# QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2025

OF THE CONDITION AND AFFAIRS OF THE

# AMERICAN CENTURY LIFE INSURANCE COMPANY

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

*(Current) (Prior)*

| | | | |
|---|---|---|---|
| Organized under the Laws of | OH | State of Domicile or Port of Entry | OH |
| Country of Domicile | US | | |
| Licensed as business type: | Life, Accident and Health | | |
| Incorporated/Organized | 07/16/1980 | Commenced Business | 01/01/1981 |
| Statutory Home Office | 4400 Easton Cmns #125 | Columbus, OH, US 43219 | |
| Main Administrative Office | 1333 W. McDermott Drive, Suite 200 | | |
| | Allen, TX, US 75013 | 855-966-1111 *(Telephone Number)* | |
| Mail Address | 1333 W. McDermott Drive, Suite 200 | Allen, TX, US 75013 | |
| Primary Location of Books and Records | 1333 W. McDermott Drive, Suite 200 | | |
| | Allen, TX, US 75013 | 855-966-1111 *(Telephone Number)* | |
| Internet Website Address | www.aclic.com | | |
| Statutory Statement Contact | Raz Silberman | 855-966-1111 *(Telephone Number)* | |
| | raz@aclic.com *(E-Mail Address)* | 855-855-0181 *(Fax Number)* | |

OFFICERS

| | |
|---|---|
| Raz Silberman, President | Raz Silberman, Treasurer |
| Roni Ido, Secretary | |

DIRECTORS OR TRUSTEES

| | |
|---|---|
| Raz Silberman | Roni Ido |
| Shira Silberman | Michelle Delany |
| Charles Baker | |

State of Texas
County of Collin SS

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

| x | x | x |
|---|---|---|
| Raz Silberman<br>President | Roni Ido<br>Secretary | Raz Silberman<br>Treasurer |

Subscribed and sworn to before me

this ______________ day of

______________, 2025

x ______________

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

# ASSETS

| | Current Statement Date 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | 4 December 31 Prior Year Net Admitted Assets |
|---|---|---|---|---|
| 1. Bonds | 129,262,197 | | 129,262,197 | 136,262,869 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | | | | |
| 2.2 Common stocks | 55,501 | | 55,501 | 20,382,567 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | 49,412,007 | | 49,412,007 | 58,930,149 |
| 3.2 Other than first liens | | | | |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less $...... encumbrances) | | | | |
| 4.2 Properties held for the production of income (less $...... encumbrances) | | | | 8,022,320 |
| 4.3 Properties held for sale (less $...... encumbrances) | | | | |
| 5. Cash ($......9,633,272), cash equivalents ($......) and short-term investments ($......) | 9,633,272 | | 9,633,272 | (54,500) |
| 6. Contract loans (including $...... premium notes) | | | | |
| 7. Derivatives | | | | |
| 8. Other invested assets | 6,218,800 | | 6,218,800 | |
| 9. Receivables for securities | | | | |
| 10. Securities lending reinvested collateral assets | | | | |
| 11. Aggregate write-ins for invested assets | 314,800 | | 314,800 | 304,600 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 194,896,577 | | 194,896,577 | 223,848,004 |
| 13. Title plants less $...... charged off (for Title insurers only) | | | | |
| 14. Investment income due and accrued | 2,320,086 | | 2,320,086 | 3,091,813 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 1,872 | | 1,872 | (25,585) |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $...... earned but unbilled premiums) | | | | |
| 15.3 Accrued retrospective premiums ($......) and contracts subject to redetermination ($......) | | | | |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | | | | |
| 16.2 Funds held by or deposited with reinsured companies | | | | |
| 16.3 Other amounts receivable under reinsurance contracts | | | | |
| 17. Amounts receivable relating to uninsured plans | | | | |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | 537,306 | | 537,306 | 284,306 |
| 18.2 Net deferred tax asset | 262,687 | 40,118 | 222,569 | 222,569 |
| 19. Guaranty funds receivable or on deposit | | | | |
| 20. Electronic data processing equipment and software | | | | |
| 21. Furniture and equipment, including health care delivery assets ($......) | | | | |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 23. Receivables from parent, subsidiaries and affiliates | | | | |
| 24. Health care ($......) and other amounts receivable | | | | |
| 25. Aggregate write-ins for other-than-invested assets | | | | |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 198,018,527 | 40,118 | 197,978,409 | 227,421,107 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | | |
| 28. Total (Lines 26 and 27) | 198,018,527 | 40,118 | 197,978,409 | 227,421,107 |
| **Details of Write-Ins** | | | | |
| 1101. FHLB Stock | 314,800 | | 314,800 | 304,600 |
| 1102. | | | | |
| 1103. | | | | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | | | | |
| 1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above) | 314,800 | | 314,800 | 304,600 |
| 2501. | | | | |
| 2502. | | | | |
| 2503. | | | | |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | | | | |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) | | | | |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current Statement Date | 2<br>December 31 Prior Year |
|---|---|---|---|
| 1. | Aggregate reserve for life contracts $......102,563,010 less $...... included in Line 6.3 (including $...... Modco Reserve) | 102,563,010 | 140,840,058 |
| 2. | Aggregate reserve for accident and health contracts (including $...... Modco Reserve) | | |
| 3. | Liability for deposit-type contracts (including $...... Modco Reserve) | 68,043,821 | 60,355,664 |
| 4. | Contract claims: | | |
| | 4.1 Life | 2,056,394 | 2,844,530 |
| | 4.2 Accident and health | | |
| 5. | Policyholders' dividends/refunds to members $...... and coupons $...... due and unpaid | | |
| 6. | Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year—estimated amounts: | | |
| | 6.1 Policyholders' dividends and refunds to members apportioned for payment (including $...... Modco) | | |
| | 6.2 Policyholders' dividends and refunds to members not yet apportioned (including $...... Modco) | | |
| | 6.3 Coupons and similar benefits (including $...... Modco) | | |
| 7. | Amount provisionally held for deferred dividend policies not included in Line 6 | | |
| 8. | Premiums and annuity considerations for life and accident and health contracts received in advance less $...... discount; including $...... accident and health premiums | 1,550,117 | 1,555,405 |
| 9. | Contract liabilities not included elsewhere: | | |
| | 9.1 Surrender values on canceled contracts | | |
| | 9.2 Provision for experience rating refunds, including the liability of $...... accident and health experience rating refunds of which $...... is for medical loss ratio rebate per the Public Health Service Act | | |
| | 9.3 Other amounts payable on reinsurance, including $...... assumed and $...... ceded | | |
| | 9.4 Interest Maintenance Reserve | (1,329) | (819) |
| 10. | Commissions to agents due or accrued-life and annuity contracts $......, accident and health $...... and deposit-type contract funds $...... | | |
| 11. | Commissions and expense allowances payable on reinsurance assumed | | |
| 12. | General expenses due or accrued | 114,455 | 128,095 |
| 13. | Transfers to Separate Accounts due or accrued (net) (including $...... accrued for expense allowances recognized in reserves, net of reinsured allowances) | | |
| 14. | Taxes, licenses and fees due or accrued, excluding federal income taxes | 56,637 | 54,587 |
| 15.1 | Current federal and foreign income taxes, including $...... on realized capital gains (losses) | | |
| 15.2 | Net deferred tax liability | | |
| 16. | Unearned investment income | | |
| 17. | Amounts withheld or retained by reporting entity as agent or trustee | | |
| 18. | Amounts held for agents' account, including $...... agents' credit balances | | |
| 19. | Remittances and items not allocated | | |
| 20. | Net adjustment in assets and liabilities due to foreign exchange rates | | |
| 21. | Liability for benefits for employees and agents if not included above | | |
| 22. | Borrowed money $...... and interest thereon $...... | | 300,000 |
| 23. | Dividends to stockholders declared and unpaid | | |
| 24. | Miscellaneous liabilities: | | |
| | 24.01 Asset valuation reserve | 950,464 | 804,914 |
| | 24.02 Reinsurance in unauthorized and certified ($......) companies | | |
| | 24.03 Funds held under reinsurance treaties with unauthorized and certified ($......) reinsurers | | |
| | 24.04 Payable to parent, subsidiaries and affiliates | | |
| | 24.05 Drafts outstanding | | |
| | 24.06 Liability for amounts held under uninsured plans | | |
| | 24.07 Funds held under coinsurance | | |
| | 24.08 Derivatives | | |
| | 24.09 Payable for securities | | |
| | 24.10 Payable for securities lending | | |
| | 24.11 Capital notes $...... and interest thereon $...... | | |
| 25. | Aggregate write-ins for liabilities | | |
| 26. | Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 175,333,569 | 206,882,434 |
| 27. | From Separate Accounts statement | | |
| 28. | Total liabilities (Lines 26 and 27) | 175,333,569 | 206,882,434 |
| 29. | Common capital stock | 2,000,000 | 2,000,000 |
| 30. | Preferred capital stock | | |
| 31. | Aggregate write-ins for other-than-special surplus funds | | |
| 32. | Surplus notes | | |
| 33. | Gross paid in and contributed surplus | 23,000,000 | 3,000,000 |
| 34. | Aggregate write-ins for special surplus funds | | |
| 35. | Unassigned funds (surplus) | (2,355,160) | 15,538,673 |
| 36. | Less treasury stock, at cost: | | |
| | 36.1 shares common (value included in Line 29 $......) | | |
| | 36.2 shares preferred (value included in Line 30 $......) | | |
| 37. | Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $...... in Separate Accounts Statement) | 20,644,840 | 18,538,673 |
| 38. | Totals of Lines 29, 30 and 37 | 22,644,840 | 20,538,673 |
| 39. | Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 197,978,409 | 227,421,107 |
| **Details of Write-Ins** | | | |
| 2501. | | | |
| 2502. | | | |
| 2503. | | | |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | | |
| 2599. | Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) | | |
| 3101. | | | |
| 3102. | | | |
| 3103. | | | |
| 3198. | Summary of remaining write-ins for Line 31 from overflow page | | |
| 3199. | Totals (Lines 3101 through 3103 plus 3198) (Line 31 above) | | |
| 3401. | | | |
| 3402. | | | |
| 3403. | | | |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page | | |
| 3499. | Totals (Lines 3401 through 3403 plus 3498) (Line 34 above) | | |

# SUMMARY OF OPERATIONS

| | | 1<br>Current Year To Date | 2<br>Prior Year To Date | 3<br>Prior Year Ended December 31 |
|---|---|---|---|---|
| 1. | Premiums and annuity considerations for life and accident and health contracts | 12,858,977 | 27,128,116 | 37,853,007 |
| 2. | Considerations for supplementary contracts with life contingencies | | | |
| 3. | Net investment income | 10,445,006 | 11,138,137 | 15,581,724 |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | 510 | 780 | 1,040 |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | | | |
| 6. | Commissions and expense allowances on reinsurance ceded | 1,008,077 | | |
| 7. | Reserve adjustments on reinsurance ceded | | | |
| 8. | Miscellaneous Income: | | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | | | |
| | 8.2 Charges and fees for deposit-type contracts | | | |
| | 8.3 Aggregate write-ins for miscellaneous income | | | |
| 9. | Totals (Lines 1 to 8.3) | 24,312,570 | 38,267,033 | 53,435,771 |
| 10. | Death benefits | | (1,023) | (1,023) |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | | | |
| 12. | Annuity benefits | 12,547,704 | 11,535,468 | 16,585,256 |
| 13. | Disability benefits and benefits under accident and health contracts | | | |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | | | |
| 15. | Surrender benefits and withdrawals for life contracts | | | |
| 16. | Group conversions | | | |
| 17. | Interest and adjustments on contract or deposit-type contract funds | | | |
| 18. | Payments on supplementary contracts with life contingencies | | | |
| 19. | Increase in aggregate reserves for life and accident and health contracts | 5,759,760 | 17,410,836 | 24,251,495 |
| 20. | Totals (Lines 10 to 19) | 18,307,464 | 28,945,281 | 40,835,728 |
| 21. | Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) | 1,510,993 | 1,594,254 | 2,181,091 |
| 22. | Commissions and expense allowances on reinsurance assumed | | | |
| 23. | General insurance expenses and fraternal expenses | 981,453 | 690,463 | 1,088,384 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 139,832 | 250,663 | 453,910 |
| 25. | Increase in loading on deferred and uncollected premiums | | | |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | | | |
| 27. | Aggregate write-ins for deductions | | | |
| 28. | Totals (Lines 20 to 27) | 20,939,742 | 31,480,661 | 44,559,113 |
| 29. | Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | 3,372,828 | 6,786,372 | 8,876,658 |
| 30. | Dividends to policyholders and refunds to members | | | |
| 31. | Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 3,372,828 | 6,786,372 | 8,876,658 |
| 32. | Federal and foreign income taxes incurred (excluding tax on capital gains) | 497,000 | 1,296,000 | 1,170,179 |
| 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) | 2,875,828 | 5,490,372 | 7,706,479 |
| 34. | Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $...... (excluding taxes of $...... transferred to the IMR) | | | |
| 35. | Net income (Line 33 plus Line 34) | 2,875,828 | 5,490,372 | 7,706,479 |
| | **Capital and Surplus Account** | | | |
| 36. | Capital and surplus, December 31, prior year | 20,538,673 | 14,349,278 | 14,349,278 |
| 37. | Net income (Line 35) | 2,875,828 | 5,490,372 | 7,706,479 |
| 38. | Change in net unrealized capital gains (losses) less capital gains tax of $...... | (312,056) | 216,162 | 312,056 |
| 39. | Change in net unrealized foreign exchange capital gain (loss) | | | |
| 40. | Change in net deferred income tax | | | 7,494 |
| 41. | Change in nonadmitted assets | – | – | 566 |
| 42. | Change in liability for reinsurance in unauthorized and certified companies | | | |
| 43. | Change in reserve on account of change in valuation basis, (increase) or decrease | | | |
| 44. | Change in asset valuation reserve | (145,550) | (32,729) | (87,200) |
| 45. | Change in treasury stock | | | |
| 46. | Surplus (contributed to) withdrawn from Separate Accounts during period | | | |
| 47. | Other changes in surplus in Separate Accounts Statement | | | |
| 48. | Change in surplus notes | | | |
| 49. | Cumulative effect of changes in accounting principles | | | |
| 50. | Capital changes: | | | |
| | 50.1 Paid in | | | |
| | 50.2 Transferred from surplus (Stock Dividend) | | | |
| | 50.3 Transferred to surplus | | | |
| 51. | Surplus adjustment: | | | |
| | 51.1 Paid in | | – | |
| | 51.2 Transferred to capital (Stock Dividend) | | | |
| | 51.3 Transferred from capital | 20,000,000 | | |
| | 51.4 Change in surplus as a result of reinsurance | | | |
| 52. | Dividends to stockholders | (20,312,056) | (750,000) | (1,750,000) |
| 53. | Aggregate write-ins for gains and losses in surplus | | | |
| 54. | Net change in capital and surplus (Lines 37 through 53) | 2,106,165 | 4,923,805 | 6,189,395 |
| 55. | Capital and surplus as of statement date (Lines 36 + 54) | 22,644,839 | 19,273,082 | 20,538,673 |
| **Details of Write-Ins** | | | | |
| 08.301. | | | | |
| 08.302. | | | | |
| 08.303. | | | | |
| 08.398. | Summary of remaining write-ins for Line 8.3 from overflow page | | | |
| 08.399 | Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) | | | |
| 2701. | | | | |
| 2702. | | | | |
| 2703. | | | | |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | | | |
| 2799. | Totals (Lines 2701 through 2703 plus 2798) (Line 27 above) | | | |
| 5301. | Prior period correction | | | |
| 5302. | | | | |
| 5303. | | | | |
| 5398. | Summary of remaining write-ins for Line 53 from overflow page | | | |
| 5399. | Totals (Lines 5301 through 5303 plus 5398) (Line 53 above) | | | |

# CASH FLOW

| | 1<br>Current Year To Date | 2<br>Prior Year To Date | 3<br>Prior Year Ended December 31 |
|---|---|---|---|
| **Cash from Operations** | | | |
| 1. Premiums collected net of reinsurance | 12,826,232 | 27,125,597 | 39,410,119 |
| 2. Net investment income | 23,804,227 | 21,201,656 | 29,839,074 |
| 3. Miscellaneous income | 1,008,077 | | |
| 4. Total (Lines 1 to 3) | 37,638,536 | 48,327,253 | 69,249,193 |
| 5. Benefit and loss related payments | 57,372,648 | 8,654,456 | 13,646,956 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | 2,643,868 | 2,456,927 | 3,562,502 |
| 8. Dividends paid to policyholders | | | |
| 9. Federal and foreign income taxes paid (recovered) net of $...... tax on capital gains (losses) | 750,000 | 1,682,739 | 1,682,738 |
| 10. Total (Lines 5 through 9) | 60,766,516 | 12,794,122 | 18,892,196 |
| 11. Net cash from operations (Line 4 minus Line 10) | (23,127,980) | 35,533,131 | 50,356,996 |
| **Cash from Investments** | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 34,743,403 | 994,774 | 1,945,556 |
| 12.2 Stocks | 20,327,066 | 23,565 | 34,038 |
| 12.3 Mortgage loans | 24,225,904 | 21,981,730 | 28,214,006 |
| 12.4 Real estate | 7,622,294 | 354,295 | 506,388 |
| 12.5 Other invested assets | 1,403,299 | | |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | | | |
| 12.7 Miscellaneous proceeds | – | – | – |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 88,321,966 | 23,354,364 | 30,699,987 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 39,735,841 | 48,205,729 | 65,830,898 |
| 13.2 Stocks | | 6,000,000 | 20,000,000 |
| 13.3 Mortgage loans | 14,707,762 | 17,786,015 | 24,470,063 |
| 13.4 Real estate | 189,974 | 306,854 | 400,285 |
| 13.5 Other invested assets | 7,622,099 | | |
| 13.6 Miscellaneous applications | 10,200 | 11,800 | 15,800 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 62,265,876 | 72,310,399 | 110,717,046 |
| 14. Net increase/(decrease) in contract loans and premium notes | | | |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | 26,056,090 | (48,956,036) | (80,017,059) |
| **Cash from Financing and Miscellaneous Sources** | | | |
| 16. Cash provided (applied): | | | |
| 16.1 Surplus notes, capital notes | | | |
| 16.2 Capital and paid in surplus, less treasury stock | 20,000,000 | – | – |
| 16.3 Borrowed funds | (300,000) | (500,000) | (200,000) |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities | 7,688,157 | 24,064,233 | 31,467,215 |
| 16.5 Dividends to stockholders | 20,624,112 | 750,000 | 1,750,000 |
| 16.6 Other cash provided (applied) | (4,383) | (37,447) | (37,054) |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | 6,759,662 | 22,776,786 | 29,480,161 |
| **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) | 9,687,773 | 9,353,881 | (179,901) |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year | (54,500) | 125,401 | 125,401 |
| 19.2 End of period (Line 18 plus Line 19.1) | 9,633,272 | 9,479,283 | (54,500) |

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

| | | | |
|---|---|---|---|
| 20.0001. | | | |

# EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

| | | 1<br>Current Year To Date | 2<br>Prior Year To Date | 3<br>Prior Year Ended December 31 |
|---|---|---|---|---|
| 1. | Individual life | | | (13,000) |
| 2. | Group life | | | |
| 3. | Individual annuities | 18,329,693 | 27,128,116 | 37,866,007 |
| 4. | Group annuities | | | |
| 5. | Accident & health | | | |
| 6. | Fraternal | | | |
| 7. | Other lines of business | | | |
| 8. | Subtotal (Lines 1 through 7) | 18,329,693 | 27,128,116 | 37,853,007 |
| 9. | Deposit-type contracts | 75,200,458 | 64,487,359 | 88,737,387 |
| 10. | Total (Lines 8 and 9) | 93,530,151 | 91,615,475 | 126,590,394 |

# Notes to the Financial Statements

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

A. Accounting Practices

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

| | SSAP # | F/S Page | F/S Line # | 09/30/2025 | 12/31/2024 |
|---|---|---|---|---|---|
| Net Income | | | | | |
| (1) State basis (Page 4, Line 35, Columns 1 & 3) | XXX | XXX | XXX | $ 2,875,828 | $ 7,706,479 |
| (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 | $ 2,875,828 | $ 7,706,479 |
| Surplus | | | | | |
| (5) State basis (Page 3, Line 38, Columns 1 & 2) | XXX | XXX | XXX | $ 22,644,840 | $ 20,538,673 |
| (6) State prescribed practices that are an increase / (decrease) from NAIC SAP: | | | | | |
| (7) State permitted practices that are an increase / (decrease) from NAIC SAP: | | | | | |
| (8) NAIC SAP (5-6-7=8) | XXX | XXX | XXX | $ 22,644,840 | $ 20,538,673 |

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

C. Accounting Policy

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

In addition, the company uses the following accounting policies:

(1) Short-term investments - No Significant Changes

(2) Basis for Bonds and Amortization Schedule

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

(3) Basis for Common Stocks

Common stocks at privately held entities are presented at cost. There is no publicly traded common stocks.

(4) Preferred stocks - No Significant Changes

(5) Basis for Mortgage Loans

Mortgage loans on real estate are stated at the aggregate carrying value.

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

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

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

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

(9) Derivatives - No Significant Changes

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

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

(12) Changes in capitalization policy - No Significant Changes

(13) Pharmaceutical rebate receivables - No Significant Changes

D. Going Concern

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

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

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

**4. Discontinued Operations** - Not Applicable

**5. Investments**

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

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

D. Asset-Backed Securities - Not Applicable

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

# Notes to the Financial Statements

**5. Investments (Continued)**

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

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

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

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

J. Real Estate - Not Applicable

K. Investments in Tax Credit Structures (tax credit investments) - Not Applicable

L. Restricted Assets

(1) Restricted assets (including pledged)

| | Gross (Admitted & Nonadmitted) Restricted | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Current Year | | | | | | | Current Year | | | |
| | (1) | (2) | (3) | (4) | (5) | (6) | (7) | (8) | (9) | (10) | (11) |
| Restricted Asset Category | Total General Account (G/A) | G/A Supporting Separate Account (S/A) Activity | Total S/A Restricted Assets | S/A Assets Supporting G/A Activity | Total (1 + 3) | Total From Prior Year | Increase / (Decrease) (5 - 6) | Total Nonadmitted Restricted | Total Admitted Restricted (5-8) | Gross (Admitted & Nonadmitted) Restricted to Total Assets, % | Admitted Restricted to Total Admitted Assets, % |
| a. Subject to contractual obligation for which liability is not shown | $ | $ | $ | $ | $ | $ | $ | $ | $ | % | % |
| b. Collateral held under security lending agreements | | | | | | | | | | | |
| c. Subject to repurchase agreements | | | | | | | | | | | |
| d. Subject to reverse repurchase agreements | | | | | | | | | | | |
| e. Subject to dollar repurchase agreements | | | | | | | | | | | |
| f. Subject to dollar reverse repurchase agreements | | | | | | | | | | | |
| g. Placed under option contracts | | | | | | | | | | | |
| h. Letter stock or securities restricted as to sale - excluding FHLB capital stock | | | | | | | | | | | |
| i. FHLB capital stock | 314,800 | | | | 314,800 | 304,600 | 10,200 | | 314,800 | 0.159 | 0.159 |
| j. On deposit with states | 3,272,108 | | | | 3,272,108 | 6,270,308 | (2,998,200) | | 3,272,108 | 1.652 | 1.653 |
| k. On deposit with other regulatory bodies | | | | | | | | | | | |
| l. Pledged as collateral to FHLB (including assets backing funding agreements) | | | | | | | | | | | |
| m. Pledged as collateral not captured in other categories | | | | | | | | | | | |
| n. Other restricted assets | | | | | | | | | | | |
| o. Total restricted assets (Sum of a through n) | $ 3,586,908 | $ | $ | $ | $ 3,586,908 | $ 6,574,908 | $ (2,988,000) | $ | $ 3,586,908 | 1.811 % | 1.812 % |

(2) Detail of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) - Not Applicable

(3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) - Not Applicable

(4) Collateral received and reflected as assets within the reporting entity's financial statements - Not Applicable

M. Working Capital Finance Investments - Not Applicable

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

O. 5GI Securities - Not Applicable

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees - Not Applicable

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

S. Aggregate Collateral Loans by Qualifying Investment Collateral - Not Applicable

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

**7. Investment Income**

A. Due and Accrued Income Excluded from Surplus - None

B. Total Amount Excluded

The total amount excluded was $0.

# Notes to the Financial Statements

**7. Investment Income (Continued)**

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

| Interest Income Due and Accrued | Amount |
|---|---|
| 1. Gross | $ 2,320,086 |
| 2. Nonadmitted | $ |
| 3. Admitted | $ 2,320,086 |

D. The aggregate deferred interest - None

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

**8. Derivative Instruments** - Not Applicable

**9. Income Taxes** - No Significant Changes

**10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**

In January 2025, the Ohio department of insurance approved and corporate organizational change in which the Company will become a direct subsidiary of the American Legacy Life Insurance Company, which will become a direct subsidiary of the holding company, ACL-TX Management Company. The OH department of insurance also approved a coinsurance agreement between the Company (Cedant) and the American Legacy Life Insurance Company (Reinsurer.)

A. The Company has services agreements with affiliates to provide management services and mortgages servicing to the Company.
The company has a tax sharing agreement with two affiliates - American Century Life Insurance Company and ACL-TX Management Company.
The company has a mortgage to an affiliate.

B. The Company has services agreements with affiliates to provide management services and mortgages servicing to the Company. As of December 31, 2024 there were no balances between the Company, its parent company, and the affiliates.
The company has a mortgage to an affiliate. The mortgage interest rate is 5.0% and the balance as of December 31, 2024 was $2,550,000.

C. Transactions With Related Party Who Are Not Reported on Schedule Y - Not Applicable

D. Amounts Due To or From Related Parties - Not Applicable

E. The Company has service agreements with affiliates to provide management services and mortgages servicing to the Company.

F. Guarantees or Contingencies - Not Applicable

G. Nature of the Control Relationship

The Company has no control relationship with one or more enterprises under common ownership which could result in operating results or the financial positions of the Company being significantly different from those that would have been obtained in the enterprises were autonomous.

H. Amount Deducted for Investment in Upstream Company - Not Applicable

I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - Not Applicable

J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - Not Applicable

K. Foreign Subsidiary Value Using CARVM - Not Applicable

L. Downstream Holding Company Value Using Look-Through Method - Not Applicable

M. All SCA Investments - Not Applicable

N. Investment in Insurance SCAs - Not Applicable

O. SCA and SSAP No. 48 Entity Loss Tracking - Not Applicable

**11. Debt**

A. Debt Including Capital Notes

The Company is a member of the FHLB of Dallas. To borrow money from the FHLB of Dallas the Company pledges certain assets to the FHLB of Dallas as described in the notes below. As of September 30, 2025 the Company had no loans with the FHLB.

B. FHLB (Federal Home Loan Bank) Agreements

(1) FHLB agreements - Not Applicable

# Notes to the Financial Statements

**11. Debt (Continued)**

(2) FHLB capital stock

(a) Aggregate totals

| | (1) Total (2+3) | (2) General Account | (3) Separate Accounts |
|---|---|---|---|
| 1. Current Year | | | |
| (a) Membership stock - Class A | $ 91,000 | $ 91,000 | $ |
| (b) Membership stock - Class B | 223,800 | 223,800 | |
| (c) Activity stock | | | |
| (d) Excess stock | | | |
| (e) Aggregate total (a+b+c+d) | $ 314,800 | $ 314,800 | $ |
| (f) Actual or estimated borrowing capacity as determined by the insurer | $ 44,663,655 | | |
| 2. Prior Year-End | | | |
| (a) Membership stock - Class A | $ 64,500 | $ 64,500 | $ |
| (b) Membership stock - Class B | 240,100 | 240,100 | |
| (c) Activity stock | | | |
| (d) Excess stock | | | |
| (e) Aggregate total (a+b+c+d) | $ 304,600 | $ 304,600 | $ |
| (f) Actual or estimated borrowing capacity as determined by the insurer | $ 9,772,764 | | |

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

| | | | Eligible for Redemption | | | |
|---|---|---|---|---|---|---|
| Membership Stock | (1) Current Year Total (2+3+4+5+6) | (2) Not Eligible for Redemption | (3) Less Than 6 Months | (4) 6 Months to Less Than 1 Year | (5) 1 to Less Than 3 Years | (6) 3 to 5 Years |
| 1. Class A | $ 91,000 | $ | $ | $ 91,000 | $ | $ |
| 2. Class B | $ 223,800 | $ | $ | $ 223,800 | $ | $ |

(3) Collateral pledged to FHLB

None for first quarter 2025.

(a) Amount pledged as of reporting date

| | (1) Fair Value | (2) Carrying Value | (3) Aggregate Total Borrowing |
|---|---|---|---|
| 1. Current year total general and separate accounts total collateral pledged (Lines 2+3) | $ | $ | $ |
| 2. Current year general account total collateral pledged | | | |
| 3. Current year separate accounts total collateral pledged | | | |
| 4. Prior year-end total general and separate accounts total collateral pledged | 315,789 | 315,789 | |

(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) | $ | $ | $ |
| 2. Current year general account maximum collateral pledged | | | |
| 3. Current year separate accounts maximum collateral pledged | | | |
| 4. Prior year-end total general and separate accounts maximum collateral pledged | 3,526,316 | 3,526,316 | 3,526,316 |

# Notes to the Financial Statements

**11. Debt (Continued)**

(4) Borrowing from FHLB

(a) Amount as of the reporting date

| | (1) Total (2+3) | (2) General Account | (3) Separate Accounts | (4) Funding Agreements Reserves Established |
|---|---|---|---|---|
| 1. Current Year | | | | |
| (a) Debt | $ | $ | $ | XXX |
| (b) Funding agreements | | | | $ |
| (c) Other | | | | XXX |
| (d) Aggregate total (a+b+c) | $ | $ | $ | $ |
| 2. Prior Year-end | | | | |
| (a) Debt | $ 300,000 | $ 300,000 | $ | XXX |
| (b) Funding agreements | | | | $ |
| (c) Other | | | | XXX |
| (d) Aggregate total (a+b+c) | $ 300,000 | $ 300,000 | $ | $ |

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

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

(c) FHLB - Prepayment obligations - Not Applicable

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

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

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

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

B. Dividend Rate of Preferred Stock - Not Applicable

C. Dividend Restrictions

Without prior approval of its domiciliary commissioner, dividends to shareholders are limited by the law of the Company's state of incorporation, Ohio, to the greater of (a) 10% of the insurer's surplus as regard to policyholders as of December 31, next preceding, or (2) the Company's net gain from operations for the twelve month period ending December 31, next preceding.

D. The Company paid no dividends during 2025.

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

F. Surplus Restrictions - Not Applicable

G. Surplus Advances - Not Applicable

H. Stock Held for Special Purposes - Not Applicable

I. Changes in Special Surplus Funds - Not Applicable

J. Unassigned Funds (Surplus) - Not Applicable

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

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

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

**14. Liabilities, Contingencies and Assessments** - No Significant Changes

**15. Leases** - Not Applicable

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

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

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

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

# Notes to the Financial Statements

## 20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value 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 | | | | | |
| | Stocks | $ 55,501 | $ | $ | $ | $ 55,501 |
| | Total assets at fair value/NAV | $ 55,501 | $ | $ | $ | $ 55,501 |
| b. | Liabilities at fair value | | | | | |
| | Total liabilities at fair value | $ | $ | $ | $ | $ |

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

(3) Policies when Transfers Between Levels are Recognized

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

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

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

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

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

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---|---|---|---|---|---|---|---|
| Bonds | $ 119,531,613 | $ 129,262,196 | $ | $ 119,531,613 | $ | $ | $ |
| Stocks | 55,501 | 55,501 | 55,501 | | | | |
| Mortgage Loans | | 49,412,007 | | | | | 49,412,007 |
| Schedule BA | 6,218,800 | 6,218,800 | | | 6,218,800 | | |
| Cash and Cash Equivalent | 9,633,272 | 9,633,272 | 9,633,272 | | | | |

D. Not Practicable to Estimate Fair Value

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

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

Explanations
1: See Above.

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

## 21. Other Items

As part of a reorganization, the Company paid the shares of American Legacy Life Insurance Company as a dividend to ACL-TX Management Company in the amount of $20,312,056. In addition, the Company received additional paid-in investment from American Legacy Life Insurance Company in the amount of $20,000,000.
The Company reinsures part of its annuity premium with American Legacy Life Insurance Company as detailed in Schedule T.

A. Unusual or Infrequent Items - Not Applicable

B. Troubled Debt Restructuring - Not Applicable

C. Other Disclosures - None

D. Business Interruption Insurance Recoveries - Not Applicable

E. State and Federal Tax Credits - Not Applicable

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

G. Retained Assets - Not Applicable

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

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

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

(1) Net negative (disallowed) IMR

| Total | General Account | Insulated Separate Account | Non-Insulated Separate Account |
|---|---|---|---|
| $ | $ | $ | $ |

(2) Negative (disallowed) IMR admitted

| Total | General Account | Insulated Separate Account | Non-Insulated Separate Account |
|---|---|---|---|
| $ 1,329 | $ 1,329 | $ | $ |

# Notes to the Financial Statements

**21. Other Items (Continued)**

(3) Calculated adjusted capital and surplus

| | Total |
|---|---|
| a. Prior Period General Account Capital & Surplus From Prior Period SAP Financials | $ |
| b. Net Positive Goodwill (admitted) | |
| c. EDP Equipment & Operating System Software (admitted) | |
| d. Net DTAs (admitted) | |
| e. Net Negative (disallowed) IMR (admitted) | |
| f. Adjusted Capital & Surplus (a-(b+c+d+e)) | $ |

(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 | % |

(5) Allocated gains/losses to IMR from derivatives

| | Gains | Losses |
|---|---|---|
| a. General Account | | |
| 1. Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Prior Period | $ | $ |
| 2. Fair Value Derivative Gains & Losses Realized to IMR – Added in Current Period | | |
| 3. Fair Value Derivative Gains & Losses Amortized Over Current Period | | |
| 4. Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Current Period Total (1+2-3) | $ | $ |
| b. Separate Account - Insulated | | |
| 1. Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Prior Period | $ | $ |
| 2. Fair Value Derivative Gains & Losses Realized to IMR – Added in Current Period | | |
| 3. Fair Value Derivative Gains & Losses Amortized Over Current Period | | |
| 4. Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Current Period Total (1+2-3) | $ | $ |
| c. Separate Account – Non-Insulated | | |
| 1. Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Prior Period | $ | $ |
| 2. Fair Value Derivative Gains & Losses Realized to IMR – Added in Current Period | | |
| 3. Fair Value Derivative Gains & Losses Amortized Over Current Period | | |
| 4. Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Current Period Total (1+2-3) | $ | $ |

**22. Events Subsequent** - None

**23. Reinsurance** - Not Applicable

**24. Retrospectively Rated Contracts & Contracts Subject to Redetermination** - Not Applicable

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

**26. Intercompany Pooling Arrangements** - Not Applicable

**27. Structured Settlements** - Not Applicable

**28. Health Care Receivables** - Not Applicable

**29. Participating Policies** - Not Applicable

**30. Premium Deficiency Reserves** - Not Applicable

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

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

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

**34. Premiums and Annuity Considerations Deferred and Uncollected** - Not Applicable

**35. Separate Accounts** - Not Applicable

**36. Loss/Claim Adjustment Expenses** - Not Applicable

# GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

## GENERAL

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

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

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

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? YES
If yes, complete Schedule Y, Parts 1 and 1A.

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

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

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

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

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

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

| 1<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|---|---|---|
| | | |

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2024

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

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

6.4 By what department or departments?
Texas

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

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

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

7.2 If yes, give full information

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

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

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

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

| 1<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---|---|---|---|---|---|
| | | | | | |

# GENERAL INTERROGATORIES

PART 1 - COMMON 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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

## FINANCIAL

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

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

## INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

| | 1<br>Prior Year-End Book / Adjusted Carrying Value | 2<br>Current Quarter Book / Adjusted Carrying Value |
|---|---|---|
| 14.21 Bonds | $ | $ |
| 14.22 Preferred Stock | | |
| 14.23 Common Stock | 20,312,056 | |
| 14.24 Short-Term Investments | | |
| 14.25 Mortgage Loans on Real Estate | | |
| 14.26 All Other | | |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | 20,312,056 | |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | | |

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

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

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

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

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

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

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

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

| 1<br>Name of Custodian(s) | 2<br>Custodian Address |
|---|---|
| US Bank | 50 S. 16th St. Ste 2000, Philadelphia, PA 19102 |
| Federal Home Loan Bank | 8500 Freeport Parkway South, Suite 100, Irving, TX 75063 |

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

| 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|---|---|---|
| | | |

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

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

# GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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.

| 1<br>Name of Firm or Individual | 2<br>Affiliation |
|---|---|
| | |

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

   Has the reporting entity self-designated PLGI securities? YES

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

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

# GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

| | | 1 Amount |
|---|---|---|
| 1. | Report the statement value of mortgage loans at the end of this reporting period for the following categories: | |
| 1.1 | Long-Term Mortgages in Good Standing | |
| | 1.11 Farm Mortgages | $ |
| | 1.12 Residential Mortgages | 38,456,351 |
| | 1.13 Commercial Mortgages | 7,823,227 |
| | 1.14 Total Mortgages in Good Standing | $ 46,279,578 |
| 1.2 | Long-Term Mortgages in Good Standing with Restructured Terms | |
| | 1.21 Total Mortgages in Good Standing with Restructured Terms | $ |
| 1.3 | Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months | |
| | 1.31 Farm Mortgages | $ |
| | 1.32 Residential Mortgages | 690,025 |
| | 1.33 Commercial Mortgages | 933,000 |
| | 1.34 Total Mortgages with Interest Overdue more than Three Months | $ 1,623,025 |
| 1.4 | Long-Term Mortgage Loans in Process of Foreclosure | |
| | 1.41 Farm Mortgages | $ |
| | 1.42 Residential Mortgages | 414,151 |
| | 1.43 Commercial Mortgages | 1,095,253 |
| | 1.44 Total Mortgages in Process of Foreclosure | 1,509,404 |
| 1.5 | Total Mortgage Loans (Lines 1.14 + 1.21+1.34+1.44) (Page 2, Column 3, Lines 3.1 +3.2) | $ 49,412,007 |
| 1.6 | Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter | |
| | 1.61 Farm Mortgages | $ |
| | 1.62 Residential Mortgages | |
| | 1.63 Commercial Mortgages | |
| | 1.64 Total Mortgages Foreclosed and Transferred to Real Estate | $ |
| 2. | Operating Percentages: | |
| | 2.1 A&H loss percent | % |
| | 2.2 A&H cost containment percent | % |
| | 2.3 A&H expense percent excluding cost containment expenses | % |
| 3.1 | Do you act as a custodian for health savings accounts? | NO |
| 3.2 | If yes, please provide the amount of custodial funds held as of the reporting date. | $ |
| 3.3 | Do you act as an administrator for health savings accounts? | NO |
| 3.4 | If yes, please provide the balance of the funds administered as of the reporting date. | $ |
| 4 | Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? | YES |
| 4.1 | If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity | |

Fraternal Benefit Societies Only:

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

| Date | Outstanding Lien Amount |
|---|---|
| | $ |

# SCHEDULE S - CEDED REINSURANCE
Showing All New Reinsurance Treaties - Current Year to Date

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsurer | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Ceded | 7<br>Type of Business Ceded | 8<br>Type of Reinsurer | 9<br>Certified Reinsurer Rating (1 through 6) | 10<br>Effective Date of Certified Reinsurer Rating |
|---|---|---|---|---|---|---|---|---|---|
| **Life & Annuity – Affiliates** | | | | | | | | | |
| 17618 | 99-1045095 | 01/01/2025 | American Legacy Life Insurance Company | OH | CO/I | FA | Unauthorized | 1 | 01/01/2025 |

# SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

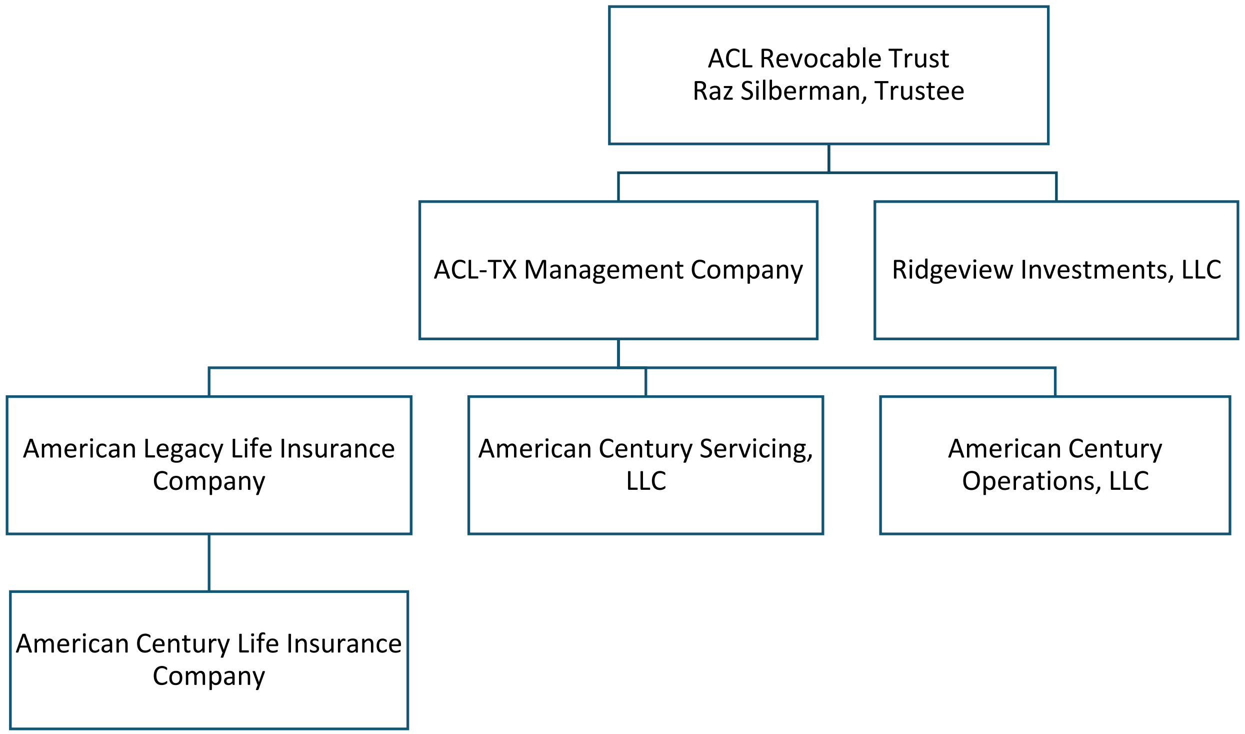
| | States, Etc. | | 1 | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | | | Life Contracts | | 4 | 5 | 6 | 7 |
| | | | Active Status (a) | 2 Life Insurance Premiums | 3 Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | Total Columns 2 Through 5 | Deposit-Type Contracts |
| 1. | Alabama | AL | L | | 10,929 | | | 10,929 | 50,032 |
| 2. | Alaska | AK | L | | | | | | |
| 3. | Arizona | AZ | L | | 8,453 | | | 8,453 | 2,992,694 |
| 4. | Arkansas | AR | L | | 514,962 | | | 514,962 | 5,168,244 |
| 5. | California | CA | N | | | | | | |
| 6. | Colorado | CO | L | | | | | | 2,155,470 |
| 7. | Connecticut | CT | L | | | | | | 2,421,516 |
| 8. | Delaware | DE | L | | | | | | 882,854 |
| 9. | District of Columbia | DC | L | | | | | | |
| 10. | Florida | FL | L | | | | | | |
| 11. | Georgia | GA | L | | | | | | 1,140,496 |
| 12. | Hawaii | HI | N | | | | | | |
| 13. | Idaho | ID | L | | 8,340 | | | 8,340 | 254,000 |
| 14. | Illinois | IL | L | | | | | | 992,898 |
| 15. | Indiana | IN | L | | | | | | 5,584,328 |
| 16. | Iowa | IA | L | | | | | | 1,470,183 |
| 17. | Kansas | KS | L | | | | | | |
| 18. | Kentucky | KY | L | | | | | | 737,408 |
| 19. | Louisiana | LA | L | | | | | | 645,890 |
| 20. | Maine | ME | L | | | | | | 303,236 |
| 21. | Maryland | MD | L | | | | | | 1,759,220 |
| 22. | Massachusetts | MA | L | | | | | | 1,435,655 |
| 23. | Michigan | MI | L | | 51,737 | | | 51,737 | 926,037 |
| 24. | Minnesota | MN | N | | | | | | |
| 25. | Mississippi | MS | L | | | | | | |
| 26. | Missouri | MO | L | | 227,431 | | | 227,431 | 2,200,538 |
| 27. | Montana | MT | L | | | | | | |
| 28. | Nebraska | NE | L | | 4,880 | | | 4,880 | 320,257 |
| 29. | Nevada | NV | L | | | | | | |
| 30. | New Hampshire | NH | L | | | | | | |
| 31. | New Jersey | NJ | L | | 61,922 | | | 61,922 | 8,946,113 |
| 32. | New Mexico | NM | L | | 34,666 | | | 34,666 | |
| 33. | New York | NY | N | | | | | | |
| 34. | North Carolina | NC | N | | | | | | |
| 35. | North Dakota | ND | L | | 20,591 | | | 20,591 | |
| 36. | Ohio | OH | L | | 168,813 | | | 168,813 | 7,666,224 |
| 37. | Oklahoma | OK | L | | | | | | 168,034 |
| 38. | Oregon | OR | N | | | | | | |
| 39. | Pennsylvania | PA | L | | 1,212,957 | | | 1,212,957 | 16,067,587 |
| 40. | Rhode Island | RI | L | | | | | | |
| 41. | South Carolina | SC | L | | | | | | 212,815 |
| 42. | South Dakota | SD | N | | | | | | |
| 43. | Tennessee | TN | L | | | | | | |
| 44. | Texas | TX | L | | 15,980,176 | | | 15,980,176 | 7,427,664 |
| 45. | Utah | UT | L | | | | | | |
| 46. | Vermont | VT | L | | | | | | |
| 47. | Virginia | VA | L | | 23,835 | | | 23,835 | 2,365,083 |
| 48. | Washington | WA | L | | | | | | |
| 49. | West Virginia | WV | L | | | | | | 30,000 |
| 50. | Wisconsin | WI | L | | | | | | 875,982 |
| 51. | Wyoming | WY | L | | | | | | |
| 52. | American Samoa | AS | N | | | | | | |
| 53. | Guam | GU | N | | | | | | |
| 54. | Puerto Rico | PR | N | | | | | | |
| 55. | U.S. Virgin Islands | VI | N | | | | | | |
| 56. | Northern Mariana Islands | MP | N | | | | | | |
| 57. | Canada | CAN | N | | | | | | |
| 58. | Aggregate Other Alien | OT | XXX | | | | | | |
| 59. | Subtotal | | XXX | | 18,329,692 | | | 18,329,692 | 75,200,458 |
| 90. | Reporting entity contributions for employee benefits plans | | XXX | | | | | | |
| 91. | Dividends or refunds applied to purchase paid-up additions and annuities | | XXX | | | | | | |
| 92. | Dividends or refunds applied to shorten endowment or premium paying period | | XXX | | | | | | |
| 93. | Premium or annuity considerations waived under disability or other contract provisions | | XXX | | | | | | |
| 94. | Aggregate other amounts not allocable by State | | XXX | | | | | | |
| 95. | Totals (Direct Business) | | XXX | | 18,329,692 | | | 18,329,692 | 75,200,458 |
| 96. | Plus Reinsurance Assumed | | XXX | | | | | | |
| 97. | Totals (All Business) | | XXX | | 18,329,692 | | | 18,329,692 | 75,200,458 |
| 98. | Less Reinsurance Ceded | | XXX | | 5,470,716 | | | 5,470,716 | 5,993,493 |
| 99. | Totals (All Business) less Reinsurance Ceded | | XXX | | 12,858,976 | | | 12,858,976 | 69,206,965 |
| **Details of Write-Ins** | | | | | | | | | |
| 58001. | | | XXX | | | | | | |
| 58002. | | | XXX | | | | | | |
| 58003. | | | XXX | | | | | | |
| 58998. | Summary of remaining write-ins for Line 58 from overflow page | | XXX | | | | | | |
| 58999. | Totals (Lines 58001 through 58003 plus 58998) (Line 58 above) | | XXX | | | | | | |
| 9401. | | | XXX | | | | | | |
| 9402. | | | XXX | | | | | | |
| 9403. | | | XXX | | | | | | |
| 9498. | Summary of remaining write-ins for Line 94 from overflow page | | XXX | | | | | | |
| 9499. | Totals (Lines 9401 through 9403 plus 9498) (Line 94 above) | | XXX | | | | | | |

(a) Active Status Counts

1. L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG 44
2. R – Registered – Non-domiciled RRGs –
3. E – Eligible - Reporting entities eligible or approved to write surplus lines in the state –
4. Q – Qualified - Qualified or accredited reinsurer –
5. N – None of the above - Not allowed to write business in the state 13

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

PART 1 - ORGANIZATIONAL CHART



# SCHEDULE Y

## PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies) / Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 45-4852542 | | | | Ridgemiew Investment, LLC | TX | UDP | Raz Silberman | Ownership | | Raz Silberman | NO | |
| | | | 46-2217744 | | | | ACL-TX Management Company | TX | NIA | Raz Silberman | Ownership | 100.0 | Raz Silberman | NO | |
| 5071 | | 99600 | 75-1727070 | | | | American Century Life Insurance Company | OH | RE | Raz Silberman | Ownership | 100.0 | Raz Silberman | NO | |
| | | | 92-3754387 | | | | American Century Servicing, LLC | TX | DS | Raz Silberman | Ownership | 100.0 | Raz Silberman | NO | |
| 5071 | | 17618 | 99-1045095 | | | | American Legacy Life Insurance Company | OH | DS | Raz Silberman | Ownership | 100.0 | Raz Silberman | NO | |
| | | | 99-0399893 | | | | American Century Operations, LLC | TX | DS | Raz Silberman | Ownership | 100.0 | Raz Silberman | NO | |

| Asterisk | Explanation |
|---|---|
| | |

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

**EXPLANATION:**

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

**BARCODES:**

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

## OVERFLOW PAGE FOR WRITE-INS

# SCHEDULE A – VERIFICATION

Real Estate

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 8,022,320 | 8,128,423 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | | 193,753 |
| | 2.2 Additional investment made after acquisition | 189,974 | 206,532 |
| 3. | Current year change in encumbrances | | |
| 4. | Total gain (loss) on disposals | | |
| 5. | Deduct amounts received on disposals | 7,622,294 | 506,388 |
| 6. | Total foreign exchange change in book / adjusted carrying value | | |
| 7. | Deduct current year's other-than-temporary impairment recognized | 590,000 | |
| 8. | Deduct current year's depreciation | | |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | – | 8,022,320 |
| 10. | Deduct total nonadmitted amounts | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | – | 8,022,320 |

# SCHEDULE B – VERIFICATION

Mortgage Loans

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | 58,930,150 | 62,674,092 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 14,707,762 | 24,470,063 |
| | 2.2 Additional investment made after acquisition | | – |
| 3. | Capitalized deferred interest and other | – | – |
| 4. | Accrual of discount | – | |
| 5. | Unrealized valuation increase / (decrease) | – | – |
| 6. | Total gain (loss) on disposals | | |
| 7. | Deduct amounts received on disposals | 24,225,904 | 28,214,006 |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | – | |
| 9. | Total foreign exchange change in book value/recorded investment excluding accrued interest | | |
| 10. | Deduct current year's other-than-temporary impairment recognized | – | – |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 49,412,007 | 58,930,150 |
| 12. | Total valuation allowance | | |
| 13. | Subtotal (Line 11 plus Line 12) | 49,412,007 | 58,930,150 |
| 14. | Deduct total nonadmitted amounts | | |
| 15. | Statement value at end of current period (Line 13 minus Line 14) | 49,412,007 | 58,930,150 |

# SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 7,622,099 | |
| | 2.2 Additional investment made after acquisition | | |
| 3. | Capitalized deferred interest and other | | |
| 4. | Accrual of discount | – | |
| 5. | Unrealized valuation increase / (decrease) | | |
| 6. | Total gain (loss) on disposals | | |
| 7. | Deduct amounts received on disposals | 1,403,299 | |
| 8. | Deduct amortization of premium, depreciation and proportional amortization | – | |
| 9. | Total foreign exchange change in book / adjusted carrying value | | |
| 10. | Deduct current year's other-than-temporary impairment recognized | | |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 6,218,800 | |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 6,218,800 | |

# SCHEDULE D - VERIFICATION

Bonds and Stocks

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 156,645,436 | 87,635,853 |
| 2. | Cost of bonds and stocks acquired | 39,735,841 | 85,830,898 |
| 3. | Accrual of discount | 288,836 | 406,015 |
| 4. | Unrealized valuation increase / (decrease) | – | 311,663 |
| 5. | Total gain (loss) on disposals | 4,384 | |
| 6. | Deduct consideration for bonds and stocks disposed of | 55,070,469 | 1,979,594 |
| 7. | Deduct amortization of premium | 12,286,331 | 15,559,400 |
| 8. | Total foreign exchange change in book / adjusted carrying value | | |
| 9. | Deduct current year's other-than-temporary impairment recognized | | |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees | | |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 129,317,697 | 156,645,436 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 129,317,697 | 156,645,436 |

# 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<br>Book / Adjusted Carrying Value Beginning of Current Quarter | 2<br>Acquisitions During Current Quarter | 3<br>Dispositions During Current Quarter | 4<br>Non-Trading Activity During Current Quarter | 5<br>Book / Adjusted Carrying Value End of First Quarter | 6<br>Book / Adjusted Carrying Value End of Second Quarter | 7<br>Book / Adjusted Carrying Value End of Third Quarter | 8<br>Book / Adjusted Carrying Value December 31 Prior Year |
|---|---|---|---|---|---|---|---|---|
| **Issuer Credit Obligations (ICO)** | | | | | | | | |
| 1. NAIC 1 (a) | 1,327 | 7,716,522 | 250,000 | 10,440 | – | 1,327 | 7,478,289 | – |
| 2. NAIC 2 (a) | | | | | | | | |
| 3. NAIC 3 (a) | | | | | | | | |
| 4. NAIC 4 (a) | | | | | | | | |
| 5. NAIC 5 (a) | | | | | | | | |
| 6. NAIC 6 (a) | | | | | | | | |
| 7. Total ICO | 1,327 | 7,716,522 | 250,000 | 10,440 | – | 1,327 | 7,478,289 | – |
| **Asset-Backed Securities (ABS)** | | | | | | | | |
| 8. NAIC 1 | 126,690,557 | 2,839,134 | 7,387,370 | (358,413) | 126,893,117 | 126,690,557 | 121,783,908 | 136,262,869 |
| 9. NAIC 2 | | | | | | | | |
| 10. NAIC 3 | | | | | | | | |
| 11. NAIC 4 | | | | | | | | |
| 12. NAIC 5 | | | | | | | | |
| 13. NAIC 6 | | | | | | | | |
| 14. Total ABS | 126,690,557 | 2,839,134 | 7,387,370 | (358,413) | 126,893,117 | 126,690,557 | 121,783,908 | 136,262,869 |
| **Preferred Stock** | | | | | | | | |
| 15. NAIC 1 | | | | | | | | |
| 16. NAIC 2 | | | | | | | | |
| 17. NAIC 3 | | | | | | | | |
| 18. NAIC 4 | | | | | | | | |
| 19. NAIC 5 | | | | | | | | |
| 20. NAIC 6 | | | | | | | | |
| 21. Total Preferred Stock | | | | | | | | |
| 22. Total ICO, ABS, & Preferred Stock | 126,691,884 | 10,555,656 | 7,637,370 | (347,974) | 126,893,117 | 126,691,884 | 129,262,197 | 136,262,869 |

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

(SI-03) Schedule DA - Part 1

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

(SI-07) Schedule DB - Verification

**NONE**

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

**NONE**

## SCHEDULE A - PART 2

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

NONE

| 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 | | | | | | | | |

## SCHEDULE A - PART 3

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

NONE

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | Change in Book / Adjusted Carrying Value Less Encumbrances | | | | | 14 | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | 9 | 10 | 11 | 12 | 13 | | | | | | | |
| Description of Property | City | State | Disposal Date | Name of Purchaser | Actual Cost | Expended for Additions, Permanent Improvements and Changes in Encumbrances | Book / Adjusted Carrying Value Less Encumbrances Prior Year | Current Year's Depreciation | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encumbrances | Total Change in B./A.C.V. (11 - 9 - 10) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value Less Encumbrances on Disposal | Amounts Received During Year | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Gross Income Earned Less Interest Incurred on Encumbrances | Taxes, Repairs and Expenses Incurred |
| 0399999 – Totals | | | | | | | | | | | | | | | | | | | |

## SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| **Mortgages in Good Standing - Residential Mortgages - All Other** | | | | | | | | |
| DH202510 | Dallas | TX | | 07/03/2025 | 12.000 | 450,000 | | 642,857 |
| DH202511 | Grand Prairie | TX | | 08/05/2025 | 12.000 | 196,000 | | 142,857 |
| DH202512 | Garland | TX | | 08/14/2025 | 12.000 | 102,900 | | 147,000 |
| DH202513 | Gatesville | TX | | 08/20/2025 | 12.000 | 100,000 | | 153,846 |
| BL202501 | Dallas | TX | | 08/20/2025 | 11.000 | 350,000 | | 425,294 |
| BL202502 | Dallas | TX | | 08/20/2025 | 11.000 | 400,000 | | 625,489 |
| DH202512 | Garland | TX | | 08/14/2025 | 12.000 | 68,600 | | 245,000 |
| DH202514 | Austin | TX | | 09/16/2025 | 12.000 | 396,000 | | 565,714 |
| DH202515 | Austin | TX | | 09/30/2025 | 12.000 | 472,500 | | 723,805 |
| 0399999 – Mortgages in Good Standing - Residential Mortgages - All Other | | | | | | 2,536,000 | | 3,671,862 |
| **Mortgages in Good Standing - Commercial Mortgages - All Other** | | | | | | | | |
| FC202511 | Denver | CO | | 07/21/2025 | 10.500 | 750,000 | | 1,500,000 |
| FC202512 | Mesquite | TX | | 07/21/2025 | 10.000 | 750,000 | | 1,530,612 |
| FC202513 | Astoria | NY | | 07/21/2025 | 10.500 | 750,000 | | 1,363,636 |
| FC202514 | Paterson | NJ | | 08/15/2025 | 11.000 | 750,000 | | 1,973,684 |
| FC202515 | Saint Augustine | FL | | 08/15/2025 | 10.000 | 750,000 | | 1,171,875 |
| FC202516 | Fort Lauderdale | FL | | 08/15/2025 | 9.750 | 750,000 | | 1,785,714 |
| 0599999 – Mortgages in Good Standing - Commercial Mortgages - All Other | | | | | | 4,500,000 | | 9,325,522 |
| 0899999 – Total Mortgages in Good Standing | | | | | | 7,036,000 | | 12,997,385 |
| 3399999 – Total Mortgages (sum of 0899999, 1699999, 2499999 and 3299999) | | | | | | 7,036,000 | | 12,997,385 |

## SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value / Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value / Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| **Mortgages closed by repayment** | | | | | | | | | | | | | | | | | |
| 1709 | Palmer | TX | | 07/10/2024 | 07/07/2025 | 160,000 | – | – | – | – | – | | 160,000 | 160,000 | | | |
| 21055 | San Marcos | TX | | 12/30/2021 | 07/07/2025 | 595 | | | | | | | 595 | 595 | | | |
| 22058 | San Marcos | TX | | 07/01/2022 | 07/07/2025 | 1,190 | | | | | | | 1,190 | 1,190 | | | |
| 1392 | Whitney | TX | | 10/13/2021 | 09/05/2025 | 200,000 | | | | | | | 200,000 | 200,000 | | | |
| FC202511 | Denver | CO | | 07/21/2025 | 09/22/2025 | 750,000 | | | | | | | 750,000 | 750,000 | | | |
| FC202515 | Saint Augustine | FL | | 08/15/2025 | 09/22/2025 | 750,000 | | | | | | | 750,000 | 750,000 | | | |
| 399575297 | Dallas | TX | | 03/05/2025 | 07/01/2025 | 16,675 | | | | | | | 16,675 | 16,675 | | | |
| RI0001 | Greenwich | CT | | 11/02/2023 | 07/11/2025 | 660,000 | | | | | | | 660,000 | 660,000 | | | |
| 399465403 | Fort Worth | TX | | 08/09/2023 | 07/11/2025 | 217,000 | | | | | | | 217,000 | 217,000 | | | |
| F10839 | Dallas | TX | | 08/29/2022 | 07/22/2025 | 317 | | | | | | | 317 | 317 | | | |
| AP202401 | Dacula | GA | | 05/17/2024 | 08/01/2025 | 20,000 | | | | | | | 20,000 | 20,000 | | | |
| 1455 | Dallas | TX | | 03/17/2022 | 08/04/2025 | 135,000 | | | | | | | 135,000 | 135,000 | | | |
| 1727 | Dallas | TX | | 09/05/2024 | 08/05/2025 | 225,000 | | | | | | | 225,000 | 225,000 | | | |
| F10724 | Malakoff | TX | | 09/10/2021 | 08/21/2025 | 61 | | | | | | | 61 | 61 | | | |
| F10839 | Dallas | TX | | 08/29/2022 | 08/21/2025 | 320 | | | | | | | 320 | 320 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value / Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value / Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 1641 | Gainesville | TX | | 08/08/2023 | 08/25/2025 | 115,000 | | | | | | | 115,000 | 115,000 | | | |
| 16387 | Arlington | TX | | 12/14/2020 | 08/01/2025 | 605 | | | | | | | 605 | 605 | | | |
| 16346 | Houston | TX | | 12/20/2019 | 08/01/2025 | 446 | | | | | | | 446 | 446 | | | |
| 16357 | Wylie | TX | | 12/07/2019 | 08/01/2025 | 795 | | | | | | | 795 | 795 | | | |
| 1669 | Dallas | TX | | 02/14/2024 | 08/26/2025 | 110,000 | | | | | | | 110,000 | 110,000 | | | |
| B1161 | Garland | TX | | 10/07/2022 | 08/27/2025 | 264,500 | | | | | | | 264,500 | 264,500 | | | |
| B1149 | Dallas | TX | | 09/09/2022 | 08/29/2025 | 336,000 | | | | | | | 336,000 | 336,000 | | | |
| 399530604 | Lancaster | TX | | 07/19/2024 | 08/29/2025 | 318,500 | | | | | | | 318,500 | 318,500 | | | |
| B1096 | Dallas | TX | | 02/07/2022 | 08/29/2025 | 290,500 | | | | | | | 290,500 | 290,500 | | | |
| R4224 | Clarksville | TN | | 11/22/2024 | 09/02/2025 | 230,100 | | | | | | | 230,100 | 230,100 | | | |
| AP202401 | Dacula | GA | | 05/17/2024 | 09/08/2025 | 20,000 | | | | | | | 20,000 | 20,000 | | | |
| F10862 | Houston | TX | | 10/18/2022 | 09/09/2025 | 110,100 | | | | | | | 110,100 | 110,100 | | | |
| F10724 | Malakoff | TX | | 09/10/2021 | 09/09/2025 | 136,200 | | | | | | | 136,200 | 136,200 | | | |
| F1129 | Houston | TX | | 09/22/2021 | 09/16/2025 | 245,000 | | | | | | | 245,000 | 245,000 | | | |
| 1750 | Dallas | TX | | 11/07/2024 | 09/16/2025 | 240,000 | | | | | | | 240,000 | 240,000 | | | |
| 1705 | Dallas | TX | | 06/21/2024 | 09/19/2025 | 450,000 | | | | | | | 450,000 | 450,000 | | | |
| DH202513 | Gatesville | TX | | 08/20/2025 | 09/30/2025 | 100,000 | | | | | | | 100,000 | 100,000 | | | |
| 0199999 – Mortgages closed by repayment | | | | | | 6,103,904 | – | – | – | – | – | | 6,103,904 | 6,103,904 | | | |
| 0599999 – Total | | | | | | 6,103,904 | – | – | – | – | – | | 6,103,904 | 6,103,904 | | | |

# SCHEDULE BA - PART 2

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

**NONE**

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | | | |
| CUSIP | Name or Description | City | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| 7099999 – Totals | | | | | | | | | | | | XXX |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book / Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book / Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase / (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| **Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Real Estate, Unaffiliated** | | | | | | | | | | | | | | | | | | | |
| | 1570 WM Mountain Vista Commerce (N0007269) | Various | TX | Westmount Realty Capital, LLC | 05/23/2021 | 09/30/2025 | 240,000 | | | | | | | 240,000 | 240,000 | | | | |
| | 1581 MCA SI Mustang | Carrollton | TX | Montgomery Capital Advisers | 12/09/2021 | 09/30/2025 | 175,000 | | | | | | | 175,000 | 175,000 | | | | |
| | 1593 MCA SI Oakmont | Arlington | TX | Montgomery Capital Advisers | 06/22/2022 | 09/30/2025 | 240,000 | | | | | | | 250,000 | 10,000 | | | | |
| | 1594 MCA SW Prose | Houston | TX | Montgomery Capital Advisers | 06/23/2022 | 09/30/2025 | 100,000 | | | | | | | 100,000 | 60,000 | | | | |
| | 1584 MCA Magnolia-John | Texarkana | TX | Montgomery Capital Advisers | 02/22/2022 | 09/30/2025 | 207,500 | | | | | | | 207,500 | 80,000 | | | | |
| | 1596 MCA Magnolia-Noelle | Dallas | TX | Montgomery Capital Advisers | 07/27/2022 | 09/30/2025 | 275,000 | | | | | | | 275,000 | 117,500 | | | | |
| | 1585 MCA Chelsea Manor | Oklahoma City | OK | Montgomery Capital Advisers | 03/03/2022 | 09/30/2025 | 195,895 | | | | | | | 195,895 | 66,250 | | | | |
| | 1575 MRE iStream | Fayetteville | AR | Moriah Real Estate | 09/22/2021 | 09/30/2025 | 77,534 | | | | | | | 77,534 | 51 | | | | |
| | 1591 MREF1 CD Industrial | Dallas | TX | Moriah Real Estate | 09/15/2022 | 09/30/2025 | 520,001 | | | | | | | 520,001 | 104,001 | | | | |
| 2199999 – Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Real Estate, Unaffiliated | | | | | | | 2,030,930 | | | | | | | 2,040,930 | 852,802 | | | | |
| 6899999 – Subtotals - Unaffiliated | | | | | | | 2,030,930 | | | | | | | 2,040,930 | 852,802 | | | | |
| 7099999 – Totals | | | | | | | 2,030,930 | | | | | | | 2,040,930 | 852,802 | | | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| **Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)** | | | | | | | | |
| 38383X-BN-3 | GNR 2023-43 OP | 09/10/2025 | NATALLIANCE | XXX | 343,083 | 445,562 | | 1.A |
| 38381N-AV-0 | GNR 2025-105 PO | 09/23/2025 | various | XXX | 2,514,667 | 2,788,064 | | 1.A |
| 0019999999 – Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC) | | | | | 2,857,749 | 3,233,626 | | XXX |
| **Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC)** | | | | | | | | |
| 3130B6-DS-2 | FHLB 4 ½ 06/08/35 | 07/16/2025 | various | XXX | 2,982,510 | 3,000,000 | 23,063 | 1.A |
| 3133XG-AY-0 | FHLB 5 ½ 07/15/36 | 07/23/2025 | NATALLIANCE | XXX | 1,627,200 | 1,500,000 | 1,833 | 1.A |
| 91282C-NT-4 | T 4 ¼ 08/15/35 | 08/20/2025 | NATALLIANCE | XXX | 249,063 | 250,000 | 144 | 1.A |
| 0029999999 – Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC) | | | | | 4,858,773 | 4,750,000 | 25,040 | XXX |
| 0489999999 – Subtotal - Issuer Obligations (Unaffiliated) | | | | | 7,716,522 | 7,983,626 | 25,040 | XXX |
| 0509999997 – Subtotals - Issuer Credit Obligations - Part 3 | | | | | 7,716,522 | 7,983,626 | 25,040 | XXX |
| 0509999998 – Summary Item from Part 5 for Issuer Credit Obligations (N/A to Quarterly) | | | | | XXX | XXX | XXX | XXX |
| 0509999999 – Subtotals - Issuer Credit Obligations | | | | | 7,716,522 | 7,983,626 | 25,040 | XXX |
| **Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)** | | | | | | | | |
| 38381P-EG-4 | GNR 2025-115 WJ | 07/30/2025 | NATALLIANCE | XXX | 2,836,855 | 1,997,785 | 17,788 | 1.A |
| 1019999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC) | | | | | 2,836,855 | 1,997,785 | 17,788 | XXX |
| **Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)** | | | | | | | | |
| 31397N-W8-4 | FNR 2009-42 TZ | 07/25/2039 | various | XXX | 2,280 | 2,280 | | 1.A |
| 1039999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC) | | | | | 2,280 | 2,280 | | XXX |
| 1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated) | | | | | 2,839,134 | 2,000,065 | 17,788 | XXX |
| 1909999997 – Subtotals - Asset-Backed Securities - Part 3 | | | | | 2,839,134 | 2,000,065 | 17,788 | XXX |
| 1909999998 – Summary Item from Part 5 for Asset-Backed Securities (N/A to Quarterly) | | | | | XXX | XXX | XXX | XXX |
| 1909999999 – Subtotals - Asset-Backed Securities | | | | | 2,839,134 | 2,000,065 | 17,788 | XXX |
| 2009999999 – Subtotals - Issuer Credit Obligations and Asset-Backed Securities | | | | | 10,555,656 | 9,983,690 | 42,829 | XXX |
| 6009999999 – Totals | | | | | 10,555,656 | XXX | 42,829 | 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 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 B. / A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| **Issuer Credit Obligations: Municipal Bonds - Special Revenues** | | | | | | | | | | | | | | | | | | | | |
| 91282C-FE-6 | UST 3Y 3 1/8 8/15/25 | 08/15/2025 | Sold | XXX | 250,000 | 250,000 | 250,625 | 250,129 | | (129) | | (129) | | 250,000 | | | | 7,813 | 08/15/2025 | 1.A |
| 0059999999 – Issuer Credit Obligations: Municipal Bonds - Special Revenues | | | | | 250,000 | 250,000 | 250,625 | 250,129 | | (129) | | (129) | | 250,000 | | | | 7,813 | XXX | XXX |
| 0489999999 – Subtotal - Issuer Obligations (Unaffiliated) | | | | | 250,000 | 250,000 | 250,625 | 250,129 | | (129) | | (129) | | 250,000 | | | | 7,813 | XXX | XXX |
| 0509999997 – Subtotals - Issuer Credit Obligations - Part 4 | | | | | 250,000 | 250,000 | 250,625 | 250,129 | | (129) | | (129) | | 250,000 | | | | 7,813 | XXX | XXX |
| 0509999998 – Summary Item from Part 5 for Issuer Credit Obligations (N/A to Quarterly) | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 0509999999 – Subtotals - Issuer Credit Obligations | | | | | 250,000 | 250,000 | 250,625 | 250,129 | | (129) | | (129) | | 250,000 | | | | 7,813 | XXX | XXX |
| **Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)** | | | | | | | | | | | | | | | | | | | | |
| 36179U-T9-3 | G2 MA5976 3 ½% | 09/22/2025 | Principal Reduction | XXX | 19 | 19 | 19 | 19 | | – | | – | | 19 | | | | – | 06/20/2049 | 1.A |
| 36179U-3T-7 | G2 MA6210 3 ½% | 09/22/2025 | Principal Reduction | XXX | 115 | 115 | 121 | 121 | | (5) | | (5) | | 115 | | | | 3 | 10/20/2049 | 1.A |
| 36179U-6L-1 | G2 MA6275 3 ½% | 09/22/2025 | Principal Reduction | XXX | 1,151 | 1,151 | 1,188 | 1,184 | | (33) | | (33) | | 1,151 | | | | 26 | 11/20/2049 | 1.A |
| 36179V-HG-8 | GNMA MA6531 | 09/22/2025 | Principal Reduction | XXX | 680 | 680 | 693 | 692 | | (12) | | (12) | | 680 | | | | 13 | 03/20/2050 | 1.A |
| 38373Q-GV-7 | GNR 2003-34 IA | 09/30/2025 | IO Par Adjustment | XXX | | 13,927 | 1,671 | 3,342 | | (1,671) | | (1,671) | | 1,671 | | | | 607 | 04/20/2033 | 1.A |
| 38374G-6F-4 | GNR 2004-46 S | 09/30/2025 | IO Par Adjustment | XXX | | 31,996 | 5,599 | 11,199 | | (5,599) | | (5,599) | | 5,599 | | | | 574 | 06/20/2034 | 1.A |
| 38374J-VH-6 | GNR 2004-83 AK | 09/16/2025 | Principal Reduction | XXX | 689 | 689 | 917 | 862 | | (173) | | (173) | | 689 | | | | 13 | 10/16/2034 | 1.A |
| 38374J-LG-9 | GNR 2004-89 LS | 09/16/2025 | Principal Reduction | XXX | 634 | 634 | 855 | 784 | | (150) | | (150) | | 634 | | | | 32 | 10/16/2034 | 1.A |
| 38375J-TD-7 | GNR 2007-17 JI | 09/30/2025 | IO Par Adjustment | XXX | | 22,601 | 1,455 | 2,910 | | (1,455) | | (1,455) | | 1,455 | | | | 355 | 04/16/2037 | 1.A |
| 38375J-SZ-9 | GNR 2007-17 SI | 09/30/2025 | IO Par Adjustment | XXX | | 29,920 | 2,786 | 5,573 | | (2,786) | | (2,786) | | 2,786 | | | | 334 | 04/16/2037 | 1.A |
| 38375K-AR-3 | GNR 2007-26 SB | 09/30/2025 | IO Par Adjustment | XXX | | 37,308 | 3,824 | 7,648 | | (3,824) | | (3,824) | | 3,824 | | | | 74 | 05/20/2037 | 1.A |
| 38375K-W4-0 | GNR 2007-45 QB | 09/30/2025 | IO Par Adjustment | XXX | | 45,351 | 3,175 | 6,349 | | (3,175) | | (3,175) | | 3,175 | | | | 634 | 07/20/2037 | 1.A |
| 38375L-UY-4 | GNR 2007-57 QA | 09/30/2025 | IO Par Adjustment | XXX | | 21,688 | 2,115 | 4,229 | | (2,115) | | (2,115) | | 2,115 | | | | 295 | 10/01/2037 | 1.A |
| 38375J-HY-4 | GNR 2007-6 SA | 09/30/2025 | IO Par Adjustment | XXX | | 36,994 | 4,671 | 9,341 | | (4,671) | | (4,671) | | 4,671 | | | | 716 | 02/01/2037 | 1.A |
| 38375L-XM-7 | GNR 2007-68 SB | 09/30/2025 | IO Par Adjustment | XXX | | 20,481 | 1,498 | 2,995 | | (1,498) | | (1,498) | | 1,498 | | | | 299 | 11/20/2037 | 1.A |
| 38375L-6N-5 | GNR 2007-82 SA | 09/30/2025 | IO Par Adjustment | XXX | | 35,326 | 3,753 | 7,507 | | (3,753) | | (3,753) | | 3,753 | | | | 507 | 12/20/2027 | 1.A |
| 38375P-CK-5 | GNR 2008-01 PO | 09/22/2025 | Principal Reduction | XXX | 346 | 346 | 309 | 346 | | | | | | 346 | | | | | 05/20/2024 | 1.A |
| 38375P-PS-4 | GNR 2008-13 BF | 09/22/2025 | Principal Reduction | XXX | 4,103 | 4,103 | 4,349 | 4,261 | | (159) | | (159) | | 4,103 | | | | 168 | 02/01/2028 | 1.A |
| 38375P-RD-5 | GNR 2008-13 SJ | 09/22/2025 | Principal Reduction | XXX | 13,287 | 13,287 | 15,280 | 14,635 | | (1,348) | | (1,348) | | 13,287 | | | | 579 | 02/01/2038 | 1.A |
| 38375P-FQ-9 | GNR 2008-4 PE | 09/22/2025 | Principal Reduction | XXX | 6,716 | 6,716 | 7,421 | 7,165 | | (449) | | (449) | | 6,716 | | | | 294 | 01/01/2038 | 1.A |
| 38375Q-V3-0 | GNR 2008-51 SE | 09/30/2025 | IO Par Adjustment | XXX | | 21,130 | 1,215 | 2,430 | | (1,215) | | (1,215) | | 1,215 | | | | 260 | 06/16/2038 | 1.A |
| 38375D-CA-4 | GNR 2008-60 SA | 09/30/2025 | IO Par Adjustment | XXX | | 36,135 | 4,156 | 8,311 | | (4,156) | | (4,156) | | 4,156 | | | | 604 | 07/01/2038 | 1.A |
| 38375X-M6-8 | GNR 2008-66 SN | 09/30/2025 | IO Par Adjustment | XXX | | 17,609 | 1,541 | 3,082 | | (1,541) | | (1,541) | | 1,541 | | | | 185 | 08/20/2038 | 1.A |
| 38376J-KP-8 | GNR 2009-104 SD | 09/30/2025 | IO Par Adjustment | XXX | | 35,945 | 3,864 | 7,728 | | (3,864) | | (3,864) | | 3,864 | | | | 459 | 11/16/2039 | 1.A |
| 38376P-A7-5 | GNR 2009-116 SJ | 09/30/2025 | IO Par Adjustment | XXX | | 53,943 | 5,361 | 10,721 | | (5,361) | | (5,361) | | 5,361 | | | | 718 | 12/01/2039 | 1.A |
| 38376P-XC-9 | GNR 2009-117 | 09/30/2025 | IO Par Adjustment | XXX | | 119,073 | 5,358 | 10,717 | | (5,358) | | (5,358) | | 5,358 | | | | 1,051 | 12/16/2039 | 1.A |
| 38376P-ML-1 | GNR 2009-118 AS | 09/30/2025 | IO Par Adjustment | XXX | | 54,421 | 3,469 | 6,939 | | (3,469) | | (3,469) | | 3,469 | | | | 730 | 12/16/2039 | 1.A |
| 38375A-SD-7 | GNR 2009-121 CI | 09/30/2025 | IO Par Adjustment | XXX | | 56,462 | 10,022 | 20,044 | | (10,022) | | (10,022) | | 10,022 | | | | 1,736 | 12/01/2039 | 1.A |
| 38374X-XB-6 | GNR 2009-24 SN | 09/30/2025 | IO Par Adjustment | XXX | | 22,635 | 849 | 1,698 | | (849) | | (849) | | 849 | | | | 253 | 09/20/2038 | 1.A |
| 38374X-XN-0 | GNR 2009-24 WB | 09/22/2025 | Principal Reduction | XXX | 1,180 | 1,180 | 1,260 | 1,243 | | (62) | | (62) | | 1,180 | | | | 39 | 03/20/2039 | 1.A |
| 38374X-PX-7 | GNR 2009-25 NA | 09/22/2025 | Principal Reduction | XXX | 541 | 541 | 575 | 565 | | (24) | | (24) | | 541 | | | | 15 | 07/20/2035 | 1.A |
| 38374U-XY-2 | GNR 2009-42 BI | 09/30/2025 | IO Par Adjustment | XXX | | 7,339 | 1,394 | 2,789 | | (1,394) | | (1,394) | | 1,394 | | | | 289 | 06/01/2039 | 1.A |
| 38374T-6A-7 | GNR 2009-47 KS | 09/30/2025 | IO Par Adjustment | XXX | | 45,078 | 4,282 | 8,565 | | (4,282) | | (4,282) | | 4,282 | | | | 476 | 06/01/2039 | 1.A |
| 38374V-2R-9 | GNR 2009-50 SW | 09/30/2025 | IO Par Adjustment | XXX | | 17,707 | 1,262 | 2,523 | | (1,262) | | (1,262) | | 1,262 | | | | 182 | 07/20/2039 | 1.A |
| 38376F-RP-9 | GNR 2009-66 TZ 6% | 09/16/2025 | Principal Reduction | XXX | 1,730 | 1,730 | 2,039 | 1,985 | | (255) | | (255) | | 1,730 | | | | 67 | 03/16/2039 | 1.A |
| 38373A-P4-2 | GNR 2009-69 IN | 09/30/2025 | IO Par Adjustment | XXX | | 15,834 | 2,632 | 5,265 | | (2,632) | | (2,632) | | 2,632 | | | | 573 | 08/01/2039 | 1.A |
| 38376C-KP-3 | GNR 2009-75 IJ | 09/30/2025 | IO Par Adjustment | XXX | | 15,292 | 2,160 | 4,320 | | (2,160) | | (2,160) | | 2,160 | | | | 599 | 08/01/2039 | 1.A |
| 38376C-Z3-6 | GNR 2009-89 CS | 09/30/2025 | IO Par Adjustment | XXX | | 31,647 | 920 | 1,839 | | (920) | | (920) | | 920 | | | | 377 | 07/20/2039 | 1.A |
| 38377J-6Y-4 | GNR 2010-113 SM | 09/30/2025 | IO Par Adjustment | XXX | | 10,324 | 1,084 | 2,168 | | (1,084) | | (1,084) | | 1,084 | | | | 110 | 09/20/2040 | 1.A |
| 38377K-VZ-0 | GNR 2010-121 SE | 09/30/2025 | IO Par Adjustment | XXX | | 14,583 | 1,057 | 2,115 | | (1,057) | | (1,057) | | 1,057 | | | | 154 | 09/20/2040 | 1.A |
| 38377J-YM-9 | GNR 2010-125 SD | 09/30/2025 | IO Par Adjustment | XXX | | 244,886 | 16,530 | 33,060 | | (16,530) | | (16,530) | | 16,530 | | | | 3,667 | 01/16/2040 | 1.A |
| 38377M-HW-9 | GNR 2010-133 SD | 09/30/2025 | IO Par Adjustment | XXX | | 10,303 | 1,648 | 3,297 | | (1,648) | | (1,648) | | 1,648 | | | | 115 | 10/16/2040 | 1.A |
| 38377L-T4-0 | GNR 2010-134 SL | 09/30/2025 | IO Par Adjustment | XXX | | 87,741 | 3,510 | 7,019 | | (3,510) | | (3,510) | | 3,510 | | | | 1,271 | 10/20/2040 | 1.A |
| 38376W-CP-8 | GNR 2010-14 KS | 09/30/2025 | IO Par Adjustment | XXX | | 26,951 | 1,887 | 3,773 | | (1,887) | | (1,887) | | 1,887 | | | | 359 | 02/01/2040 | 1.A |
| 38377N-G7-3 | GNR 2010-157 SH | 09/22/2025 | Principal Reduction | XXX | 326 | 326 | 388 | 375 | | (50) | | (50) | | 326 | | | | 3 | 02/20/2040 | 1.A |
| 38377R-JY-2 | GNR 2010-163 IO | 09/30/2025 | IO Par Adjustment | XXX | | 94,908 | 14,711 | 29,422 | | (14,711) | | (14,711) | | 14,711 | | | | 3,213 | 12/01/2040 | 1.A |
| 38377R-WP-6 | GNR 2010-166 PI | 09/30/2025 | IO Par Adjustment | XXX | | 36,056 | 4,473 | 8,946 | | (4,473) | | (4,473) | | 4,473 | | | | 1,179 | 04/16/2040 | 1.A |
| 38376V-PU-5 | GNR 2010-26 JI | 09/30/2025 | IO Par Adjustment | XXX | | 9,486 | 1,962 | 3,925 | | (1,962) | | (1,962) | | 1,962 | | | | 315 | 02/01/2040 | 1.A |
| 38376W-S3-0 | GNR 2010-35 DS | 09/30/2025 | IO Par Adjustment | XXX | | 113,324 | 6,799 | 13,599 | | (6,799) | | (6,799) | | 6,799 | | | | 931 | 03/01/2040 | 1.A |
| 38377E-EZ-3 | GNR 2010-42 BS | 09/30/2025 | IO Par Adjustment | XXX | | 7,447 | 875 | 1,750 | | (875) | | (875) | | 875 | | | | 101 | 04/20/2040 | 1.A |
| 38377G-L3-1 | GNR 2010-76 SH | 09/30/2025 | IO Par Adjustment | XXX | | 24,819 | 2,482 | 4,964 | | (2,482) | | (2,482) | | 2,482 | | | | 344 | 05/20/2040 | 1.A |
| 38375B-FJ-6 | GNR 2010-H19 BI | 09/30/2025 | IO Par Adjustment | XXX | | 23,597 | 708 | 1,416 | | (708) | | (708) | | 708 | | | | 263 | 08/01/2060 | 1.A |
| 38375B-HE-5 | GNR 2010-H22 CI | 09/30/2025 | IO Par Adjustment | XXX | | 17,231 | 862 | 1,723 | | (862) | | (862) | | 862 | | | | 306 | 10/01/2060 | 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 B. / A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 38377X-DN-9 | GNR 2011-102 SB | 09/30/2025 | IO Par Adjustment | XXX | | 68,385 | 5,941 | 11,882 | | (5,941) | | (5,941) | | 5,941 | | | | 463 | 07/20/2041 | 1.A |
| 38377X-A7-7 | GNR 2011-133 GI | 09/30/2025 | IO Par Adjustment | XXX | | 19,881 | 4,448 | 8,897 | | (4,448) | | (4,448) | | 4,448 | | | | 761 | 09/01/2041 | 1.A |
| 38377Y-T3-4 | GNR 2011-134 BI | 09/30/2025 | IO Par Adjustment | XXX | | 43,951 | 1,305 | 2,610 | | (1,305) | | (1,305) | | 1,305 | | | | 1,021 | 10/01/2026 | 1.A |
| 38377Y-Q6-0 | GNR 2011-139 MI | 09/30/2025 | IO Par Adjustment | XXX | | 7,299 | 445 | 890 | | (445) | | (445) | | 445 | | | | 190 | 12/16/2025 | 1.A |
| 38378A-MF-5 | GNR 2011-146 EI | 09/30/2025 | IO Par Adjustment | XXX | | 6,432 | 1,174 | 2,348 | | (1,174) | | (1,174) | | 1,174 | | | | 210 | 11/01/2041 | 1.A |
| 38377T-RY-9 | GNR 2011-30 SA | 09/30/2025 | IO Par Adjustment | XXX | | 131,333 | 12,682 | 25,364 | | (12,682) | | (12,682) | | 12,682 | | | | 1,876 | 02/16/2041 | 1.A |
| 38377Q-YA-9 | GNR 2011-39 NI | 09/30/2025 | IO Par Adjustment | XXX | | 12,747 | 1,912 | 3,824 | | (1,912) | | (1,912) | | 1,912 | | | | 464 | 09/01/2039 | 1.A |
| 38377U-D7-0 | GNR 2011-50 PS | 09/30/2025 | IO Par Adjustment | XXX | | 9,436 | 743 | 1,486 | | (743) | | (743) | | 743 | | | | 102 | 02/20/2041 | 1.A |
| 38377V-E4-4 | GNR 2011-69 SB | 09/30/2025 | IO Par Adjustment | XXX | | 33,991 | 2,018 | 4,036 | | (2,018) | | (2,018) | | 2,018 | | | | 203 | 05/20/2041 | 1.A |
| 38377W-JJ-4 | GNR 2011-72 SK | 09/30/2025 | IO Par Adjustment | XXX | | 26,591 | 2,011 | 4,022 | | (2,011) | | (2,011) | | 2,011 | | | | 297 | 05/20/2041 | 1.A |
| 38375B-KQ-4 | GNR 2011-H07 FI | 09/30/2025 | IO Par Adjustment | XXX | | 126,576 | 3,283 | 6,566 | | (3,283) | | (3,283) | | 3,283 | | | | 1,161 | 02/01/2061 | 1.A |
| 38375B-KT-8 | GNR 2011-H08 CI | 09/30/2025 | IO Par Adjustment | XXX | | 512,493 | 8,648 | 17,297 | | (8,648) | | (8,648) | | 8,648 | | | | 3,582 | 02/01/2061 | 1.A |
| 38375B-MD-1 | GNR 2011-H15 AI | 09/30/2025 | IO Par Adjustment | XXX | | 12,232 | 283 | 566 | | (283) | | (283) | | 283 | | | | 121 | 06/01/2061 | 1.A |
| 38375B-MY-5 | GNR 2011-H20 AI | 09/30/2025 | IO Par Adjustment | XXX | | 811,726 | 15,600 | 31,201 | | (15,600) | | (15,600) | | 15,600 | | | | 7,098 | 09/01/2061 | 1.A |
| 38375G-G5-4 | GNR 2012-104 BI | 08/31/2025 | IO Par Adjustment | XXX | | 55 | 3 | 6 | | (3) | | (3) | | 3 | | | | 5 | 08/30/2025 | 1.A |
| 38377X-4F-6 | GNR 2012-136 PI | 09/30/2025 | IO Par Adjustment | XXX | | 79,821 | 4,340 | 8,681 | | (4,340) | | (4,340) | | 4,340 | | | | 1,915 | 02/20/2041 | 1.A |
| 38378G-RL-4 | GNR 2012-143 IC | 09/30/2025 | IO Par Adjustment | XXX | | 4,989 | 742 | 1,484 | | (742) | | (742) | | 742 | | | | 167 | 10/01/2041 | 1.A |
| 38378D-JU-0 | GNR 2012-18 IA | 09/30/2025 | IO Par Adjustment | XXX | | 45,152 | 945 | 1,891 | | (945) | | (945) | | 945 | | | | 176 | 07/20/2039 | 1.A |
| 38378D-3F-0 | GNR 2012-34 SD | 09/30/2025 | IO Par Adjustment | XXX | | 9,960 | 859 | 1,718 | | (859) | | (859) | | 859 | | | | 105 | 03/16/2042 | 1.A |
| 38375C-WH-9 | GNR 2012-43 SN | 09/30/2025 | IO Par Adjustment | XXX | | 5,364 | 697 | 1,395 | | (697) | | (697) | | 697 | | | | 75 | 04/16/2042 | 1.A |
| 38375G-B8-3 | GNR 2012-98 SA | 09/30/2025 | IO Par Adjustment | XXX | | 51,862 | 5,689 | 11,377 | | (5,689) | | (5,689) | | 5,689 | | | | 582 | 08/16/2042 | 1.A |
| 38375B-RD-6 | GNR 2012-H10 SI | 09/30/2025 | IO Par Adjustment | XXX | | 100,072 | 3,315 | 6,630 | | (3,315) | | (3,315) | | 3,315 | | | | 958 | 12/01/2061 | 1.A |
| 38375B-SZ-6 | GNR 2012-H13 FI | 09/30/2025 | IO Par Adjustment | XXX | | 502,020 | 18,826 | 37,651 | | (18,826) | | (18,826) | | 18,826 | | | | 5,141 | 05/01/2062 | 1.A |
| 38375B-XW-7 | GNR 2012-H23 WI | 09/30/2025 | IO Par Adjustment | XXX | | 51,724 | 1,358 | 2,716 | | (1,358) | | (1,358) | | 1,358 | | | | 457 | 10/01/2062 | 1.A |
| 38375B-ZP-0 | GNR 2012-H29 AI | 09/30/2025 | IO Par Adjustment | XXX | | 272,172 | 6,039 | 12,078 | | (6,039) | | (6,039) | | 6,039 | | | | 2,658 | 10/01/2062 | 1.A |
| 38375B-ZR-6 | GNR 2012-H29 FI | 09/30/2025 | IO Par Adjustment | XXX | | 272,172 | 6,039 | 12,078 | | (6,039) | | (6,039) | | 6,039 | | | | 2,658 | 10/01/2062 | 1.A |
| 38378V-WH-4 | GNR 2013-102 BS | 09/30/2025 | IO Par Adjustment | XXX | | 17,064 | 725 | 1,450 | | (725) | | (725) | | 725 | | | | 192 | 03/20/2043 | 1.A |
| 38378V-GU-3 | GNR 2013-106 SP | 09/30/2025 | IO Par Adjustment | XXX | | 22,349 | 1,159 | 2,319 | | (1,159) | | (1,159) | | 1,159 | | | | 260 | 02/20/2043 | 1.A |
| 38378T-3E-8 | GNR 2013-110 BS | 09/30/2025 | IO Par Adjustment | XXX | | 68,703 | 3,178 | 6,355 | | (3,178) | | (3,178) | | 3,178 | | | | 814 | 10/16/2042 | 1.A |
| 38378W-FK-4 | GNR 2013-114 NS | 09/30/2025 | IO Par Adjustment | XXX | | 69,076 | 6,217 | 12,434 | | (6,217) | | (6,217) | | 6,217 | | | | 799 | 08/01/2043 | 1.A |
| 38378W-UZ-4 | GNR 2013-124 CS | 09/30/2025 | IO Par Adjustment | XXX | | 21,500 | 2,284 | 4,569 | | (2,284) | | (2,284) | | 2,284 | | | | 226 | 08/20/2043 | 1.A |
| 38378W-S2-0 | GNR 2013-129 AS | 09/30/2025 | IO Par Adjustment | XXX | | 80,760 | 7,369 | 14,739 | | (7,369) | | (7,369) | | 7,369 | | | | 897 | 10/01/2039 | 1.A |
| 38378W-Y4-9 | GNR 2013-129 SN | 09/30/2025 | IO Par Adjustment | XXX | | 133,382 | 11,129 | 22,258 | | (11,129) | | (11,129) | | 11,129 | | | | 1,498 | 09/20/2043 | 1.A |
| 38378F-VC-1 | GNR 2013-14 IO | 09/30/2025 | IO Par Adjustment | XXX | | 1,593 | 194 | 387 | | (194) | | (194) | | 194 | | | | 37 | 12/01/2042 | 1.A |
| 38378U-PG-6 | GNR 2013-147 SB | 09/30/2025 | IO Par Adjustment | XXX | | 37,845 | 3,099 | 6,197 | | (3,099) | | (3,099) | | 3,099 | | | | 405 | 12/20/2039 | 1.A |
| 38378U-ZL-4 | GNR 2013-152 | 09/30/2025 | IO Par Adjustment | XXX | | 13,308 | 2,529 | 5,057 | | (2,529) | | (2,529) | | 2,529 | | | | 428 | 09/01/2043 | 1.A |
| 38378U-YN-1 | GNR 2013-152 TS | 09/30/2025 | IO Par Adjustment | XXX | | 34,123 | 2,943 | 5,886 | | (2,943) | | (2,943) | | 2,943 | | | | 364 | 06/01/2043 | 1.A |
| 38378Y-CD-9 | GNR 2013-167 IO | 09/30/2025 | IO Par Adjustment | XXX | | 72,574 | 13,562 | 27,124 | | (13,562) | | (13,562) | | 13,562 | | | | 2,169 | 09/01/2040 | 1.A |
| 38378Y-BL-2 | GNR 2013-167 LS | 09/30/2025 | IO Par Adjustment | XXX | | 27,541 | 2,444 | 4,889 | | (2,444) | | (2,444) | | 2,444 | | | | 210 | 11/16/2043 | 1.A |
| 38378Y-HS-1 | GNR 2013-169 BS | 09/30/2025 | IO Par Adjustment | XXX | | 483,089 | 21,135 | 42,270 | | (21,135) | | (21,135) | | 21,135 | | | | 7,511 | 06/20/2042 | 1.A |
| 38378P-YE-2 | GNR 2013-183 JI | 09/30/2025 | IO Par Adjustment | XXX | | 121,805 | 7,841 | 15,682 | | (7,841) | | (7,841) | | 7,841 | | | | 3,573 | 02/01/2043 | 1.A |
| 38378P-TH-1 | GNR 2013-186 SG | 09/30/2025 | IO Par Adjustment | XXX | | 75,717 | 3,502 | 7,004 | | (3,502) | | (3,502) | | 3,502 | | | | 897 | 02/16/2043 | 1.A |
| 38378P-QP-6 | GNR 2013-190 NS | 09/30/2025 | IO Par Adjustment | XXX | | 54,089 | 4,699 | 9,398 | | (4,699) | | (4,699) | | 4,699 | | | | 615 | 12/01/2043 | 1.A |
| 38378M-AC-9 | GNR 2013-23 IP | 09/30/2025 | IO Par Adjustment | XXX | | 13,042 | 1,565 | 3,130 | | (1,565) | | (1,565) | | 1,565 | | | | 306 | 08/01/2042 | 1.A |
| 38378J-L2-6 | GNR 2013-34 HI | 09/30/2025 | IO Par Adjustment | XXX | | 21,610 | 3,795 | 7,590 | | (3,795) | | (3,795) | | 3,795 | | | | 655 | 03/01/2043 | 1.A |
| 38378M-RH-0 | GNR 2013-54 JI | 09/30/2025 | IO Par Adjustment | XXX | | 1,959 | 238 | 476 | | (238) | | (238) | | 238 | | | | 47 | 03/01/2043 | 1.A |
| 38378T-PH-7 | GNR 2013-69 KS | 09/30/2025 | IO Par Adjustment | XXX | | 24,836 | 1,925 | 3,850 | | (1,925) | | (1,925) | | 1,925 | | | | 238 | 03/20/2043 | 1.A |
| 38378T-WD-8 | GNR 2013-86 MI | 09/30/2025 | IO Par Adjustment | XXX | | 5,743 | 1,055 | 2,110 | | (1,055) | | (1,055) | | 1,055 | | | | 172 | 01/01/2038 | 1.A |
| 38375B-P2-2 | GNR 2013-H08 BI | 09/30/2025 | IO Par Adjustment | XXX | | 18,723 | 901 | 1,802 | | (901) | | (901) | | 901 | | | | 244 | 03/01/2063 | 1.A |
| 38375B-3X-8 | GNR 2013-H14 XI | 09/30/2025 | IO Par Adjustment | XXX | | 16,562 | 404 | 807 | | (404) | | (404) | | 404 | | | | 161 | 03/01/2063 | 1.A |
| 38375B-4X-7 | GNR 2013-H16 AI | 09/30/2025 | IO Par Adjustment | XXX | | 16,868 | 358 | 717 | | (358) | | (358) | | 358 | | | | 151 | 07/01/2063 | 1.A |
| 38375B-7Q-9 | GNR 2013-H18 JI | 09/30/2025 | IO Par Adjustment | XXX | | 20,047 | 376 | 752 | | (376) | | (376) | | 376 | | | | 181 | 08/01/2063 | 1.A |
| 38375U-BN-9 | GNR 2013-H24 AI | 09/30/2025 | IO Par Adjustment | XXX | | 6,533 | 116 | 233 | | (116) | | (116) | | 116 | | | | 61 | 09/01/2063 | 1.A |
| 38379E-UV-2 | GNR 2014-122 IN | 09/30/2025 | IO Par Adjustment | XXX | | 54,071 | 5,382 | 10,764 | | (5,382) | | (5,382) | | 5,382 | | | | 1,427 | 10/20/2042 | 1.A |
| 38379G-KD-8 | GNR 2014-129 PI | 09/30/2025 | IO Par Adjustment | XXX | | 90,648 | 6,175 | 12,351 | | (6,175) | | (6,175) | | 6,175 | | | | 2,127 | 09/01/2029 | 1.A |
| 38379E-W9-9 | GNR 2014-132 IO | 09/30/2025 | IO Par Adjustment | XXX | | 17,259 | 3,268 | 6,537 | | (3,268) | | (3,268) | | 3,268 | | | | 582 | 09/01/2044 | 1.A |
| 38379G-JB-4 | GNR 2014-137 SD | 09/30/2025 | IO Par Adjustment | XXX | | 250,612 | 17,465 | 34,929 | | (17,465) | | (17,465) | | 17,465 | | | | 1,899 | 09/16/2044 | 1.A |
| 38379G-2R-7 | GNR 2014-161 PS | 09/30/2025 | IO Par Adjustment | XXX | | 2,172 | 157 | 315 | | (157) | | (157) | | 157 | | | | 17 | 11/20/2044 | 1.A |
| 38379G-Z8-3 | GNR 2014-176 IA | 09/30/2025 | IO Par Adjustment | XXX | | 1,932 | 355 | 710 | | (355) | | (355) | | 355 | | | | 52 | 11/01/2044 | 1.A |
| 38379A-VC-1 | GNR 2014-44 IE | 09/30/2025 | IO Par Adjustment | XXX | | 118,935 | 4,980 | 9,961 | | (4,980) | | (4,980) | | 4,980 | | | | 2,345 | 07/01/2028 | 1.A |
| 38379B-RQ-3 | GNR 2014-58 SG | 09/30/2025 | IO Par Adjustment | XXX | | 29,169 | 4,631 | 9,261 | | (4,631) | | (4,631) | | 4,631 | | | | 223 | 04/16/2044 | 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 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 B. / A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 38379B-CP-1 | GNR 2014-63 PI | 09/30/2025 | IO Par Adjustment | XXX | | 155,661 | 12,258 | 24,517 | | (12,258) | | (12,258) | | 12,258 | | | | 4,005 | 07/01/2043 | 1.A |
| 38379C-AE-6 | GNR 2014-68 ID | 09/30/2025 | IO Par Adjustment | XXX | | 11,320 | 1,797 | 3,594 | | (1,797) | | (1,797) | | 1,797 | | | | 375 | 02/16/2040 | 1.A |
| 38379B-6K-9 | GNR 2014-76 SA | 09/30/2025 | IO Par Adjustment | XXX | | 26,347 | 1,564 | 3,129 | | (1,564) | | (1,564) | | 1,564 | | | | 204 | 01/01/2040 | 1.A |
| 38379B-3M-8 | GNR 2014-79 MB | 09/30/2025 | IO Par Adjustment | XXX | | 11,376 | 1,152 | 2,304 | | (1,152) | | (1,152) | | 1,152 | | | | 126 | 11/01/2043 | 1.A |
| 38379D-DH-4 | GNR 2014-99 SP | 09/30/2025 | IO Par Adjustment | XXX | | 52,019 | 3,381 | 6,763 | | (3,381) | | (3,381) | | 3,381 | | | | 396 | 07/01/2044 | 1.A |
| 38375U-JB-7 | GNR 2014-H07 ZI | 09/30/2025 | IO Par Adjustment | XXX | | 151,028 | 3,681 | 7,363 | | (3,681) | | (3,681) | | 3,681 | | | | 1,446 | 05/01/2064 | 1.A |
| 38375U-FW-5 | GNR 2014-H09 FI | 09/30/2025 | IO Par Adjustment | XXX | | 144,607 | 2,440 | 4,880 | | (2,440) | | (2,440) | | 2,440 | | | | 1,317 | 01/01/2064 | 1.A |
| 38375U-KW-9 | GNR 2014-H11 CI | 09/30/2025 | IO Par Adjustment | XXX | | 566,121 | 17,337 | 34,675 | | (17,337) | | (17,337) | | 17,337 | | | | 5,744 | 06/01/2064 | 1.A |
| 38375U-LB-4 | GNR 2014-H13 BI | 09/30/2025 | IO Par Adjustment | XXX | | 67,433 | 1,222 | 2,444 | | (1,222) | | (1,222) | | 1,222 | | | | 664 | 05/01/2064 | 1.A |
| 38375U-MU-1 | GNR 2014-H14 EI | 09/30/2025 | IO Par Adjustment | XXX | | 155,780 | 3,043 | 6,085 | | (3,043) | | (3,043) | | 3,043 | | | | 1,607 | 07/01/2064 | 1.A |
| 38375U-SD-3 | GNR 2014-H22 DI | 09/30/2025 | IO Par Adjustment | XXX | | 88,043 | 5,062 | 10,125 | | (5,062) | | (5,062) | | 5,062 | | | | 965 | 11/01/2064 | 1.A |
| 38375U-RJ-1 | GNR 2014-H24 BI | 09/30/2025 | IO Par Adjustment | XXX | | 162,927 | 5,193 | 10,387 | | (5,193) | | (5,193) | | 5,193 | | | | 1,793 | 11/01/2064 | 1.A |
| 38375U-SS-0 | GNR 2014-H25 BI | 09/30/2025 | IO Par Adjustment | XXX | | 52,821 | 1,585 | 3,169 | | (1,585) | | (1,585) | | 1,585 | | | | 608 | 12/01/2064 | 1.A |
| 38379M-NK-6 | GNR 2015-111 IM | 09/30/2025 | IO Par Adjustment | XXX | | 24,987 | 3,826 | 7,652 | | (3,826) | | (3,826) | | 3,826 | | | | 663 | 08/01/2045 | 1.A |
| 38379M-MX-9 | GNR 2015-111 IW | 09/30/2025 | IO Par Adjustment | XXX | | 2,298 | 267 | 534 | | (267) | | (267) | | 267 | | | | 62 | 06/01/2045 | 1.A |
| 38379M-NF-7 | GNR 2015-111 SN | 09/30/2025 | IO Par Adjustment | XXX | | 26,069 | 2,672 | 5,344 | | (2,672) | | (2,672) | | 2,672 | | | | 305 | 08/01/2045 | 1.A |
| 38379M-VJ-0 | GNR 2015-119 SN | 09/30/2025 | IO Par Adjustment | XXX | | 32,251 | 3,588 | 7,176 | | (3,588) | | (3,588) | | 3,588 | | | | 385 | 08/20/2045 | 1.A |
| 38379Q-J2-2 | GNR 2015-148 HI | 09/30/2025 | IO Par Adjustment | XXX | | 58,259 | 3,423 | 6,845 | | (3,423) | | (3,423) | | 3,423 | | | | 1,527 | 03/20/2043 | 1.A |
| 38379Q-6W-0 | GNR 2015-149 KI | 09/30/2025 | IO Par Adjustment | XXX | | 3,168 | 614 | 1,228 | | (614) | | (614) | | 614 | | | | 85 | 10/01/2045 | 1.A |
| 38379F-TS-8 | GNR 2015-162 BI | 09/30/2025 | IO Par Adjustment | XXX | | 191,543 | 5,507 | 11,014 | | (5,507) | | (5,507) | | 5,507 | | | | 5,141 | 11/01/2040 | 1.A |
| 38379F-E4-7 | GNR 2015-165 IC | 09/30/2025 | IO Par Adjustment | XXX | | 23,944 | 1,407 | 2,813 | | (1,407) | | (1,407) | | 1,407 | | | | 542 | 07/16/2041 | 1.A |
| 38379F-K9-9 | GNR 2015-165 S | 09/30/2025 | IO Par Adjustment | XXX | | 418,671 | 22,765 | 45,530 | | (22,765) | | (22,765) | | 22,765 | | | | 4,898 | 06/20/2044 | 1.A |
| 38379F-FB-0 | GNR 2015-167 OI | 09/30/2025 | IO Par Adjustment | XXX | | 53,780 | 9,781 | 19,563 | | (9,781) | | (9,781) | | 9,781 | | | | 1,415 | 04/01/2045 | 1.A |
| 38379F-Y6-0 | GNR 2015-168 IG | 09/30/2025 | IO Par Adjustment | XXX | | 1,980 | 225 | 450 | | (225) | | (225) | | 225 | | | | 46 | 03/01/2043 | 1.A |
| 38379T-GQ-6 | GNR 2015-180 IK | 09/30/2025 | IO Par Adjustment | XXX | | 65,286 | 5,509 | 11,017 | | (5,509) | | (5,509) | | 5,509 | | | | 2,166 | 09/01/2044 | 1.A |
| 38379T-FE-4 | GNR 2015-182 CI | 09/30/2025 | IO Par Adjustment | XXX | | 192,079 | 11,345 | 22,689 | | (11,345) | | (11,345) | | 11,345 | | | | 5,584 | 05/01/2042 | 1.A |
| 38379J-VP-3 | GNR 2015-24 CI | 09/30/2025 | IO Par Adjustment | XXX | | 13,787 | 2,146 | 4,291 | | (2,146) | | (2,146) | | 2,146 | | | | 320 | 02/01/2045 | 1.A |
| 38379L-7E-0 | GNR 2015-65 LI | 09/30/2025 | IO Par Adjustment | XXX | | 14,022 | 2,208 | 4,417 | | (2,208) | | (2,208) | | 2,208 | | | | 366 | 03/01/2045 | 1.A |
| 38379P-XT-9 | GNR 2015-69 XI | 09/30/2025 | IO Par Adjustment | XXX | | 41,701 | 6,464 | 12,927 | | (6,464) | | (6,464) | | 6,464 | | | | 970 | 03/01/2045 | 1.A |
| 38379L-X9-2 | GNR 2015-79 GI | 09/30/2025 | IO Par Adjustment | XXX | | 3,888 | 785 | 1,570 | | (785) | | (785) | | 785 | | | | 131 | 10/01/2039 | 1.A |
| 38379L-2C-9 | GNR 2015-79 MI | 09/30/2025 | IO Par Adjustment | XXX | | 50,652 | 4,915 | 9,830 | | (4,915) | | (4,915) | | 4,915 | | | | 1,410 | 05/01/2044 | 1.A |
| 38379N-BJ-0 | GNR 2015-80 IK | 09/30/2025 | IO Par Adjustment | XXX | | 82,057 | 7,180 | 14,360 | | (7,180) | | (7,180) | | 7,180 | | | | 1,873 | 10/01/2042 | 1.A |
| 38379P-4V-6 | GNR 2015-89 LI | 09/30/2025 | IO Par Adjustment | XXX | | 6,497 | 1,267 | 2,534 | | (1,267) | | (1,267) | | 1,267 | | | | 217 | 12/01/2044 | 1.A |
| 38379M-BS-2 | GNR 2015-96 JI | 09/30/2025 | IO Par Adjustment | XXX | | 60,766 | 12,913 | 25,825 | | (12,913) | | (12,913) | | 12,913 | | | | 2,401 | 04/01/2045 | 1.A |
| 38375U-SV-3 | GNR 2015-H01 BI | 09/30/2025 | IO Par Adjustment | XXX | | 222,587 | 6,608 | 13,216 | | (6,608) | | (6,608) | | 6,608 | | | | 2,364 | 01/01/2065 | 1.A |
| 38375U-VZ-0 | GNR 2015-H09 BI | 09/30/2025 | IO Par Adjustment | XXX | | 28,413 | 870 | 1,740 | | (870) | | (870) | | 870 | | | | 322 | 03/01/2065 | 1.A |
| 38376R-AF-3 | GNR 2015-H10 CI | 09/30/2025 | IO Par Adjustment | XXX | | 1,818,514 | 63,080 | 126,159 | | (63,080) | | (63,080) | | 63,080 | | | | 22,329 | 04/01/2065 | 1.A |
| 38376R-AJ-5 | GNR 2015-H10 EI | 09/30/2025 | IO Par Adjustment | XXX | | 313,373 | 8,324 | 16,648 | | (8,324) | | (8,324) | | 8,324 | | | | 3,264 | 04/01/2065 | 1.A |
| 38376R-CE-4 | GNR 2015-H14 BI | 09/30/2025 | IO Par Adjustment | XXX | | 283,267 | 6,285 | 12,570 | | (6,285) | | (6,285) | | 6,285 | | | | 2,852 | 05/01/2065 | 1.A |
| 38376R-DF-0 | GNR 2015-H15 JI | 09/30/2025 | IO Par Adjustment | XXX | | 85,693 | 3,642 | 7,284 | | (3,642) | | (3,642) | | 3,642 | | | | 1,088 | 06/01/2065 | 1.A |
| 38376R-EE-2 | GNR 2015-H17 CI | 09/30/2025 | IO Par Adjustment | XXX | | 397,733 | 9,073 | 18,147 | | (9,073) | | (9,073) | | 9,073 | | | | 4,232 | 06/01/2065 | 1.A |
| 38376R-EX-0 | GNR 2015-H18 IA | 09/30/2025 | IO Par Adjustment | XXX | | 29,465 | 902 | 1,805 | | (902) | | (902) | | 902 | | | | 362 | 06/01/2065 | 1.A |
| 38376R-FF-8 | GNR 2015-H20 AI | 09/30/2025 | IO Par Adjustment | XXX | | 47,875 | 1,661 | 3,321 | | (1,661) | | (1,661) | | 1,661 | | | | 577 | 08/01/2065 | 1.A |
| 38376R-GQ-3 | GNR 2015-H22 EI | 09/30/2025 | IO Par Adjustment | XXX | | 270,025 | 6,582 | 13,164 | | (6,582) | | (6,582) | | 6,582 | | | | 2,755 | 08/01/2065 | 1.A |
| 38376R-HE-9 | GNR 2015-H23 BI | 09/30/2025 | IO Par Adjustment | XXX | | 50,574 | 1,565 | 3,129 | | (1,565) | | (1,565) | | 1,565 | | | | 587 | 09/01/2065 | 1.A |
| 38376R-HT-6 | GNR 2015-H24 BI | 09/30/2025 | IO Par Adjustment | XXX | | 6,661 | 112 | 225 | | (112) | | (112) | | 112 | | | | 72 | 08/01/2065 | 1.A |
| 38376R-JD-9 | GNR 2015-H25 AI | 09/30/2025 | IO Par Adjustment | XXX | | 104,101 | 3,123 | 6,246 | | (3,123) | | (3,123) | | 3,123 | | | | 1,109 | 09/01/2065 | 1.A |
| 38376R-JK-3 | GNR 2015-H25 EI | 09/30/2025 | IO Par Adjustment | XXX | | 45,252 | 1,754 | 3,507 | | (1,754) | | (1,754) | | 1,754 | | | | 557 | 10/01/2065 | 1.A |
| 38376R-KB-1 | GNR 2015-H26 GI | 09/30/2025 | IO Par Adjustment | XXX | | 65,042 | 2,276 | 4,553 | | (2,276) | | (2,276) | | 2,276 | | | | 789 | 10/01/2065 | 1.A |
| 38376R-MU-7 | GNR 2015-H32 JI | 09/30/2025 | IO Par Adjustment | XXX | | 498,542 | 17,059 | 34,119 | | (17,059) | | (17,059) | | 17,059 | | | | 5,169 | 11/01/2065 | 1.A |
| 38380A-PE-1 | GNR 2016-117 WI | 09/30/2025 | IO Par Adjustment | XXX | | 30,068 | 4,022 | 8,043 | | (4,022) | | (4,022) | | 4,022 | | | | 701 | 06/01/2046 | 1.A |
| 38380A-M8-7 | GNR 2016-135 IJ | 09/30/2025 | IO Par Adjustment | XXX | | 11,754 | 1,807 | 3,614 | | (1,807) | | (1,807) | | 1,807 | | | | 275 | 10/01/2046 | 1.A |
| 38380A-J2-4 | GNR 2016-135 IO | 09/30/2025 | IO Par Adjustment | XXX | | 39,052 | 5,370 | 10,739 | | (5,370) | | (5,370) | | 5,370 | | | | 1,054 | 08/01/2045 | 1.A |
| 38380A-K6-3 | GNR 2016-135 SB | 09/30/2025 | IO Par Adjustment | XXX | | 4,668 | 633 | 1,266 | | (633) | | (633) | | 633 | | | | 51 | 10/16/2046 | 1.A |
| 38376M-CC-9 | GNR 2016-138 DI | 09/30/2025 | IO Par Adjustment | XXX | | 6,670 | 1,301 | 2,601 | | (1,301) | | (1,301) | | 1,301 | | | | 177 | 10/01/2046 | 1.A |
| 38376M-CG-0 | GNR 2016-138 GI | 09/30/2025 | IO Par Adjustment | XXX | | 8,261 | 1,611 | 3,222 | | (1,611) | | (1,611) | | 1,611 | | | | 223 | 10/01/2046 | 1.A |
| 38380A-2E-6 | GNR 2016-147 HT | 09/30/2025 | IO Par Adjustment | XXX | | 341,729 | 2,403 | 4,806 | | (2,403) | | (2,403) | | 2,403 | | | | 334 | 12/20/2045 | 1.A |
| 38380A-Z7-5 | GNR 2016-147 SE | 09/30/2025 | IO Par Adjustment | XXX | | 18,253 | 3,217 | 6,434 | | (3,217) | | (3,217) | | 3,217 | | | | 211 | 10/20/2046 | 1.A |
| 38379V-UJ-1 | GNR 2016-27 IA | 09/30/2025 | IO Par Adjustment | XXX | | 36,686 | 4,540 | 9,080 | | (4,540) | | (4,540) | | 4,540 | | | | 981 | 06/01/2045 | 1.A |
| 38379V-X6-6 | GNR 2016-32 DI | 09/30/2025 | IO Par Adjustment | XXX | | 16,213 | 1,662 | 3,324 | | (1,662) | | (1,662) | | 1,662 | | | | 487 | 02/01/2045 | 1.A |
| 38379V-H5-6 | GNR 2016-33 KS | 09/16/2025 | Principal Reduction | XXX | 5,839 | 5,839 | 6,627 | 6,497 | | (658) | | (658) | | 5,839 | | | | | 05/16/2041 | 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 B. / A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 38379V-ZN-7 | GNR 2016-37 IO | 09/30/2025 | IO Par Adjustment | XXX | | 78,323 | 15,469 | 30,938 | | (15,469) | | (15,469) | | 15,469 | | | | 2,602 | 01/01/2043 | 1.A |
| 38379V-6K-5 | GNR 2016-42 IO | 09/15/2025 | NATALLIANCE | XXX | 342,122 | 1,842,235 | 353,479 | 364,836 | | (11,357) | | (11,357) | | 353,479 | | – | – | 72,313 | 02/01/2046 | 1.A |
| 38379W-GR-7 | GNR 2016-49 TI | 09/30/2025 | IO Par Adjustment | XXX | | 601,224 | 1,268 | 2,536 | | (1,268) | | (1,268) | | 1,268 | | | | 201 | 04/20/2046 | 1.A |
| 38379T-TM-1 | GNR 2016-5 IC | 09/30/2025 | IO Par Adjustment | XXX | | 15,482 | 2,225 | 4,451 | | (2,225) | | (2,225) | | 2,225 | | | | 416 | 05/01/2045 | 1.A |
| 38379Y-FD-5 | GNR 2016-75 EI | 09/30/2025 | IO Par Adjustment | XXX | | 3,290 | 466 | 931 | | (466) | | (466) | | 466 | | | | 75 | 08/01/2045 | 1.A |
| 38379Y-FF-0 | GNR 2016-75 LI | 09/30/2025 | IO Par Adjustment | XXX | | 14,882 | 2,549 | 5,097 | | (2,549) | | (2,549) | | 2,549 | | | | 607 | 01/01/2040 | 1.A |
| 38379X-FQ-8 | GNR 2016-80 SD | 09/30/2025 | IO Par Adjustment | XXX | | 6,057 | 644 | 1,287 | | (644) | | (644) | | 644 | | | | 64 | 06/20/2046 | 1.A |
| 38379Y-GY-8 | GNR 2016-82 HI | 09/30/2025 | IO Par Adjustment | XXX | | 19,912 | 3,497 | 6,994 | | (3,497) | | (3,497) | | 3,497 | | | | 466 | 06/01/2046 | 1.A |
| 38379X-GR-5 | GNR 2016-84 IG | 09/30/2025 | IO Par Adjustment | XXX | | 1,730 | 311 | 623 | | (311) | | (311) | | 311 | | | | 52 | 11/01/2045 | 1.A |
| 38379X-TP-5 | GNR 2016-88 S | 09/30/2025 | IO Par Adjustment | XXX | | 17,433 | 1,743 | 3,487 | | (1,743) | | (1,743) | | 1,743 | | | | 206 | 01/01/2046 | 1.A |
| 38376R-VQ-6 | GNR 2016-H13 MI | 09/30/2025 | IO Par Adjustment | XXX | | 528,872 | 13,552 | 27,105 | | (13,552) | | (13,552) | | 13,552 | | | | 5,448 | 06/01/2066 | 1.A |
| 38376R-WA-0 | GNR 2016-H14 IO | 09/30/2025 | IO Par Adjustment | XXX | | 65,559 | 2,008 | 4,015 | | (2,008) | | (2,008) | | 2,008 | | | | 727 | 06/01/2066 | 1.A |
| 38376R-YE-0 | GNR 2016-H20 AI | 09/30/2025 | IO Par Adjustment | XXX | | 395,585 | 16,565 | 33,130 | | (16,565) | | (16,565) | | 16,565 | | | | 6,777 | 09/01/2066 | 1.A |
| 38376R-C7-9 | GNR 2016-H22 IO | 09/30/2025 | IO Par Adjustment | XXX | | 41,891 | 1,309 | 2,618 | | (1,309) | | (1,309) | | 1,309 | | | | 511 | 10/01/2066 | 1.A |
| 38376R-F3-5 | GNR 2016-H24 CI | 09/30/2025 | IO Par Adjustment | XXX | | 191,157 | 5,854 | 11,708 | | (5,854) | | (5,854) | | 5,854 | | | | 2,127 | 10/01/2066 | 1.A |
| 38380F-ZF-6 | GNR 2017-104 LI | 09/30/2025 | IO Par Adjustment | XXX | | 14,273 | 2,284 | 4,567 | | (2,284) | | (2,284) | | 2,284 | | | | 380 | 07/01/2042 | 1.A |
| 38380F-YF-7 | GNR 2017-115 PI | 09/30/2025 | IO Par Adjustment | XXX | | 9,538 | 1,574 | 3,148 | | (1,574) | | (1,574) | | 1,574 | | | | 281 | 02/01/2047 | 1.A |
| 38380G-SQ-8 | GNR 2017-120 IJ | 09/30/2025 | IO Par Adjustment | XXX | | 63,345 | 8,631 | 17,262 | | (8,631) | | (8,631) | | 8,631 | | | | 1,708 | 04/01/2047 | 1.A |
| 38380T-2Z-8 | GNR 2017-125 IO | 09/30/2025 | IO Par Adjustment | XXX | | 83,899 | 13,476 | 26,953 | | (13,476) | | (13,476) | | 13,476 | | | | 2,047 | 04/01/2046 | 1.A |
| 38380T-3H-7 | GNR 2017-125 LS | 09/30/2025 | IO Par Adjustment | XXX | | 535,441 | 21,669 | 43,337 | | (21,669) | | (21,669) | | 21,669 | | | | 2,730 | 05/20/2041 | 1.A |
| 38380G-GQ-1 | GNR 2017-130 BI | 09/30/2025 | IO Par Adjustment | XXX | | 18,007 | 2,994 | 5,987 | | (2,994) | | (2,994) | | 2,994 | | | | 478 | 04/01/2047 | 1.A |
| 38380G-GV-0 | GNR 2017-130 YI | 09/30/2025 | IO Par Adjustment | XXX | | 21,610 | 2,593 | 5,186 | | (2,593) | | (2,593) | | 2,593 | | | | 589 | 04/01/2045 | 1.A |
| 38380H-BY-7 | GNR 2017-133 BI | 09/30/2025 | IO Par Adjustment | XXX | | 14,745 | 2,737 | 5,474 | | (2,737) | | (2,737) | | 2,737 | | | | 454 | 09/01/2047 | 1.A |
| 38380H-JH-6 | GNR 2017-136 IY | 09/30/2025 | IO Par Adjustment | XXX | | 8,386 | 1,688 | 3,375 | | (1,688) | | (1,688) | | 1,688 | | | | 280 | 03/01/2045 | 1.A |
| 38380H-FK-3 | GNR 2017-139 BI | 09/30/2025 | IO Par Adjustment | XXX | | 38,679 | 8,509 | 17,019 | | (8,509) | | (8,509) | | 8,509 | | | | 1,147 | 09/01/2047 | 1.A |
| 38380H-LB-6 | GNR 2017-141 IK | 09/30/2025 | IO Par Adjustment | XXX | | 43,978 | 4,865 | 9,730 | | (4,865) | | (4,865) | | 4,865 | | | | 1,290 | 09/01/2045 | 1.A |
| 38380K-PS-8 | GNR 2017-163 ID | 09/30/2025 | IO Par Adjustment | XXX | | 40,186 | 8,427 | 16,853 | | (8,427) | | (8,427) | | 8,427 | | | | 1,370 | 12/01/2043 | 1.A |
| 38380K-BM-6 | GNR 2017-174 IC | 09/30/2025 | IO Par Adjustment | XXX | | 18,827 | 3,365 | 6,731 | | (3,365) | | (3,365) | | 3,365 | | | | 688 | 02/01/2047 | 1.A |
| 38380T-4Y-9 | GNR 2017-186 IO | 09/30/2025 | IO Par Adjustment | XXX | | 10,239 | 1,565 | 3,129 | | (1,565) | | (1,565) | | 1,565 | | | | 273 | 04/01/2047 | 1.A |
| 38380C-4U-4 | GNR 2017-26 EI | 09/30/2025 | IO Par Adjustment | XXX | | 110,833 | 10,529 | 21,058 | | (10,529) | | (10,529) | | 10,529 | | | | 3,683 | 02/01/2040 | 1.A |
| 38380C-F8-1 | GNR 2017-26 IA | 09/30/2025 | IO Par Adjustment | XXX | | 13,912 | 2,226 | 4,452 | | (2,226) | | (2,226) | | 2,226 | | | | 513 | 02/01/2047 | 1.A |
| 38376U-EA-3 | GNR 2017-45 IM | 09/30/2025 | IO Par Adjustment | XXX | | 104,923 | 6,115 | 12,230 | | (6,115) | | (6,115) | | 6,115 | | | | 2,832 | 10/01/2044 | 1.A |
| 38376U-5K-1 | GNR 2017-80 BI | 09/30/2025 | IO Par Adjustment | XXX | | 7,380 | 996 | 1,993 | | (996) | | (996) | | 996 | | | | 180 | 03/01/2047 | 1.A |
| 38380F-SF-4 | GNR 2017-88 IO | 09/30/2025 | IO Par Adjustment | XXX | | 52,539 | 8,275 | 16,550 | | (8,275) | | (8,275) | | 8,275 | | | | 1,500 | 05/01/2047 | 1.A |
| 38380F-RT-5 | GNR 2017-88 SA | 09/30/2025 | IO Par Adjustment | XXX | | 36,726 | 3,902 | 7,804 | | (3,902) | | (3,902) | | 3,902 | | | | 425 | 06/20/2047 | 1.A |
| 38380C-7M-9 | GNR 2017-98 PI | 09/30/2025 | IO Par Adjustment | XXX | | 9,763 | 1,294 | 2,587 | | (1,294) | | (1,294) | | 1,294 | | | | 230 | 06/01/2047 | 1.A |
| 38376R-U3-8 | GNR 2017-H05 AI | 09/30/2025 | IO Par Adjustment | XXX | | 92,144 | 3,686 | 7,372 | | (3,686) | | (3,686) | | 3,686 | | | | 1,474 | 01/01/2067 | 1.A |
| 38376R-V9-4 | GNR 2017-H06 DI | 09/30/2025 | IO Par Adjustment | XXX | | 385,483 | 12,528 | 25,056 | | (12,528) | | (12,528) | | 12,528 | | | | 4,511 | 02/01/2067 | 1.A |
| 38375U-YV-6 | GNR 2017-H09 BI | 09/30/2025 | IO Par Adjustment | XXX | | 944,569 | 38,668 | 77,337 | | (38,668) | | (38,668) | | 38,668 | | | | 13,380 | 04/01/2067 | 1.A |
| 38375U-ZE-3 | GNR 2017-H09 DI | 09/30/2025 | IO Par Adjustment | XXX | | 376,781 | 16,013 | 32,026 | | (16,013) | | (16,013) | | 16,013 | | | | 4,850 | 03/01/2067 | 1.A |
| 38376R-5T-9 | GNR 2017-H14 XI | 09/30/2025 | IO Par Adjustment | XXX | | 180,830 | 6,668 | 13,336 | | (6,668) | | (6,668) | | 6,668 | | | | 1,794 | 06/01/2067 | 1.A |
| 38375U-D8-0 | GNR 2017-H16 BI | 09/30/2025 | IO Par Adjustment | XXX | | 119,989 | 10,499 | 20,998 | | (10,499) | | (10,499) | | 10,499 | | | | 1,683 | 08/20/2067 | 1.A |
| 38375U-F3-9 | GNR 2017-H16 CI | 09/30/2025 | IO Par Adjustment | XXX | | 392,321 | 11,770 | 23,539 | | (11,770) | | (11,770) | | 11,770 | | | | 4,531 | 07/01/2067 | 1.A |
| 38376R-6P-6 | GNR 2017-H18 DI | 09/30/2025 | IO Par Adjustment | XXX | | 166,780 | 8,235 | 16,470 | | (8,235) | | (8,235) | | 8,235 | | | | 2,626 | 09/01/2067 | 1.A |
| 38375U-J7-6 | GNR 2017-H19 AI | 09/30/2025 | IO Par Adjustment | XXX | | 311,724 | 8,329 | 16,658 | | (8,329) | | (8,329) | | 8,329 | | | | 3,405 | 08/01/2067 | 1.A |
| 38375U-S8-4 | GNR 2017-H23 KI | 09/30/2025 | IO Par Adjustment | XXX | | 263,418 | 8,561 | 17,122 | | (8,561) | | (8,561) | | 8,561 | | | | 2,975 | 11/01/2067 | 1.A |
| 38380Y-VP-7 | GNR 2018-120 IL | 09/30/2025 | IO Par Adjustment | XXX | | 31,943 | 4,911 | 9,822 | | (4,911) | | (4,911) | | 4,911 | | | | 731 | 04/01/2048 | 1.A |
| 38380Y-6N-0 | GNR 2018-125 IP | 09/30/2025 | IO Par Adjustment | XXX | | 12,863 | 1,809 | 3,618 | | (1,809) | | (1,809) | | 1,809 | | | | 370 | 12/01/2047 | 1.A |
| 38380Y-YA-7 | GNR 2018-127 IC | 09/30/2025 | IO Par Adjustment | XXX | | 39,611 | 8,021 | 16,042 | | (8,021) | | (8,021) | | 8,021 | | | | 1,324 | 10/01/2044 | 1.A |
| 38381A-UG-9 | GNR 2018-154 AI | 09/30/2025 | IO Par Adjustment | XXX | | 41,126 | 8,971 | 17,941 | | (8,971) | | (8,971) | | 8,971 | | | | 1,594 | 11/20/2048 | 1.A |
| 38380K-2D-6 | GNR 2018-21 AI | 09/30/2025 | IO Par Adjustment | XXX | | 946 | 132 | 265 | | (132) | | (132) | | 132 | | | | 22 | 02/01/2048 | 1.A |
| 38380V-J7-7 | GNR 2018-37 | 09/30/2025 | IO Par Adjustment | XXX | | 1,409 | 236 | 472 | | (236) | | (236) | | 236 | | | | 47 | 11/01/2047 | 1.A |
| 38380W-GG-8 | GNR 2018-51 EI | 09/30/2025 | IO Par Adjustment | XXX | | 47,693 | 5,082 | 10,164 | | (5,082) | | (5,082) | | 5,082 | | | | 1,140 | 10/01/2047 | 1.A |
| 38380W-YL-7 | GNR 2018-64 IY | 09/30/2025 | IO Par Adjustment | XXX | | 132,558 | 2,734 | 5,468 | | (2,734) | | (2,734) | | 2,734 | | | | 618 | 08/01/2039 | 1.A |
| 38380W-M8-9 | GNR 2018-65 GS | 09/22/2025 | Principal Reduction | XXX | 9,514 | 9,514 | 9,776 | 9,776 | | (262) | | (262) | | 9,514 | | | | 310 | 05/01/2048 | 1.A |
| 38380X-WW-3 | GNR 2018-91 IO | 09/30/2025 | IO Par Adjustment | XXX | | 14,727 | 1,510 | 3,019 | | (1,510) | | (1,510) | | 1,510 | | | | 306 | 07/01/2048 | 1.A |
| 38380X-WX-1 | GNR 2018-91 SC | 09/22/2025 | Principal Reduction | XXX | 13,575 | 13,575 | 17,783 | 17,783 | | (4,208) | | (4,208) | | 13,575 | | | | 981 | 07/01/2048 | 1.A |
| 38375U-3K-4 | GNR 2018-H01 AI | 09/30/2025 | IO Par Adjustment | XXX | | 48,327 | 2,416 | 4,833 | | (2,416) | | (2,416) | | 2,416 | | | | 712 | 01/01/2068 | 1.A |
| 38375U-3T-5 | GNR 2018-H01 CI | 09/30/2025 | IO Par Adjustment | XXX | | 91,977 | 3,708 | 7,416 | | (3,708) | | (3,708) | | 3,708 | | | | 1,167 | 01/01/2068 | 1.A |
| 38375U-4J-6 | GNR 2018-H01 KI | 09/30/2025 | IO Par Adjustment | XXX | | 167,264 | 6,743 | 13,486 | | (6,743) | | (6,743) | | 6,743 | | | | 2,147 | 01/01/2068 | 1.A |
| 38375U-6E-5 | GNR 2018-H02 HI | 09/30/2025 | IO Par Adjustment | XXX | | 105,543 | 4,881 | 9,763 | | (4,881) | | (4,881) | | 4,881 | | | | 1,663 | 01/01/2068 | 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 B. / A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 38380V-NU-1 | GNR 2018-H04 AI | 09/30/2025 | IO Par Adjustment | XXX | | 1,103,030 | 40,632 | 81,264 | | (40,632) | | (40,632) | | 40,632 | | | | 14,010 | 03/01/2068 | 1.A |
| 38380V-PD-7 | GNR 2018-H04 GI | 09/30/2025 | IO Par Adjustment | XXX | | 1,129,768 | 37,600 | 75,200 | | (37,600) | | (37,600) | | 37,600 | | | | 14,577 | 02/01/2068 | 1.A |
| 38380V-PM-7 | GNR 2018-H04 MI | 09/30/2025 | IO Par Adjustment | XXX | | 977,629 | 34,981 | 69,962 | | (34,981) | | (34,981) | | 34,981 | | | | 12,070 | 03/01/2068 | 1.A |
| 38380L-BP-7 | GNR 2018-H06 HI | 09/30/2025 | IO Par Adjustment | XXX | | 38,852 | 1,481 | 2,962 | | (1,481) | | (1,481) | | 1,481 | | | | 482 | 04/01/2068 | 1.A |
| 38380L-CG-6 | GNR 2018-H07 BI | 09/30/2025 | IO Par Adjustment | XXX | | 506,635 | 16,228 | 32,456 | | (16,228) | | (16,228) | | 16,228 | | | | 5,639 | 03/01/2068 | 1.A |
| 38380L-CJ-0 | GNR 2018-H07 CI | 09/30/2025 | IO Par Adjustment | XXX | | 1,051,749 | 32,210 | 64,420 | | (32,210) | | (32,210) | | 32,210 | | | | 12,847 | 05/01/2068 | 1.A |
| 38380L-DC-4 | GNR 2018-H08 AI | 09/30/2025 | IO Par Adjustment | XXX | | 393,759 | 11,074 | 22,149 | | (11,074) | | (11,074) | | 11,074 | | | | 4,420 | 11/01/2065 | 1.A |
| 38380L-NH-2 | GNR 2018-H20 CI | 09/30/2025 | IO Par Adjustment | XXX | | 749,591 | 30,101 | 60,202 | | (30,101) | | (30,101) | | 30,101 | | | | 12,209 | 10/01/2068 | 1.A |
| 38381X-ZK-5 | GNR 2019-108 NI | 09/30/2025 | IO Par Adjustment | XXX | | 2,750 | 418 | 835 | | (418) | | (418) | | 418 | | | | 73 | 08/01/2049 | 1.A |
| 38382A-BY-0 | GNR 2019-121 ID | 09/30/2025 | IO Par Adjustment | XXX | | 31,498 | 5,177 | 10,355 | | (5,177) | | (5,177) | | 5,177 | | | | 731 | 11/01/2047 | 1.A |
| 38382A-4Q-5 | GNR 2019-136 CI | 09/30/2025 | IO Par Adjustment | XXX | | 16,371 | 3,274 | 6,548 | | (3,274) | | (3,274) | | 3,274 | | | | 547 | 06/01/2046 | 1.A |
| 38382A-H2-4 | GNR 2019-148 NI | 09/30/2025 | IO Par Adjustment | XXX | | 31,965 | 5,914 | 11,827 | | (5,914) | | (5,914) | | 5,914 | | | | 784 | 09/01/2049 | 1.A |
| 38381R-KQ-1 | GNR 2019-15 QI | 09/15/2025 | NATALLIANCE | XXX | 364,320 | 1,012,000 | 364,320 | 364,320 | | | | | | 364,320 | | | | 27,942 | 07/01/2048 | 1.A |
| 38382B-YJ-6 | GNR 2019-152 DI | 09/30/2025 | IO Par Adjustment | XXX | | 9,824 | 998 | 1,996 | | (998) | | (998) | | 998 | | | | 233 | 09/01/2049 | 1.A |
| 38382B-UQ-4 | GNR 2019-153 EI | 09/30/2025 | IO Par Adjustment | XXX | | 42,322 | 7,142 | 14,284 | | (7,142) | | (7,142) | | 7,142 | | | | 1,122 | 12/01/2049 | 1.A |
| 38381W-EU-8 | GNR 2019-17 IG | 09/30/2025 | IO Par Adjustment | XXX | | 113,379 | 1,276 | 2,551 | | (1,276) | | (1,276) | | 1,276 | | | | 231 | 04/16/2041 | 1.A |
| 38381R-YS-2 | GNR 2019-31 TS | 09/30/2025 | IO Par Adjustment | XXX | | 5,156 | 425 | 851 | | (425) | | (425) | | 425 | | | | 56 | 03/20/2049 | 1.A |
| 38381R-J8-3 | GNR 2019-35 TI | 09/30/2025 | IO Par Adjustment | XXX | | 666,446 | 2,916 | 5,831 | | (2,916) | | (2,916) | | 2,916 | | | | 844 | 01/16/2044 | 1.A |
| 38381R-4C-0 | GNR 2019-38 BI | 09/30/2025 | IO Par Adjustment | XXX | | 43,950 | 7,375 | 14,751 | | (7,375) | | (7,375) | | 7,375 | | | | 1,385 | 08/01/2048 | 1.A |
| 38381R-2R-9 | GNR 2019-38 IQ | 09/30/2025 | IO Par Adjustment | XXX | | 17,823 | 2,295 | 4,590 | | (2,295) | | (2,295) | | 2,295 | | | | 536 | 05/01/2048 | 1.A |
| 38381T-H7-3 | GNR 2019-42 EI | 09/30/2025 | IO Par Adjustment | XXX | | 3,477 | 548 | 1,095 | | (548) | | (548) | | 548 | | | | 91 | 04/01/2049 | 1.A |
| 38381T-SA-4 | GNR 2019-44 CI | 09/30/2025 | IO Par Adjustment | XXX | | 614 | 105 | 210 | | (105) | | (105) | | 105 | | | | 21 | 04/01/2049 | 1.A |
| 38381V-LY-4 | GNR 2019-65 DI | 09/30/2025 | IO Par Adjustment | XXX | | 20,576 | 4,437 | 8,873 | | (4,437) | | (4,437) | | 4,437 | | | | 618 | 05/01/2049 | 1.A |
| 38381W-RG-5 | GNR 2019-69 KI | 09/30/2025 | IO Par Adjustment | XXX | | 52,173 | 6,815 | 13,630 | | (6,815) | | (6,815) | | 6,815 | | | | 1,404 | 09/01/2048 | 1.A |
| 38381V-3K-4 | GNR 2019-70 PI | 09/30/2025 | IO Par Adjustment | XXX | | 80,789 | 10,907 | 21,813 | | (10,907) | | (10,907) | | 10,907 | | | | 2,329 | 05/01/2048 | 1.A |
| 38381W-EW-4 | GNR 2019-71 IH | 09/30/2025 | IO Par Adjustment | XXX | | 59,743 | 896 | 1,792 | | (896) | | (896) | | 896 | | | | 165 | 12/16/2039 | 1.A |
| 38381W-LT-3 | GNR 2019-72 AI | 09/30/2025 | IO Par Adjustment | XXX | | 1,260 | 183 | 367 | | (183) | | (183) | | 183 | | | | 29 | 06/01/2049 | 1.A |
| 38381W-YN-2 | GNR 2019-78 SM | 09/30/2025 | IO Par Adjustment | XXX | | 12,939 | 1,237 | 2,475 | | (1,237) | | (1,237) | | 1,237 | | | | 142 | 06/20/2049 | 1.A |
| 38381V-6G-0 | GNR 2019-82 EI | 09/30/2025 | IO Par Adjustment | XXX | | 40,043 | 7,058 | 14,115 | | (7,058) | | (7,058) | | 7,058 | | | | 1,144 | 04/01/2049 | 1.A |
| 38381X-AY-2 | GNR 2019-83 IO | 09/30/2025 | IO Par Adjustment | XXX | | 32,250 | 6,087 | 12,175 | | (6,087) | | (6,087) | | 6,087 | | | | 976 | 06/01/2049 | 1.A |
| 38381W-J3-3 | GNR 2019-86 DI | 09/30/2025 | IO Par Adjustment | XXX | | 4,405 | 683 | 1,366 | | (683) | | (683) | | 683 | | | | 117 | 03/01/2049 | 1.A |
| 38381W-G9-3 | GNR 2019-86 ID | 09/30/2025 | IO Par Adjustment | XXX | | 4,405 | 694 | 1,388 | | (694) | | (694) | | 694 | | | | 117 | 03/01/2049 | 1.A |
| 38381W-W5-3 | GNR 2019-92 DI | 09/30/2025 | IO Par Adjustment | XXX | | 6,630 | 1,218 | 2,437 | | (1,218) | | (1,218) | | 1,218 | | | | 181 | 01/01/2048 | 1.A |
| 38381Y-EC-4 | GNR 2019-98 SC | 09/30/2025 | IO Par Adjustment | XXX | | 25,954 | 2,531 | 5,061 | | (2,531) | | (2,531) | | 2,531 | | | | 270 | 08/20/2049 | 1.A |
| 38380L-WC-3 | GNR 2019-H10 NI | 09/30/2025 | IO Par Adjustment | XXX | | 1,085,596 | 41,219 | 82,437 | | (41,219) | | (41,219) | | 41,219 | | | | 14,573 | 05/01/2069 | 1.A |
| 38380L-YV-9 | GNR 2019-H14 CI | 09/30/2025 | IO Par Adjustment | XXX | | 501,795 | 19,053 | 38,105 | | (19,053) | | (19,053) | | 19,053 | | | | 7,142 | 07/01/2069 | 1.A |
| 38380L-ZT-3 | GNR 2019-H15 AI | 09/30/2025 | IO Par Adjustment | XXX | | 648,159 | 13,368 | 26,737 | | (13,368) | | (13,368) | | 13,368 | | | | 4,896 | 08/01/2069 | 1.A |
| 38382H-KF-6 | GNR 2020-112 BS | 09/30/2025 | IO Par Adjustment | XXX | | 28,235 | 3,318 | 6,635 | | (3,318) | | (3,318) | | 3,318 | | | | 342 | 08/20/2050 | 1.A |
| 38382H-KW-9 | GNR 2020-112 LS | 09/30/2025 | IO Par Adjustment | XXX | | 47,350 | 7,280 | 14,560 | | (7,280) | | (7,280) | | 7,280 | | | | 585 | 08/01/2050 | 1.A |
| 38382H-S3-5 | GNR 2020-123 IL | 09/30/2025 | IO Par Adjustment | XXX | | 1,786 | 239 | 478 | | (239) | | (239) | | 239 | | | | 30 | 08/01/2050 | 1.A |
| 38382H-M9-8 | GNR 2020-123 NI | 09/30/2025 | IO Par Adjustment | XXX | | 4,419 | 619 | 1,237 | | (619) | | (619) | | 619 | | | | 73 | 08/01/2050 | 1.A |
| 38382J-ZW-9 | GNR 2020-129 IG | 09/30/2025 | IO Par Adjustment | XXX | | 24,684 | 3,039 | 6,078 | | (3,039) | | (3,039) | | 3,039 | | | | 479 | 09/16/2050 | 1.A |
| 38382J-A2-2 | GNR 2020-133 JI | 09/30/2025 | IO Par Adjustment | XXX | | 1,179 | 165 | 330 | | (165) | | (165) | | 165 | | | | 19 | 09/01/2050 | 1.A |
| 38382J-QC-3 | GNR 2020-142 JT | 09/30/2025 | IO Par Adjustment | XXX | | 38,014 | 903 | 1,806 | | (903) | | (903) | | 903 | | | | 166 | 02/16/2041 | 1.A |
| 38382J-TJ-5 | GNR 2020-144 EI | 09/30/2025 | IO Par Adjustment | XXX | | 1,272 | 178 | 356 | | (178) | | (178) | | 178 | | | | 21 | 09/01/2050 | 1.A |
| 38382K-J2-0 | GNR 2020-160 LS | 09/30/2025 | IO Par Adjustment | XXX | | 26,477 | 4,137 | 8,274 | | (4,137) | | (4,137) | | 4,137 | | | | 330 | 10/01/2050 | 1.A |
| 38382K-S8-7 | GNR 2020-160 VI | 09/30/2025 | IO Par Adjustment | XXX | | 1,500 | 210 | 420 | | (210) | | (210) | | 210 | | | | 25 | 10/01/2050 | 1.A |
| 38382K-Q9-7 | GNR 2020-160 YI | 09/30/2025 | IO Par Adjustment | XXX | | 7,116 | 996 | 1,993 | | (996) | | (996) | | 996 | | | | 119 | 10/01/2050 | 1.A |
| 38382K-HQ-9 | GNR 2020-163 IA | 09/30/2025 | IO Par Adjustment | XXX | | 43,831 | 6,383 | 12,766 | | (6,383) | | (6,383) | | 6,383 | | | | 1,140 | 05/01/2049 | 1.A |
| 38382L-EK-3 | GNR 2020-164 BI | 09/30/2025 | IO Par Adjustment | XXX | | 8,926 | 1,389 | 2,778 | | (1,389) | | (1,389) | | 1,389 | | | | 244 | 01/01/2050 | 1.A |
| 38382K-3R-2 | GNR 2020-165 IC | 09/30/2025 | IO Par Adjustment | XXX | | 93,123 | 5,587 | 11,175 | | (5,587) | | (5,587) | | 5,587 | | | | 1,494 | 11/01/2050 | 1.A |
| 38382L-AW-1 | GNR 2020-167 SD | 09/30/2025 | IO Par Adjustment | XXX | | 66,683 | 10,023 | 20,046 | | (10,023) | | (10,023) | | 10,023 | | | | 812 | 11/20/2050 | 1.A |
| 38382L-TQ-4 | GNR 2020-183 HT | 09/30/2025 | IO Par Adjustment | XXX | | 8,321 | 790 | 1,581 | | (790) | | (790) | | 790 | | | | 81 | 12/20/2050 | 1.A |
| 38382L-D2-4 | GNR 2020-187 SB | 09/30/2025 | IO Par Adjustment | XXX | | 27,546 | 3,443 | 6,887 | | (3,443) | | (3,443) | | 3,443 | | | | 313 | 12/20/2050 | 1.A |
| 38382L-2E-0 | GNR 2020-188 LS | 09/12/2025 | NATALLIANCE | XXX | 463,462 | 3,344,458 | 468,224 | 472,986 | | (4,762) | | (4,762) | | 468,224 | | – | – | 45,153 | 11/20/2050 | 1.A |
| 38382M-CF-4 | GNR 2020-189 SQ | 09/30/2025 | IO Par Adjustment | XXX | | 12,941 | 1,585 | 3,171 | | (1,585) | | (1,585) | | 1,585 | | | | 159 | 12/20/2050 | 1.A |
| 38382D-JY-6 | GNR 2020-21 TM | 09/30/2025 | IO Par Adjustment | XXX | | 68,881 | 2,109 | 4,219 | | (2,109) | | (2,109) | | 2,109 | | | | 368 | 06/20/2040 | 1.A |
| 38382D-WL-9 | GNR 2020-33 AS | 09/30/2025 | IO Par Adjustment | XXX | | 22,237 | 2,717 | 5,434 | | (2,717) | | (2,717) | | 2,717 | | | | 241 | 04/20/2048 | 1.A |
| 38382B-T7-8 | GNR 2020-4 BS | 09/30/2025 | IO Par Adjustment | XXX | | 233,094 | 13,403 | 26,806 | | (13,403) | | (13,403) | | 13,403 | | | | 824 | 01/20/2050 | 1.A |
| 38382B-3E-1 | GNR 2020-4 IO | 09/30/2025 | IO Par Adjustment | XXX | | 41,058 | 8,263 | 16,526 | | (8,263) | | (8,263) | | 8,263 | | | | 1,362 | 01/01/2050 | 1.A |
| 38382E-DP-9 | GNR 2020-47 MI | 09/30/2025 | IO Par Adjustment | XXX | | 37,176 | 5,194 | 10,388 | | (5,194) | | (5,194) | | 5,194 | | | | 881 | 04/20/2050 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change in Book / Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| 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 B. / A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 38382E-LB-1 | GNR 2020-59 DI | 09/30/2025 | IO Par Adjustment | XXX | | 70,815 | 5,223 | 10,445 | | (5,223) | | (5,223) | | 5,223 | | | | 1,596 | 05/01/2045 | 1.A |
| 38382E-T8-0 | GNR 2020-61 IT | 09/30/2025 | IO Par Adjustment | XXX | | 354,531 | 1,731 | 3,462 | | (1,731) | | (1,731) | | 1,731 | | | | 288 | 01/20/2046 | 1.A |
| 38382E-T6-4 | GNR 2020-61 SF | 09/30/2025 | IO Par Adjustment | XXX | | 23,023 | 2,446 | 4,892 | | (2,446) | | (2,446) | | 2,446 | | | | 307 | 07/20/2043 | 1.A |
| 38382F-FG-4 | GNR 2020-62 IN | 09/30/2025 | IO Par Adjustment | XXX | | 30,598 | 6,177 | 12,354 | | (6,177) | | (6,177) | | 6,177 | | | | 987 | 04/01/2049 | 1.A |
| 38382E-5R-4 | GNR 2020-74 CI | 09/30/2025 | IO Par Adjustment | XXX | | 470,661 | 26,769 | 53,538 | | (26,769) | | (26,769) | | 26,769 | | | | 9,355 | 05/01/2035 | 1.A |
| 38382F-AL-8 | GNR 2020-77 JI | 09/30/2025 | IO Par Adjustment | XXX | | 22,670 | 793 | 1,587 | | (793) | | (793) | | 793 | | | | 146 | 09/20/2048 | 1.A |
| 38382F-Y6-5 | GNR 2020-78 IL | 09/30/2025 | IO Par Adjustment | XXX | | 188,414 | 8,361 | 16,722 | | (8,361) | | (8,361) | | 8,361 | | | | 1,570 | 04/01/2050 | 1.A |
| 38382F-Z2-3 | GNR 2020-78 QI | 09/30/2025 | IO Par Adjustment | XXX | | 100,681 | 9,816 | 19,633 | | (9,816) | | (9,816) | | 9,816 | | | | 2,028 | 09/01/2046 | 1.A |
| 38382F-VU-5 | GNR 2020-85 BI | 09/30/2025 | IO Par Adjustment | XXX | | 146,500 | 14,284 | 28,567 | | (14,284) | | (14,284) | | 14,284 | | | | 2,929 | 10/01/2046 | 1.A |
| 38382G-K5-0 | GNR 2020-96 CI | 09/30/2025 | IO Par Adjustment | XXX | | 20,994 | 840 | 1,680 | | (840) | | (840) | | 840 | | | | 137 | 07/01/2048 | 1.A |
| 38382G-N7-3 | GNR 2020-96 TM | 09/30/2025 | IO Par Adjustment | XXX | | 56,314 | 2,006 | 4,012 | | (2,006) | | (2,006) | | 2,006 | | | | 342 | 09/20/2040 | 1.A |
| 38382G-YS-5 | GNR 2020-97 IX | 09/30/2025 | IO Par Adjustment | XXX | | 73,674 | 12,064 | 24,128 | | (12,064) | | (12,064) | | 12,064 | | | | 1,998 | 04/20/2049 | 1.A |
| 38382G-TV-4 | GNR 2020-98 KI | 09/30/2025 | IO Par Adjustment | XXX | | 13,236 | 1,886 | 3,772 | | (1,886) | | (1,886) | | 1,886 | | | | 301 | 07/20/2050 | 1.A |
| 38380Q-AA-0 | GNR 2020-H09 AI | 09/30/2025 | IO Par Adjustment | XXX | | 5,292 | 284 | 569 | | (284) | | (284) | | 284 | | | | 50 | 05/01/2070 | 1.A |
| 38380Q-SE-3 | GNR 2020-H22 MI | 09/30/2025 | IO Par Adjustment | XXX | | 4,251 | 229 | 457 | | (229) | | (229) | | 229 | | | | 37 | 12/01/2070 | 1.A |
| 38382M-M9-7 | GNR 2021-1 QS | 09/30/2025 | IO Par Adjustment | XXX | | 16,683 | 1,939 | 3,879 | | (1,939) | | (1,939) | | 1,939 | | | | 211 | 01/01/2051 | 1.A |
| 38382M-N2-1 | GNR 2021-1 SH | 09/30/2025 | IO Par Adjustment | XXX | | 13,165 | 1,547 | 3,094 | | (1,547) | | (1,547) | | 1,547 | | | | 158 | 01/01/2051 | 1.A |
| 38382U-CQ-2 | GNR 2021-107 WI | 09/30/2025 | IO Par Adjustment | XXX | | 60,087 | 4,112 | 8,224 | | (4,112) | | (4,112) | | 4,112 | | | | 670 | 02/01/2050 | 1.A |
| 38382W-EM-5 | GNR 2021-117 HI | 09/30/2025 | IO Par Adjustment | XXX | | 28,891 | 4,550 | 9,101 | | (4,550) | | (4,550) | | 4,550 | | | | 675 | 07/01/2051 | 1.A |
| 38382W-XM-4 | GNR 2021-137 BI | 09/30/2025 | IO Par Adjustment | XXX | | 22,430 | 2,425 | 4,850 | | (2,425) | | (2,425) | | 2,425 | | | | 369 | 08/01/2051 | 1.A |
| 38382X-BS-3 | GNR 2021-149 SN | 09/22/2025 | Principal Reduction | XXX | 10,996 | 10,996 | 10,776 | 10,833 | | 163 | | 163 | | 10,996 | | | | | 08/01/2051 | 1.A |
| 38383A-AK-0 | GNR 2021-165 BI | 09/30/2025 | IO Par Adjustment | XXX | | 86,947 | 9,673 | 19,346 | | (9,673) | | (9,673) | | 9,673 | | | | 1,417 | 09/20/2051 | 1.A |
| 38383F-SK-0 | GNR 2021-221 GI | 09/30/2025 | IO Par Adjustment | XXX | | 850,253 | 3,986 | 8,120 | | (4,060) | | (4,060) | | 4,060 | | | | | 05/20/2049 | 1.A |
| 38383F-SM-6 | GNR 2021-221 HI | 09/30/2025 | IO Par Adjustment | XXX | | 432,136 | 3,781 | 7,631 | | (3,816) | | (3,816) | | 3,816 | | | | | 01/20/2050 | 1.A |
| 38383F-SF-1 | GNR 2021-221 SE | 09/30/2025 | IO Par Adjustment | XXX | | 830,926 | 8,309 | 16,619 | | (8,309) | | (8,309) | | 8,309 | | | | | 09/20/2049 | 1.A |
| 38382N-VM-6 | GNR 2021-23 AI | 09/30/2025 | IO Par Adjustment | XXX | | 2,342 | 328 | 656 | | (328) | | (328) | | 328 | | | | 40 | 02/01/2051 | 1.A |
| 38382N-KY-2 | GNR 2021-27 IC | 09/30/2025 | IO Par Adjustment | XXX | | 18,109 | 2,592 | 5,184 | | (2,592) | | (2,592) | | 2,592 | | | | 301 | 01/01/2051 | 1.A |
| 38382P-YW-6 | GNR 2021-42 DI | 09/30/2025 | IO Par Adjustment | XXX | | 114,179 | 7,564 | 15,129 | | (7,564) | | (7,564) | | 7,564 | | | | 1,516 | 03/01/2036 | 1.A |
| 38382Q-G8-7 | GNR 2021-78 MI | 09/16/2025 | NATALLIANCE | XXX | 129,800 | 756,226 | 136,593 | 143,386 | | (6,793) | | (6,793) | | 136,593 | | – | – | 26,710 | 05/01/2051 | 1.A |
| 38382T-BW-3 | GNR 2021-78 QI | 09/30/2025 | IO Par Adjustment | XXX | | 86,069 | 12,910 | 25,821 | | (12,910) | | (12,910) | | 12,910 | | | | 2,859 | 05/01/2034 | 1.A |
| 38382Q-H2-9 | GNR 2021-78 WI | 09/30/2025 | IO Par Adjustment | XXX | | 9,286 | 1,416 | 2,832 | | (1,416) | | (1,416) | | 1,416 | | | | 247 | 05/01/2051 | 1.A |
| 38382M-TF-6 | GNR 2021-8 MI | 09/30/2025 | IO Par Adjustment | XXX | | 177,712 | 12,829 | 25,657 | | (12,829) | | (12,829) | | 12,829 | | | | 2,375 | 01/01/2051 | 1.A |
| 38382U-TU-5 | GNR 2021-96 AI | 09/30/2025 | IO Par Adjustment | XXX | | 45,839 | 7,048 | 14,096 | | (7,048) | | (7,048) | | 7,048 | | | | 1,051 | 06/01/2025 | 1.A |
| 38382U-US-8 | GNR 2021-96 DS | 09/30/2025 | IO Par Adjustment | XXX | | 71,474 | 10,140 | 20,281 | | (10,140) | | (10,140) | | 10,140 | | | | 856 | 06/20/2051 | 1.A |
| 38382T-F5-8 | GNR 2021-98 HI | 09/30/2025 | IO Par Adjustment | XXX | | 54,259 | 8,614 | 17,227 | | (8,614) | | (8,614) | | 8,614 | | | | 1,314 | 06/01/2051 | 1.A |
| 38382T-H9-8 | GNR 2021-98 SQ | 09/30/2025 | IO Par Adjustment | XXX | | 29,501 | 3,577 | 7,154 | | (3,577) | | (3,577) | | 3,577 | | | | 367 | 06/20/2051 | 1.A |
| 38382T-J6-2 | GNR 2021-98 SW | 09/30/2025 | IO Par Adjustment | XXX | | 43,129 | 5,553 | 11,106 | | (5,553) | | (5,553) | | 5,553 | | | | 541 | 06/20/2051 | 1.A |
| 38380Q-YD-8 | GNR 2021-H03 IO | 09/30/2025 | IO Par Adjustment | XXX | | 148,734 | 744 | 1,487 | | (744) | | (744) | | 744 | | | | | 04/01/2070 | 1.A |
| 38382Y-HY-2 | GNR 2021-H19 CI | 09/30/2025 | IO Par Adjustment | XXX | | 803,991 | 10,050 | 20,100 | | (10,050) | | (10,050) | | 10,050 | | | | 6,552 | 06/01/2066 | 1.A |
| 38383T-GX-5 | GNR 2022-114 SE | 09/22/2025 | Principal Reduction | XXX | 2,515 | 2,515 | 2,641 | 2,641 | | (126) | | (126) | | 2,515 | | | | 29 | 06/20/2052 | 1.A |
| 38383T-5J-8 | GNR 2022-124 BI | 09/30/2025 | IO Par Adjustment | XXX | | 102,081 | 15,886 | 31,773 | | (15,886) | | (15,886) | | 15,886 | | | | 3,052 | 09/01/2049 | 1.A |
| 38383U-PF-1 | GNR 2022-136 AI | 09/30/2025 | IO Par Adjustment | XXX | | 63,198 | 11,850 | 23,699 | | (11,850) | | (11,850) | | 11,850 | | | | 2,094 | 06/01/2050 | 1.A |
| 38383U-A8-3 | GNR 2022-137 | 09/30/2025 | IO Par Adjustment | XXX | | 36,254 | 11,511 | 23,022 | | (11,511) | | (11,511) | | 11,511 | | | | 2,373 | 08/20/2052 | 1.A |
| 38383Y-NG-3 | GNR 2022-159 | 09/30/2025 | IO Par Adjustment | XXX | | 122,224 | 2,674 | 5,347 | | (2,674) | | (2,674) | | 2,674 | | | | 433 | 06/20/2052 | 1.A |
| 38383Y-5B-4 | GNR 2022-179 IS | 09/30/2025 | IO Par Adjustment | XXX | | 17,173 | 3,724 | 7,449 | | (3,724) | | (3,724) | | 3,724 | | | | 564 | 10/20/2048 | 1.A |
| 38383G-XU-0 | GNR 2022-18 DI | 09/30/2025 | IO Par Adjustment | XXX | | 98,307 | 7,926 | 15,852 | | (7,926) | | (7,926) | | 7,926 | | | | 2,294 | 10/01/2029 | 1.A |
| 38383L-BT-6 | GNR 2022-190 T | 09/30/2025 | IO Par Adjustment | XXX | | 20,401 | 740 | 1,479 | | (740) | | (740) | | 740 | | | | 136 | 12/01/2048 | 1.A |
| 38383L-AX-8 | GNR 2022-190 TE | 09/30/2025 | IO Par Adjustment | XXX | | 18,675 | 642 | 1,284 | | (642) | | (642) | | 642 | | | | 132 | 11/01/2048 | 1.A |
| 38383L-EM-8 | GNR 2022-197 CO | 09/22/2025 | Principal Reduction | XXX | 32,349 | 32,349 | 24,383 | 25,894 | | 6,455 | | 6,455 | | 32,349 | | | | | 11/01/2052 | 1.A |
| 38383L-VZ-0 | GNR 2022-215 TI | 09/30/2025 | IO Par Adjustment | XXX | | 70,075 | 2,759 | 5,518 | | (2,759) | | (2,759) | | 2,759 | | | | 458 | 07/01/2049 | 1.A |
| 38383G-7D-7 | GNR 2022-25 QI | 09/30/2025 | IO Par Adjustment | XXX | | 7,428 | 780 | 1,560 | | (780) | | (780) | | 780 | | | | 128 | 02/01/2052 | 1.A |
| 38383M-X4-5 | GNR 2022-47 IA | 09/30/2025 | IO Par Adjustment | XXX | | 31,036 | 2,405 | 4,811 | | (2,405) | | (2,405) | | 2,405 | | | | 682 | 01/20/2036 | 1.A |
| 38383M-B7-2 | GNR 2022-56 JI | 09/30/2025 | IO Par Adjustment | XXX | | 44,086 | 7,274 | 14,549 | | (7,274) | | (7,274) | | 7,274 | | | | 1,012 | 03/01/2052 | 1.A |
| 38383P-QM-6 | GNR 2022-61 DI | 09/30/2025 | IO Par Adjustment | XXX | | 1,382,121 | 13,119 | 26,239 | | (13,119) | | (13,119) | | 13,119 | | | | 1,977 | 09/20/2049 | 1.A |
| 38383P-7X-3 | GNR 2022-78 TS | 09/30/2025 | IO Par Adjustment | XXX | | 100,253 | 8,146 | 16,291 | | (8,146) | | (8,146) | | 8,146 | | | | | 04/01/2052 | 1.A |
| 38383R-Q6-7 | GNR 2022-89 LI | 09/30/2025 | IO Par Adjustment | XXX | | 92,456 | 11,557 | 23,114 | | (11,557) | | (11,557) | | 11,557 | | | | 2,463 | 09/01/2049 | 1.A |
| 38383R-H4-2 | GNR 2022-90 IC | 09/30/2025 | IO Par Adjustment | XXX | | 16,726 | 1,401 | 2,802 | | (1,401) | | (1,401) | | 1,401 | | | | 181 | 05/20/2050 | 1.A |
| 38383R-H7-5 | GNR 2022-90 IJ | 09/30/2025 | IO Par Adjustment | XXX | | 17,889 | 771 | 1,543 | | (771) | | (771) | | 771 | | | | 115 | 01/20/2050 | 1.A |
| 38384C-SB-6 | GNR 2023-123 HT | 09/30/2025 | IO Par Adjustment | XXX | | 101,498 | 2,506 | 5,011 | | (2,506) | | (2,506) | | 2,506 | | | | 408 | 08/20/2043 | 1.A |
| 38384C-SG-5 | GNR 2023-123 TJ | 09/30/2025 | IO Par Adjustment | XXX | | 122,878 | 2,669 | 5,338 | | (2,669) | | (2,669) | | 2,669 | | | | 447 | 03/20/2041 | 1.A |
| 38384E-ZV-0 | GNR 2023-131 TB | 09/30/2025 | IO Par Adjustment | XXX | | 42,333 | 1,574 | 3,149 | | (1,574) | | (1,574) | | 1,574 | | | | 279 | 10/01/2043 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 B. / A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 38384E-XY-6 | GNR 2023-131 TC | 09/30/2025 | IO Par Adjustment | XXX | | 22,836 | 828 | 1,656 | | (828) | | (828) | | 828 | | | | 151 | 12/01/2043 | 1.A |
| 38384E-ZS-7 | GNR 2023-131 TE | 09/30/2025 | IO Par Adjustment | XXX | | 58,367 | 2,298 | 4,596 | | (2,298) | | (2,298) | | 2,298 | | | | 395 | 03/01/2047 | 1.A |
| 38384E-ZU-2 | GNR 2023-131 TW | 09/30/2025 | IO Par Adjustment | XXX | | 106,826 | 4,106 | 8,212 | | (4,106) | | (4,106) | | 4,106 | | | | 711 | 02/01/2047 | 1.A |
| 38384E-D7-7 | GNR 2023-141 AT | 09/30/2025 | IO Par Adjustment | XXX | | 42,288 | 6,475 | 12,951 | | (6,475) | | (6,475) | | 6,475 | | | | 971 | 10/01/2046 | 1.A |
| 38384D-6L-6 | GNR 2023-165 TA | 09/30/2025 | IO Par Adjustment | XXX | | 62,416 | 2,555 | 5,110 | | (2,555) | | (2,555) | | 2,555 | | | | 422 | 09/20/2048 | 1.A |
| 38384D-6N-2 | GNR 2023-165 TB | 09/30/2025 | IO Par Adjustment | XXX | | 63,061 | 2,680 | 5,360 | | (2,680) | | (2,680) | | 2,680 | | | | 412 | 07/20/2050 | 1.A |
| 38383W-QC-3 | GNR 2023-40 WI | 09/30/2025 | IO Par Adjustment | XXX | | 1,656,371 | 4,400 | 8,799 | | (4,400) | | (4,400) | | 4,400 | | | | 1,432 | 09/20/2041 | 1.A |
| 38383W-K7-0 | GNR 2023-47 TA | 09/30/2025 | IO Par Adjustment | XXX | | 220,242 | 860 | 1,721 | | (860) | | (860) | | 860 | | | | 148 | 11/20/2048 | 1.A |
| 38383X-YX-6 | GNR 2023-53 QT | 09/30/2025 | IO Par Adjustment | XXX | | 271,351 | 5,597 | 11,193 | | (5,597) | | (5,597) | | 5,597 | | | | 896 | 02/16/2041 | 1.A |
| 38383X-YV-0 | GNR 2023-53 UT | 09/30/2025 | IO Par Adjustment | XXX | | 196,066 | 827 | 1,654 | | (827) | | (827) | | 827 | | | | 129 | 07/01/2045 | 1.A |
| 38383X-P8-1 | GNR 2023-56 IT | 09/30/2025 | IO Par Adjustment | XXX | | 12,879 | 2,399 | 4,798 | | (2,399) | | (2,399) | | 2,399 | | | | 341 | 11/20/2047 | 1.A |
| 38383X-P9-9 | GNR 2023-56 SK | 09/30/2025 | IO Par Adjustment | XXX | | 28,478 | 3,702 | 7,404 | | (3,702) | | (3,702) | | 3,702 | | | | 305 | 04/20/2051 | 1.A |
| 38383X-PV-0 | GNR 2023-60 T | 09/30/2025 | IO Par Adjustment | XXX | | 29,221 | 1,059 | 2,119 | | (1,059) | | (1,059) | | 1,059 | | | | 196 | 09/01/2043 | 1.A |
| 38384A-WS-8 | GNR 2023-66 MP | 09/22/2025 | Principal Reduction | XXX | 4,368 | 4,368 | 4,160 | 4,160 | | 207 | | 207 | | 4,368 | | | | 59 | 05/20/2053 | 1.A |
| 38384A-SE-4 | GNR 2023-66 TI | 09/30/2025 | IO Par Adjustment | XXX | | 3,306 | 607 | 1,215 | | (607) | | (607) | | 607 | | | | 92 | 04/20/2045 | 1.A |
| 38384A-FG-3 | GNR 2023-70 AS | 09/22/2025 | Principal Reduction | XXX | 35,832 | 35,832 | 31,622 | 32,393 | | 3,439 | | 3,439 | | 35,832 | | | | 816 | 05/01/2053 | 1.A |
| 38384A-WY-5 | GNR 2023-75 TI | 09/30/2025 | IO Par Adjustment | XXX | | 36,589 | 1,555 | 3,110 | | (1,555) | | (1,555) | | 1,555 | | | | 247 | 06/01/2050 | 1.A |
| 38384A-M3-4 | GNR 2023-84 SJ | 09/22/2025 | Principal Reduction | XXX | 28,099 | 28,099 | 40,146 | 36,763 | | (8,664) | | (8,664) | | 28,099 | | | | 4,153 | 06/20/2053 | 1.A |
| 38384A-M7-5 | GNR 2023-84 SN | 09/22/2025 | Principal Reduction | XXX | 8,608 | 8,608 | 9,210 | 9,210 | | (603) | | (603) | | 8,608 | | | | 110 | 06/20/2053 | 1.A |
| 38384A-M4-2 | GNR 2023-84 UA | 09/22/2025 | Principal Reduction | XXX | 30,908 | 30,908 | 26,890 | 27,565 | | 3,342 | | 3,342 | | 30,908 | | | | 654 | 06/01/2053 | 1.A |
| 38382Y-P9-8 | GNR 2023-H02 IK | 08/31/2025 | IO Par Adjustment | XXX | | 46,187 | 3,233 | 6,466 | | (3,233) | | (3,233) | | 3,233 | | | | 249 | 01/01/2073 | 1.A |
| 38383K-JM-5 | GNR 2023-H26 IC | 09/30/2025 | IO Par Adjustment | XXX | | 2,721,687 | 17,011 | 34,021 | | (17,011) | | (17,011) | | 17,011 | | | | 7,479 | 06/01/2065 | 1.A |
| 38384U-MN-6 | GNR 2024-128 UO | 09/22/2025 | Principal Reduction | XXX | 86,646 | 86,646 | 79,715 | 79,715 | | 6,932 | | 6,932 | | 86,646 | | | | | 08/20/2054 | 1.A |
| 38384W-FX-8 | GNR 2024-151 TA | 09/22/2025 | Principal Reduction | XXX | 125,446 | 125,446 | 124,348 | 124,348 | | 1,098 | | 1,098 | | 125,446 | | | | 3,967 | 05/20/2064 | 1.A |
| 38384V-SQ-1 | GNR 2024-174 TH | 09/30/2025 | IO Par Adjustment | XXX | | 10,568 | 1,645 | 3,289 | | (1,645) | | (1,645) | | 1,645 | | | | 247 | 12/20/2042 | 1.A |
| 38384V-SV-0 | GNR 2024-174 TL | 09/30/2025 | IO Par Adjustment | XXX | | 20,412 | 4,389 | 8,777 | | (4,389) | | (4,389) | | 4,389 | | | | 614 | 12/20/2048 | 1.A |
| 38384X-A9-4 | GNR 2024-184 TD | 09/22/2025 | Principal Reduction | XXX | 27,765 | 27,765 | 27,071 | 27,071 | | 694 | | 694 | | 27,765 | | | | 329 | 11/20/2054 | 1.A |
| 38384J-X3-3 | GNR 2024-24 BT | 09/30/2025 | IO Par Adjustment | XXX | | 14,814 | 2,815 | 5,629 | | (2,815) | | (2,815) | | 2,815 | | | | 397 | 02/20/2050 | 1.A |
| 38384J-Y2-4 | GNR 2024-24 TB | 09/30/2025 | IO Par Adjustment | XXX | | 55,379 | 11,405 | 22,809 | | (11,405) | | (11,405) | | 11,405 | | | | 1,643 | 09/20/2048 | 1.A |
| 38384J-MT-8 | GNR 2024-30 S | 09/22/2025 | Principal Reduction | XXX | 55,111 | 55,111 | 75,365 | 75,365 | | (20,253) | | (20,253) | | 55,111 | | | | 952 | 02/20/2054 | 1.A |
| 38384H-ZU-5 | GNR 2024-4 QI | 09/30/2025 | IO Par Adjustment | XXX | | 35,522 | 6,239 | 12,477 | | (6,238) | | (6,238) | | 6,239 | | | | 804 | 09/20/2050 | 1.A |
| 38384K-HW-4 | GNR 2024-42 TM | 09/30/2025 | IO Par Adjustment | XXX | | 31,783 | 1,311 | 2,622 | | (1,311) | | (1,311) | | 1,311 | | | | 205 | 09/20/2048 | 1.A |
| 38384M-KE-6 | GNR 2024-64 XT | 09/30/2025 | IO Par Adjustment | XXX | | 3,032,254 | 4,619 | 9,239 | | (4,619) | | (4,619) | | 4,619 | | | | 1,007 | 04/20/2054 | 1.A |
| 38384P-DW-7 | GNR 2024-79 TA | 09/30/2025 | IO Par Adjustment | XXX | | 821,656 | 2,150 | 4,301 | | (2,150) | | (2,150) | | 2,150 | | | | 276 | 08/20/2049 | 1.A |
| 38384P-DX-5 | GNR 2024-79 TB | 09/30/2025 | IO Par Adjustment | XXX | | 891,955 | 6,620 | 13,240 | | (6,620) | | (6,620) | | 6,620 | | | | 894 | 08/20/2048 | 1.A |
| 38384P-SR-2 | GNR 2024-97 TL | 09/22/2025 | Principal Reduction | XXX | 14,401 | 14,401 | 13,933 | 13,933 | | 468 | | 468 | | 14,401 | | | | 531 | 06/20/2054 | 1.A |
| 38381N-WC-8 | GNR 2025-108 DW | 09/22/2025 | Principal Reduction | XXX | 164,043 | 164,043 | 312,502 | 312,502 | | (148,459) | | (148,459) | | 164,043 | | | | 7,287 | 10/01/2054 | 1.A |
| 38381P-EG-4 | GNR 2025-115 WJ | 09/22/2025 | Principal Reduction | XXX | 18,285 | 18,285 | 25,965 | 25,965 | | (7,680) | | (7,680) | | 18,285 | | | | 228 | 07/01/2055 | 1.A |
| 38385F-E3-1 | GNR 2025-60 SG | 09/22/2025 | Principal Reduction | XXX | 51,561 | 51,561 | 49,885 | 49,885 | | 1,676 | | 1,676 | | 51,561 | | | | 665 | 04/20/2055 | 1.A |
| 38385F-CW-9 | GNR 2025-69 VK | 09/22/2025 | Principal Reduction | XXX | 17,905 | 17,905 | 17,592 | 17,592 | | 313 | | 313 | | 17,905 | | | | 391 | 04/20/2055 | 1.A |
| 38385G-CA-5 | GNR 2025-84 WJ | 09/22/2025 | Principal Reduction | XXX | 42,818 | 42,818 | 64,775 | 64,775 | | (21,957) | | (21,957) | | 42,818 | | | | 1,638 | 09/01/2053 | 1.A |
| 38381N-NA-2 | GNR 2025-98 PS | 09/22/2025 | Principal Reduction | XXX | 29,789 | 29,789 | 30,385 | 30,385 | | (596) | | (596) | | 29,789 | | | | 231 | 06/20/2055 | 1.A |
| 38382W-YY-7 | GNR2021-146 WI | 09/30/2025 | IO Par Adjustment | XXX | | 56,967 | 2,457 | 4,913 | | (2,457) | | (2,457) | | 2,457 | | | | 475 | 02/01/2048 | 1.A |
| 92261U-AC-8 | VENDE 2001-1 AI | 09/30/2025 | IO Par Adjustment | XXX | | 204,270 | 1,277 | 2,553 | | (1,277) | | (1,277) | | 1,277 | | | | 274 | 01/01/2037 | 1.A |
| 92262B-AG-0 | VENDE 2011-2 IO | 09/30/2025 | IO Par Adjustment | XXX | | 255,796 | 3,837 | 7,674 | | (3,837) | | (3,837) | | 3,837 | | | | 638 | 10/01/2041 | 1.A |
| 1019999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC) | | | | | 2,147,595 | 59,039,867 | 4,322,985 | 6,303,839 | | (2,173,822) | | (2,173,822) | | 4,130,017 | | – | – | 697,231 | XXX | XXX |
| **Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)** | | | | | | | | | | | | | | | | | | | | |
| 31423X-S6-9 | FNS 434 132 | 09/30/2025 | IO Par Adjustment | XXX | | 3,972 | 703 | 1,405 | | (703) | | (703) | | 703 | | | | 106 | 12/01/2052 | 1.A |
| 3132WM-NU-4 | FG Q47602 | 09/15/2025 | Principal Reduction | XXX | 464 | 464 | 605 | 584 | | (120) | | (120) | | 464 | | | | 12 | 04/01/2047 | 1.A |
| 31339W-6U-5 | FHR 2426 TI | 09/30/2025 | IO Par Adjustment | XXX | | 9,611 | 1,484 | 2,968 | | (1,484) | | (1,484) | | 1,484 | | | | 395 | 03/01/2032 | 1.A |
| 31396A-AM-6 | FHR 3031 BN | 09/15/2025 | Principal Reduction | XXX | 2,622 | 2,622 | 4,562 | 3,974 | | (1,352) | | (1,352) | | 2,622 | | | | 66 | 08/15/2035 | 1.A |
| 31396H-RK-7 | FHR 3118 SD | 09/30/2025 | IO Par Adjustment | XXX | | 38,522 | 7,175 | 14,349 | | (7,175) | | (7,175) | | 7,175 | | | | 592 | 02/15/2036 | 1.A |
| 31397C-TW-9 | FHR 3242 SC | 09/30/2025 | IO Par Adjustment | XXX | | 41,364 | 3,826 | 7,652 | | (3,826) | | (3,826) | | 3,826 | | | | 509 | 11/15/2036 | 1.A |
| 31397F-6H-0 | FHR 3274 JO | 09/15/2025 | Principal Reduction | XXX | 227 | 227 | 211 | 225 | | 3 | | 3 | | 227 | | | | | 02/15/2037 | 1.A |
| 31397H-EE-4 | FHR 3318 SJ | 09/30/2025 | IO Par Adjustment | XXX | | 18,672 | 1,657 | 3,314 | | (1,657) | | (1,657) | | 1,657 | | | | 287 | 05/15/2037 | 1.A |
| 31397P-HT-0 | FHR 3382 OH | 09/15/2025 | Principal Reduction | XXX | 975 | 975 | 887 | 932 | | 43 | | 43 | | 975 | | | | | 11/15/2037 | 1.A |
| 31397P-AA-8 | FHR 3385 MT | 09/15/2025 | Principal Reduction | XXX | 2,114 | 2,114 | 2,225 | 2,202 | | (88) | | (88) | | 2,114 | | | | 92 | 12/15/2035 | 1.A |
| 31398J-HZ-9 | FHR 3560 KS | 09/30/2025 | IO Par Adjustment | XXX | | 103,328 | 4,424 | 8,847 | | (4,424) | | (4,424) | | 4,424 | | | | 1,296 | 11/15/2036 | 1.A |
| 31398J-TD-5 | FHR 3572 MI | 09/30/2025 | IO Par Adjustment | XXX | | 4,228 | 666 | 1,332 | | (666) | | (666) | | 666 | | | | 167 | 08/01/2039 | 1.A |
| 31398K-C4-0 | FHR 3582 SA | 09/30/2025 | IO Par Adjustment | XXX | | 47,399 | 4,562 | 9,124 | | (4,562) | | (4,562) | | 4,562 | | | | 490 | 10/15/2049 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change in Book / Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| 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 B. / A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 31398L-HL-5 | FHR 3616 SB | 09/30/2025 | IO Par Adjustment | XXX | | 27,440 | 1,989 | 3,979 | | (1,989) | | (1,989) | | 1,989 | | | | 346 | 12/15/2039 | 1.A |
| 31398Q-GM-3 | FHR 3666 SC | 09/30/2025 | IO Par Adjustment | XXX | | 9,357 | 649 | 1,298 | | (649) | | (649) | | 649 | | | | 83 | 05/15/2040 | 1.A |
| 3137A1-7L-1 | FHR 3706 S | 09/30/2025 | IO Par Adjustment | XXX | | 290,967 | 8,002 | 16,003 | | (8,002) | | (8,002) | | 8,002 | | | | 491 | 08/01/2040 | 1.A |
| 3137A1-X3-2 | FHR 3728 SV | 09/30/2025 | IO Par Adjustment | XXX | | 97,185 | 3,310 | 6,621 | | (3,310) | | (3,310) | | 3,310 | | | | 6 | 09/15/2040 | 1.A |
| 3137A3-G8-6 | FHR 3758 SD | 09/30/2025 | IO Par Adjustment | XXX | | 147,064 | 6,066 | 12,133 | | (6,066) | | (6,066) | | 6,066 | | | | 296 | 11/15/2040 | 1.A |
| 3137AA-PL-1 | FHR 3862 HI | 09/30/2025 | IO Par Adjustment | XXX | | 4,514 | 580 | 1,160 | | (580) | | (580) | | 580 | | | | 149 | 04/01/2041 | 1.A |
| 3137AK-H3-8 | FHR 3987 PS | 09/30/2025 | IO Par Adjustment | XXX | | 55,587 | 2,119 | 4,239 | | (2,119) | | (2,119) | | 2,119 | | | | 551 | 10/15/2041 | 1.A |
| 3137AM-UM-7 | FHR 4010 PI | 09/30/2025 | IO Par Adjustment | XXX | | 19,002 | 3,100 | 6,199 | | (3,100) | | (3,100) | | 3,100 | | | | 506 | 03/01/2042 | 1.A |
| 3137AN-JP-1 | FHR 4013 WY | 09/15/2025 | Principal Reduction | XXX | 3,216 | 3,216 | 2,492 | 2,772 | | 444 | | 444 | | 3,216 | | | | | 11/01/2040 | 1.A |
| 3137AN-E3-5 | FHR 4015 SL | 09/30/2025 | IO Par Adjustment | XXX | | 44,910 | 5,726 | 11,452 | | (5,726) | | (5,726) | | 5,726 | | | | 637 | 03/15/2042 | 1.A |
| 3137AP-2G-4 | FHR 4026 JI | 09/30/2025 | IO Par Adjustment | XXX | | 61,246 | 4,517 | 9,034 | | (4,517) | | (4,517) | | 4,517 | | | | 1,631 | 10/01/2041 | 1.A |
| 3137AR-2F-2 | FHR 4059 SP | 09/30/2025 | IO Par Adjustment | XXX | | 30,927 | 3,470 | 6,939 | | (3,470) | | (3,470) | | 3,470 | | | | 415 | 06/15/2042 | 1.A |
| 3137AR-TS-5 | FHR 4081 S | 09/30/2025 | IO Par Adjustment | XXX | | 2,401 | 222 | 444 | | (222) | | (222) | | 222 | | | | 24 | 07/15/2042 | 1.A |
| 3137AR-QH-2 | FHR 4086 SY | 09/30/2025 | IO Par Adjustment | XXX | | 130,837 | 1,758 | 3,516 | | (1,758) | | (1,758) | | 1,758 | | | | 1,537 | 07/15/2027 | 1.A |
| 3137AS-4K-7 | FHR 4087 EJ | 09/15/2025 | Principal Reduction | XXX | 497 | 497 | 577 | 559 | | (61) | | (61) | | 497 | | | | 9 | 07/15/2042 | 1.A |
| 3137AS-ST-2 | FHR 4093 DS | 09/30/2025 | IO Par Adjustment | XXX | | 160,278 | 2,786 | 5,573 | | (2,786) | | (2,786) | | 2,786 | | | | 1,976 | 07/15/2027 | 1.A |
| 3137AT-NX-6 | FHR 4097 PS | 09/30/2025 | IO Par Adjustment | XXX | | 33,590 | 3,107 | 6,214 | | (3,107) | | (3,107) | | 3,107 | | | | 384 | 06/15/2042 | 1.A |
| 3137AS-RX-4 | FHR 4099 ST | 09/30/2025 | IO Par Adjustment | XXX | | 23,955 | 2,485 | 4,971 | | (2,485) | | (2,485) | | 2,485 | | | | 248 | 08/15/2042 | 1.A |
| 3137AU-NY-1 | FHR 4102 WS | 09/30/2025 | IO Par Adjustment | XXX | | 29,897 | 3,681 | 7,362 | | (3,681) | | (3,681) | | 3,681 | | | | 422 | 09/15/2042 | 1.A |
| 3137AU-F7-9 | FHR 4107 HI | 09/30/2025 | IO Par Adjustment | XXX | | 43,125 | 3,666 | 7,331 | | (3,666) | | (3,666) | | 3,666 | | | | 1,146 | 10/01/2041 | 1.A |
| 3137AU-GP-8 | FHR 4107 MI | 09/30/2025 | IO Par Adjustment | XXX | | 16,266 | 1,240 | 2,481 | | (1,240) | | (1,240) | | 1,240 | | | | 381 | 01/01/2042 | 1.A |
| 3137AU-6G-9 | FHR 4110 QS | 09/30/2025 | IO Par Adjustment | XXX | | 199,148 | 2,552 | 5,103 | | (2,552) | | (2,552) | | 2,552 | | | | 2,877 | 01/15/2040 | 1.A |
| 3137AT-UN-0 | FHR 4112 SC | 09/30/2025 | IO Par Adjustment | XXX | | 346,044 | 10,381 | 20,763 | | (10,381) | | (10,381) | | 10,381 | | | | 3,894 | 01/15/2042 | 1.A |
| 3137AU-UN-7 | FHR 4119 IN | 09/30/2025 | IO Par Adjustment | XXX | | 6,989 | 598 | 1,197 | | (598) | | (598) | | 598 | | | | 163 | 10/01/2032 | 1.A |
| 3137AV-F3-6 | FHR 4120 MI | 09/30/2025 | IO Par Adjustment | XXX | | 138,799 | 13,099 | 26,198 | | (13,099) | | (13,099) | | 13,099 | | | | 2,730 | 09/01/2032 | 1.A |
| 3137AV-U9-6 | FHR 4127 PI | 09/30/2025 | IO Par Adjustment | XXX | | 58,799 | 8,636 | 17,272 | | (8,636) | | (8,636) | | 8,636 | | | | 1,763 | 07/01/2042 | 1.A |
| 3137AW-CH-6 | FHR 4135 IC | 09/30/2025 | IO Par Adjustment | XXX | | 19,628 | 2,404 | 4,809 | | (2,404) | | (2,404) | | 2,404 | | | | 430 | 04/01/2042 | 1.A |
| 3137AY-B5-9 | FHR 4150 UI | 08/31/2025 | IO Par Adjustment | XXX | | 297,416 | 7,017 | 14,034 | | (7,017) | | (7,017) | | 7,017 | | | | 6,483 | 08/01/2032 | 1.A |
| 3137B0-DR-2 | FHR 4183 LI | 09/30/2025 | IO Par Adjustment | XXX | | 88,996 | 3,476 | 6,953 | | (3,476) | | (3,476) | | 3,476 | | | | 1,455 | 03/01/2028 | 1.A |
| 3137B0-DZ-4 | FHR 4183 MI | 09/30/2025 | IO Par Adjustment | XXX | | 334,159 | 20,885 | 41,770 | | (20,885) | | (20,885) | | 20,885 | | | | 6,683 | 02/01/2042 | 1.A |
| 3137B1-J9-4 | FHR 4194 BI | 09/30/2025 | IO Par Adjustment | XXX | | 11,199 | 1,652 | 3,304 | | (1,652) | | (1,652) | | 1,652 | | | | 261 | 04/01/2043 | 1.A |
| 3137B2-TJ-9 | FHR 4216 EI | 09/30/2025 | IO Par Adjustment | XXX | | 82,161 | 3,749 | 7,497 | | (3,749) | | (3,749) | | 3,749 | | | | 1,644 | 05/01/2028 | 1.A |
| 3137B2-TS-9 | FHR 4216 KI | 09/30/2025 | IO Par Adjustment | XXX | | 40,503 | 1,354 | 2,709 | | (1,354) | | (1,354) | | 1,354 | | | | 948 | 06/01/2028 | 1.A |
| 3137B5-GQ-0 | FHR 4255 IO | 09/30/2025 | IO Par Adjustment | XXX | | 2,429 | 298 | 595 | | (298) | | (298) | | 298 | | | | 63 | 08/01/2042 | 1.A |
| 3137B4-Z2-5 | FHR 4261 GS | 09/15/2025 | Principal Reduction | XXX | 15,226 | 15,226 | 13,551 | 14,129 | | 1,098 | | 1,098 | | 15,226 | | | | | 01/15/2041 | 1.A |
| 3137B6-HW-4 | FHR 4280 EO | 09/15/2025 | Principal Reduction | XXX | 3,117 | 3,117 | 2,494 | 2,746 | | 371 | | 371 | | 3,117 | | | | | 12/01/2043 | 1.A |
| 3137B6-QJ-3 | FHR 4281 OB | 09/15/2025 | Principal Reduction | XXX | 2,629 | 2,629 | 2,041 | 2,361 | | 268 | | 268 | | 2,629 | | | | | 12/01/2043 | 1.A |
| 3137B6-FC-0 | FHR 4288 HI | 09/30/2025 | IO Par Adjustment | XXX | | 34,770 | 1,804 | 3,607 | | (1,804) | | (1,804) | | 1,804 | | | | 849 | 09/15/2032 | 1.A |
| 3137B8-N7-8 | FHR 4322 ID | 09/30/2025 | IO Par Adjustment | XXX | | 102,825 | 7,391 | 14,781 | | (7,391) | | (7,391) | | 7,391 | | | | 3,143 | 05/01/2043 | 1.A |
| 3137BA-MK-5 | FHR 4341 MI | 09/30/2025 | IO Par Adjustment | XXX | | 43,480 | 3,947 | 7,894 | | (3,947) | | (3,947) | | 3,947 | | | | 1,156 | 11/01/2031 | 1.A |
| 3137BF-4Y-4 | FHR 4415 IO | 09/30/2025 | IO Par Adjustment | XXX | | 89,177 | 4,765 | 9,531 | | (4,765) | | (4,765) | | 4,765 | | | | 1,339 | 04/01/2041 | 1.A |
| 3137BG-AZ-2 | FHR 4427 KS | 09/30/2025 | IO Par Adjustment | XXX | | 69,477 | 5,775 | 11,550 | | (5,775) | | (5,775) | | 5,775 | | | | 537 | 01/15/2045 | 1.A |
| 3137BG-QE-2 | FHR 4456 BI | 09/30/2025 | IO Par Adjustment | XXX | | 29,833 | 3,748 | 7,496 | | (3,748) | | (3,748) | | 3,748 | | | | 795 | 05/01/2044 | 1.A |
| 3137BH-TJ-6 | FHR 4459 EI | 09/30/2025 | IO Par Adjustment | XXX | | 96,232 | 9,503 | 19,006 | | (9,503) | | (9,503) | | 9,503 | | | | 3,847 | 06/01/2036 | 1.A |
| 3137BJ-Z3-0 | FHR 4483 AI | 09/30/2025 | IO Par Adjustment | XXX | | 17,692 | 1,039 | 2,079 | | (1,039) | | (1,039) | | 1,039 | | | | 760 | 12/01/2029 | 1.A |
| 3137BK-U5-7 | FHR 4494 AI | 09/30/2025 | IO Par Adjustment | XXX | | 15,385 | 885 | 1,769 | | (885) | | (885) | | 885 | | | | 226 | 11/01/2038 | 1.A |
| 3137BM-4L-7 | FHR 4527 CI | 09/30/2025 | IO Par Adjustment | XXX | | 80,535 | 8,356 | 16,711 | | (8,356) | | (8,356) | | 8,356 | | | | 1,899 | 02/01/2044 | 1.A |
| 3137BM-QG-4 | FHR 4544 IP | 09/30/2025 | IO Par Adjustment | XXX | | 21,487 | 3,720 | 7,440 | | (3,720) | | (3,720) | | 3,720 | | | | 573 | 01/01/2046 | 1.A |
| 3137BM-M8-6 | FHR 4546 AI | 09/30/2025 | IO Par Adjustment | XXX | | 30,223 | 1,738 | 3,476 | | (1,738) | | (1,738) | | 1,738 | | | | 710 | 01/01/2031 | 1.A |
| 3137BM-Y5-9 | FHR 4553 KI | 09/30/2025 | IO Par Adjustment | XXX | | 129,091 | 9,036 | 18,073 | | (9,036) | | (9,036) | | 9,036 | | | | 2,634 | 02/01/2031 | 1.A |
| 3137BN-G5-7 | FHR 4564 IP | 09/30/2025 | IO Par Adjustment | XXX | | 121,455 | 15,334 | 30,667 | | (15,334) | | (15,334) | | 15,334 | | | | 3,137 | 12/01/2045 | 1.A |
| 3137BP-D2-2 | FHR 4583 IT | 09/30/2025 | IO Par Adjustment | XXX | | 64,078 | 3,945 | 7,890 | | (3,945) | | (3,945) | | 3,945 | | | | 1,067 | 05/01/2031 | 1.A |
| 3137BR-TV-7 | FHR 4614 DI | 09/30/2025 | IO Par Adjustment | XXX | | 3,265 | 343 | 686 | | (343) | | (343) | | 343 | | | | 62 | 01/01/2046 | 1.A |
| 3137BV-E4-4 | FHR 4655 EI | 09/30/2025 | IO Par Adjustment | XXX | | 114,948 | 10,633 | 21,265 | | (10,633) | | (10,633) | | 10,633 | | | | 2,702 | 12/01/2030 | 1.A |
| 3137F1-PL-6 | FHR 4699 LI | 09/30/2025 | IO Par Adjustment | XXX | | 27,914 | 3,323 | 6,647 | | (3,323) | | (3,323) | | 3,323 | | | | 748 | 04/01/2046 | 1.A |
| 3137F2-MT-0 | FHR 4707 SA | 09/30/2025 | IO Par Adjustment | XXX | | 8,740 | 961 | 1,923 | | (961) | | (961) | | 961 | | | | 98 | 08/15/2047 | 1.A |
| 3137FJ-BB-4 | FHR 4833 IJ | 09/30/2025 | IO Par Adjustment | XXX | | 250,684 | 1,058 | 2,115 | | (1,058) | | (1,058) | | 1,058 | | | | 159 | 10/01/2044 | 1.A |
| 3137FJ-GY-9 | FHR 4839 AS | 09/30/2025 | IO Par Adjustment | XXX | | 515,554 | 26,261 | 52,522 | | (26,261) | | (26,261) | | 26,261 | | | | 5,454 | 06/15/2042 | 1.A |
| 3137FM-6U-1 | FHR 4888 IB | 09/30/2025 | IO Par Adjustment | XXX | | 12,675 | 2,258 | 4,515 | | (2,258) | | (2,258) | | 2,258 | | | | 349 | 03/01/2047 | 1.A |
| 3137FM-SM-5 | FHR 4892 EI | 09/30/2025 | IO Par Adjustment | XXX | | 660,430 | 1,445 | 2,889 | | (1,445) | | (1,445) | | 1,445 | | | | 222 | 07/01/2045 | 1.A |
| 3137FN-Q2-9 | FHR 4912 IP | 09/30/2025 | IO Par Adjustment | XXX | | 3,163 | 546 | 1,091 | | (546) | | (546) | | 546 | | | | 89 | 07/01/2049 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change in Book / Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| 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 B. / A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 3137FP-YZ-2 | FHR 4923 NS | 09/30/2025 | IO Par Adjustment | XXX | | 17,102 | 2,052 | 4,104 | | (2,052) | | (2,052) | | 2,052 | | | | 178 | 11/25/2049 | 1.A |
| 3137FP-FR-1 | FHR 4924 NS | 09/30/2025 | IO Par Adjustment | XXX | | 142,533 | 13,362 | 26,725 | | (13,362) | | (13,362) | | 13,362 | | | | 1,550 | 10/25/2049 | 1.A |
| 3137FQ-ZK-2 | FHR 4953 IP | 09/30/2025 | IO Par Adjustment | XXX | | 28,306 | 4,741 | 9,482 | | (4,741) | | (4,741) | | 4,741 | | | | 760 | 08/01/2049 | 1.A |
| 3137FU-UG-7 | FHR 4991 GI | 09/30/2025 | IO Par Adjustment | XXX | | 38,599 | 7,189 | 14,378 | | (7,189) | | (7,189) | | 7,189 | | | | 1,025 | 06/01/2048 | 1.A |
| 3137FU-VS-0 | FHR 4991 SW | 09/30/2025 | IO Par Adjustment | XXX | | 33,328 | 4,416 | 8,832 | | (4,416) | | (4,416) | | 4,416 | | | | 654 | 08/15/2042 | 1.A |
| 3137FV-KA-9 | FHR 5007 AI | 09/30/2025 | IO Par Adjustment | XXX | | 265,040 | 12,755 | 25,510 | | (12,755) | | (12,755) | | 12,755 | | | | 8,099 | 10/01/2061 | 1.A |
| 3137FV-Q5-4 | FHR 5010 IK | 09/30/2025 | IO Par Adjustment | XXX | | 16,710 | 2,418 | 4,835 | | (2,418) | | (2,418) | | 2,418 | | | | 297 | 09/01/2050 | 1.A |
| 3137F6-CM-7 | FHR 5035 AI | 09/30/2025 | IO Par Adjustment | XXX | | 55,456 | 5,476 | 10,953 | | (5,476) | | (5,476) | | 5,476 | | | | 737 | 11/25/2050 | 1.A |
| 3137F6-P9-2 | FHR 5040 IB | 09/30/2025 | IO Par Adjustment | XXX | | 24,903 | 3,486 | 6,973 | | (3,486) | | (3,486) | | 3,486 | | | | 405 | 11/01/2050 | 1.A |
| 3137F6-Y2-7 | FHR 5041 JI | 09/30/2025 | IO Par Adjustment | XXX | | 53,679 | 4,898 | 9,796 | | (4,898) | | (4,898) | | 4,898 | | | | 714 | 03/01/2049 | 1.A |
| 3137F7-NP-6 | FHR 5050 EI | 09/30/2025 | IO Par Adjustment | XXX | | 37,006 | 3,863 | 7,725 | | (3,863) | | (3,863) | | 3,863 | | | | 487 | 12/01/2050 | 1.A |
| 3137F7-LN-3 | FHR 5057 TI | 09/30/2025 | IO Par Adjustment | XXX | | 38,220 | 5,852 | 11,705 | | (5,852) | | (5,852) | | 5,852 | | | | 745 | 11/01/2050 | 1.A |
| 3137F9-R3-7 | FHR 5071 IH | 09/30/2025 | IO Par Adjustment | XXX | | 20,641 | 2,567 | 5,134 | | (2,567) | | (2,567) | | 2,567 | | | | 338 | 02/01/2051 | 1.A |
| 3137H0-RF-7 | FHR 5112 IK | 09/30/2025 | IO Par Adjustment | XXX | | 31,437 | 5,718 | 11,435 | | (5,718) | | (5,718) | | 5,718 | | | | 1,154 | 01/25/2036 | 1.A |
| 3137H3-QL-9 | FHR 5164 KI | 09/30/2025 | IO Par Adjustment | XXX | | 141,337 | 14,266 | 28,532 | | (14,266) | | (14,266) | | 14,266 | | | | 2,357 | 01/01/2046 | 1.A |
| 3137H4-GJ-3 | FHR 5169 IT | 09/30/2025 | IO Par Adjustment | XXX | | 60,086 | 7,398 | 14,796 | | (7,398) | | (7,398) | | 7,398 | | | | 996 | 06/01/2049 | 1.A |
| 3137H5-6L-6 | FHR 5178 XI | 09/30/2025 | IO Par Adjustment | XXX | | 38,253 | 4,208 | 8,416 | | (4,208) | | (4,208) | | 4,208 | | | | 638 | 10/01/2041 | 1.A |
| 3137H6-EX-9 | FHR 5200 MI | 09/30/2025 | IO Par Adjustment | XXX | | 13,062 | 1,486 | 2,972 | | (1,486) | | (1,486) | | 1,486 | | | | 264 | 11/01/2038 | 1.A |
| 3137H6-QT-5 | FHR 5206 IJ | 09/30/2025 | IO Par Adjustment | XXX | | 25,167 | 5,081 | 10,161 | | (5,081) | | (5,081) | | 5,081 | | | | 648 | 04/01/2048 | 1.A |
| 3137H6-QC-2 | FHR 5206 YI | 09/30/2025 | IO Par Adjustment | XXX | | 117,977 | 16,296 | 32,591 | | (16,296) | | (16,296) | | 16,296 | | | | 2,714 | 03/01/2052 | 1.A |
| 3137H6-RY-3 | FHR 5214 CI | 09/30/2025 | IO Par Adjustment | XXX | | 59,799 | 9,568 | 19,136 | | (9,568) | | (9,568) | | 9,568 | | | | 1,606 | 04/01/2052 | 1.A |
| 3137H6-ZW-8 | FHR 5215 AI | 09/30/2025 | IO Par Adjustment | XXX | | 58,283 | 7,613 | 15,226 | | (7,613) | | (7,613) | | 7,613 | | | | 1,387 | 03/01/2047 | 1.A |
| 3137H7-HT-3 | FHR 5223 KI | 09/30/2025 | IO Par Adjustment | XXX | | 80,379 | 15,272 | 30,544 | | (15,272) | | (15,272) | | 15,272 | | | | 2,396 | 04/01/2050 | 1.A |
| 3137H7-X5-7 | FHR 5230 JI | 09/30/2025 | IO Par Adjustment | XXX | | 42,471 | 6,955 | 13,909 | | (6,955) | | (6,955) | | 6,955 | | | | 1,306 | 03/01/2050 | 1.A |
| 3137H8-B2-6 | FHR 5236 IC | 09/30/2025 | IO Par Adjustment | XXX | | 322,941 | 42,790 | 85,579 | | (42,790) | | (42,790) | | 42,790 | | | | 9,640 | 12/01/2042 | 1.A |
| 3137H8-ES-6 | FHR 5240 CI | 09/30/2025 | IO Par Adjustment | XXX | | 247,812 | 852 | 1,704 | | (852) | | (852) | | 852 | | | | 122 | 07/25/2050 | 1.A |
| 3137H8-HY-0 | FHR 5248 HI | 09/30/2025 | IO Par Adjustment | XXX | | 28,290 | 4,915 | 9,831 | | (4,915) | | (4,915) | | 4,915 | | | | 958 | 08/01/2052 | 1.A |
| 3137HA-LA-2 | FHR 5335 IB | 09/30/2025 | IO Par Adjustment | XXX | | 16,518 | 3,799 | 7,598 | | (3,799) | | (3,799) | | 3,799 | | | | 743 | 10/15/2039 | 1.A |
| 3137HA-KU-9 | FHR 5338 T | 09/30/2025 | IO Par Adjustment | XXX | | 15,462 | 599 | 1,198 | | (599) | | (599) | | 599 | | | | 104 | 09/01/2044 | 1.A |
| 3137HA-L2-0 | FHR 5338 TH | 09/30/2025 | IO Par Adjustment | XXX | | 46,897 | 1,905 | 3,810 | | (1,905) | | (1,905) | | 1,905 | | | | 325 | 09/01/2044 | 1.A |
| 3137HA-QM-1 | FHR 5342 TA | 09/30/2025 | IO Par Adjustment | XXX | | 23,751 | 957 | 1,915 | | (957) | | (957) | | 957 | | | | 162 | 01/01/2047 | 1.A |
| 3137HA-QN-9 | FHR 5342 TB | 09/30/2025 | IO Par Adjustment | XXX | | 10,824 | 589 | 1,177 | | (589) | | (589) | | 589 | | | | 72 | 11/25/2049 | 1.A |
| 3137HB-YF-5 | FHR 5386 TA | 09/30/2025 | IO Par Adjustment | XXX | | 22,169 | 4,309 | 8,618 | | (4,309) | | (4,309) | | 4,309 | | | | 590 | 03/15/2048 | 1.A |
| 3137HB-YG-3 | FHR 5386 TB | 09/30/2025 | IO Par Adjustment | XXX | | 42,526 | 8,691 | 17,382 | | (8,691) | | (8,691) | | 8,691 | | | | 1,419 | 12/15/2041 | 1.A |
| 3137HB-YH-1 | FHR 5386 TC | 09/30/2025 | IO Par Adjustment | XXX | | 7,581 | 332 | 663 | | (332) | | (332) | | 332 | | | | 49 | 06/15/2049 | 1.A |
| 3137HC-NS-7 | FHR 5413 AI | 09/30/2025 | IO Par Adjustment | XXX | | 491,739 | 3,919 | 7,837 | | (3,919) | | (3,919) | | 3,919 | | | | 508 | 08/01/2051 | 1.A |
| 3137HD-5F-3 | FHR 5418 GI | 09/30/2025 | IO Par Adjustment | XXX | | 653,264 | 5,206 | 10,411 | | (5,206) | | (5,206) | | 5,206 | | | | 1,086 | 11/25/2046 | 1.A |
| 3137HD-TC-4 | FHR 5435 BS | 09/25/2025 | Principal Reduction | XXX | 24,774 | 24,774 | 23,535 | 23,535 | | 1,239 | | 1,239 | | 24,774 | | | | 320 | 07/25/2054 | 1.A |
| 3137HD-ZJ-2 | FHR 5440 TI | 09/30/2025 | IO Par Adjustment | XXX | | 44,389 | 6,658 | 13,317 | | (6,658) | | (6,658) | | 6,658 | | | | 878 | 11/01/2051 | 1.A |
| 3137HF-LK-9 | FHR 5451 TD | 09/30/2025 | IO Par Adjustment | XXX | | 15,162 | 597 | 1,194 | | (597) | | (597) | | 597 | | | | 101 | 01/15/2044 | 1.A |
| 3137HF-UM-5 | FHR 5460 TK | 09/30/2025 | IO Par Adjustment | XXX | | 13,962 | 2,513 | 5,026 | | (2,513) | | (2,513) | | 2,513 | | | | 375 | 08/15/2047 | 1.A |
| 3137HH-7L-9 | FHR 5471 IT | 09/30/2025 | IO Par Adjustment | XXX | | 1,581,911 | 2,225 | 4,449 | | (2,225) | | (2,225) | | 2,225 | | | | 530 | 11/25/2054 | 1.A |
| 3137HK-N8-3 | FHR 5517 DT | 09/25/2025 | Principal Reduction | XXX | 68,705 | 68,705 | 69,178 | 69,178 | | (472) | | (472) | | 68,705 | | | | 2,348 | 03/25/2055 | 1.A |
| 3137HK-NK-6 | FHR 5517 JT | 09/25/2025 | Principal Reduction | XXX | 68,705 | 68,705 | 69,693 | 69,693 | | (988) | | (988) | | 68,705 | | | | 2,481 | 03/25/2055 | 1.A |
| 3137HK-NL-4 | FHR 5517 KT | 09/25/2025 | Principal Reduction | XXX | 68,705 | 68,705 | 70,122 | 70,122 | | (1,417) | | (1,417) | | 68,705 | | | | 2,613 | 03/25/2055 | 1.A |
| 31282Y-EC-9 | FHS 233 5 | 09/30/2025 | IO Par Adjustment | XXX | | 30,364 | 4,460 | 8,919 | | (4,460) | | (4,460) | | 4,460 | | | | 889 | 09/01/2035 | 1.A |
| 31282Y-W8-8 | FHS 243 7 | 09/30/2025 | IO Par Adjustment | XXX | | 10,209 | 1,273 | 2,546 | | (1,273) | | (1,273) | | 1,273 | | | | 405 | 08/01/2036 | 1.A |
| 31283B-DD-7 | FHS 282 IO | 09/30/2025 | IO Par Adjustment | XXX | | 189,443 | 6,631 | 13,261 | | (6,631) | | (6,631) | | 6,631 | | | | 3,675 | 10/01/2027 | 1.A |
| 31325T-ZG-7 | FHS 300 IO | 09/30/2025 | IO Par Adjustment | XXX | | 9,666 | 1,667 | 3,335 | | (1,667) | | (1,667) | | 1,667 | | | | 263 | 01/01/2043 | 1.A |
| 31325T-6T-1 | FHS 303 120 | 09/30/2025 | IO Par Adjustment | XXX | | 1,402 | 249 | 498 | | (249) | | (249) | | 249 | | | | 37 | 01/01/2043 | 1.A |
| 31325U-QH-2 | FHS 304 C60 | 09/30/2025 | IO Par Adjustment | XXX | | 52,497 | 8,252 | 16,504 | | (8,252) | | (8,252) | | 8,252 | | | | 1,158 | 12/01/2042 | 1.A |
| 31325U-VT-0 | FHS 319 S1 | 09/30/2025 | IO Par Adjustment | XXX | | 15,719 | 2,702 | 5,403 | | (2,702) | | (2,702) | | 2,702 | | | | 174 | 07/16/2041 | 1.A |
| 31325U-VU-7 | FHS 319 S2 | 09/30/2025 | IO Par Adjustment | XXX | | 7,702 | 871 | 1,743 | | (871) | | (871) | | 871 | | | | 82 | 11/15/2043 | 1.A |
| 31325V-BJ-2 | FHS 324 C14 | 09/30/2025 | IO Par Adjustment | XXX | | 279,197 | 13,087 | 26,175 | | (13,087) | | (13,087) | | 13,087 | | | | 6,497 | 12/01/2028 | 1.A |
| 31325V-BR-4 | FHS 324 C21 | 09/30/2025 | IO Par Adjustment | XXX | | 13,780 | 3,101 | 6,201 | | (3,101) | | (3,101) | | 3,101 | | | | 547 | 06/01/2039 | 1.A |
| 31325V-HH-0 | FHS 329 C5 | 09/30/2025 | IO Par Adjustment | XXX | | 35,010 | 5,470 | 10,941 | | (5,470) | | (5,470) | | 5,470 | | | | 802 | 06/01/2043 | 1.A |
| 31325V-RC-0 | FHS 345 C13 | 09/30/2025 | IO Par Adjustment | XXX | | 9,895 | 1,688 | 3,377 | | (1,688) | | (1,688) | | 1,688 | | | | 234 | 08/01/2045 | 1.A |
| 31325X-L7-3 | FHS 365 158 | 09/30/2025 | IO Par Adjustment | XXX | | 3,488 | 471 | 942 | | (471) | | (471) | | 471 | | | | 80 | 02/01/2046 | 1.A |
| 31325X-MJ-6 | FHS 365 168 | 09/30/2025 | IO Par Adjustment | XXX | | 9,126 | 1,420 | 2,840 | | (1,420) | | (1,420) | | 1,420 | | | | 217 | 09/01/2045 | 1.A |
| 31325X-NP-1 | FHS 365 200 | 09/30/2025 | IO Par Adjustment | XXX | | 10,995 | 2,185 | 4,370 | | (2,185) | | (2,185) | | 2,185 | | | | 331 | 05/01/2049 | 1.A |
| 31325X-V9-8 | FHS 365 C50 | 09/30/2025 | IO Par Adjustment | XXX | | 11,856 | 2,282 | 4,565 | | (2,282) | | (2,282) | | 2,282 | | | | 350 | 05/01/2049 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change in Book / Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| 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 B. / A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 31325Y-R3-4 | FHS 389 C47 | 09/30/2025 | IO Par Adjustment | XXX | | 67,760 | 3,822 | 7,644 | | (3,822) | | (3,822) | | 3,822 | | | | 1,023 | 10/01/2037 | 1.A |
| 31325Y-R5-9 | FHS 389 C49 | 09/30/2025 | IO Par Adjustment | XXX | | 38,061 | 5,043 | 10,086 | | (5,043) | | (5,043) | | 5,043 | | | | 614 | 08/01/2052 | 1.A |
| 31325Y-R7-5 | FHS 389 C50 | 09/30/2025 | IO Par Adjustment | XXX | | 28,072 | 5,334 | 10,667 | | (5,334) | | (5,334) | | 5,334 | | | | 903 | 10/01/2052 | 1.A |
| 31325Y-XR-4 | FHS 390 C14 | 09/30/2025 | IO Par Adjustment | XXX | | 9,535 | 2,312 | 4,624 | | (2,312) | | (2,312) | | 2,312 | | | | 256 | 11/01/2052 | 1.A |
| 31325Y-YP-7 | FHS 390 C41 | 09/30/2025 | IO Par Adjustment | XXX | | 29,493 | 2,553 | 5,106 | | (2,553) | | (2,553) | | 2,553 | | | | 450 | 11/01/2037 | 1.A |
| 31325Y-YS-1 | FHS 390 C44 | 09/30/2025 | IO Par Adjustment | XXX | | 17,503 | 2,319 | 4,638 | | (2,319) | | (2,319) | | 2,319 | | | | 292 | 11/01/2052 | 1.A |
| 3142G4-VG-3 | FHS 399 C15 | 09/30/2025 | IO Par Adjustment | XXX | | 90,270 | 12,835 | 25,671 | | (12,835) | | (12,835) | | 12,835 | | | | 2,709 | 05/01/2038 | 1.A |
| 3142G4-VJ-7 | FHS 399 C17 | 09/30/2025 | IO Par Adjustment | XXX | | 55,362 | 8,702 | 17,405 | | (8,702) | | (8,702) | | 8,702 | | | | 2,024 | 05/01/2038 | 1.A |
| 3142G4-WS-6 | FHS 399 C53 | 09/30/2025 | IO Par Adjustment | XXX | | 50,758 | 6,123 | 12,245 | | (6,123) | | (6,123) | | 6,123 | | | | 1,496 | 05/01/2038 | 1.A |
| 3142G4-WT-4 | FHS 399 C54 | 09/30/2025 | IO Par Adjustment | XXX | | 18,309 | 2,065 | 4,131 | | (2,065) | | (2,065) | | 2,065 | | | | 329 | 07/01/2042 | 1.A |
| 3142G5-Q2-7 | FHS 405 C5 | 09/30/2025 | IO Par Adjustment | XXX | | 74,554 | 9,529 | 19,058 | | (9,529) | | (9,529) | | 9,529 | | | | 1,731 | 05/01/2038 | 1.A |
| 3142G5-Q3-5 | FHS 405 C6 | 09/30/2025 | IO Par Adjustment | XXX | | 46,418 | 6,789 | 13,577 | | (6,789) | | (6,789) | | 6,789 | | | | 1,211 | 04/01/2038 | 1.A |
| 3138EL-E5-8 | FN AL3755 | 09/25/2025 | Principal Reduction | XXX | 466 | 466 | 499 | 491 | | (25) | | (25) | | 466 | | | | 15 | 02/01/2038 | 1.A |
| 31418A-3V-8 | FN MA1711 | 09/25/2025 | Principal Reduction | XXX | 1,126 | 1,126 | 1,218 | 1,203 | | (77) | | (77) | | 1,126 | | | | 32 | 12/01/2043 | 1.A |
| 31418C-4G-6 | FN MA5322 | 09/25/2025 | Principal Reduction | XXX | 447 | 447 | 649 | 619 | | (172) | | (172) | | 447 | | | | 13 | 11/01/2048 | 1.A |
| 31418F-DC-8 | FN MA5498 | 09/25/2025 | Principal Reduction | XXX | 16,265 | 16,265 | 16,255 | 16,255 | | 10 | | 10 | | 16,265 | | | | 602 | 10/01/2054 | 1.A |
| 31358S-4W-8 | FNGT 2001-T1 A1 | 09/25/2025 | Principal Reduction | XXX | 31,594 | 31,594 | 32,998 | 32,998 | | (1,404) | | (1,404) | | 31,594 | | | | 1,317 | 10/01/2040 | 1.A |
| 31358S-4Z-1 | FNGT 2001-T1 A2 | 09/25/2025 | Principal Reduction | XXX | 584 | 584 | 637 | 629 | | (44) | | (44) | | 584 | | | | 19 | 10/25/2040 | 1.A |
| 313921-6A-1 | FNGT 2001-T10 A1 7% | 09/25/2025 | Principal Reduction | XXX | 2,206 | 2,206 | 2,663 | 2,605 | | (399) | | (399) | | 2,206 | | | | 102 | 12/25/2041 | 1.A |
| 31359S-6X-3 | FNGT 2001-T7 A1 7 ½% | 09/25/2025 | Principal Reduction | XXX | 4,991 | 4,991 | 6,199 | 6,058 | | (1,067) | | (1,067) | | 4,991 | | | | 243 | 02/25/2041 | 1.A |
| 31392F-DE-4 | FNGT 2002-T16 | 09/25/2025 | Principal Reduction | XXX | 485 | 485 | 533 | 526 | | (42) | | (42) | | 485 | | | | 17 | 05/25/2042 | 1.A |
| 31392G-FS-9 | FNGT 2002-T18 A5 | 09/25/2025 | Principal Reduction | XXX | 1,727 | 1,727 | 1,848 | 1,832 | | (104) | | (104) | | 1,727 | | | | 60 | 05/25/2042 | 1.A |
| 31392C-YH-1 | FNGT 2002-T6 A4 | 09/25/2025 | Principal Reduction | XXX | 2,576 | 2,576 | 2,653 | 2,646 | | (70) | | (70) | | 2,576 | | | | 89 | 03/01/2041 | 1.A |
| 31393X-FW-2 | FNGT 2004-T1 | 09/30/2025 | IO Par Adjustment | XXX | | 136,136 | 1,617 | 3,233 | | (1,617) | | (1,617) | | 1,617 | | | | 321 | 01/01/2044 | 1.A |
| 31393X-FX-0 | FNGT 2004-T1 1IO2 | 09/30/2025 | IO Par Adjustment | XXX | | 173,480 | 1,897 | 3,795 | | (1,897) | | (1,897) | | 1,897 | | | | 404 | 01/25/2044 | 1.A |
| 31393X-7H-4 | FNGT 2004-T2 1IO3 | 09/30/2025 | IO Par Adjustment | XXX | | 60,758 | 522 | 1,044 | | (522) | | (522) | | 522 | | | | 122 | 11/01/2043 | 1.A |
| 31393Y-V8-5 | FNGT 2004-T3 PT1 | 09/25/2025 | Principal Reduction | XXX | 7,798 | 7,798 | 8,143 | 8,143 | | (345) | | (345) | | 7,798 | | | | 398 | 01/01/2044 | 1.A |
| 31394A-YR-1 | FNGT 2004-T5 | 09/28/2025 | Principal Reduction | XXX | 1,320 | 1,320 | 1,277 | 1,288 | | 32 | | 32 | | 1,320 | | | | 45 | 05/28/2035 | 1.A |
| 31392E-T9-1 | FNR 2002-66 X1 | 09/30/2025 | IO Par Adjustment | XXX | | 780,535 | 14,147 | 28,294 | | (14,147) | | (14,147) | | 14,147 | | | | 2,997 | 08/01/2042 | 1.A |
| 31393C-FB-4 | FNR 2003-34 I1 | 09/30/2025 | IO Par Adjustment | XXX | | 240,101 | 4,427 | 8,854 | | (4,427) | | (4,427) | | 4,427 | | | | 872 | 04/01/2043 | 1.A |
| 31393C-FA-6 | FNR 2003-34 S | 09/30/2025 | IO Par Adjustment | XXX | | 31,744 | 4,008 | 8,015 | | (4,008) | | (4,008) | | 4,008 | | | | 766 | 04/25/2043 | 1.A |
| 31392H-Y8-0 | FNR 2003-7 X1 | 09/30/2025 | IO Par Adjustment | XXX | | 78,630 | 1,376 | 2,752 | | (1,376) | | (1,376) | | 1,376 | | | | 289 | 12/01/2042 | 1.A |
| 31394E-HV-3 | FNR 2005-55 SB | 09/30/2025 | IO Par Adjustment | XXX | | 8,107 | 578 | 1,155 | | (578) | | (578) | | 578 | | | | 92 | 07/25/2035 | 1.A |
| 31394F-EA-9 | FNR 2005-74 NK | 09/25/2025 | Principal Reduction | XXX | 21,024 | 21,024 | 23,127 | 21,796 | | (771) | | (771) | | 21,024 | | | | 737 | 05/25/2035 | 1.A |
| 31394U-EC-2 | FNR 2005-88 IP | 09/30/2025 | IO Par Adjustment | XXX | | 68,310 | 3,800 | 7,600 | | (3,800) | | (3,800) | | 3,800 | | | | 720 | 10/01/2035 | 1.A |
| 31396L-PR-5 | FNR 2006-112 LS | 09/25/2025 | Principal Reduction | XXX | 2,634 | 2,634 | 3,240 | 3,037 | | (402) | | (402) | | 2,634 | | | | 141 | 11/01/2036 | 1.A |
| 31396P-AT-8 | FNR 2006-130 CI | 09/30/2025 | IO Par Adjustment | XXX | | 14,635 | 2,598 | 5,195 | | (2,598) | | (2,598) | | 2,598 | | | | 680 | 07/25/2032 | 1.A |
| 31395B-T7-8 | FNR 2006-28 IP | 09/30/2025 | IO Par Adjustment | XXX | | 11,703 | 585 | 1,170 | | (585) | | (585) | | 585 | | | | 129 | 03/01/2036 | 1.A |
| 31395N-AJ-6 | FNR 2006-44 SY | 09/30/2025 | IO Par Adjustment | XXX | | 303,588 | 18,405 | 36,810 | | (18,405) | | (18,405) | | 18,405 | | | | 2,639 | 06/25/2036 | 1.A |
| 31395D-UD-9 | FNR 2006-50 JO | 09/25/2025 | Principal Reduction | XXX | 1,100 | 1,100 | 1,012 | 1,100 | | | | | | 1,100 | | | | | 07/24/2024 | 1.A |
| 31395D-TS-8 | FNR 2006-50 PS | 09/25/2025 | Principal Reduction | XXX | 1,786 | 1,786 | 1,643 | 1,786 | | | | | | 1,786 | | | | | 07/24/2024 | 1.A |
| 31395N-7D-3 | FNR 2006-62 PS | 09/25/2025 | Principal Reduction | XXX | 2,950 | 2,950 | 6,194 | 5,437 | | (2,488) | | (2,488) | | 2,950 | | | | 253 | 07/25/2036 | 1.A |
| 31396P-YA-3 | FNR 2007-16 LP | 09/25/2025 | Principal Reduction | XXX | 2,333 | 2,333 | 2,695 | 2,624 | | (290) | | (290) | | 2,333 | | | | 93 | 03/25/2037 | 1.A |
| 31395B-7K-3 | FNR 2007-18 AF | 09/30/2025 | IO Par Adjustment | XXX | | 77,602 | 2,619 | 5,238 | | (2,619) | | (2,619) | | 2,619 | | | | 2,539 | 04/25/2036 | 1.A |
| 31396V-EK-0 | FNR 2007-32 SG | 09/30/2025 | IO Par Adjustment | XXX | | 4,115 | 319 | 638 | | (319) | | (319) | | 319 | | | | 45 | 04/25/2037 | 1.A |
| 31396W-CU-8 | FNR 2007-53 SP | 09/25/2025 | Principal Reduction | XXX | 18,151 | 18,151 | 21,963 | 20,625 | | (2,474) | | (2,474) | | 18,151 | | | | 959 | 06/25/2037 | 1.A |
| 31396X-HA-5 | FNR 2007-77 SG | 09/30/2025 | IO Par Adjustment | XXX | | 25,441 | 2,258 | 4,516 | | (2,258) | | (2,258) | | 2,258 | | | | 346 | 03/25/2037 | 1.A |
| 31396X-XD-1 | FNR 2007-96 BI | 09/30/2025 | IO Par Adjustment | XXX | | 12,457 | 2,491 | 4,983 | | (2,491) | | (2,491) | | 2,491 | | | | 132 | 10/25/2037 | 1.A |
| 31396Y-ZK-1 | FNR 2008-15 DS | 09/30/2025 | IO Par Adjustment | XXX | | 13,133 | 1,100 | 2,200 | | (1,100) | | (1,100) | | 1,100 | | | | 160 | 03/25/2038 | 1.A |
| 31396Y-JA-1 | FNR 2008-3 SA | 09/30/2025 | IO Par Adjustment | XXX | | 34,211 | 2,993 | 5,987 | | (2,993) | | (2,993) | | 2,993 | | | | 457 | 02/25/2038 | 1.A |
| 31397L-HH-5 | FNR 2008-36 AI | 09/30/2025 | IO Par Adjustment | XXX | | 18,051 | 3,148 | 6,295 | | (3,148) | | (3,148) | | 3,148 | | | | 324 | 02/25/2038 | 1.A |
| 31398G-TQ-2 | FNR 2009-109 SA | 09/30/2025 | IO Par Adjustment | XXX | | 29,648 | 2,187 | 4,373 | | (2,187) | | (2,187) | | 2,187 | | | | 332 | 01/25/2040 | 1.A |
| 31397N-KA-2 | FNR 2009-12 CI | 09/30/2025 | IO Par Adjustment | XXX | | 116,405 | 20,807 | 41,615 | | (20,807) | | (20,807) | | 20,807 | | | | 1,631 | 03/01/2036 | 1.A |
| 31397N-Q3-2 | FNR 2009-36 MI | 09/30/2025 | IO Par Adjustment | XXX | | 20,003 | 1,775 | 3,550 | | (1,775) | | (1,775) | | 1,775 | | | | 686 | 03/01/2028 | 1.A |
| 31397N-W8-4 | FNR 2009-42 TZ | 09/25/2025 | Principal Reduction | XXX | 5,769 | 5,769 | 6,199 | 6,116 | | (347) | | (347) | | 5,769 | | | | 168 | 03/25/2039 | 1.A |
| 31397N-W8-4 | FNR 2009-42 TZ | 09/25/2025 | Principal Reduction | XXX | 8 | 8 | 8 | 8 | | | | | | 8 | | | | – | 03/25/2039 | 1.A |
| 31397N-W8-4 | FNR 2009-42 TZ | 09/25/2025 | Principal Reduction | XXX | 22 | 22 | 22 | 22 | | | | | | 22 | | | | – | 03/25/2039 | 1.A |
| 31398F-RT-0 | FNR 2009-86 OT | 09/25/2025 | Principal Reduction | XXX | 764 | 764 | 703 | 740 | | 24 | | 24 | | 764 | | | | | 10/25/2037 | 1.A |
| 31398F-R4-5 | FNR 2009-87 HS | 09/30/2025 | IO Par Adjustment | XXX | | 74,443 | 6,979 | 13,958 | | (6,979) | | (6,979) | | 6,979 | | | | 809 | 11/25/2039 | 1.A |
| 31398F-U4-1 | FNR 2009-94 SA | 09/30/2025 | IO Par Adjustment | XXX | | 13,476 | 1,078 | 2,156 | | (1,078) | | (1,078) | | 1,078 | | | | 151 | 11/25/2039 | 1.A |
| 31398N-XG-4 | FNR 2010-111 PI | 09/30/2025 | IO Par Adjustment | XXX | | 21,990 | 2,763 | 5,525 | | (2,762) | | (2,762) | | 2,763 | | | | 875 | 09/01/2040 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | Change in Book / Adjusted Carrying Value | | | | | | | | | | | |
| 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 B. / A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 31398N-ZK-3 | FNR 2010-119 PS | 09/30/2025 | IO Par Adjustment | XXX | | 94,794 | 2,666 | 5,332 | | (2,666) | | (2,666) | | 2,666 | | | | 1,404 | 06/25/2027 | 1.A |
| 31398N-4T-8 | FNR 2010-132 SB | 09/30/2025 | IO Par Adjustment | XXX | | 13,902 | 1,004 | 2,007 | | (1,004) | | (1,004) | | 1,004 | | | | 144 | 11/25/2040 | 1.A |
| 31398S-H9-7 | FNR 2010-135 AS | 09/30/2025 | IO Par Adjustment | XXX | | 37,054 | 3,566 | 7,133 | | (3,566) | | (3,566) | | 3,566 | | | | 343 | 12/25/2040 | 1.A |
| 31398S-QT-3 | FNR 2010-137 IK | 09/30/2025 | IO Par Adjustment | XXX | | 38,255 | 4,304 | 8,607 | | (4,304) | | (4,304) | | 4,304 | | | | 2,280 | 11/01/2039 | 1.A |
| 31398M-QW-9 | FNR 2010-15 SL | 09/30/2025 | IO Par Adjustment | XXX | | 32,755 | 1,146 | 2,293 | | (1,146) | | (1,146) | | 1,146 | | | | 108 | 03/25/2040 | 1.A |
| 31398P-KN-8 | FNR 2010-35 SP | 09/30/2025 | IO Par Adjustment | XXX | | 1,573 | 185 | 370 | | (185) | | (185) | | 185 | | | | 20 | 04/25/2050 | 1.A |
| 31398P-D3-0 | FNR 2010-41 SK | 09/30/2025 | IO Par Adjustment | XXX | | 51,552 | 1,466 | 2,932 | | (1,466) | | (1,466) | | 1,466 | | | | 730 | 04/25/2040 | 1.A |
| 3136A1-P2-5 | FNR 2011-114 S | 09/30/2025 | IO Par Adjustment | XXX | | 21,090 | 1,575 | 3,150 | | (1,575) | | (1,575) | | 1,575 | | | | 217 | 09/25/2039 | 1.A |
| 3136A2-3Y-7 | FNR 2011-144 HS | 09/30/2025 | IO Par Adjustment | XXX | | 92,763 | 2,725 | 5,450 | | (2,725) | | (2,725) | | 2,725 | | | | 1,346 | 04/25/2041 | 1.A |
| 3136A2-2Z-5 | FNR 2011-144 PT | 09/25/2025 | Principal Reduction | XXX | 13,852 | 13,852 | 16,715 | 16,715 | | (2,863) | | (2,863) | | 13,852 | | | | 910 | 01/01/2038 | 1.A |
| 31397Q-HL-5 | FNR 2011-2 WA | 09/25/2025 | Principal Reduction | XXX | 2,880 | 2,880 | 3,298 | 3,269 | | (388) | | (388) | | 2,880 | | | | 107 | 02/25/2051 | 1.A |
| 31397U-GG-8 | FNR 2011-55 SH | 09/30/2025 | IO Par Adjustment | XXX | | 31,102 | 6,736 | 13,471 | | (6,736) | | (6,736) | | 6,736 | | | | 436 | 06/25/2041 | 1.A |
| 3136A0-X4-4 | FNR 2011-85 KS | 09/30/2025 | IO Par Adjustment | XXX | | 125,150 | 8,839 | 17,677 | | (8,839) | | (8,839) | | 8,839 | | | | 1,309 | 09/25/2041 | 1.A |
| 3136A8-ZY-9 | FNR 2012-103 PS | 09/30/2025 | IO Par Adjustment | XXX | | 99,183 | 8,678 | 17,357 | | (8,678) | | (8,678) | | 8,678 | | | | 1,473 | 04/25/2042 | 1.A |
| 3136A9-EN-4 | FNR 2012-111 DS | 09/30/2025 | IO Par Adjustment | XXX | | 8,868 | 543 | 1,086 | | (543) | | (543) | | 543 | | | | 99 | 03/25/2042 | 1.A |
| 3136A8-3Z-1 | FNR 2012-112 AI | 09/30/2025 | IO Par Adjustment | XXX | | 590,112 | 22,037 | 44,074 | | (22,037) | | (22,037) | | 22,037 | | | | 11,736 | 11/01/2031 | 1.A |
| 3136A9-BW-7 | FNR 2012-115 DI | 09/30/2025 | IO Par Adjustment | XXX | | 10,750 | 1,196 | 2,392 | | (1,196) | | (1,196) | | 1,196 | | | | 273 | 03/01/2042 | 1.A |
| 3136A9-H6-8 | FNR 2012-120 CS | 09/30/2025 | IO Par Adjustment | XXX | | 54,421 | 3,844 | 7,687 | | (3,844) | | (3,844) | | 3,844 | | | | 640 | 11/01/2032 | 1.A |
| 3136A9-U2-2 | FNR 2012-124 IP | 09/30/2025 | IO Par Adjustment | XXX | | 15,701 | 2,807 | 5,613 | | (2,807) | | (2,807) | | 2,807 | | | | 407 | 11/01/2042 | 1.A |
| 3136A9-PX-0 | FNR 2012-128 YS | 09/30/2025 | IO Par Adjustment | XXX | | 299,982 | 9,562 | 19,124 | | (9,562) | | (9,562) | | 9,562 | | | | 3,470 | 06/25/2042 | 1.A |
| 3136AA-F8-3 | FNR 2012-133 IJ | 09/30/2025 | IO Par Adjustment | XXX | | 36,774 | 5,033 | 10,067 | | (5,033) | | (5,033) | | 5,033 | | | | 964 | 12/01/2042 | 1.A |
| 3136AA-SX-4 | FNR 2012-134 HI | 09/30/2025 | IO Par Adjustment | XXX | | 41,574 | 1,364 | 2,728 | | (1,364) | | (1,364) | | 1,364 | | | | 685 | 12/01/2027 | 1.A |
| 3136AA-TF-2 | FNR 2012-134 MS | 09/30/2025 | IO Par Adjustment | XXX | | 6,649 | 740 | 1,480 | | (740) | | (740) | | 740 | | | | 72 | 12/25/2042 | 1.A |
| 3136AB-EB-5 | FNR 2012-153 KI | 09/30/2025 | IO Par Adjustment | XXX | | 12,355 | 1,313 | 2,626 | | (1,313) | | (1,313) | | 1,313 | | | | 288 | 01/01/2042 | 1.A |
| 3136A4-SW-0 | FNR 2012-18 QS | 09/30/2025 | IO Par Adjustment | XXX | | 7,550 | 793 | 1,586 | | (793) | | (793) | | 793 | | | | 75 | 03/25/2042 | 1.A |
| 3136A5-DF-0 | FNR 2012-36 SA | 09/30/2025 | IO Par Adjustment | XXX | | 87,315 | 1,774 | 3,547 | | (1,774) | | (1,774) | | 1,774 | | | | 1,131 | 08/25/2041 | 1.A |
| 3136A5-AD-8 | FNR 2012-40 MI | 09/30/2025 | IO Par Adjustment | XXX | | 48,356 | 3,325 | 6,649 | | (3,325) | | (3,325) | | 3,325 | | | | 1,276 | 04/01/2041 | 1.A |
| 3136A5-7K-6 | FNR 2012-60 WS | 09/30/2025 | IO Par Adjustment | XXX | | 383,776 | 4,317 | 8,635 | | (4,317) | | (4,317) | | 4,317 | | | | 3,058 | 06/25/2027 | 1.A |
| 3136A6-YM-0 | FNR 2012-65 IO | 09/30/2025 | IO Par Adjustment | XXX | | 8,817 | 1,763 | 3,527 | | (1,763) | | (1,763) | | 1,763 | | | | 309 | 07/01/2040 | 1.A |
| 3136A6-5Y-6 | FNR 2012-74 SA | 09/30/2025 | IO Par Adjustment | XXX | | 132,833 | 8,634 | 17,268 | | (8,634) | | (8,634) | | 8,634 | | | | 1,955 | 03/25/2042 | 1.A |
| 3136A6-T6-1 | FNR 2012-75 MB | 09/25/2025 | Principal Reduction | XXX | 1,599 | 1,599 | 1,787 | 1,745 | | (146) | | (146) | | 1,599 | | | | 19 | 03/25/2042 | 1.A |
| 3136A6-V9-2 | FNR 2012-75 SK | 09/30/2025 | IO Par Adjustment | XXX | | 86,358 | 4,561 | 9,122 | | (4,561) | | (4,561) | | 4,561 | | | | 1,222 | 12/25/2041 | 1.A |
| 3136A7-R5-3 | FNR 2012-84 WI | 09/30/2025 | IO Par Adjustment | XXX | | 207,223 | 9,455 | 18,909 | | (9,455) | | (9,455) | | 9,455 | | | | 5,504 | 08/01/2027 | 1.A |
| 3136A8-FD-7 | FNR 2012-93 CI | 09/30/2025 | IO Par Adjustment | XXX | | 193,930 | 8,636 | 17,272 | | (8,636) | | (8,636) | | 8,636 | | | | 3,855 | 09/01/2027 | 1.A |
| 3136A8-BL-3 | FNR 2012-98 DI | 09/30/2025 | IO Par Adjustment | XXX | | 43,604 | 1,649 | 3,298 | | (1,649) | | (1,649) | | 1,649 | | | | 1,003 | 09/01/2027 | 1.A |
| 3136AG-QJ-4 | FNR 2013-105 DO | 09/25/2025 | Principal Reduction | XXX | 1,583 | 1,583 | 1,361 | 1,529 | | 54 | | 54 | | 1,583 | | | | | 03/01/2041 | 1.A |
| 3136AH-CY-4 | FNR 2013-118 QI | 09/30/2025 | IO Par Adjustment | XXX | | 9,952 | 1,692 | 3,384 | | (1,692) | | (1,692) | | 1,692 | | | | 338 | 09/01/2043 | 1.A |
| 3136AH-GQ-7 | FNR 2013-124 SB | 09/30/2025 | IO Par Adjustment | XXX | | 8,903 | 979 | 1,959 | | (979) | | (979) | | 979 | | | | 89 | 12/25/2043 | 1.A |
| 3136AH-QK-9 | FNR 2013-126 CS | 09/30/2025 | IO Par Adjustment | XXX | | 23,005 | 1,150 | 2,300 | | (1,150) | | (1,150) | | 1,150 | | | | 256 | 09/25/2041 | 1.A |
| 3136AH-NE-6 | FNR 2013-128 PO | 09/25/2025 | Principal Reduction | XXX | 13,470 | 13,470 | 10,343 | 11,141 | | 2,328 | | 2,328 | | 13,470 | | | | | 12/01/2043 | 1.A |
| 3136AH-E4-8 | FNR 2013-130 GS | 09/30/2025 | IO Par Adjustment | XXX | | 75,776 | 7,767 | 15,534 | | (7,767) | | (7,767) | | 7,767 | | | | 922 | 09/25/2033 | 1.A |
| 3136AC-3A-7 | FNR 2013-14 IG | 09/30/2025 | IO Par Adjustment | XXX | | 97,785 | 16,623 | 33,247 | | (16,623) | | (16,623) | | 16,623 | | | | 2,601 | 03/01/2043 | 1.A |
| 3136AC-VC-2 | FNR 2013-20 IX | 09/30/2025 | IO Par Adjustment | XXX | | 7,248 | 1,187 | 2,374 | | (1,187) | | (1,187) | | 1,187 | | | | 192 | 03/01/2043 | 1.A |
| 3136AC-5B-3 | FNR 2013-28 YS | 09/30/2025 | IO Par Adjustment | XXX | | 10,929 | 813 | 1,626 | | (813) | | (813) | | 813 | | | | 128 | 07/25/2042 | 1.A |
| 3136AB-XV-0 | FNR 2013-3 IO | 09/30/2025 | IO Par Adjustment | XXX | | 59,819 | 5,384 | 10,767 | | (5,384) | | (5,384) | | 5,384 | | | | 1,194 | 02/01/2033 | 1.A |
| 3136AD-EP-0 | FNR 2013-36 JI | 09/30/2025 | IO Par Adjustment | XXX | | 155,432 | 9,083 | 18,166 | | (9,083) | | (9,083) | | 9,083 | | | | 3,089 | 04/25/2028 | 1.A |
| 3136AC-FM-8 | FNR 2013-4 JI | 09/30/2025 | IO Par Adjustment | XXX | | 448,411 | 13,733 | 27,465 | | (13,733) | | (13,733) | | 13,733 | | | | 8,980 | 02/01/2028 | 1.A |
| 3136AD-G3-7 | FNR 2013-40 YI | 09/30/2025 | IO Par Adjustment | XXX | | 121,535 | 9,001 | 18,002 | | (9,001) | | (9,001) | | 9,001 | | | | 2,832 | 06/01/2042 | 1.A |
| 3136AD-T6-6 | FNR 2013-41 HI | 09/30/2025 | IO Par Adjustment | XXX | | 112,924 | 9,034 | 18,068 | | (9,034) | | (9,034) | | 9,034 | | | | 2,228 | 02/01/2033 | 1.A |
| 3136AE-CG-0 | FNR 2013-51 PI | 09/30/2025 | IO Par Adjustment | XXX | | 120,495 | 8,454 | 16,907 | | (8,454) | | (8,454) | | 8,454 | | | | 2,359 | 11/01/2032 | 1.A |
| 3136AE-TS-6 | FNR 2013-54 BS | 09/30/2025 | IO Par Adjustment | XXX | | 8,657 | 1,017 | 2,035 | | (1,017) | | (1,017) | | 1,017 | | | | 99 | 06/25/2043 | 1.A |
| 3136AE-WC-7 | FNR 2013-54 PK | 09/25/2025 | Principal Reduction | XXX | 2,875 | 2,875 | 2,703 | 2,823 | | 52 | | 52 | | 2,875 | | | | 26 | 05/25/2043 | 1.A |
| 3136AE-E8-6 | FNR 2013-59 DI | 09/30/2025 | IO Par Adjustment | XXX | | 93,979 | 4,464 | 8,928 | | (4,464) | | (4,464) | | 4,464 | | | | 1,871 | 06/01/2028 | 1.A |
| 3136AH-4K-3 | FNR 2014-04 KW | 09/25/2025 | Principal Reduction | XXX | 21,017 | 21,017 | 23,801 | 21,017 | | | | | | 21,017 | | | | 1,451 | 02/01/2044 | 1.A |
| 3136AK-LB-7 | FNR 2014-40 SP | 09/30/2025 | IO Par Adjustment | XXX | | 58,870 | 3,201 | 6,402 | | (3,201) | | (3,201) | | 3,201 | | | | 672 | 10/25/2042 | 1.A |
| 3136AH-6R-6 | FNR 2014-6 PI | 09/30/2025 | IO Par Adjustment | XXX | | 31,490 | 3,021 | 6,042 | | (3,021) | | (3,021) | | 3,021 | | | | 1,050 | 04/01/2043 | 1.A |
| 3136AL-HP-9 | FNR 2014-61 PL | 09/25/2025 | Principal Reduction | XXX | 147 | 147 | 158 | 156 | | (9) | | (9) | | 147 | | | | 3 | 07/25/2044 | 1.A |
| 3136AM-WG-0 | FNR 2015-06 KI | 09/30/2025 | IO Par Adjustment | XXX | | 3,506 | 321 | 642 | | (321) | | (321) | | 321 | | | | 1 | 12/01/2042 | 1.A |
| 3136AM-ZT-9 | FNR 2015-10 SA | 09/30/2025 | IO Par Adjustment | XXX | | 7,211 | 372 | 744 | | (372) | | (372) | | 372 | | | | 95 | 03/01/2045 | 1.A |
| 3136AN-J9-9 | FNR 2015-36 WI | 09/30/2025 | IO Par Adjustment | XXX | | 78,613 | 5,749 | 11,497 | | (5,749) | | (5,749) | | 5,749 | | | | 1,857 | 06/01/2030 | 1.A |
| 3136AP-NG-3 | FNR 2015-50 SB | 09/30/2025 | IO Par Adjustment | XXX | | 18,823 | 1,035 | 2,071 | | (1,035) | | (1,035) | | 1,035 | | | | 241 | 07/01/2045 | 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 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 B. / A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 3136AP-B6-8 | FNR 2015-55 IO | 09/30/2025 | IO Par Adjustment | XXX | | 311,399 | 14,402 | 28,804 | | (14,402) | | (14,402) | | 14,402 | | | | 3,345 | 08/01/2055 | 1.A |
| 3136AP-E3-2 | FNR 2015-55 KT | 09/25/2025 | Principal Reduction | XXX | 3,640 | 3,640 | 2,985 | 2,985 | | 655 | | 655 | | 3,640 | | | | | 05/25/2041 | 1.A |
| 3136AQ-U7-3 | FNR 2015-93 MA | 09/25/2025 | Principal Reduction | XXX | 11,107 | 11,107 | 12,940 | 12,940 | | (1,833) | | (1,833) | | 11,107 | | | | 454 | 01/01/2046 | 1.A |
| 3136AR-FE-3 | FNR 2016-03 IP | 09/30/2025 | IO Par Adjustment | XXX | | 13,463 | 2,474 | 4,947 | | (2,474) | | (2,474) | | 2,474 | | | | 355 | 02/01/2046 | 1.A |
| 3136AS-6D-3 | FNR 2016-52 PI | 09/30/2025 | IO Par Adjustment | XXX | | 13,911 | 1,869 | 3,739 | | (1,869) | | (1,869) | | 1,869 | | | | 298 | 04/01/2046 | 1.A |
| 3136AT-2M-5 | FNR 2016-75 MI | 09/30/2025 | IO Par Adjustment | XXX | | 58,055 | 4,690 | 9,379 | | (4,690) | | (4,690) | | 4,690 | | | | 1,341 | 10/01/2031 | 1.A |
| 3136AU-XZ-9 | FNR 2016-95 IU | 09/30/2025 | IO Par Adjustment | XXX | | 32,872 | 3,472 | 6,944 | | (3,472) | | (3,472) | | 3,472 | | | | 876 | 02/01/2045 | 1.A |
| 3136AV-AX-7 | FNR 2017-1 IC | 09/30/2025 | IO Par Adjustment | XXX | | 10,862 | 1,534 | 3,069 | | (1,534) | | (1,534) | | 1,534 | | | | 341 | 02/01/2046 | 1.A |
| 3136B0-MQ-6 | FNR 2017-105 EI | 09/30/2025 | IO Par Adjustment | XXX | | 45,918 | 5,424 | 10,848 | | (5,424) | | (5,424) | | 5,424 | | | | 1,371 | 09/01/2045 | 1.A |
| 3136AX-SW-6 | FNR 2017-62 AS | 09/30/2025 | IO Par Adjustment | XXX | | 9,513 | 1,843 | 3,686 | | (1,843) | | (1,843) | | 1,843 | | | | 104 | 08/25/2047 | 1.A |
| 3136AX-4N-2 | FNR 2017-76 SB | 09/30/2025 | IO Par Adjustment | XXX | | 22,337 | 3,986 | 7,971 | | (3,986) | | (3,986) | | 3,986 | | | | 243 | 10/25/2057 | 1.A |
| 3136AY-SU-8 | FNR 2017-85 SC | 09/30/2025 | IO Par Adjustment | XXX | | 52,529 | 8,374 | 16,747 | | (8,374) | | (8,374) | | 8,374 | | | | 595 | 11/25/2047 | 1.A |
| 3136B1-RS-5 | FNR 2018-21 PO | 09/25/2025 | Principal Reduction | XXX | 2,743 | 2,743 | 2,126 | 2,398 | | 345 | | 345 | | 2,743 | | | | | 04/01/2048 | 1.A |
| 3136B2-RA-2 | FNR 2018-47 DI | 09/30/2025 | IO Par Adjustment | XXX | | 32,234 | 1,390 | 2,780 | | (1,390) | | (1,390) | | 1,390 | | | | 1,136 | 07/01/2044 | 1.A |
| 3136B0-WA-0 | FNR 2018-8 SA | 09/30/2025 | IO Par Adjustment | XXX | | 66,579 | 6,575 | 13,149 | | (6,575) | | (6,575) | | 6,575 | | | | 753 | 02/01/2048 | 1.A |
| 3136B3-WM-8 | FNR 2018-94 IO | 09/30/2025 | IO Par Adjustment | XXX | | 6,905 | 337 | 673 | | (337) | | (337) | | 337 | | | | | 07/01/2043 | 1.A |
| 3136B3-ZR-4 | FNR 2019-1 GI | 09/30/2025 | IO Par Adjustment | XXX | | 84,937 | 5,362 | 10,723 | | (5,362) | | (5,362) | | 5,362 | | | | 1,937 | 02/01/2046 | 1.A |
| 3136B5-NQ-4 | FNR 2019-31 S | 09/30/2025 | IO Par Adjustment | XXX | | 41,812 | 4,756 | 9,512 | | (4,756) | | (4,756) | | 4,756 | | | | 458 | 07/25/2049 | 1.A |
| 3136B4-6E-3 | FNR 2019-33 NI | 09/30/2025 | IO Par Adjustment | XXX | | 25,719 | 3,794 | 7,587 | | (3,794) | | (3,794) | | 3,794 | | | | 771 | 03/01/2048 | 1.A |
| 3136B4-6S-2 | FNR 2019-33 PI | 09/30/2025 | IO Par Adjustment | XXX | | 13,335 | 2,350 | 4,701 | | (2,350) | | (2,350) | | 2,350 | | | | 400 | 12/01/2048 | 1.A |
| 3136B5-KW-4 | FNR 2019-34 JS | 09/30/2025 | IO Par Adjustment | XXX | | 121,762 | 11,491 | 22,983 | | (11,491) | | (11,491) | | 11,491 | | | | 1,292 | 07/25/2049 | 1.A |
| 3136B4-Q2-7 | FNR 2019-36 SJ | 09/30/2025 | IO Par Adjustment | XXX | | 45,936 | 5,771 | 11,541 | | (5,771) | | (5,771) | | 5,771 | | | | 489 | 07/25/2049 | 1.A |
| 3136B6-2S-1 | FNR 2019-62 SN | 09/30/2025 | IO Par Adjustment | XXX | | 4,053 | 502 | 1,003 | | (502) | | (502) | | 502 | | | | 42 | 11/25/2049 | 1.A |
| 3136B6-N9-0 | FNR 2019-68 SC | 09/30/2025 | IO Par Adjustment | XXX | | 94,613 | 10,762 | 21,524 | | (10,762) | | (10,762) | | 10,762 | | | | 995 | 11/25/2049 | 1.A |
| 3136B7-ZU-8 | FNR 2019-69 NI | 09/30/2025 | IO Par Adjustment | XXX | | 103,042 | 10,562 | 21,124 | | (10,562) | | (10,562) | | 10,562 | | | | 2,368 | 10/01/2047 | 1.A |
| 3136B7-C8-2 | FNR 2019-69 SN | 09/10/2025 | NATALLIANCE | XXX | 563,236 | 4,901,809 | 575,963 | 588,689 | | (12,727) | | (12,727) | | 575,963 | | | | 52,540 | 12/25/2049 | 1.A |
| 3136B3-V6-4 | FNR 2019-8 SA | 09/30/2025 | IO Par Adjustment | XXX | | 2,912 | 244 | 488 | | (244) | | (244) | | 244 | | | | 32 | 03/25/2049 | 1.A |
| 3136B8-WE-5 | FNR 202-14 BI | 09/30/2025 | IO Par Adjustment | XXX | | 20,319 | 3,429 | 6,858 | | (3,429) | | (3,429) | | 3,429 | | | | 497 | 03/01/2050 | 1.A |
| 3136B9-YK-7 | FNR 2020-26 AI | 09/30/2025 | IO Par Adjustment | XXX | | 128,191 | 9,614 | 19,229 | | (9,614) | | (9,614) | | 9,614 | | | | 2,573 | 04/01/2033 | 1.A |
| 3136B9-3G-0 | FNR 2020-36 AI | 09/17/2025 | NATALLIANCE | XXX | 186,579 | 905,393 | 189,567 | 194,755 | | (5,189) | | (5,189) | | 189,567 | | 2,202 | 2,202 | 32,230 | 06/01/2050 | 1.A |
| 3136BA-EG-5 | FNR 2020-38 TI | 09/30/2025 | IO Par Adjustment | XXX | | 11,012 | 1,982 | 3,964 | | (1,982) | | (1,982) | | 1,982 | | | | 292 | 06/01/2050 | 1.A |
| 3136BC-SC-5 | FNR 2020-89 CA | 09/25/2025 | Principal Reduction | XXX | 3,711 | 3,711 | 3,377 | 3,406 | | 305 | | 305 | | 3,711 | | | | 47 | 10/01/2044 | 1.A |
| 3136BD-MG-0 | FNR 2020-94 WI | 09/30/2025 | IO Par Adjustment | XXX | | 471,248 | 1,988 | 3,976 | | (1,988) | | (1,988) | | 1,988 | | | | 287 | 07/25/2050 | 1.A |
| 3136BD-ND-6 | FNR 2020-95 SD | 09/30/2025 | IO Par Adjustment | XXX | | 4,535,478 | 46,772 | 93,544 | | (46,772) | | (46,772) | | 46,772 | | | | 7,562 | 06/25/2049 | 1.A |
| 3136BD-Y9-3 | FNR 2021-01 IG | 09/30/2025 | NATALLIANCE | XXX | 274,083 | 1,676,168 | 276,568 | 279,571 | | (3,003) | | (3,003) | | 276,568 | | 518 | 518 | 34,733 | 02/01/2051 | 1.A |
| 3136BM-CF-3 | FNR 2022-12 JT | 09/30/2025 | IO Par Adjustment | XXX | | 936,715 | 2,049 | 4,098 | | (2,049) | | (2,049) | | 2,049 | | | | 311 | 11/01/2047 | 1.A |
| 3136BM-CE-6 | FNR 2022-12 TJ | 09/30/2025 | IO Par Adjustment | XXX | | 717,573 | 3,195 | 6,391 | | (3,195) | | (3,195) | | 3,195 | | | | 484 | 11/01/2047 | 1.A |
| 3136BM-SL-3 | FNR 2022-17 NI | 09/30/2025 | IO Par Adjustment | XXX | | 22,715 | 2,910 | 5,821 | | (2,910) | | (2,910) | | 2,910 | | | | 535 | 11/01/2048 | 1.A |
| 3136BM-ZB-7 | FNR 2022-23 AI | 09/30/2025 | IO Par Adjustment | XXX | | 43,566 | 5,609 | 11,218 | | (5,609) | | (5,609) | | 5,609 | | | | 1,152 | 05/01/2052 | 1.A |
| 3136BM-TS-7 | FNR 2022-24 CI | 09/30/2025 | IO Par Adjustment | XXX | | 85,185 | 14,055 | 28,111 | | (14,055) | | (14,055) | | 14,055 | | | | 2,259 | 05/01/2050 | 1.A |
| 3136BM-XX-1 | FNR 2022-26 CI | 09/30/2025 | IO Par Adjustment | XXX | | 773,450 | 2,780 | 5,559 | | (2,780) | | (2,780) | | 2,780 | | | | 577 | 07/25/2049 | 1.A |
| 3136BN-MC-7 | FNR 2022-37 KI | 09/30/2025 | IO Par Adjustment | XXX | | 62,545 | 10,828 | 21,656 | | (10,828) | | (10,828) | | 10,828 | | | | 1,874 | 07/01/2046 | 1.A |
| 3136BN-NW-2 | FNR 2022-37 NI | 09/30/2025 | IO Par Adjustment | XXX | | 86,604 | 14,831 | 29,662 | | (14,831) | | (14,831) | | 14,831 | | | | 2,571 | 07/01/2046 | 1.A |
| 3136BN-TL-0 | FNR 2022-43 IM | 09/30/2025 | IO Par Adjustment | XXX | | 192,214 | 2,343 | 4,685 | | (2,343) | | (2,343) | | 2,343 | | | | 484 | 11/25/2046 | 1.A |
| 3136BN-EY-8 | FNR 2022-45 BI | 09/30/2025 | IO Par Adjustment | XXX | | 3,535,124 | 14,776 | 29,551 | | (14,776) | | (14,776) | | 14,776 | | | | 2,607 | 11/25/2046 | 1.A |
| 3136BN-E8-5 | FNR 2022-49 TI | 09/30/2025 | IO Par Adjustment | XXX | | 91,572 | 14,451 | 28,902 | | (14,451) | | (14,451) | | 14,451 | | | | 3,034 | 12/01/2048 | 1.A |
| 3136BN-JK-3 | FNR 2022-51 PS | 09/30/2025 | IO Par Adjustment | XXX | | 19,719 | 1,645 | 3,291 | | (1,645) | | (1,645) | | 1,645 | | | | 210 | 08/25/2052 | 1.A |
| 3136BN-R9-9 | FNR 2022-53 AI | 09/30/2025 | IO Par Adjustment | XXX | | 81,742 | 13,436 | 26,873 | | (13,436) | | (13,436) | | 13,436 | | | | 2,427 | 03/01/2048 | 1.A |
| 3136BN-J6-4 | FNR 2022-54 KI | 09/30/2025 | IO Par Adjustment | XXX | | 318,405 | 1,095 | 2,189 | | (1,095) | | (1,095) | | 1,095 | | | | 228 | 07/25/2052 | 1.A |
| 3136BN-K2-1 | FNR 2022-54 KP | 09/25/2025 | Principal Reduction | XXX | 6,013 | 6,013 | 5,622 | 5,622 | | 391 | | 391 | | 6,013 | | | | 42 | 11/25/2049 | 1.A |
| 3136BM-AJ-7 | FNR 2022-9 BI | 09/30/2025 | IO Par Adjustment | XXX | | 36,201 | 4,231 | 8,462 | | (4,231) | | (4,231) | | 4,231 | | | | 721 | 09/25/2048 | 1.A |
| 3136BP-RS-2 | FNR 2022-90 GI | 09/30/2025 | IO Par Adjustment | XXX | | 49,563 | 9,603 | 19,206 | | (9,603) | | (9,603) | | 9,603 | | | | 1,774 | 01/01/2036 | 1.A |
| 3136BQ-EK-1 | FNR 2023-37 T | 09/30/2025 | IO Par Adjustment | XXX | | 58,635 | 2,565 | 5,131 | | (2,565) | | (2,565) | | 2,565 | | | | 389 | 09/01/2049 | 1.A |
| 3136BQ-GH-6 | FNR 2023-40 IT | 09/30/2025 | IO Par Adjustment | XXX | | 111,708 | 2,444 | 4,887 | | (2,444) | | (2,444) | | 2,444 | | | | 413 | 11/25/2041 | 1.A |
| 3136BQ-GJ-2 | FNR 2023-40 TA | 09/30/2025 | IO Par Adjustment | XXX | | 98,293 | 2,334 | 4,669 | | (2,334) | | (2,334) | | 2,334 | | | | 399 | 10/25/2040 | 1.A |
| 3136BQ-GG-8 | FNR 2023-40 TI | 09/30/2025 | IO Par Adjustment | XXX | | 105,969 | 2,037 | 4,073 | | (2,037) | | (2,037) | | 2,037 | | | | 344 | 10/25/2041 | 1.A |
| 3136BQ-JQ-3 | FNR 2023-42 TB | 09/30/2025 | IO Par Adjustment | XXX | | 15,886 | 556 | 1,112 | | (556) | | (556) | | 556 | | | | 107 | 12/01/2049 | 1.A |
| 3136BQ-MX-4 | FNR 2023-42 TC | 09/30/2025 | IO Par Adjustment | XXX | | 14,073 | 581 | 1,161 | | (581) | | (581) | | 581 | | | | 95 | 09/01/2049 | 1.A |
| 3136BQ-UT-4 | FNR 2023-53 TJ | 09/30/2025 | IO Par Adjustment | XXX | | 327,818 | 11,679 | 23,357 | | (11,679) | | (11,679) | | 11,679 | | | | 2,210 | 07/25/2039 | 1.A |
| 3136BS-AZ-8 | FNR 2024-32 GI | 09/30/2025 | IO Par Adjustment | XXX | | 662,816 | 9,321 | 18,642 | | (9,321) | | (9,321) | | 9,321 | | | | 1,888 | 04/25/2042 | 1.A |
| 3136BS-AV-7 | FNR 2024-32 HI | 09/30/2025 | IO Par Adjustment | XXX | | 799,237 | 4,745 | 9,491 | | (4,745) | | (4,745) | | 4,745 | | | | 947 | 02/25/2043 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change in Book / Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| 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 B. / A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 3136BS-AX-3 | FNR 2024-32 JI | 09/30/2025 | IO Par Adjustment | XXX | | 944,231 | 15,196 | 30,392 | | (15,196) | | (15,196) | | 15,196 | | | | 3,414 | 04/25/2042 | 1.A |
| 3136BR-HD-2 | FNR 2024-9 TA | 09/30/2025 | IO Par Adjustment | XXX | | 54,861 | 10,492 | 20,985 | | (10,492) | | (10,492) | | 10,492 | | | | 1,458 | 03/25/2050 | 1.A |
| 3136BR-HE-0 | FNR 2024-9 TB | 09/30/2025 | IO Par Adjustment | XXX | | 21,645 | 4,532 | 9,064 | | (4,532) | | (4,532) | | 4,532 | | | | 652 | 11/25/2049 | 1.A |
| 3136BV-H8-4 | FNR 2025-35 TA | 09/25/2025 | Principal Reduction | XXX | 28,398 | 28,398 | 27,546 | 27,546 | | 852 | | 852 | | 28,398 | | | | 516 | 05/25/2055 | 1.A |
| 31364J-F5-7 | FNS 303 IO | 09/30/2025 | IO Par Adjustment | XXX | | 9,356 | 2,000 | 4,000 | | (2,000) | | (2,000) | | 2,000 | | | | 472 | 11/25/2029 | 1.A |
| 3136FA-AA-8 | FNS 313 1% | 09/25/2025 | Principal Reduction | XXX | 950 | 950 | 874 | 925 | | 25 | | 25 | | 950 | | | | | 06/25/2031 | 1.A |
| 3136FA-XR-6 | FNS 331 12 | 09/30/2025 | IO Par Adjustment | XXX | | 3,350 | 536 | 1,072 | | (536) | | (536) | | 536 | | | | 145 | 02/01/2033 | 1.A |
| 3136FA-B4-1 | FNS 334 16 | 09/30/2025 | IO Par Adjustment | XXX | | 4,405 | 705 | 1,410 | | (705) | | (705) | | 705 | | | | 191 | 02/01/2033 | 1.A |
| 3136FA-6R-6 | FNS 343 19 | 09/30/2025 | IO Par Adjustment | XXX | | 15,244 | 2,687 | 5,373 | | (2,687) | | (2,687) | | 2,687 | | | | 628 | 10/01/2033 | 1.A |
| 3136FC-QM-1 | FNS 356 17 | 09/30/2025 | IO Par Adjustment | XXX | | 5,701 | 1,040 | 2,081 | | (1,040) | | (1,040) | | 1,040 | | | | 231 | 01/01/2035 | 1.A |
| 3136FC-RX-6 | FNS 357 2 | 09/30/2025 | IO Par Adjustment | XXX | | 14,039 | 2,430 | 4,861 | | (2,430) | | (2,430) | | 2,430 | | | | 465 | 03/25/2035 | 1.A |
| 3136FC-ZM-1 | FNS 365 12 | 09/30/2025 | IO Par Adjustment | XXX | | 11,491 | 2,209 | 4,417 | | (2,209) | | (2,209) | | 2,209 | | | | 442 | 12/25/2035 | 1.A |
| 3136FC-W4-4 | FNS 373 1 | 09/25/2025 | Principal Reduction | XXX | 6,048 | 6,048 | 5,745 | 5,912 | | 136 | | 136 | | 6,048 | | | | | 07/25/2036 | 1.A |
| 3136FE-M2-5 | FNS 381 5 | 09/30/2025 | IO Par Adjustment | XXX | | 24,709 | 4,417 | 8,834 | | (4,417) | | (4,417) | | 4,417 | | | | 949 | 12/01/2035 | 1.A |
| 3136FF-PN-3 | FNS 383 41 | 09/30/2025 | IO Par Adjustment | XXX | | 18,349 | 3,991 | 7,982 | | (3,991) | | (3,991) | | 3,991 | | | | 737 | 04/01/2038 | 1.A |
| 3136FE-U6-7 | FNS 384 30 | 09/30/2025 | IO Par Adjustment | XXX | | 15,272 | 3,398 | 6,796 | | (3,398) | | (3,398) | | 3,398 | | | | 656 | 08/01/2037 | 1.A |
| 3136FE-W6-5 | FNS 385 10 | 09/30/2025 | IO Par Adjustment | XXX | | 17,127 | 3,468 | 6,936 | | (3,468) | | (3,468) | | 3,468 | | | | 636 | 09/01/2037 | 1.A |
| 3136FE-X3-1 | FNS 385 15 | 09/30/2025 | IO Par Adjustment | XXX | | 15,593 | 3,294 | 6,588 | | (3,294) | | (3,294) | | 3,294 | | | | 633 | 07/01/2037 | 1.A |
| 3136FE-X8-0 | FNS 385 20 | 09/30/2025 | IO Par Adjustment | XXX | | 24,333 | 5,505 | 11,011 | | (5,505) | | (5,505) | | 5,505 | | | | 1,047 | 08/01/2037 | 1.A |
| 3136FE-X9-8 | FNS 385 21 | 09/30/2025 | IO Par Adjustment | XXX | | 6,230 | 1,402 | 2,804 | | (1,402) | | (1,402) | | 1,402 | | | | 265 | 08/01/2037 | 1.A |
| 3136FE-Y9-7 | FNS 387 5 | 09/30/2025 | IO Par Adjustment | XXX | | 9,821 | 1,522 | 3,044 | | (1,522) | | (1,522) | | 1,522 | | | | 327 | 03/01/2038 | 1.A |
| 3136FF-TK-5 | FNS 389 4 | 09/30/2025 | IO Par Adjustment | XXX | | 12,613 | 2,854 | 5,708 | | (2,854) | | (2,854) | | 2,854 | | | | 490 | 03/01/2038 | 1.A |
| 3136FG-3X-3 | FNS 407 16 | 09/30/2025 | IO Par Adjustment | XXX | | 12,161 | 2,356 | 4,712 | | (2,356) | | (2,356) | | 2,356 | | | | 381 | 01/01/2040 | 1.A |
| 3136FL-CY-0 | FNS 409 71 | 09/30/2025 | IO Par Adjustment | XXX | | 8,295 | 1,379 | 2,758 | | (1,379) | | (1,379) | | 1,379 | | | | 218 | 04/01/2042 | 1.A |
| 3136FL-FL-5 | FNS 409 C17 | 09/30/2025 | IO Par Adjustment | XXX | | 15,658 | 2,789 | 5,578 | | (2,789) | | (2,789) | | 2,789 | | | | 422 | 11/01/2041 | 1.A |
| 3136FL-FT-8 | FNS 409 C24 | 09/30/2025 | IO Par Adjustment | XXX | | 20,592 | 4,002 | 8,005 | | (4,002) | | (4,002) | | 4,002 | | | | 596 | 04/01/2042 | 1.A |
| 3136FL-FC-5 | FNS 409 C9 | 09/30/2025 | IO Par Adjustment | XXX | | 22,686 | 1,740 | 3,481 | | (1,740) | | (1,740) | | 1,740 | | | | 669 | 03/25/2027 | 1.A |
| 31395Q-SA-9 | FNS 413 C16 | 09/30/2025 | IO Par Adjustment | XXX | | 113,046 | 10,174 | 20,348 | | (10,174) | | (10,174) | | 10,174 | | | | 2,662 | 07/01/2032 | 1.A |
| 31395Q-ES-5 | FNS 414 S1 | 09/30/2025 | IO Par Adjustment | XXX | | 16,520 | 1,859 | 3,717 | | (1,859) | | (1,859) | | 1,859 | | | | 175 | 10/25/2042 | 1.A |
| 31395Q-G2-0 | FNS 417 C35 | 09/30/2025 | IO Par Adjustment | XXX | | 159,026 | 7,355 | 14,710 | | (7,355) | | (7,355) | | 7,355 | | | | 2,644 | 02/01/2028 | 1.A |
| 31395Q-3C-2 | FNS 418 C12 | 09/30/2025 | IO Par Adjustment | XXX | | 205,071 | 19,802 | 39,604 | | (19,802) | | (19,802) | | 19,802 | | | | 4,069 | 08/01/2033 | 1.A |
| 31395Q-5P-1 | FNS 419 C2 | 09/30/2025 | IO Par Adjustment | XXX | | 147,238 | 6,005 | 12,009 | | (6,005) | | (6,005) | | 6,005 | | | | 2,940 | 05/01/2029 | 1.A |
| 31397V-GB-7 | FNS 421 C4 | 09/30/2025 | IO Par Adjustment | XXX | | 55,227 | 4,496 | 8,992 | | (4,496) | | (4,496) | | 4,496 | | | | 1,648 | 01/01/2030 | 1.A |
| 31422M-EY-8 | FNS 425 119 | 09/30/2025 | IO Par Adjustment | XXX | | 4,426 | 664 | 1,328 | | (664) | | (664) | | 664 | | | | 103 | 09/01/2047 | 1.A |
| 31422M-FF-8 | FNS 425 126 | 09/30/2025 | IO Par Adjustment | XXX | | 7,053 | 1,181 | 2,363 | | (1,181) | | (1,181) | | 1,181 | | | | 183 | 09/01/2047 | 1.A |
| 31422M-SF-4 | FNS 425 C24 | 09/30/2025 | IO Par Adjustment | XXX | | 45,190 | 7,230 | 14,461 | | (7,230) | | (7,230) | | 7,230 | | | | 1,058 | 09/01/2047 | 1.A |
| 31422M-RQ-1 | FNS 425 C9 | 09/30/2025 | IO Par Adjustment | XXX | | 18,999 | 3,230 | 6,460 | | (3,230) | | (3,230) | | 3,230 | | | | 449 | 04/01/2049 | 1.A |
| 31422M-Y3-4 | FNS 426 277 | 09/30/2025 | IO Par Adjustment | XXX | | 15,252 | 2,192 | 4,385 | | (2,192) | | (2,192) | | 2,192 | | | | 312 | 08/01/2051 | 1.A |
| 31423X-RD-5 | FNS 427 C99 | 09/30/2025 | IO Par Adjustment | XXX | | 23,867 | 2,446 | 4,893 | | (2,446) | | (2,446) | | 2,446 | | | | 408 | 07/01/2041 | 1.A |
| 31423Y-KJ-7 | FNS 428 C34 | 09/30/2025 | IO Par Adjustment | XXX | | 111,555 | 6,414 | 12,829 | | (6,414) | | (6,414) | | 6,414 | | | | 1,473 | 01/01/2028 | 1.A |
| 31423Y-KK-4 | FNS 428 C35 | 09/30/2025 | IO Par Adjustment | XXX | | 95,440 | 10,737 | 21,474 | | (10,737) | | (10,737) | | 10,737 | | | | 1,515 | 06/01/2052 | 1.A |
| 31423Y-KL-2 | FNS 428 C36 | 09/30/2025 | IO Par Adjustment | XXX | | 42,343 | 7,331 | 14,661 | | (7,331) | | (7,331) | | 7,331 | | | | 1,126 | 01/01/2053 | 1.A |
| 31423Y-US-6 | FNS 429 222 | 09/30/2025 | IO Par Adjustment | XXX | | 26,856 | 3,088 | 6,177 | | (3,088) | | (3,088) | | 3,088 | | | | 544 | 04/01/2052 | 1.A |
| 31423Y-UT-4 | FNS 429 223 | 09/30/2025 | IO Par Adjustment | XXX | | 17,674 | 2,033 | 4,065 | | (2,033) | | (2,033) | | 2,033 | | | | 358 | 04/01/2052 | 1.A |
| 31423Y-UU-1 | FNS 429 224 | 09/30/2025 | IO Par Adjustment | XXX | | 12,587 | 1,447 | 2,895 | | (1,447) | | (1,447) | | 1,447 | | | | 255 | 10/01/2037 | 1.A |
| 31423Y-UV-9 | FNS 429 225 | 09/30/2025 | IO Par Adjustment | XXX | | 8,546 | 983 | 1,966 | | (983) | | (983) | | 983 | | | | 173 | 02/01/2052 | 1.A |
| 31423Y-UX-5 | FNS 429 227 | 09/30/2025 | IO Par Adjustment | XXX | | 97,620 | 11,135 | 22,270 | | (11,135) | | (11,135) | | 11,135 | | | | 1,964 | 04/01/2052 | 1.A |
| 31423Y-VD-8 | FNS 429 233 | 09/30/2025 | IO Par Adjustment | XXX | | 47,690 | 6,289 | 12,578 | | (6,289) | | (6,289) | | 6,289 | | | | 1,094 | 05/01/2050 | 1.A |
| 31423Y-VE-6 | FNS 429 234 | 09/30/2025 | IO Par Adjustment | XXX | | 42,668 | 5,680 | 11,360 | | (5,680) | | (5,680) | | 5,680 | | | | 987 | 02/01/2038 | 1.A |
| 31424Q-MN-2 | FNS 430 C63 | 09/30/2025 | IO Par Adjustment | XXX | | 62,484 | 3,261 | 6,522 | | (3,261) | | (3,261) | | 3,261 | | | | 798 | 06/01/2037 | 1.A |
| 31424Q-MQ-5 | FNS 430 C65 | 09/30/2025 | IO Par Adjustment | XXX | | 14,533 | 1,453 | 2,907 | | (1,453) | | (1,453) | | 1,453 | | | | 229 | 04/01/2042 | 1.A |
| 31424Q-MS-1 | FNS 430 C67 | 09/30/2025 | IO Par Adjustment | XXX | | 27,135 | 4,952 | 9,904 | | (4,952) | | (4,952) | | 4,952 | | | | 803 | 02/25/2053 | 1.A |
| 31423Y-S3-4 | FNS 431 C55 | 09/30/2025 | IO Par Adjustment | XXX | | 34,845 | 2,112 | 4,225 | | (2,112) | | (2,112) | | 2,112 | | | | 566 | 04/01/2038 | 1.A |
| 31423Y-5G-0 | FNS 432 C24 | 09/30/2025 | IO Par Adjustment | XXX | | 44,489 | 3,420 | 6,840 | | (3,420) | | (3,420) | | 3,420 | | | | 682 | 12/01/2037 | 1.A |
| 31423Y-5J-4 | FNS 432 C26 | 09/30/2025 | IO Par Adjustment | XXX | | 32,739 | 5,811 | 11,622 | | (5,811) | | (5,811) | | 5,811 | | | | 926 | 01/01/2053 | 1.A |
| 31423X-ZY-0 | FNS 433 C46 | 09/30/2025 | IO Par Adjustment | XXX | | 37,532 | 2,651 | 5,301 | | (2,651) | | (2,651) | | 2,651 | | | | 615 | 03/01/2038 | 1.A |
| 31423X-A2-7 | FNS 433 C48 | 09/30/2025 | IO Par Adjustment | XXX | | 13,024 | 2,442 | 4,884 | | (2,442) | | (2,442) | | 2,442 | | | | 363 | 03/01/2053 | 1.A |
| 31424U-BE-5 | FNS 435 C29 | 09/30/2025 | IO Par Adjustment | XXX | | 44,666 | 3,601 | 7,202 | | (3,601) | | (3,601) | | 3,601 | | | | 783 | 05/01/2038 | 1.A |
| 31424U-BF-2 | FNS 435 C30 | 09/30/2025 | IO Par Adjustment | XXX | | 50,230 | 6,671 | 13,342 | | (6,671) | | (6,671) | | 6,671 | | | | 815 | 08/01/2052 | 1.A |
| 31424U-BG-0 | FNS 435 C31 | 09/30/2025 | IO Par Adjustment | XXX | | 11,484 | 2,229 | 4,457 | | (2,229) | | (2,229) | | 2,229 | | | | 371 | 06/01/2053 | 1.A |
| 31424U-AF-3 | FNS 435 C6 | 09/30/2025 | IO Par Adjustment | XXX | | 69,937 | 8,982 | 17,965 | | (8,982) | | (8,982) | | 8,982 | | | | 1,935 | 03/01/2038 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change in Book / Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | 13 | 14 | | | | | | | |
| 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 B. / A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 31424U-AG-1 | FNS 435 C7 | 09/30/2025 | IO Par Adjustment | XXX | | 49,376 | 7,592 | 15,183 | | (7,592) | | (7,592) | | 7,592 | | | | 1,519 | 05/01/2038 | 1.A |
| 31424U-GY-6 | FNS 436 C35 | 09/30/2025 | IO Par Adjustment | XXX | | 19,052 | 1,905 | 3,810 | | (1,905) | | (1,905) | | 1,905 | | | | 380 | 04/01/2038 | 1.A |
| 31424U-HA-7 | FNS 436 C37 | 09/30/2025 | IO Par Adjustment | XXX | | 10,621 | 2,118 | 4,235 | | (2,118) | | (2,118) | | 2,118 | | | | 319 | 11/01/2051 | 1.A |
| 31424U-PN-0 | FNS 437 C16 | 09/30/2025 | IO Par Adjustment | XXX | | 84,721 | 12,920 | 25,840 | | (12,920) | | (12,920) | | 12,920 | | | | 2,569 | 05/01/2038 | 1.A |
| 31424U-WS-1 | FNS 438 C35 | 09/30/2025 | IO Par Adjustment | XXX | | 10,649 | 1,165 | 2,329 | | (1,165) | | (1,165) | | 1,165 | | | | 225 | 08/01/2038 | 1.A |
| 31424U-L3-8 | FNS 439 C33 | 09/30/2025 | IO Par Adjustment | XXX | | 6,729 | 1,035 | 2,069 | | (1,035) | | (1,035) | | 1,035 | | | | 204 | 09/01/2038 | 1.A |
| 31424V-EU-4 | FNS 441 C21 | 09/30/2025 | IO Par Adjustment | XXX | | 21,114 | 2,230 | 4,460 | | (2,230) | | (2,230) | | 2,230 | | | | 501 | 05/01/2039 | 1.A |
| 313921-6U-7 | FNW 2001-W4 AF6 | 09/25/2025 | Principal Reduction | XXX | 398 | 398 | 421 | 414 | | (17) | | (17) | | 398 | | | | 13 | 01/25/2032 | 1.A |
| 31392E-T5-9 | FNW 2002-W10 A7 | 09/25/2025 | Principal Reduction | XXX | 568 | 568 | 605 | 600 | | (32) | | (32) | | 568 | | | | 18 | 08/25/2042 | 1.A |
| 31392D-Q4-7 | FNW 2002-W8 I01 | 09/30/2025 | IO Par Adjustment | XXX | | 101,130 | 996 | 1,991 | | (995) | | (995) | | 996 | | | | 205 | 06/25/2042 | 1.A |
| 31393D-TZ-4 | FNW 2003-W10 1AIO | 09/30/2025 | IO Par Adjustment | XXX | | 135,271 | 2,790 | 5,580 | | (2,790) | | (2,790) | | 2,790 | | | | 395 | 06/01/2043 | 1.A |
| 31393D-UW-9 | FNW 2003-W10 3AIO | 09/30/2025 | IO Par Adjustment | XXX | | 607,125 | 14,040 | 28,080 | | (14,040) | | (14,040) | | 14,040 | | | | 2,531 | 06/01/2043 | 1.A |
| 31393E-LJ-6 | FNW 2003-W12 I102 | 09/30/2025 | IO Par Adjustment | XXX | | 122,156 | 7,940 | 15,880 | | (7,940) | | (7,940) | | 7,940 | | | | 1,579 | 06/01/2043 | 1.A |
| 31393C-7C-1 | FNW 2003-W13 AF5 | 09/25/2025 | Principal Reduction | XXX | 7,629 | 7,629 | 7,400 | 7,502 | | 127 | | 127 | | 7,629 | | | | 242 | 10/01/2033 | 1.A |
| 31393E-6L-8 | FNW 2003-W14 1IO2 | 09/30/2025 | IO Par Adjustment | XXX | | 78,101 | 2,831 | 5,662 | | (2,831) | | (2,831) | | 2,831 | | | | 519 | 09/25/2043 | 1.A |
| 31393U-AN-3 | FNW 2003-W17 PT1 | 09/25/2025 | Principal Reduction | XXX | 2,386 | 2,386 | 2,967 | 2,967 | | (580) | | (580) | | 2,386 | | | | 180 | 08/01/2033 | 1.A |
| 31393A-R3-3 | FNW 2003-W4 5A | 09/25/2025 | Principal Reduction | XXX | 3,778 | 3,778 | 3,854 | 3,847 | | (69) | | (69) | | 3,778 | | | | 105 | 10/25/2042 | 1.A |
| 31393B-X2-6 | FNW 2003-W6 PT1 | 09/25/2025 | Principal Reduction | XXX | 13,924 | 13,924 | 16,084 | 16,084 | | (2,160) | | (2,160) | | 13,924 | | | | 971 | 09/01/2042 | 1.A |
| 31393U-4M-2 | FNW 2004-W1 1IO2 | 09/30/2025 | IO Par Adjustment | XXX | | 56,651 | 1,098 | 2,195 | | (1,098) | | (1,098) | | 1,098 | | | | 213 | 11/24/2043 | 1.A |
| 31394A-LV-6 | FNW 2004-W10 A6 | 09/25/2025 | Principal Reduction | XXX | 3,350 | 3,350 | 3,765 | 3,660 | | (310) | | (310) | | 3,350 | | | | 122 | 08/25/2034 | 1.A |
| 31394A-MQ-6 | FNW 2004-W10 IO3 | 09/30/2025 | IO Par Adjustment | XXX | | 154,611 | 1,087 | 2,174 | | (1,087) | | (1,087) | | 1,087 | | | | 210 | 08/01/2034 | 1.A |
| 31394B-2B-9 | FNW 2004-W15 2AF | 09/25/2025 | Principal Reduction | XXX | 3,145 | 3,145 | 2,998 | 3,018 | | 127 | | 127 | | 3,145 | | | | 96 | 08/25/2044 | 1.A |
| 31394B-2C-7 | FNW 2004-W15 2AS | 09/30/2025 | IO Par Adjustment | XXX | | 4,372 | 795 | 1,590 | | (795) | | (795) | | 795 | | | | 46 | 08/25/2044 | 1.A |
| 31393X-E3-7 | FNW 2004-W3 IO2 | 09/30/2025 | IO Par Adjustment | XXX | | 161,680 | 783 | 1,566 | | (783) | | (783) | | 783 | | | | 172 | 05/01/2034 | 1.A |
| 31393X-WJ-2 | FNW 2004-W3 PO | 09/25/2025 | Principal Reduction | XXX | 4,631 | 4,631 | 4,350 | 4,559 | | 72 | | 72 | | 4,631 | | | | | 05/25/2034 | 1.A |
| 31393Y-Y3-3 | FNW 2004-W6 I03 | 09/30/2025 | IO Par Adjustment | XXX | | 114,931 | 602 | 1,203 | | (602) | | (602) | | 602 | | | | 124 | 07/25/2034 | 1.A |
| 31394A-LJ-3 | FNW 2004-W8 1AIO | 09/30/2025 | IO Par Adjustment | XXX | | 367,415 | 3,169 | 6,338 | | (3,169) | | (3,169) | | 3,169 | | | | 551 | 06/25/2044 | 1.A |
| 31392U-ZA-5 | FSPC T-48 AIO2 | 09/30/2025 | IO Par Adjustment | XXX | | 182,783 | 1,428 | 2,856 | | (1,428) | | (1,428) | | 1,428 | | | | 250 | 07/01/2033 | 1.A |
| 31393L-FP-3 | FSPC T-54 4A | 09/25/2025 | Principal Reduction | XXX | 1,481 | 1,481 | 1,522 | 1,492 | | (11) | | (11) | | 1,481 | | | | 41 | 02/25/2043 | 1.A |
| 31394J-DB-0 | FSPC T-57 2A1 | 09/25/2025 | Principal Reduction | XXX | 559 | 559 | 598 | 593 | | (34) | | (34) | | 559 | | | | 17 | 07/25/2043 | 1.A |
| 31394P-PT-4 | FSPC T-59 1AX | 09/30/2025 | IO Par Adjustment | XXX | | 70,018 | 897 | 1,794 | | (897) | | (897) | | 897 | | | | 134 | 10/01/2043 | 1.A |
| 1039999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC) | | | | | 1,575,883 | 47,831,522 | 3,275,864 | 4,956,013 | | (1,698,660) | | (1,698,660) | | 3,257,352 | | 2,720 | 2,720 | 513,073 | XXX | XXX |
| 1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated) | | | | | 3,723,478 | 106,871,389 | 7,598,849 | 11,259,852 | | (3,872,482) | | (3,872,482) | | 7,387,370 | | 2,720 | 2,720 | 1,210,304 | XXX | XXX |
| 1909999997 – Subtotals - Asset-Backed Securities - Part 4 | | | | | 3,723,478 | 106,871,389 | 7,598,849 | 11,259,852 | | (3,872,482) | | (3,872,482) | | 7,387,370 | | 2,720 | 2,720 | 1,210,304 | XXX | XXX |
| 1909999998 – Summary Item from Part 5 for Asset-Backed Securities (N/A to Quarterly) | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 1909999999 – Subtotals - Asset-Backed Securities | | | | | 3,723,478 | 106,871,389 | 7,598,849 | 11,259,852 | | (3,872,482) | | (3,872,482) | | 7,387,370 | | 2,720 | 2,720 | 1,210,304 | XXX | XXX |
| 2009999999 – Subtotals - Issuer Credit Obligations and Asset-Backed Securities | | | | | 3,973,478 | 107,121,389 | 7,849,474 | 11,509,980 | | (3,872,611) | | (3,872,611) | | 7,637,370 | | 2,720 | 2,720 | 1,218,116 | XXX | XXX |
| **Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other** | | | | | | | | | | | | | | | | | | | | |
| 000000-00-0 | NCA | 09/30/2025 | Sold | 5,506.120 | 5,506 | XXX | 5,506 | 5,506 | | | | | | 5,506 | | | | 816 | XXX | XXX |
| 5029999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other | | | | | 5,506 | XXX | 5,506 | 5,506 | | | | | | 5,506 | | | | 816 | XXX | XXX |
| 5989999997 – Subtotals - Common Stocks - Part 4 | | | | | 5,506 | XXX | 5,506 | 5,506 | | | | | | 5,506 | | | | 816 | XXX | XXX |
| 5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly) | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 5989999999 – Subtotals Common Stocks | | | | | 5,506 | XXX | 5,506 | 5,506 | | | | | | 5,506 | | | | 816 | XXX | XXX |
| 5999999999 – Subtotals Preferred and Common Stocks | | | | | 5,506 | XXX | 5,506 | 5,506 | | | | | | 5,506 | | | | 816 | XXX | XXX |
| 6009999999 – Totals | | | | | 3,978,984 | XXX | 7,854,980 | 11,515,487 | | (3,872,611) | | (3,872,611) | | 7,642,876 | | 2,720 | 2,720 | 1,218,933 | XXX | XXX |

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

(E-10) Schedule DB - Part E

**NONE**

(E-11) Schedule DL - Part 1

**NONE**

(E-12) Schedule DL - Part 2

**NONE**

# SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1 | 2 | 3 | 4 | 5 | Book Balance at End of Each Month During Current Quarter | | | 9 |
|---|---|---|---|---|---|---|---|---|
| | | | | | 6 | 7 | 8 | |
| Depository | Restricted Asset Code | Rate of Interest | Amount of Interest Received During Current Quarter | Amount of Interest Accrued at Current Statement Date | First Month | Second Month | Third Month | * |
| US Bank – Dallas, TX | | | 2,917 | | 398,805 | 4,140 | 12,722 | XXX |
| Bank of America – Dallas, TX | | | | | 14,967 | 13,934 | 21,770 | XXX |
| FHLB – Dallas, TX | | | | | 2,932,992 | 5,650,353 | 10,233,980 | XXX |
| B of Texas – Dallas, TX | | | | | (330,093) | 67,041 | (635,200) | XXX |
| 0199998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories | | | | | | | | XXX |
| 0199999 – Total Open Depositories | | | 2,917 | | 3,016,671 | 5,735,469 | 9,633,272 | XXX |
| 0299998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories | | | | | | | | XXX |
| 0299999 – Total Suspended Depositories | | | | | | | | XXX |
| 0399999 – Total Cash on Deposit | | | 2,917 | | 3,016,671 | 5,735,469 | 9,633,272 | XXX |
| 0499999 – Cash in Company's Office | | | XXX | XXX | | | | XXX |
| 0599999 – Total | | | 2,917 | | 3,016,671 | 5,735,469 | 9,633,272 | XXX |

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

**NONE**