(110,493)	385,466	0	0	0	0		0/0
S&P 500 5/29/2025 Strike @ 5775.82 7846S$292	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	05/29/2024	05/29/2025	2,237	12,919,758	5775.82	(371,052)	0	0	(201,939)		(201,939)	570,671	0	0	0	0		0/0
S&P 500 5/30/2025 Strike @ 5744.47 7846S$293	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD9IULB80	05/31/2024	05/30/2025	1,594	9,155,536	5744.47	(243,984)	0	0	(171,302)		(171,302)	419,936	0	0	0	0		0/0
S&P 500 6/5/2025 Strike @ 5769.31 7846S$294	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	06/05/2024	06/05/2025	2,451	14,137,694	5769.31	(499,363)	0	0	(256,592)		(256,592)	628,473	0	0	0	0		0/0
S&P 500 6/6/2025 Strike @ 5820.47 7846S$295	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/07/2024	06/06/2025	1,409	8,199,995	5820.47	(258,786)	0	0	(116,308)		(116,308)	341,355	0	0	0	0		0/0
S&P 500 6/12/2025 Strike @ 5828.44 7846S$296	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/12/2024	06/12/2025	1,987	11,582,101	5828.44	(254,340)	0	0	(171,429)		(171,429)	477,448	0	0	0	0		0/0
S&P 500 6/13/2025 Strike @ 5733.922856 7846S$297	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	06/14/2024	06/13/2025	5,120	29,358,373	5733.922856	(1,359,599)	0	0	(680,135)		(680,135)	1,346,305	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 6/13/2025 Strike @ 5933.23 7846S$298	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/14/2024	06/13/2025	1,636	9,707,120	5933.23	(277,754)	0	0	(83,730)		(83,730)	337,891	0	0	0	0		0/0
S&P 500 6/20/2025 Strike @ 5989.63 7846S$299	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	06/20/2024	06/20/2025	2,420	14,495,324	5989.63	(422,931)	0	0	(97,445)		(97,445)	455,594	0	0	0	0		0/0
S&P 500 6/20/2025 Strike @ 5957.93 7846S$300	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	06/21/2024	06/20/2025	929	5,537,121	5957.93	(170,354)	0	0	(45,000)		(45,000)	185,364	0	0	0	0		0/0
S&P 500 6/25/2025 Strike @ 5939.4 7846S$301	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/26/2024	06/25/2025	2,744	16,296,051	5939.4	(537,687)	0	0	(160,177)		(160,177)	565,082	0	0	0	0		0/0
S&P 500 7/3/2025 Strike @ 5923.82 7846S$304	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/03/2024	07/03/2025	3,101	18,371,721	5923.82	(694,419)	0	0	(224,815)		(224,815)	664,196	0	0	0	0		0/0
S&P 500 7/10/2025 Strike @ 6044.51 7846S$305	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/10/2024	07/10/2025	3,635	21,969,739	6044.51	(778,581)	0	0	(150,996)		(150,996)	637,508	0	0	0	0		0/0
S&P 500 7/11/2025 Strike @ 6061.69 7846S$306	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	07/12/2024	07/11/2025	1,007	6,105,213	6061.69	(221,288)	0	0	(38,914)		(38,914)	172,205	0	0	0	0		0/0
S&P 500 7/14/2025 Strike @ 5928.742684 7846S$307	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/12/2024	07/14/2025	5,014	29,723,870	5928.742684	(1,360,475)	0	0	(394,950)		(394,950)	1,069,295	0	0	0	0		0/0
S&P 500 7/17/2025 Strike @ 6126.67 7846S$308	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	07/17/2024	07/17/2025	2,406	14,737,705	6126.67	(447,134)	0	0	(71,075)		(71,075)	361,846	0	0	0	0		0/0
S&P 500 7/18/2025 Strike @ 6149.14 7846S$309	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	07/19/2024	07/18/2025	1,415	8,702,509	6149.14	(196,464)	0	0	(38,024)		(38,024)	203,453	0	0	0	0		0/0
S&P 500 7/24/2025 Strike @ 6043.32 7846S$310	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/24/2024	07/24/2025	1,734	10,482,018	6043.32	(277,430)	0	0	(93,496)		(93,496)	315,505	0	0	0	0		0/0
S&P 500 7/25/2025 Strike @ 5929.76 7846S$311	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/26/2024	07/25/2025	1,752	10,388,643	5929.76	(356,216)	0	0	(161,242)		(161,242)	375,605	0	0	0	0		0/0
S&P 500 7/31/2025 Strike @ 5969.7 7846S$312	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	07/31/2024	07/31/2025	2,422	14,458,972	5969.7	(550,704)	0	0	(198,901)		(198,901)	493,058	0	0	0	0		0/0
S&P 500 8/1/2025 Strike @ 5995.76 7846S$314	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/02/2024	08/01/2025	654	3,923,865	5995.76	(92,106)	0	0	(48,895)		(48,895)	129,353	0	0	0	0		0/0
S&P 500 8/7/2025 Strike @ 5711.02 7846S$315	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/07/2024	08/07/2025	2,560	14,620,211	5711.02	(522,684)	0	0	(546,635)		(546,635)	671,338	0	0	0	0		0/0
S&P 500 8/14/2025 Strike @ 5792.39 7846S$316	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2024	08/14/2025	3,329	19,282,924	5792.39	(888,983)	0	0	(587,584)		(587,584)	821,616	0	0	0	0		0/0
S&P 500 8/14/2025 Strike @ 5750.34 7846S$317	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/14/2024	08/14/2025	5,955	34,243,735	5750.34	(1,636,329)	0	0	(1,182,395)		(1,182,395)	1,508,729	0	0	0	0		0/0
S&P 500 8/15/2025 Strike @ 5968.74 7846S$318	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/16/2024	08/15/2025	2,257	13,473,237	5968.74	(488,457)	0	0	(218,102)		(218,102)	466,215	0	0	0	0		0/0
S&P 500 8/21/2025 Strike @ 6070.6 7846S$319	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	08/21/2024	08/21/2025	1,996	12,118,982	6070.6	(406,195)	0	0	(133,004)		(133,004)	358,626	0	0	0	0		0/0

STATEMENT AS OF MARCH 31, 2025 OF THE AUGUSTAR LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 8/22/2025 Strike @ 6039.01 7846S$320	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	08/23/2024	08/22/2025	728	4,393,803	6039.01	(155,853)	0	0	(57,548)		(57,548)	137,994	0	0	0	0		0/0
S&P 500 8/28/2025 Strike @ 6096.69 7846S$321	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/28/2024	08/28/2025	3,014	18,375,119	6096.69	(526,959)	0	0	(196,325)		(196,325)	524,047	0	0	0	0		0/0
S&P 500 8/29/2025 Strike @ 6081.39 7846S$322	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2024	08/29/2025	972	5,909,530	6081.39	(143,050)	0	0	(69,108)		(69,108)	173,891	0	0	0	0		0/0
S&P 500 9/4/2025 Strike @ 6029.66 7846S$323	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	09/04/2024	09/04/2025	1,850	11,156,258	6029.66	(300,407)	0	0	(168,147)		(168,147)	357,387	0	0	0	0		0/0
S&P 500 9/5/2025 Strike @ 6003.1 7846S$324	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/06/2024	09/05/2025	1,579	9,481,536	6003.1	(280,694)	0	0	(162,249)		(162,249)	316,615	0	0	0	0		0/0
S&P 500 9/11/2025 Strike @ 5925.92 7846S$325	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/11/2024	09/11/2025	2,460	14,575,037	5925.92	(555,635)	0	0	(342,546)		(342,546)	536,698	0	0	0	0		0/0
S&P 500 9/12/2025 Strike @ 6068.02 7846S$326	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/13/2024	09/12/2025	1,437	8,719,017	6068.02	(295,983)	0	0	(124,063)		(124,063)	266,393	0	0	0	0		0/0
S&P 500 9/12/2025 Strike @ 5915.2 7846S$327	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/13/2024	09/12/2025	7,851	46,440,058	5915.2	(2,231,566)	0	0	(1,146,881)		(1,146,881)	1,734,499	0	0	0	0		0/0
S&P 500 9/18/2025 Strike @ 6071.14 7846S$329	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/18/2024	09/18/2025	2,172	13,183,663	6071.14	(468,247)	0	0	(195,211)		(195,211)	403,377	0	0	0	0		0/0
S&P 500 9/19/2025 Strike @ 6155.22 7846S$330	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/20/2024	09/19/2025	771	4,745,121	6155.22	(151,314)	0	0	(50,328)		(50,328)	126,560	0	0	0	0		0/0
S&P 500 9/25/2025 Strike @ 6187.59 7846S$331	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	09/25/2024	09/25/2025	2,211	13,682,742	6187.59	(362,946)	0	0	(132,179)		(132,179)	345,823	0	0	0	0		0/0
S&P 500 9/26/2025 Strike @ 6191.89 7846S$332	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/27/2024	09/26/2025	1,309	8,103,884	6191.89	(270,357)	0	0	(79,228)		(79,228)	204,883	0	0	0	0		0/0
S&P 500 10/2/2025 Strike @ 6184.06 7846S$333	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/02/2024	10/02/2025	1,846	11,414,167	6184.06	(357,031)	0	0	(119,986)		(119,986)	292,804	0	0	0	0		0/0
S&P 500 10/3/2025 Strike @ 6207.39 7846S$334	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	10/04/2024	10/03/2025	1,051	6,523,781	6207.39	(220,115)	0	0	(63,988)		(63,988)	162,435	0	0	0	0		0/0
S&P 500 10/9/2025 Strike @ 6140.78 7846S$335	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/09/2024	10/09/2025	1,033	6,346,128	6140.78	(265,283)	0	0	(85,461)		(85,461)	178,625	0	0	0	0		0/0
S&P 500 10/10/2025 Strike @ 6253.45 7846S$336	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	10/11/2024	10/10/2025	1,473	9,213,958	6253.45	(333,494)	0	0	(79,752)		(79,752)	213,127	0	0	0	0		0/0
S&P 500 10/14/2025 Strike @ 6173.352 7846S$337	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2024	10/14/2025	3,943	24,343,749	6173.352	(1,305,575)	0	0	(298,592)		(298,592)	650,160	0	0	0	0		0/0
S&P 500 10/16/2025 Strike @ 6283.64 7846S$338	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	10/16/2024	10/16/2025	2,076	13,046,408	6283.64	(482,541)	0	0	(105,507)		(105,507)	288,232	0	0	0	0		0/0
S&P 500 10/17/2025 Strike @ 6384.03 7846S$340	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/21/2024	10/17/2025	1,439	9,187,449	6384.03	(225,540)	0	0	(48,005)		(48,005)	161,952	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 10/23/2025 Strike @ 6342.74 7846S$341	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/23/2024	10/23/2025	1,929	12,237,936	6342.74	(316,119)	0	0	(81,808)		(81,808)	241,820	0	0	0	0		0/0
S&P 500 10/24/2025 Strike @ 6333.12 7846S$342	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	10/25/2024	10/24/2025	1,442	9,131,789	6333.12	(276,630)	0	0	(65,365)		(65,365)	186,423	0	0	0	0		0/0
S&P 500 10/30/2025 Strike @ 6276.11 7846S$343	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/30/2024	10/30/2025	2,118	13,294,433	6276.11	(489,678)	0	0	(126,948)		(126,948)	307,001	0	0	0	0		0/0
S&P 500 10/31/2025 Strike @ 6169.9 7846S$344	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/01/2024	10/31/2025	707	4,359,836	6169.9	(128,111)	0	0	(64,138)		(64,138)	121,213	0	0	0	0		0/0
S&P 500 11/7/2025 Strike @ 6263.22 7846S$345	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	11/07/2024	11/07/2025	2,948	18,463,973	6263.22	(892,301)	0	0	(202,382)		(202,382)	447,491	0	0	0	0		0/0
S&P 500 11/7/2025 Strike @ 6419.88 7846S$346	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/08/2024	11/07/2025	350	2,246,765	6419.88	(86,051)	0	0	(12,829)		(12,829)	39,407	0	0	0	0		0/0
S&P 500 11/13/2025 Strike @ 6450.2 7846S$347	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2024	11/13/2025	1,054	6,801,671	6450.2	(247,942)	0	0	(36,336)		(36,336)	113,970	0	0	0	0		0/0
S&P 500 11/14/2025 Strike @ 6472.02869 7846S$348	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	11/14/2024	11/14/2025	17,018	110,144,156	6472.02869	(3,027,249)	0	0	(553,310)		(553,310)	1,734,483	0	0	0	0		0/0
S&P 500 11/14/2025 Strike @ 6456.06 7846S$349	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	11/15/2024	11/14/2025	1,154	7,449,260	6456.06	(201,807)	0	0	(39,416)		(39,416)	123,468	0	0	0	0		0/0
S&P 500 11/20/2025 Strike @ 6342.9 7846S$351	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	11/20/2024	11/20/2025	1,621	10,282,665	6342.9	(381,630)	0	0	(91,958)		(91,958)	221,463	0	0	0	0		0/0
S&P 500 11/21/2025 Strike @ 6382.24 7846S$352	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/22/2024	11/21/2025	817	5,212,248	6382.24	(202,700)	0	0	(39,874)		(39,874)	103,564	0	0	0	0		0/0
S&P 500 11/26/2025 Strike @ 6466.56 7846S$353	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/27/2024	11/26/2025	1,409	9,110,348	6466.56	(314,470)	0	0	(51,667)		(51,667)	153,002	0	0	0	0		0/0
S&P 500 12/3/2025 Strike @ 6506.74 7846S$354	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/04/2024	12/03/2025	1,927	12,538,033	6506.74	(471,751)	0	0	(63,487)		(63,487)	194,849	0	0	0	0		0/0
S&P 500 12/5/2025 Strike @ 6540.1 7846S$355	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	12/06/2024	12/05/2025	691	4,519,405	6540.1	(160,989)	0	0	(20,787)		(20,787)	66,120	0	0	0	0		0/0
S&P 500 12/10/2025 Strike @ 6583.61 7846S$356	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/11/2024	12/10/2025	1,709	11,252,311	6583.61	(373,293)	0	0	(45,205)		(45,205)	150,121	0	0	0	0		0/0
S&P 500 12/12/2025 Strike @ 6539.35 7846S$357	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2024	12/12/2025	887	5,800,730	6539.35	(199,019)	0	0	(28,547)		(28,547)	86,885	0	0	0	0		0/0
S&P 500 12/12/2025 Strike @ 6513.7 7846S$358	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2024	12/12/2025	27,040	176,131,230	6513.7	(6,385,502)	0	0	(960,627)		(960,627)	2,798,739	0	0	0	0		0/0
S&P 500 12/12/2025 Strike @ 7573.54 7846S$359	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2024	12/12/2025	2,507	18,983,078	7573.54	(36,891)	0	0	(3,291)		(3,291)	12,474	0	0	0	0		0/0
S&P 500 12/17/2025 Strike @ 6535.88 7846S$360	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	12/18/2024	12/17/2025	1,432	9,360,361	6535.88	(307,912)	0	0	(49,716)		(49,716)	142,001	0	0	0	0		0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 12/19/2025 Strike @ 6320.95 7846S$361	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	12/20/2024	12/19/2025	792	5,009,037	6320.95	(228,249)	0	0	(60,324)		(60,324)	118,823	0	0	0	0		0/0
S&P 500 12/26/2025 Strike @ 6434.10665 7846S$362	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	12/27/2024	12/26/2025	1,979	12,731,682	6434.10665	(429,969)	0	0	(106,045)		(106,045)	250,395	0	0	0	0		0/0
S&P 500 1/2/2026 Strike @ 6362.64 7846S$364	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	01/03/2025	01/02/2026	1,788	11,377,482	6362.64	0	(412,656)	0	(129,171)		(129,171)	283,485	0	0	0	0		0/0
S&P 500 1/7/2026 Strike @ 6428.45 7846S$365	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	01/08/2025	01/07/2026	641	4,121,344	6428.45	0	(131,601)	0	(37,913)		(37,913)	93,688	0	0	0	0		0/0
S&P 500 1/13/2026 Strike @ 6279.63 7846S$366	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/14/2025	01/13/2026	917	5,757,730	6279.63	0	(9,999)	0	(92,555)		(92,555)	(82,556)	0	0	0	0		0/0
S&P 500 1/14/2026 Strike @ 6332.164 7846S$367	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD9IULB80	01/14/2025	01/14/2026	44,200	279,881,712	6332.164	0	(9,671,713)	0	(3,802,218)		(3,802,218)	5,869,495	0	0	0	0		0/0
S&P 500 1/16/2026 Strike @ 6387.45 7846S$368	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD9IULB80	01/17/2025	01/16/2026	1,929	12,322,413	6387.45	0	(500,964)	0	(142,508)		(142,508)	358,456	0	0	0	0		0/0
S&P 500 1/16/2026 Strike @ 6471.5955 7846S$369	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/17/2025	01/16/2026	1,986	12,853,236	6471.5955	0	(9,999)	0	(110,043)		(110,043)	(100,044)	0	0	0	0		0/0
S&P 500 1/21/2026 Strike @ 6502.72 7846S$370	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	01/22/2025	01/21/2026	1,290	8,388,964	6502.72	0	(322,259)	0	(65,560)		(65,560)	256,699	0	0	0	0		0/0
S&P 500 1/22/2026 Strike @ 6608.4 7846S$371	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	01/22/2025	01/22/2026	1,671	11,041,711	6608.4	0	(332,433)	0	(59,096)		(59,096)	273,338	0	0	0	0		0/0
S&P 500 1/23/2026 Strike @ 6665.7227 7846S$372	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	01/23/2025	01/23/2026	1,038	6,919,153	6665.7227	0	(196,637)	0	(30,418)		(30,418)	166,219	0	0	0	0		0/0
S&P 500 1/23/2026 Strike @ 6580.94 7846S$374	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/24/2025	01/23/2026	3,715	24,444,967	6580.94	0	(9,999)	0	(147,869)		(147,869)	(137,870)	0	0	0	0		0/0
S&P 500 1/23/2026 Strike @ 6545.36 7846S$375	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/24/2025	01/23/2026	404	2,643,933	6545.36	0	(92,963)	0	(18,216)		(18,216)	74,747	0	0	0	0		0/0
S&P 500 1/29/2026 Strike @ 6506.15 7846S$376	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	01/29/2025	01/29/2026	2,568	16,710,396	6506.15	0	(571,824)	0	(138,882)		(138,882)	432,942	0	0	0	0		0/0
S&P 500 1/28/2026 Strike @ 6591.71 7846S$377	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	01/29/2025	01/28/2026	1,391	9,166,630	6591.71	0	(259,937)	0	(55,187)		(55,187)	204,750	0	0	0	0		0/0
S&P 500 1/30/2026 Strike @ 6561.76 7846S$378	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/30/2025	01/30/2026	2,480	16,272,509	6561.76	0	(9,999)	0	(112,637)		(112,637)	(102,638)	0	0	0	0		0/0
S&P 500 1/30/2026 Strike @ 6521.96 7846S$379	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	01/31/2025	01/30/2026	1,723	11,236,489	6521.96	0	(375,593)	0	(89,611)		(89,611)	285,982	0	0	0	0		0/0
S&P 500 1/30/2026 Strike @ 6523.06 7846S$380	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	01/31/2025	01/30/2026	740	4,828,108	6523.06	0	(167,113)	0	(38,353)		(38,353)	128,760	0	0	0	0		0/0
S&P 500 2/4/2026 Strike @ 6502.84 7846S$381	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	02/05/2025	02/04/2026	750	4,876,740	6502.84	0	(173,911)	0	(43,449)		(43,449)	130,462	0	0	0	0		0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 2/5/2026 Strike @ 6604.10369 7846S$382	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2025	02/05/2026	1,053	6,956,895	6604.10369	0	(201,839)	0	(43,878)		(43,878)	157,961	0	0	0	0		0/0
S&P 500 2/6/2026 Strike @ 6578.16424 7846S$383	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/06/2025	02/06/2026	3,148	20,710,166	6578.16424	0	(673,420)	0	(144,681)		(144,681)	528,740	0	0	0	0		0/0
S&P 500 2/6/2026 Strike @ 6553.41 7846S$384	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/07/2025	02/06/2026	1,500	9,830,312	6553.41	0	(293,825)	0	(74,461)		(74,461)	219,364	0	0	0	0		0/0
S&P 500 2/6/2026 Strike @ 6567.45 7846S$385	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/07/2025	02/06/2026	2,218	14,566,341	6567.45	0	(424,473)	0	(104,962)		(104,962)	319,511	0	0	0	0		0/0
S&P 500 1/23/2026 Strike @ 6627.33 7846S$386	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/07/2025	01/23/2026	3,195	21,174,916	6627.33	0	(496,261)	0	(107,504)		(107,504)	388,757	0	0	0	0		0/0
S&P 500 1/16/2026 Strike @ 6487.44 7846S$387	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/07/2025	01/16/2026	4,081	26,476,281	6487.44	0	(850,351)	0	(213,659)		(213,659)	636,691	0	0	0	0		0/0
S&P 500 2/9/2026 Strike @ 6567.01 7846S$388	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/10/2025	02/09/2026	2,871	18,851,916	6567.01	0	(600,378)	0	(137,404)		(137,404)	462,974	0	0	0	0		0/0
S&P 500 2/13/2026 Strike @ 6579.204 7846S$389	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/13/2025	02/13/2026	4,725	31,084,173	6579.204	0	(1,091,816)	0	(227,463)		(227,463)	864,353	0	0	0	0		0/0
S&P 500 2/13/2026 Strike @ 6549.69 7846S$390	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/13/2025	02/13/2026	2,017	13,212,231	6549.69	0	(465,879)	0	(107,707)		(107,707)	358,172	0	0	0	0		0/0
S&P 500 2/13/2026 Strike @ 6419.811 7846S$391	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/14/2025	02/13/2026	14,137	90,755,648	6419.811	0	(4,383,442)	0	(1,147,895)		(1,147,895)	3,235,547	0	0	0	0		0/0
S&P 500 2/13/2026 Strike @ 6582.4 7846S$392	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/14/2025	02/13/2026	304	1,999,141	6582.4	0	(68,848)	0	(14,537)		(14,537)	54,311	0	0	0	0		0/0
S&P 500 2/20/2026 Strike @ 6583.026995 7846S$393	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	02/20/2025	02/20/2026	3,466	22,816,640	6583.026995	0	(795,130)	0	(174,735)		(174,735)	620,395	0	0	0	0		0/0
S&P 500 2/20/2026 Strike @ 6607.23 7846S$394	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	02/20/2025	02/20/2026	1,589	10,497,303	6607.23	0	(334,847)	0	(73,095)		(73,095)	261,752	0	0	0	0		0/0
S&P 500 2/20/2026 Strike @ 6498.9909 7846S$395	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/21/2025	02/20/2026	4,183	27,184,564	6498.9909	0	(915,541)	0	(270,847)		(270,847)	644,694	0	0	0	0		0/0
S&P 500 2/26/2026 Strike @ 6405.74253 7846S$396	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/26/2025	02/26/2026	634	4,060,856	6405.74253	0	(150,160)	0	(57,178)		(57,178)	92,982	0	0	0	0		0/0
S&P 500 2/25/2026 Strike @ 6498.07 7846S$397	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/26/2025	02/25/2026	1,508	9,798,375	6498.07	0	(292,697)	0	(101,507)		(101,507)	191,190	0	0	0	0		0/0
S&P 500 2/27/2026 Strike @ 6311.73858 7846S$398	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/27/2025	02/27/2026	2,202	13,897,186	6311.73858	0	(522,177)	0	(264,050)		(264,050)	258,127	0	0	0	0		0/0
S&P 500 2/27/2026 Strike @ 6426.1 7846S$399	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/28/2025	02/27/2026	3,559	22,870,875	6426.1	0	(1)	0	(306,015)		(306,015)	(306,014)	0	0	0	0		0/0
S&P 500 2/27/2026 Strike @ 6347.29 7846S$400	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/28/2025	02/27/2026	782	4,963,898	6347.29	0	(187,012)	0	(84,709)		(84,709)	102,302	0	0	0	0		0/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 3/4/2026 Strike @ 6216.13377 7846S$402	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/04/2025	03/04/2026	2,797	17,389,572	6216.13377	0	(692,642)	0	(437,342)		(437,342)	255,300	0	0	0	0		0/0
S&P 500 3/5/2026 Strike @ 6263.88 7846S$403	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/05/2025	03/05/2026	2,856	17,891,458	6263.88	0	(744,292)	0	(391,771)		(391,771)	352,521	0	0	0	0		0/0
S&P 500 3/4/2026 Strike @ 6299.27 7846S$404	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/05/2025	03/04/2026	1,395	8,786,726	6299.27	0	(338,007)	0	(173,475)		(173,475)	164,532	0	0	0	0		0/0
S&P 500 3/6/2026 Strike @ 6174.07 7846S$405	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/06/2025	03/06/2026	1,994	12,308,317	6174.07	0	(533,220)	0	(348,300)		(348,300)	184,920	0	0	0	0		0/0
S&P 500 3/6/2026 Strike @ 6223.73772 7846S$406	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/07/2025	03/06/2026	2,681	16,683,476	6223.73772	0	(675,945)	0	(410,521)		(410,521)	265,424	0	0	0	0		0/0
S&P 500 3/6/2026 Strike @ 6289.31 7846S$407	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/07/2025	03/06/2026	522	3,284,907	6289.31	0	(116,870)	0	(67,779)		(67,779)	49,091	0	0	0	0		0/0
S&P 500 3/12/2026 Strike @ 5983.41 7846S$408	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/12/2025	03/12/2026	2,089	12,500,660	5983.41	0	(596,976)	0	(553,878)		(553,878)	43,098	0	0	0	0		0/0
S&P 500 3/12/2026 Strike @ 6713 7846S$409	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/12/2025	03/12/2026	86	577,721	6713	0	(4,131)	0	(3,255)		(3,255)	877	0	0	0	0		0/0
S&P 500 3/11/2026 Strike @ 6044.85 7846S$410	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/12/2025	03/11/2026	2,363	14,284,585	6044.85	0	(614,193)	0	(553,473)		(553,473)	60,720	0	0	0	0		0/0
S&P 500 3/11/2026 Strike @ 6636.56 7846S$411	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/12/2025	03/11/2026	207	1,373,303	6636.56	0	(12,879)	0	(9,912)		(9,912)	2,968	0	0	0	0		0/0
S&P 500 3/13/2026 Strike @ 5889.25 7846S$412	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/13/2025	03/13/2026	2,371	13,961,292	5889.25	0	(710,762)	0	(746,293)		(746,293)	(35,531)	0	0	0	0		0/0
S&P 500 3/13/2026 Strike @ 6645.7 7846S$413	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/13/2025	03/13/2026	302	2,006,935	6645.7	0	(15,507)	0	(14,630)		(14,630)	878	0	0	0	0		0/0
S&P 500 3/13/2026 Strike @ 5884.23 7846S$414	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/14/2025	03/13/2026	16,978	99,902,457	5884.23	0	(6,117,680)	0	(5,391,589)		(5,391,589)	726,091	0	0	0	0		0/0
S&P 500 3/13/2026 Strike @ 6397.38 7846S$415	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/14/2025	03/13/2026	611	3,911,678	6397.38	0	(81,030)	0	(61,469)		(61,469)	19,561	0	0	0	0		0/0
S&P 500 3/13/2026 Strike @ 6030.65 7846S$416	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/14/2025	03/13/2026	587	3,539,268	6030.65	0	(158,141)	0	(142,285)		(142,285)	15,856	0	0	0	0		0/0
S&P 500 3/13/2026 Strike @ 6367.46 7846S$417	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/14/2025	03/13/2026	36	226,172	6367.46	0	(4,649)	0	(3,926)		(3,926)	723	0	0	0	0		0/0
S&P 500 3/18/2026 Strike @ 5981.3 7846S$418	Fixed Index Annuities	Exhibit 5	Equity/Index	Nomura	03/18/2025	03/18/2026	1,016	6,079,513	5981.3	0	(293,103)	0	(275,910)		(275,910)	17,193	0	0	0	0		0/0
S&P 500 3/18/2026 Strike @ 6696.04 7846S$419	Fixed Index Annuities	Exhibit 5	Equity/Index	Nomura	03/18/2025	03/18/2026	82	548,807	6696.04	0	(3,971)	0	(3,447)		(3,447)	524	0	0	0	0		0/0
S&P 500 3/19/2026 Strike @ 6054.97 7846S$421	Fixed Index Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	03/19/2025	03/19/2026	2,550	15,443,019	6054.97	0	(704,618)	0	(604,292)		(604,292)	100,326	0	0	0	0		0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 3/19/2026 Strike @ 6809.21 7846S$422	Fixed Index Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	03/19/2025	03/19/2026	192	1,304,304	6809.21	0	(7,936)	0	(5,848)		(5,848)	2,089	0	0	0	0		0/0
S&P 500 3/18/2026 Strike @ 6063 7846S$423	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/19/2025	03/18/2026	1,051	6,373,426	6063	0	(300,601)	0	(242,248)		(242,248)	58,353	0	0	0	0		0/0
S&P 500 3/18/2026 Strike @ 6615.09 7846S$424	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/19/2025	03/18/2026	36	235,166	6615.09	0	(2,681)	0	(1,936)		(1,936)	745	0	0	0	0		0/0
S&P 500 3/20/2026 Strike @ 6122.78 7846S$425	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/21/2025	03/20/2026	805	4,926,389	6122.78	0	(180,761)	0	(165,519)		(165,519)	15,242	0	0	0	0		0/0
S&P 500 3/20/2026 Strike @ 6785.55 7846S$426	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/21/2025	03/20/2026	65	442,350	6785.55	0	(2,351)	0	(2,120)		(2,120)	231	0	0	0	0		0/0
S&P 500 3/20/2026 Strike @ 6047.85 7846S$427	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/21/2025	03/20/2026	2,421	14,641,119	6047.85	0	(657,347)	0	(580,046)		(580,046)	77,301	0	0	0	0		0/0
S&P 500 3/20/2026 Strike @ 6809.00658 7846S$428	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/21/2025	03/20/2026	70	479,422	6809.00658	0	(2,482)	0	(2,126)		(2,126)	356	0	0	0	0		0/0
S&P 500 3/25/2026 Strike @ 6182.7485 7846S$429	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/25/2025	03/25/2026	1,013	6,262,135	6182.7485	0	(252,873)	0	(185,966)		(185,966)	66,906	0	0	0	0		0/0
S&P 500 3/25/2026 Strike @ 6950.46528 7846S$430	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/25/2025	03/25/2026	65	449,487	6950.46528	0	(1,868)	0	(1,309)		(1,309)	559	0	0	0	0		0/0
S&P 500 3/26/2026 Strike @ 6116.62 7846S$431	Fixed Index Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	03/26/2025	03/26/2026	2,066	12,639,200	6116.62	0	(531,739)	0	(440,991)		(440,991)	90,748	0	0	0	0		0/0
S&P 500 3/26/2026 Strike @ 6829.51 7846S$432	Fixed Index Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 8I5DZWZKVSZI1NUHU748	03/26/2025	03/26/2026	86	588,021	6829.51	0	(3,492)	0	(2,582)		(2,582)	910	0	0	0	0		0/0
S&P 500 3/25/2026 Strike @ 6193.4 7846S$433	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/26/2025	03/25/2026	1,123	6,955,126	6193.4	0	(243,857)	0	(201,363)		(201,363)	42,495	0	0	0	0		0/0
S&P 500 3/27/2026 Strike @ 6077.61 7846S$434	Fixed Index Annuities	Exhibit 5	Equity/Index	Nomura	03/27/2025	03/27/2026	1,009	6,132,795	6077.61	0	(259,158)	0	(235,021)		(235,021)	24,137	0	0	0	0		0/0
S&P 500 3/27/2026 Strike @ 6845.07 7846S$435	Fixed Index Annuities	Exhibit 5	Equity/Index	Nomura	03/27/2025	03/27/2026	68	467,655	6845.07	0	(1,910)	0	(1,970)		(1,970)	(60)	0	0	0	0		0/0
S&P 500 3/27/2026 Strike @ 5988.91 7846S$436	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/28/2025	03/27/2026	303	1,812,963	5988.91	0	(77,478)	0	(83,206)		(83,206)	(5,728)	0	0	0	0		0/0
S&P 500 3/27/2026 Strike @ 6597.79 7846S$437	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/28/2025	03/27/2026	29	194,569	6597.79	0	(1,527)	0	(1,807)		(1,807)	(281)	0	0	0	0		0/0
S&P 500 3/27/2026 Strike @ 6138.43 7846S$438	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/28/2025	03/27/2026	375	2,301,175	6138.43	0	(69,979)	0	(76,633)		(76,633)	(6,654)	0	0	0	0		0/0
S&P 500 3/27/2026 Strike @ 6607.49 7846S$439	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	03/28/2025	03/27/2026	30	199,150	6607.49	0	(1,508)	0	(1,809)		(1,809)	(301)	0	0	0	0		0/0
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(55,657,263)	(42,252,532)	0	(48,972,025)	XXX	(48,972,025)	73,451,475	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(55,657,263)	(42,252,532)	0	(48,972,025)	XXX	(48,972,025)	73,451,475	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0919999999. Subtotal - Written Options - Other											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants											(55,657,263)	(42,252,532)	0	(48,972,025)	XXX	(48,972,025)	73,451,475	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options											(55,657,263)	(42,252,532)	0	(48,972,025)	XXX	(48,972,025)	73,451,475	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
JP MORGAN CHASE & CO Fixed Rate Credit Default Swap MARKIT CDX NA HY RSWAP6	Multiple	Sch D	Interest Rate	JP MORGAN CHASE & CO	8I5DZWZKVSZI1NUHU748	12/19/2024	12/20/2029	0	25,000,000	5.000000 /0.000000	3,582,500	0	312,500	3,391,836		3,121,062	0	0	(168,247)	0	25,000,000		0/0
MORGAN STANLEY Fixed Rate Credit Default Swap MARKIT CDX NA HY RSWAP5	Multiple	Sch D	Interest Rate	MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	12/13/2024	12/20/2029	0	25,000,000	5.000000 /0.000000	3,812,500	0	312,500	3,597,561		3,171,458	0	0	(179,213)	0	25,000,000		0/0
MORGAN STANLEY Fixed Rate Credit Default Swap MARKIT CDX NA HY RSWAP8	US TREAS BOND TREASURIES 912810UD8	Sch D	Interest Rate	MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	03/11/2025	12/20/2029	0	50,000,000	5.000000 /0.000000	0	6,500,000	138,889	6,429,348		6,342,916	0	0	(70,652)	0	50,000,000		0/0
MORGAN STANLEY Fixed Rate Credit Default Swap MARKIT CDX NA HY RSWAP4	Multiple	Sch D	Interest Rate	MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	10/03/2024	12/20/2029	0	25,000,000	5.000000 /0.000000	3,544,500	0	312,500	3,228,081		3,171,458	0	0	(159,577)	0	25,000,000		0/0
MORGAN STANLEY Fixed Rate Credit Default Swap MARKIT CDX NA HY RSWAP7	US TREASURY N/B 91282CJJ1	Sch D	Interest Rate	MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	03/04/2025	12/20/2029	0	50,000,000	5.000000 /0.000000	0	6,925,000	187,500	6,823,459		6,342,916	0	0	(101,541)	0	50,000,000		0/0
1189999999. Subtotal - Swaps - Replication - Credit Default											10,939,500	13,425,000	1,263,889	23,470,285	XXX	22,149,810	0	0	(679,230)	0	175,000,000	XXX	XXX
JP MORGAN CHASE & CO Variable Rate Total Return Swap HSWAP19	Multiple	Sch D	Equity/Index	JP MORGAN CHASE & CO	8I5DZWZKVSZI1NUHU748	03/10/2025	12/22/2025	0	307,834	0.000000 /(4.310000)	0	0	(252,690)	0		(179,602)	0	0	0	0	426,549		0/0
MORGAN STANLEY Variable Rate Total Return Swap HSWAP17	Multiple	Sch D	Equity/Index	MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	01/30/2025	12/22/2025	0	312,842	0.000000 /(4.310000)	0	0	(727,057)	0		1,396,342	0	0	0	0	426,549		0/0
MORGAN STANLEY Variable Rate Total Return Swap HSWAP18	Multiple	Sch D	Equity/Index	MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	02/05/2025	12/22/2025	0	388,199	0.000000 /(4.310000)	0	0	(817,365)	0		818,857	0	0	0	0	533,187		0/0
1209999999. Subtotal - Swaps - Replication - Total Return											0	0	(1,797,112)	0	XXX	2,035,597	0	0	0	0	1,386,285	XXX	XXX
1229999999. Subtotal - Swaps - Replication											10,939,500	13,425,000	(533,223)	23,470,285	XXX	24,185,407	0	0	(679,230)	0	176,386,285	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default											10,939,500	13,425,000	1,263,889	23,470,285	XXX	22,149,810	0	0	(679,230)	0	175,000,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return											0	0	(1,797,112)	0	XXX	2,035,597	0	0	0	0	1,386,285	XXX	XXX
1399999999. Total Swaps - Other											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps											10,939,500	13,425,000	(533,223)	23,470,285	XXX	24,185,407	0	0	(679,230)	0	176,386,285	XXX	XXX

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Long: US Dollar Short: British Pound	Guggenheim PDF IV Private Credit Facility (GBP) 000027$10	Sch D	Currency	JP MORGAN CHASE & CO 8I5DZWZKVSZI1NUHU748	01/09/2025	01/12/2026	0	1,177,824	0.815062	0	0	0	(60,950)		0	0	(60,950)	0	0	5,212		0/0
Long: US Dollar Short: Canadian Dollar	Ares Ivy Hill XIX Pvt Credit 46604UA$2	Sch D	Currency	BANK OF AMERICA CORP 9DJT3UXIJIZJI4WX0774	12/17/2024	06/17/2025	0	2,658,409	1.4213	0	0	0	32,151		0	0	32,151	0	0	7,250		0/0
Long: US Dollar Short: EURO	Guggenheim PDF IV Private Credit Facility (EUR) 000027$20	Sch D	Currency	JP MORGAN CHASE & CO 8I5DZWZKVSZI1NUHU748	01/09/2025	01/12/2026	0	5,627,944	0.952835	0	0	0	(264,170)		0	0	(264,170)	0	0	24,905		0/0
Long: US Dollar Short: EURO	Guggenheim PDF IV Private Credit Facility (EUR) 000027$20	Sch D	Currency	JP MORGAN CHASE & CO 8I5DZWZKVSZI1NUHU748	01/21/2025	01/21/2026	0	3,663,641	0.941686	0	0	0	(128,760)		0	0	(128,760)	0	0	16,469		0/0
Long: US Dollar Short: EURO	AP Pistachio LP Senior Secured Notes G2971@AB8	Sch D	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/05/2025	03/05/2026	0	10,886,361	0.916473	0	0	0	(103,968)		0	0	(103,968)	0	0	52,508		0/0
Long: US Dollar Short: EURO	AP Pistachio LP Senior Secured Notes G2971@AB8	Sch D	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/05/2025	03/05/2026	0	16,392,139	0.916473	0	0	0	(156,550)		0	0	(156,550)	0	0	79,065		0/0
Long: US Dollar Short: EURO	AP Dolphin Senior Secured Debt Tranche A L0009*AA6	Sch D	Currency	JP MORGAN CHASE & CO 8I5DZWZKVSZI1NUHU748	10/30/2024	07/15/2026	0	2,203,109	0.894286	0	0	0	19,827		0	0	19,827	0	0	12,917		0/0
Long: US Dollar Short: EURO	AP Dolphin Senior Secured Debt Tranche A L0009*AA6	Sch D	Currency	JP MORGAN CHASE & CO 8I5DZWZKVSZI1NUHU748	10/30/2024	07/15/2027	0	1,338,203	0.879902	0	0	0	14,049		0	0	14,049	0	0	10,312		0/0
Long: US Dollar Short: EURO	AP Dolphin Senior Secured Debt Tranche A L0009*AA6	Sch D	Currency	JP MORGAN CHASE & CO 8I5DZWZKVSZI1NUHU748	10/30/2024	07/17/2028	0	1,338,003	0.866799	0	0	0	16,640		0	0	16,640	0	0	12,290		0/0
Long: US Dollar Short: EURO	AP Dolphin Senior Secured Debt Tranche A L0009*AA6	Sch D	Currency	JP MORGAN CHASE & CO 8I5DZWZKVSZI1NUHU748	10/30/2024	07/16/2029	0	1,336,012	0.85438	0	0	0	19,800		0	0	19,800	0	0	13,972		0/0
Long: US Dollar Short: EURO	AP Dolphin Senior Secured Debt Tranche A L0009*AA6	Sch D	Currency	JP MORGAN CHASE & CO 8I5DZWZKVSZI1NUHU748	10/30/2024	12/31/2029	0	26,005,631	0.848623	0	0	0	422,439		0	0	422,439	0	0	285,865		0/0
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	(189,492)	XXX	0	0	(189,492)	0	0	520,766	XXX	XXX
0000USJ5 US TREAS BOND	Fixed Income Security	Sch D	Duration	JP Morgan & Co 8I5DZWZKVSZI1NUHU748	10/11/2024	04/15/2025	0	250,000,000	96.3044574	0	0	0	0		(5,657,452)	0	0	0	0	255,155		0/0
0000USM5 US TREAS BOND	Fixed Income Security	Sch D	Duration	Bank Of America Merr EYKN6V0ZCB8VD9IULB80	12/09/2024	06/10/2025	0	100,000,000	101.619346	0	0	0	0		(8,424,151)	0	0	0	0	857,879		0/0
0001USM5 US TREAS BOND	Fixed Income Security	Sch D	Duration	Bank Of America Merr EYKN6V0ZCB8VD9IULB80	09/23/2024	06/24/2025	0	100,000,000	101.6156739	0	0	0	0		(6,705,428)	0	0	0	0	240,226		0/0
0002USM5 US TREAS BOND	Fixed Income Security	Sch D	Duration	Bank Of America Merr EYKN6V0ZCB8VD9IULB80	09/23/2024	06/24/2025	0	389,100,000	102.2522573	0	0	0	0		(6,692,471)	0	0	0	0	241,523		0/0
0000USV5 US TREAS BOND	Fixed Income Security	Sch D	Duration	JP Morgan & Co 8I5DZWZKVSZI1NUHU748	10/04/2024	10/07/2025	0	100,000,000	98.05005739	0	0	0	0		(4,054,877)	0	0	0	0	360,266		0/0
1449999999. Subtotal - Forwards - Replication										0	0	0	0	XXX	(31,534,379)	0	0	0	0	1,955,049	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	(189,492)	XXX	(31,534,379)	0	(189,492)	0	0	2,475,815	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										93,651,722	58,572,414	0	124,894,206	XXX	125,083,699	(27,046,655)	(189,492)	0	0	520,766	XXX	XXX
1719999999. Subtotal - Replication										10,939,500	13,425,000	(533,223)	23,470,285	XXX	(7,348,972)	0	0	(679,230)	0	178,341,334	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										104,591,222	71,997,414	(533,223)	148,364,491	XXX	117,734,727	(27,046,655)	(189,492)	(679,230)	0	178,862,100	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	Highly Effective Hedges 16	Highly Effective Hedges 17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
ESM5	20	5,750,125	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/20/2025	CME SNZ20JLFK8MNNCLQ0F39	03/17/2025	5,750.1250	5,653.2500	96,875	96,875	0	0	0	96,875	96,875	293,200	0/0	50
ESM5	383	109,003,715	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/20/2025	CME SNZ20JLFK8MNNCLQ0F39	03/17/2025	5,692.1000	5,653.2500	743,978	743,978	0	0	0	743,978	743,978	5,614,780	0/0	50
ESM5	1,000	284,605,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/20/2025	CME SNZ20JLFK8MNNCLQ0F39	03/17/2025	5,692.1000	5,653.2500	1,942,500	1,942,500	0	0	0	1,942,500	1,942,500	14,660,000	0/0	50
1609999999. Subtotal - Short Futures - Hedging Other												2,783,353	2,783,353	0	0	0	2,783,353	2,783,353	20,567,980	XXX	XXX
1649999999. Subtotal - Short Futures												2,783,353	2,783,353	0	0	0	2,783,353	2,783,353	20,567,980	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												2,783,353	2,783,353	0	0	0	2,783,353	2,783,353	20,567,980	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												2,783,353	2,783,353	0	0	0	2,783,353	2,783,353	20,567,980	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
WELLS FARGO	13,338,743	(10,555,390)	2,783,353
Total Net Cash Deposits	13,338,743	(10,555,390)	2,783,353

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	2,783,353	0	2,783,353	2,783,353	0	2,783,353	20,567,980	20,567,980
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	Y	Y	30,600,169	0	31,757,692	0	1,157,523	31,757,692	0	1,157,523	0	0
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	Y	Y	29,830,147	0	30,412,151	0	582,004	30,412,151	0	582,004	26,423,912	0
JP MORGAN	ANGGYXNX0JLX3X63JN86	Y	Y	31,969,904	0	4,529,550	0	0	4,219,901	(9,891,931)	0	0	0
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	Y	Y	9,470,190	0	9,399,666	0	0	9,399,665	0	0	1,346,878	0
BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZCB8VD9IULB80	Y	Y	17,310,086	0	24,743,130	0	7,433,044	24,710,979	(21,822,050)	0	151,091,309	0
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	38,239,594	0	45,740,774	(260,519)	7,240,661	46,906,272	0	8,666,678	0	0
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Y	Y	3,690,037	0	1,536,407	0	0	1,536,407	0	0	0	0
NOMURA GLOBAL FINANCIAL PRODUCTS	0Z3V05H2G7GRS05BHJ91	Y	Y	0	0	505,639	0	505,639	505,639	0	505,639	0	0
0299999999. Total NAIC 1 Designation				161,110,127	0	148,625,009	(260,519)	16,918,871	149,448,706	(31,713,981)	10,911,844	178,862,099	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals				161,110,127	0	151,408,362	(260,519)	19,702,224	152,232,059	(31,713,981)	13,695,197	199,430,079	20,567,980
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						151,408,362	(260,519)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0199999999 - Total								XXX	XXX

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	Other	31846V-56-7	FIRST AMERICAN TREASURY	30,600,169	30,600,169	XXX		IV
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	Other	31846V-56-7	FIRST AMERICAN TREASURY	29,830,147	29,830,147	XXX		IV
CS & JPM	ANGGYXNX0JLX3X63JN86	Other	31846V-56-7	FIRST AMERICAN TREASURY	31,969,904	31,969,904	XXX		IV
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	Other	31846V-56-7	FIRST AMERICAN TREASURY	9,470,190	9,470,190	XXX		IV
BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZCB8VD9IULB80	Other	31846V-56-7	FIRST AMERICAN TREASURY	17,310,086	17,310,086	XXX		IV
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Other	31846V-56-7	FIRST AMERICAN TREASURY	38,239,594	38,239,594	XXX		IV
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Other	31846V-56-7	FIRST AMERICAN TREASURY	3,690,037	3,690,037	XXX		IV
0299999999 - Total					161,110,127	161,110,127	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
U.S. Bank	Cincinnati, OH		0.000	0	0	(7,224,342)	211,871,984	450,833,999	XXX
BMO Harris Bank N.A.	Chicago, IL		0.000	0	0	40,757,358	40,860,189	40,828,989	XXX
Goldman Sachs	New York, NY		0.000	0	0	30,115,429	30,170,565	63,993,431	XXX
Key Bank	Cleveland, OH		0.000	0	0	(27,131,593)	(53,549,994)	(25,382,476)	XXX
Fifth Third Bank	Cincinnati, OH		0.000	0	0	13,223,268	17,874,086	23,495,984	XXX
Federal Home Loan Bank of Cincinnati	Cincinnati, OH		0.000	0	0	464,963	464,963	2,785,237	XXX
Northern Trust	Chicago, IL		0.000	0	0	4,502,092	14,515,326	14,007,285	XXX
Citizens Bank	Providence, RI		0.000	0	0	31,052,076	41,158,558	41,297,042	XXX
Regions Bank	Birmingham, AL		0.000	0	0	25,538,430	25,617,724	40,761,230	XXX
Computershare Corp. Trust	St. Paul, MN		0.000	0	0	25,383,428	391,925	392,930	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	12,586	12,586	12,585	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	136,693,695	329,387,912	653,026,236	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	136,693,695	329,387,912	653,026,236	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	0	0	136,693,695	329,387,912	653,026,236	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - Issuer Credit Obligations (Unaffiliated)						0	0	0
0499999999. Total - Issuer Credit Obligations (Affiliated)						0	0	0
0509999999. Total - Issuer Credit Obligations						0	0	0
31846V-56-7	FIRST AMERICAN GOVT OBLIG FUND CL Z		03/31/2025	0.000		316,375,026	0	3,621,660
94988A-75-9	ALLSPRING 100% TR MM-INST MONEY MARKET FUND		03/17/2025	0.000		12,560,396	0	170,930
8309999999. Subtotal - All Other Money Market Mutual Funds						328,935,422	0	3,792,590
8589999999. Total Cash Equivalents (Unaffiliated)						328,935,422	0	3,792,590
8599999999. Total Cash Equivalents (Affiliated)						0	0	0
8609999999 - Total Cash Equivalents						328,935,422	0	3,792,590