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

QUARTERLY STATEMENT

AS OF MARCH 31, 2024

OF THE CONDITION AND AFFAIRS OF

AUGUSTAR LIFE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office One Financial Way (Street and Number)

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

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

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

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

Internet Website Address N/A

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

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

OFFICERS

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

OTHER

Michael Akker #, Senior Vice President & Chief Operating Officer, ALAC	David Anthony Azzarito #, President, Latin America	Lori Dianne Dashewich #, Senior Vice President, Chief Financial Officer
Jonathan Egol #, Managing Director	Sachin Jain #, Senior Vice President & Chief Investment Officer	Gary Russell Rodmaker #, Managing Director
Marc Allan Socol, Senior Vice President & Chief Revenue Officer		

DIRECTORS OR TRUSTEES

Anurag Chandra	Philippe Francois Charette	Patricia Lynn Guinn
Gregory Svend Nielsen	Westley Vander Thompson	Steven Carl Verney

State of Ohio
County of Butler
SS:

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

Lori Dashewich (Signed on 2024/05/13 05:41:07 -8:00)	Carlos Fernando Paiva (Signed on 2024/05/13 05:41:07 -8:00)	Scott N. Shepherd (Signed on 2024/05/13 05:41:07 -8:00)
Lori Dianne Dashewich	Carlos Fernando da Costa Almeida de Paiva Nascimento	Scott Niel Shepherd
Senior Vice President, Chief Financial Officer	SVP, Corporate Secretary & LATAM Regional Counsel and Compliance	SVP, Chief Risk Officer & Head of U.S. M&A/Reinsurance, Appointed Actuary

Subscribed and sworn to before me this 13th day of May, 2024

Stephanie Coleman (Signed on 2024/05/13 05:41:07 -8:00)

Stephanie Coleman
Notary Public
Expires November 24, 2025

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

NOTARY PUBLIC · STATE OF OHIO
Stephanie Coleman
Commission # 2020-RE-823068
Electronic Notary Public
State of Ohio
My Comm Exp. Nov 24, 2025
Notary Stamp 2024/05/13 05:41:07 PST 507D0EC55A46

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	6,730,282,794	0	6,730,282,794	6,082,185,131
2.	Stocks:				
	2.1 Preferred stocks	16,637,640	0	16,637,640	16,550,900
	2.2 Common stocks	598,450,887	22,672,273	575,778,614	688,860,815
3.	Mortgage loans on real estate:				
	3.1 First liens	1,210,713,336	0	1,210,713,336	1,197,158,480
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	23,643,290	0	23,643,290	23,592,521
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 978,300,547), cash equivalents ($ 156,435,504) and short-term investments ($ 0)	1,134,736,054	0	1,134,736,054	735,777,704
6.	Contract loans (including $ 0 premium notes)	924,756,283	128,927	924,627,356	926,013,488
7.	Derivatives	106,621,444	0	106,621,444	60,885,665
8.	Other invested assets	329,117,666	0	329,117,666	326,740,207
9.	Receivables for securities	1,659,507	0	1,659,507	2,049,946
10.	Securities lending reinvested collateral assets	99,656,904	0	99,656,904	162,366,253
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	11,176,275,805	22,801,200	11,153,474,605	10,222,181,110
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	72,729,294	0	72,729,294	57,294,125
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	381,730	0	381,730	389,953
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	1,933,276	0	1,933,276	2,010,772
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	65,384,304	116,836	65,267,468	58,720,106
	16.2 Funds held by or deposited with reinsured companies	10,936,713	0	10,936,713	17,280,300
	16.3 Other amounts receivable under reinsurance contracts	27,306,166	0	27,306,166	50,485,394
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	71,103,613	0	71,103,613	66,503,800
18.2	Net deferred tax asset	112,445,067	35,694,848	76,750,219	83,317,127
19.	Guaranty funds receivable or on deposit	1,998,823	0	1,998,823	1,936,663
20.	Electronic data processing equipment and software	376,338	0	376,338	630,779
21.	Furniture and equipment, including health care delivery assets ($ 0)	1,829,245	1,829,245	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	28,032,216	0	28,032,216	34,719,403
24.	Health care ($ 0) and other amounts receivable	9,324,037	9,324,037	0	0
25.	Aggregate write-ins for other than invested assets	195,170,555	20,942,067	174,228,488	172,433,934
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	11,775,227,182	90,708,233	11,684,518,949	10,767,903,466
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	14,156,082,894	0	14,156,082,894	13,876,581,784
28.	Total (Lines 26 and 27)	25,931,310,076	90,708,233	25,840,601,843	24,644,485,250
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Annuity rider charges receivable	99,981,427	0	99,981,427	98,051,582
2502.	Return of Reinsurance Trust Assets - Scottish Re	51,049,039	0	51,049,039	51,049,039
2503.	Keyman insurance	9,865,017	0	9,865,017	10,098,001
2598.	Summary of remaining write-ins for Line 25 from overflow page	34,275,072	20,942,067	13,333,005	13,235,312
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	195,170,555	20,942,067	174,228,488	172,433,934

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 4,052,072,515 less $ 0 included in Line 6.3 (including $ 312,521,843 Modco Reserve)	4,052,072,515	2,944,953,642
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	19,493,708	19,497,088
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	881,728,224	885,839,161
4.	Contract claims:		
	4.1 Life	25,239,307	19,516,847
	4.2 Accident and health	120,958	132,801
5.	Policyholders' dividends/refunds to members $ 175,716 and coupons $ 0 due and unpaid	175,716	175,332
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	3,625,883	3,675,373
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 41,948 accident and health premiums	111,869	102,853
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $ (2,166,353) assumed and $ 229,967,647 ceded	227,801,294	231,529,554
	9.4 Interest Maintenance Reserve	0	0
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,080,886 , accident and health $ 147,393 and deposit-type contract funds $ 0	1,228,279	6,664,162
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	19,219,531	15,432,516
13.	Transfers to Separate Accounts due or accrued (net) (including $ (18,421,037) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(394,832,174)	(422,242,335)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	855,732	422,121
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	9,137,042	8,554,425
17.	Amounts withheld or retained by reporting entity as agent or trustee	103,540,858	128,400,780
18.	Amounts held for agents' account, including $ 4,416,554 agents' credit balances	4,425,500	4,360,643
19.	Remittances and items not allocated	25,476,518	44,416,454
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $ 0 and interest thereon $ 0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	114,487,841	117,848,866
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 2,343,054,177) reinsurers	3,347,520,501	3,410,883,182
	24.04 Payable to parent, subsidiaries and affiliates	191,925,893	218,747,563
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	56,891,183	70,168,658
	24.08 Derivatives	10,936,712	17,280,300
	24.09 Payable for securities	0	0
	24.10 Payable for securities lending	99,656,904	162,366,253
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	924,366,188	926,329,273
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	9,725,205,982	8,815,055,511
27.	From Separate Accounts Statement	14,156,082,894	13,876,581,784
28.	Total liabilities (Lines 26 and 27)	23,881,288,876	22,691,637,295
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	308,100,944	308,082,091
33.	Gross paid in and contributed surplus	1,073,735,859	948,735,859
34.	Aggregate write-ins for special surplus funds	62,991,310	62,762,661
35.	Unassigned funds (surplus)	504,484,852	623,267,344
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	1,949,312,965	1,942,847,955
38.	Totals of Lines 29, 30 and 37	1,959,312,965	1,952,847,955
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	25,840,601,841	24,644,485,250
	DETAILS OF WRITE-INS		
2501.	Policy loan liability	851,280,348	854,387,428
2502.	Liability for cash collateral	48,090,000	47,360,000
2503.	Deferred liability for intercompany reinsurance	18,956,939	18,956,939
2598.	Summary of remaining write-ins for Line 25 from overflow page	6,038,901	5,624,906
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	924,366,188	926,329,273
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	Segregated special surplus for Sunrise Captive Re, LLC.	58,825,619	58,825,619
3402.	Admitted disallowed IMR	4,165,691	3,937,042
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	62,991,310	62,762,661

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	894,361,549	(258,594,346)	86,698,983
2.	Considerations for supplementary contracts with life contingencies	0	0	0
3.	Net investment income	96,598,455	81,815,160	376,972,481
4.	Amortization of Interest Maintenance Reserve (IMR)	99,168	433,358	1,574,241
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	58,900,869	63,592,394	402,859,191
7.	Reserve adjustments on reinsurance ceded	(236,929,010)	237,344,391	10,465,444,723
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	43,737,839	44,935,114	176,032,342
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	41,332,938	20,562,615	205,084,679
9.	Totals (Lines 1 to 8.3)	898,101,808	190,088,686	11,714,666,640
10.	Death benefits	6,037,410	9,665,105	35,972,651
11.	Matured endowments (excluding guaranteed annual pure endowments)	149,456	113,443	347,559
12.	Annuity benefits	9,669,598	12,850,056	17,343,588
13.	Disability benefits and benefits under accident and health contracts	476,817	430,307	1,690,901
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	47,953,272	38,160,198	145,424,155
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	7,117,141	3,916,332	22,876,059
18.	Payments on supplementary contracts with life contingencies	179,182	116,196	468,862
19.	Increase in aggregate reserves for life and accident and health contracts	1,110,260,669	9,461,999	1,160,311,835
20.	Totals (Lines 10 to 19)	1,181,843,545	74,713,636	1,384,435,610
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	116,874,962	23,937,660	146,184,333
22.	Commissions and expense allowances on reinsurance assumed	7,699,773	1,001,707	200,245,228
23.	General insurance expenses and fraternal expenses	38,116,830	24,164,371	148,630,027
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,575,090	3,561,358	12,204,138
25.	Increase in loading on deferred and uncollected premiums	(84,283)	(188,168)	(503,675)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(530,374,923)	(421,281,772)	(2,247,503,459)
27.	Aggregate write-ins for deductions	153,259,547	440,807,050	12,012,229,445
28.	Totals (Lines 20 to 27)	971,910,541	146,715,842	11,655,921,647
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(73,808,733)	43,372,844	58,744,993
30.	Dividends to policyholders and refunds to members	1,111,632	1,220,556	4,784,164
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(74,920,365)	42,152,288	53,960,829
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(5,302,897)	1,897,542	(46,017,948)
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)	(69,617,468)	40,254,746	99,978,777
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 499,646 (excluding taxes of $ (502,810) transferred to the IMR)	(3,454,139)	(705,548)	(1,327,978)
35.	Net income (Line 33 plus Line 34)	(73,071,607)	39,549,198	98,650,799
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,952,847,955	1,965,922,789	1,965,922,789
37.	Net income (Line 35)	(73,071,607)	39,549,198	98,650,799
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 27,293	(21,170,379)	25,233,245	(11,080,821)
39.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40.	Change in net deferred income tax	17,056,000	4,437,894	(12,649,142)
41.	Change in nonadmitted assets	(28,066,735)	(11,516,133)	64,864,295
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	3,361,025	(6,355,458)	(22,310,709)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	2,000
47.	Other changes in surplus in Separate Accounts Statement	0	132	(2,119)
48.	Change in surplus notes	18,853	19,073	(1,921,580)
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	125,000,000	125,000,000	125,000,000
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	0	0	0
52.	Dividends to stockholders	0	0	(196,590,000)
53.	Aggregate write-ins for gains and losses in surplus	(16,662,147)	(24,576,046)	(57,037,556)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	6,465,010	151,791,905	(13,074,833)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,959,312,965	2,117,714,694	1,952,847,955
	DETAILS OF WRITE-INS			
08.301.	Policy charges	48,214,903	51,608,108	202,222,122
08.302.	Modco miscellaneous income	23,861,471	0	123,159,098
08.303.	Fee income	11,424,092	11,575,129	45,621,075
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(42,167,528)	(42,620,622)	(165,917,616)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	41,332,938	20,562,615	205,084,679
2701.	VA base reinsurance transfer to/from SA Modco	509,882,308	389,069,979	1,715,266,163
2702.	Funds withheld miscellaneous expense	42,963,470	48,702,733	182,146,921
2703.	Miscellaneous expense	1,451,122	1,407,757	9,215,085
2798.	Summary of remaining write-ins for Line 27 from overflow page	(401,037,353)	1,626,581	10,105,601,276
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	153,259,547	440,807,050	12,012,229,445
5301.	Benefit plan adjustment	70,067	116,843	732,912
5302.	Deferred coinsurance gain	(16,732,214)	(24,692,889)	(57,770,468)
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(16,662,147)	(24,576,046)	(57,037,556)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,149,612,342	56,103,508	1,056,675,133
2.	Net investment income	82,321,925	79,688,412	382,422,976
3.	Miscellaneous income	30,899,366	25,599,290	296,771,929
4.	Total (Lines 1 to 3)	1,262,833,633	161,391,210	1,735,870,038
5.	Benefit and loss related payments	676,439,708	632,137,208	2,431,665,788
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(557,785,084)	(425,391,357)	(1,864,597,058)
7.	Commissions, expenses paid and aggregate write-ins for deductions	174,089,341	58,143,991	510,617,314
8.	Dividends paid to policyholders	13,916,662	13,858,887	58,726,358
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	(733,540)	(384,968)	(45,095,379)
10.	Total (Lines 5 through 9)	305,927,087	278,363,761	1,091,317,023
11.	Net cash from operations (Line 4 minus Line 10)	956,906,546	(116,972,551)	644,553,015
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	159,549,946	107,198,603	538,345,814
	12.2 Stocks	98,500,000	266,300	458,893
	12.3 Mortgage loans	25,345,143	25,117,366	107,778,795
	12.4 Real estate	0	0	0
	12.5 Other invested assets	2,441,345	(111,495)	2,806,437
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	15,530,475	34,123,052	39,687,841
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	301,366,909	166,593,826	689,077,780
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	813,550,892	135,997,711	607,467,108
	13.2 Stocks	500,000	1,043,800	125,050,578
	13.3 Mortgage loans	38,900,000	74,300,000	186,025,000
	13.4 Real estate	255,650	0	1,841,239
	13.5 Other invested assets	10,510,078	4,005,518	57,076,252
	13.6 Miscellaneous applications	56,493,315	21,514,170	60,483,126
	13.7 Total investments acquired (Lines 13.1 to 13.6)	920,209,935	236,861,199	1,037,943,303
14.	Net increase (or decrease) in contract loans and premium notes	(1,373,075)	(3,226,784)	25,056,722
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(617,469,951)	(67,040,589)	(373,922,245)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	(2,000,000)
	16.2 Capital and paid in surplus, less treasury stock	125,000,000	125,000,000	125,000,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(11,274,123)	11,526,111	182,097,291
	16.5 Dividends to stockholders	0	0	84,782,650
	16.6 Other cash provided (applied)	(54,204,121)	(32,556,964)	(41,637,463)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	59,521,756	103,969,147	178,677,178
	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)	398,958,352	(80,043,993)	449,307,948
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	735,777,707	286,469,759	286,469,759
	19.2 End of period (Line 18 plus Line 19.1)	1,134,736,058	206,425,766	735,777,707

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

20.0001.	Change in securities lending collateral	62,709,349	(26,784,516)	(48,426,337)
20.0002.	Settlement of reinsurance payable	23,861,471	0	123,159,098
20.0003.	Funds held under reinsurance agreement, net	9,132,165	(19,151,979)	6,618,828
20.0004.	Amortization of deferred gain on reinsurance agreements	(16,732,214)	(24,692,889)	(57,770,468)
20.0005.	Transfer of bonds for payment of dividends to parent	0	0	92,839,148
20.0006.	Transfer of subsidiary ownership for payment of dividends to parent	0	0	18,968,202
20.0007.	Initial reinsurance premiums payable	0	0	(260,635,602)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life	189,345,799	233,850,303	576,912,473
2. Group life	0	0	0
3. Individual annuities	1,088,774,936	20,490,977	765,863,268
4. Group annuities	11,860,798	8,480,039	36,629,228
5. Accident & health	1,983,037	2,167,383	8,603,264
6. Fraternal	0	0	0
7. Other lines of business	0	0	0
8. Subtotal (Lines 1 through 7)	1,291,964,570	264,988,702	1,388,008,233
9. Deposit-type contracts	102,850,147	75,135,454	327,665,427
10. Total (Lines 8 and 9)	1,394,814,717	340,124,156	1,715,673,660

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

Sunrise Captive Re, LLC ("SUNR"), a wholly owned subsidiary of ALIC, is an Ohio domiciled special purpose financial captive insurance company started operations during the first quarter of 2019. Pursuant to Ohio Revised Code Chapter 3964 and the approval by the Ohio Insurance Department ("ODI"), Sunrise has applied a prescribed practice that decreased the subsidiary's valuation by $7,677,594 for March 31, 2024 and increased the subsidiary's valuation by $255,625,824 for December 31 2023.

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

	SSAP #	F/S Page	F/S Line #	3/31/2024	12/31/2023
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (73,071,607)	$ 98,650,799
(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	$ (73,071,607)	$ 98,650,799
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,959,312,965	$ 1,952,847,955
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Subsidiary Valuation - Sunrise Re Captive, LLC	97	2	8	$ (7,677,594)	$ 255,625,824
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,966,990,559	$ 1,697,222,131

C. Accounting Policy

Life premiums are recognized as income over the premium-paying period of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition cost such as sales commissions, are charged to operations as incurred.

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

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method
Bonds not backed by other loans are stated at amortized cost using the modified scientific method.

(6) Basis for Loan-Backed Securities and Adjustment Methodology
Loan-backed securities are stated at amortized cost. The retrospective adjustment methodology is used for asset-backed, CMO, and Mortgage-backed securities.

D. Going Concern

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

NOTE 2 Accounting Changes and Corrections of Errors - NONE

NOTE 3 Business Combinations and Goodwill - No significant changes

NOTE 4 Discontinued Operations - No significant changes

NOTE 5 Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions
Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from broker dealer survey values or internal estimates.

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

(3) Recognized OTTI Securities - NONE

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

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ 493,114
2. 12 Months or Longer	$ 53,610,551
b) The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 39,901,307
2. 12 Months or Longer	$ 623,280,169

NOTES TO FINANCIAL STATEMENTS

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged $ 99,664,355

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

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

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

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

M. Working Capital Finance Investments - NONE

N. Offsetting and Netting of Assets and Liabilities - NONE

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

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

NOTE 7 Investment Income - No significant changes

NOTE 8 Derivative Instruments

A. Derivatives under SSAP No. 86—Derivatives

(8) Total Premium Costs for Contracts - NONE

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

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

a. Scheduled Amortization - NONE

b. Total Deferred Balance - NONE

c. Reconciliation of Amortization - NONE

NOTE 9 Income Taxes - No significant changes

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

B. Transactions

As part of the agreement with Constellation Insurance, Inc ("CII"), on each of the first four anniversaries after the closing, CII will pay or cause to be paid an infusion of capital to ALIC. As of March 31, 2024, the Company received a capital contribution of $125,000,000 from CII in satisfaction of the second installment.

During the first quarter of 2024, AuguStar Lending, LLC ("ALL") returned contributed capital of $98,500,000 to its parent Ohio National Foreign Holdings ("ONFH"), who then returned the contributed capital to the Company.

E. The Company is a party to an agreement with Constellation Insurance Holdings, Inc. ("CIHI") and most of its direct and indirect subsidiaries whereby ALIC shall maintain a cash pooling agreement. It is ALIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ALIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ALIC for the other parties (e.g. AuguStar Life Assurance Corporation). Settlement is made daily for each party's needs from or to the concentration account. It is ALIC's duty to invest excess funds in an interest bearing account and/or short-term, highly liquid investments. ALIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At March 31, 2024, ALIC held the following balances for the participating entities in Page 3 Line 24.04 payable to parent, subsidiaries and affiliates in the general account as of the quarterly statement:

	March 31, 2024
Augustar Life Assurance Corporation	$ 18,750,453
Constellation Insurance, Inc.	9,229,925
Sycamore Re, Ltd	120,093,291
Ohio National Investments, Inc.	11,144,454
Montgomery Re, Inc.	321,189
Constellation Insurance Holdings, Inc	169,094
Kenwood Re, Inc	(2,691,832)
Sunrise Captive Re, LLC	12,618,146
OnTech, LLC	1,719,458
Financial Way Realty, Inc	235,933
ON Foreign Holdings LLC	(2,095,840)
Camargo Re Captive, Inc.	4,478,462
Global Holdings, SMLLC	85
Total	$ 173,972,818

NOTE 11 Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of $750,000,000 as of March 31, 2024 and December 31, 2023. The table below indicates the amount of FHLB of Cincinnati stock purchased, collateral pledged, and additional funding capacity available related to the agreement with FHLB of Cincinnati.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 19,040,724	$ 19,040,724	$ -
(c) Activity Stock	$ 33,500,000	$ 33,500,000	$ -
(d) Excess Stock	$ 76	$ 76	$ -
(e) Aggregate Total (a+b+c+d)	$ 52,540,800	$ 52,540,800	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 750,001,697	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 19,040,724	$ 19,040,724	$ -
(c) Activity Stock	$ 33,000,000	$ 33,000,000	$ -
(d) Excess Stock	$ 76	$ 76	$ -
(e) Aggregate Total (a+b+c+d)	$ 52,040,800	$ 52,040,800	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 750,001,697	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

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

	1	2	Eligible for Redemption			
			3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 19,040,724	$ 19,040,724	$ -	$ -	$ -	$ -

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 1,016,207,725	$ 1,079,237,602	$ 750,000,000
2. Current Year General Account Total Collateral Pledged	$ 1,016,207,725	$ 1,079,237,602	$ 750,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 993,686,480	$ 1,051,757,905	$ 750,000,000

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 1,016,207,725	$ 1,079,237,602	$ 750,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 1,016,207,725	$ 1,079,237,602	$ 750,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 995,353,508	$ 1,061,614,718	$ 750,000,000

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 750,000,000	$ 750,000,000	$ -	$ 750,000,000
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 750,000,000	$ 750,000,000	$ -	$ 750,000,000
2. Prior Year end				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 750,000,000	$ 750,000,000	$ -	$ 750,000,000
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 750,000,000	$ 750,000,000	$ -	$ 750,000,000

b. Maximum Amount During Reporting Period (Current Year)

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

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

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	3/31/2024	12/31/2023	3/31/2024	12/31/2023	3/31/2024	12/31/2023
(4) Components of net periodic benefit cost						
a. Service cost	$ -	$ -	$ 5,152	$ 19,000	$ -	$ -
b. Interest cost	$ 556,165	$ 2,382,000	$ 70,086	$ 320,000	$ -	$ -
c. Expected return on plan assets	$ (1,012,048)	$ (3,816,000)	$ -	$ -	$ -	$ -
d. Transition asset or obligation	$ -	$ -	$ -	$ -	$ -	$ -
e. Gains and losses	$ 44,906	$ 195,000	$ 71,937	$ (378,000)	$ -	$ -
f. Prior service cost or credit	$ -	$ -	$ -	$ -	$ -	$ -
g. Gain or loss recognized due to a settlement or curtailment	$ -	$ 868,000	$ -	$ -	$ -	$ -
h. Total net periodic benefit cost	$ (410,977)	$ (371,000)	$ 147,175	$ (39,000)	$ -	$ -

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

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

(2) Detail of other contingent commitments

The Company has unfunded commitments of mortgage loans in the amount of $36,031,946 and bonds in the amount of $47,747,940. The Company is an investor in limited partnerships and a limited liabilty corporations. The Company has unfunded commitments in the amount of $318,657,532.

NOTE 15 Leases - No significant changes

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

No significant changes

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

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

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

C. Wash Sales - NONE

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

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

NOTES TO FINANCIAL STATEMENTS

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Cash & Cash equivalents	$ 978,300,550	$ -	$ -	$ 156,435,504	$ 1,134,736,054
Securities lending collateral	$ -	$ 99,664,355	$ -	$ -	$ 99,664,355
Preferred stock	$ -	$ 6,637,640	$ -	$ -	$ 6,637,640
Bonds Industrial and Misc	$ -	$ 658,781	$ -	$ -	$ 658,781
Common Stock Industrial and Misc	$ -	$ 52,580,336	$ 334,444	$ -	$ 52,914,780
Equity put options	$ -	$ 18,535,304	$ -	$ -	$ 18,535,304
Equity call Options	$ -	$ 86,604,240	$ -	$ -	$ 86,604,240
Swaps	$ -	$ 1,481,900	$ -	$ -	$ 1,481,900
Other invested assets	$ -	$ -	$ 99,782,557	$ -	$ 99,782,557
Separate account assets	$ 14,156,082,894	$ -	$ -	$ -	$ 14,156,082,894
Total assets at fair value/NAV	$ 15,134,383,444	$ 266,162,556	$ 100,117,001	$ 156,435,504	$ 15,657,098,505

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Futures contracts	$ 10,936,712	$ -	$ -	$ -	$ 10,936,712
Total liabilities at fair value	$ 10,936,712	$ -	$ -	$ -	$ 10,936,712

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Common Stock Industrial and Misc	$ 334,444	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 334,444
Other Invested Assets	$ 91,713,825	$ -	$ -	$ -	$ -	$10,510,078	$ -	$(2,441,346)	$ -	$ 99,782,556
Total Assets	$ 92,048,269	$ -	$ -	$ -	$ -	$10,510,078	$ -	$(2,441,346)	$ -	$ 100,117,001

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

(3) Policies when Transfers Between Levels are Recognized

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

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

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

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

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

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

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

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

(5) Fair Value Disclosures

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

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

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

NOTES TO FINANCIAL STATEMENTS

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 5,912,715,532	$ 6,730,282,794	$ 610,119,166	$ 5,070,431,332	$ 232,165,034	$ -	$ -
Cash & cash equivalents	$ 1,134,736,054	$ 1,134,736,054	$ 978,300,550	$ -	$ -	$ 156,435,504	$ -
Common stock non-affilate	$ 52,914,781	$ 52,914,781	$ -	$ 52,580,336	$ 334,444	$ -	$ -
Preferred stock	$ 15,812,240	$ 16,637,640	$ -	$ 6,637,640	$ 9,174,600	$ -	$ -
Mortgage Loan	$ 1,126,776,483	$ 1,210,713,337	$ -	$ -	$ 1,126,776,483	$ -	$ -
Securities lending collateral	$ 99,664,355	$ 99,656,904	$ -	$ 99,664,355	$ -	$ -	$ -
Other Invested Assets - Surplus Notes	$ 81,755,833	$ 107,926,620	$ -	$ 81,755,833	$ -	$ -	$ -
Other Invested Assets - Limited partnerships	$ 99,782,557	$ 99,782,557	$ -	$ -	$ 99,782,557	$ -	$ -
Derivatives-equity put options	$ 18,535,304	$ 18,535,304	$ -	$ 18,535,304	$ -	$ -	$ -
Derivatives-call options	$ 86,604,240	$ 86,604,240	$ -	$ 86,604,240	$ -	$ -	$ -
Derivatives-swaps	$ 1,481,900	$ 1,481,900	$ -	$ 1,481,900	$ -	$ -	$ -
Derivatives-futures contracts	$ (10,936,712)	$ (10,936,712)	$ (10,936,712)	$ -	$ -	$ -	$ -
Separate account assets	$ 14,156,082,894	$ 14,156,082,894	$ 14,156,082,894	$ -	$ -	$ -	$ -
Separate account liabilities	$(14,156,082,894)	$(14,156,082,894)	$(14,156,082,894)	$ -	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value - NONE

E. NAV Practical Expedient Investments - NONE

NOTE 21 Other Items - No significant changes

NOTE 22 Events Subsequent - NONE

NOTE 23 Reinsurance - No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act - NONE

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses
Reserves and Loss Adjustment Expenses as of December 31, 2023 were $7,990,604. As of March 31, 2024, $542,559 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now $7,420,218. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

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

NOTE 26 Intercompany Pooling Arrangements - NONE

NOTE 27 Structured Settlements - NONE

NOTE 28 Health Care Receivables - NONE

NOTE 29 Participating Policies - No significant changes

NOTE 30 Premium Deficiency Reserves - NONE

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

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

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

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

NOTE 35 Separate Accounts - No significant changes

NOTE 36 Loss/Claim Adjustment Expenses - No significant changes

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ...... Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ......$ 83,238

INVESTMENT

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

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

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

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ...... Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 659,621,282	$ 545,536,108
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 127,055,108	$ 121,408,488
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 786,676,390	$ 666,944,596
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ...... $ 99,664,355

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ...... $ 99,656,904

16.3 Total payable for securities lending reported on the liability page. ...... $ 99,656,904

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
US Bank NA	425 Walnut Street, Cincinnati, OH 45202
Northern Trust Corp	50 South La Salle St Chicago, IL 60603
Wells Fargo	550 S Tryon St Charlotte, NC 28202
Federal Home Loan Bank of Cincinnati	221 E 4th St #600, Cincinnati, OH 45202

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Tim Biggs	I
Gary Rodmaker	I
Jeffrey Weisman	I
William Hilbert	I
Kevin Buhrlage	I
Sachin Jain	I

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 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	$ 0
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 1,210,713,337
	1.14 Total Mortgages in Good Standing	$ 1,210,713,337
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 0
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$ 0
	1.32 Residential Mortgages	$ 0
	1.33 Commercial Mortgages	$ 0
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$ 0
	1.42 Residential Mortgages	$ 0
	1.43 Commercial Mortgages	$ 0
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 1,210,713,337
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$ 0
	1.62 Residential Mortgages	$ 0
	1.63 Commercial Mortgages	$ 0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	63.400 %
	2.2 A&H cost containment percent	1.500 %
	2.3 A&H expense percent excluding cost containment expenses	14.100 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

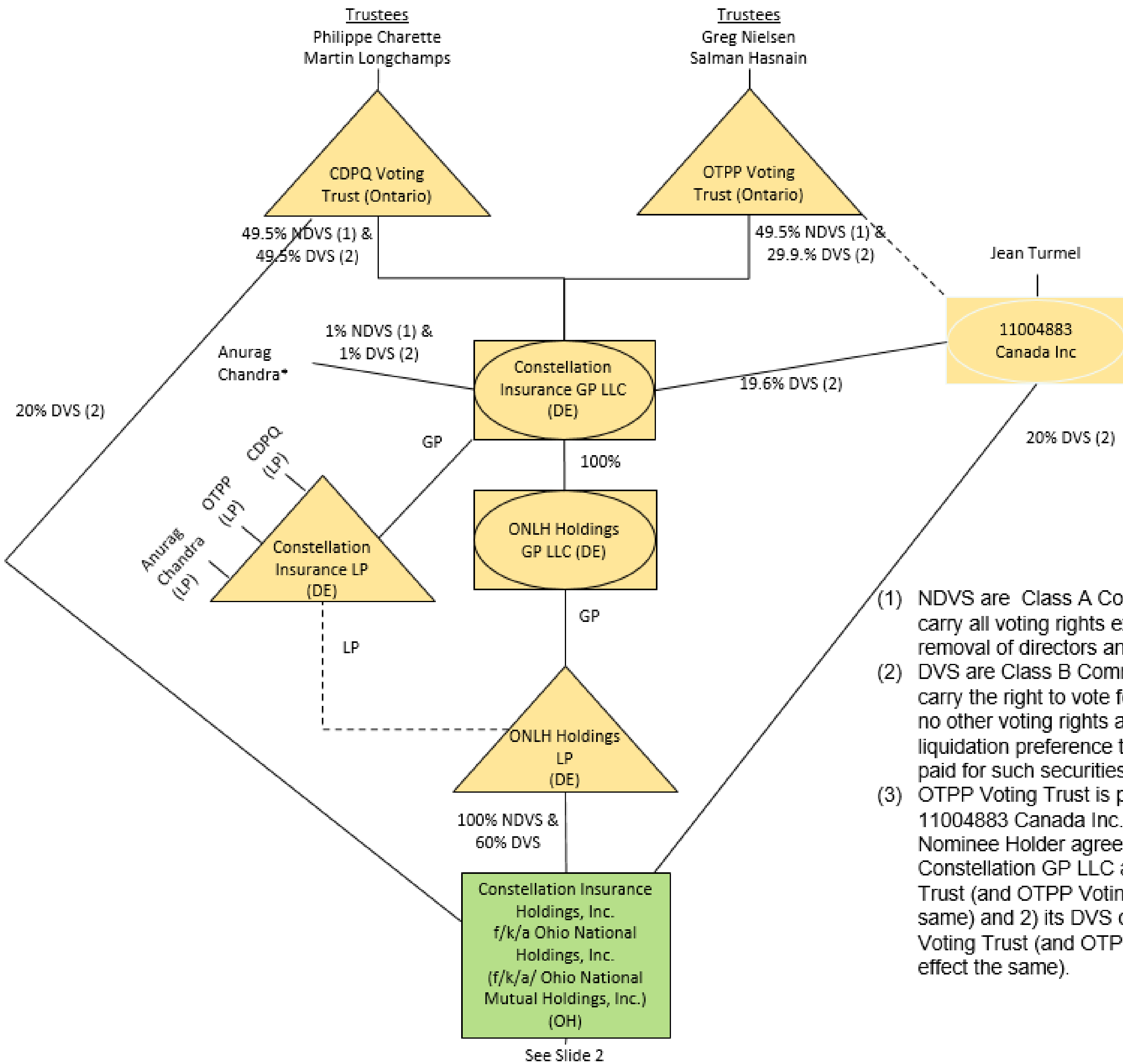
Current Year To Date - Allocated by States and Territories

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	1,717,411	16,121,060	29,132	208,575	18,076,178	76
2. Alaska AK	L	80,646	542,393	1,375	0	624,414	19
3. Arizona AZ	L	1,917,431	30,650,801	17,088	78,307	32,663,627	821
4. Arkansas AR	L	915,824	6,263,926	12,692	79,129	7,271,571	176
5. California CA	L	6,389,272	3,926,742	91,618	714,698	11,122,330	4,257
6. Colorado CO	L	3,488,251	40,657,626	46,948	105	44,192,930	795,873
7. Connecticut CT	L	738,671	12,847,589	22,416	28,463	13,637,139	467
8. Delaware DE	L	613,459	4,536,287	6,113	175	5,156,034	43
9. District of Columbia DC	L	128,592	113,396	1,545	0	243,533	9
10. Florida FL	L	8,279,833	99,067,463	58,090	2,626,079	110,031,465	9,736
11. Georgia GA	L	1,740,393	35,827,827	31,022	336,153	37,935,395	1,235
12. Hawaii HI	L	40,272	7,261,253	0	0	7,301,525	0
13. Idaho ID	L	319,979	11,202,586	14,928	85,633	11,623,126	9,600
14. Illinois IL	L	4,803,418	45,936,753	135,165	407,742	51,283,078	2,815
15. Indiana IN	L	1,012,685	34,487,887	23,627	205,295	35,729,494	478
16. Iowa IA	L	1,131,898	4,887,848	14,768	289,933	6,324,447	113,928
17. Kansas KS	L	1,822,520	13,678,198	43,323	9,791	15,553,832	847
18. Kentucky KY	L	821,673	23,995,774	6,576	314,572	25,138,595	495
19. Louisiana LA	L	2,218,230	17,518,303	5,205	113,088	19,854,826	3,602
20. Maine ME	L	98,652	1,271,260	8,096	0	1,378,008	165
21. Maryland MD	L	1,780,862	16,774,191	28,146	102,557	18,685,756	1,003,396
22. Massachusetts MA	L	1,224,338	22,189,826	61,414	143,989	23,619,567	13
23. Michigan MI	L	5,410,767	83,386,467	42,198	383,621	89,223,053	3,586
24. Minnesota MN	L	1,193,046	6,275,730	25,463	180,663	7,674,902	299,254
25. Mississippi MS	L	763,866	5,972,107	19,546	0	6,755,519	799
26. Missouri MO	L	1,963,213	50,783,796	15,333	21,205	52,783,547	107,550
27. Montana MT	L	193,317	3,503,530	6,853	0	3,703,700	638
28. Nebraska NE	L	1,931,195	7,114,321	6,892	30,628	9,083,036	3,028
29. Nevada NV	L	404,070	10,225,673	16,015	0	10,645,758	333
30. New Hampshire NH	L	562,324	7,792,583	5,062	0	8,359,969	247
31. New Jersey NJ	L	3,492,031	20,081,445	28,813	178,181	23,780,470	394
32. New Mexico NM	L	138,234	2,577,268	2,517	0	2,718,019	21
33. New York NY	N	274,682	2,531,714	3,344	0	2,809,740	97,070
34. North Carolina NC	L	2,323,552	30,399,328	46,801	216,086	32,985,767	97,757
35. North Dakota ND	L	217,701	219,600	10,140	15,317	462,758	129
36. Ohio OH	L	7,434,237	93,420,223	181,654	2,610,806	103,646,920	100,007,978
37. Oklahoma OK	L	650,241	3,714,695	15,215	34,998	4,415,149	37,262
38. Oregon OR	L	496,273	14,238,727	22,376	38,114	14,795,490	1,182
39. Pennsylvania PA	L	4,716,970	24,538,189	97,578	485,367	29,838,104	237,840
40. Rhode Island RI	L	410,800	568,756	9,809	0	989,365	0
41. South Carolina SC	L	1,009,086	37,429,820	14,484	10,024	38,463,414	98
42. South Dakota SD	L	172,126	21,766	636	4,993	199,521	204
43. Tennessee TN	L	2,341,195	24,426,588	52,377	114,438	26,934,598	1,178
44. Texas TX	L	8,122,409	64,971,550	112,561	858,148	74,064,668	2,675
45. Utah UT	L	1,377,840	67,138,081	4,810	0	68,520,731	105
46. Vermont VT	L	44,585	1,328,771	1,595	0	1,374,951	0
47. Virginia VA	L	2,055,975	22,342,564	35,748	529,294	24,963,581	1,120
48. Washington WA	L	1,027,043	11,814,080	23,869	67,833	12,932,825	903
49. West Virginia WV	L	319,270	251,640	14,377	308,738	894,025	74
50. Wisconsin WI	L	2,743,789	30,595,456	81,613	28,059	33,448,917	314
51. Wyoming WY	L	143,223	3,443,236	4,927	0	3,591,386	327
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	116	0	0	0	116	0
54. Puerto Rico PR	L	106,643	101,800	253,385	0	461,828	0
55. U.S. Virgin Islands VI	N	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	6,458	0	0	0	6,458	3
58. Aggregate Other Aliens OT	XXX	70,385	0	6,017	0	76,402	27
59. Subtotal	XXX	93,400,972	1,080,968,493	1,821,295	11,860,797	1,188,051,557	102,850,147
90. Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	13,896,431	0	0	0	13,896,431	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	529,401	7,806,441	90,128	0	8,425,970	0
94. Aggregate or other amounts not allocable by State	XXX	4,339,639	0	74,694	0	4,414,333	0
95. Totals (Direct Business)	XXX	112,166,443	1,088,774,934	1,986,117	11,860,797	1,214,788,291	102,850,147
96. Plus Reinsurance Assumed	XXX	28,407,163	(399,957,247)	0	0	(371,550,084)	0
97 Totals (All Business)	XXX	140,573,606	688,817,687	1,986,117	11,860,797	843,238,207	102,850,147
98. Less Reinsurance Ceded	XXX	126,695,983	(178,987,325)	988,985	0	(51,302,357)	0
99. Totals (All Business) less Reinsurance Ceded	XXX	13,877,623	867,805,012	997,132	11,860,797	894,540,564	102,850,147
DETAILS OF WRITE-INS							
58001. Other alien	XXX	70,385	0	6,017	0	76,402	27
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	70,385	0	6,017	0	76,402	27
9401. Dividends accums used to purchase paid-up additions	XXX	3,784,861	0	0	0	3,784,861	0
9402. Dividend accum appld as prem in states that do not allow dividend deduction	XXX	554,778	0	74,694	0	629,472	0
9403. Dividends accums used to shorten endow or prem pay	XXX	0	0	0	0	0	0
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	4,339,639	0	74,694	0	4,414,333	0

(a) Active Status Counts:

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

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



(1) NDVS are Class A Common Units or Class A Common Stock that carry all voting rights except the right to vote for the election and removal of directors and ordinary economic rights.

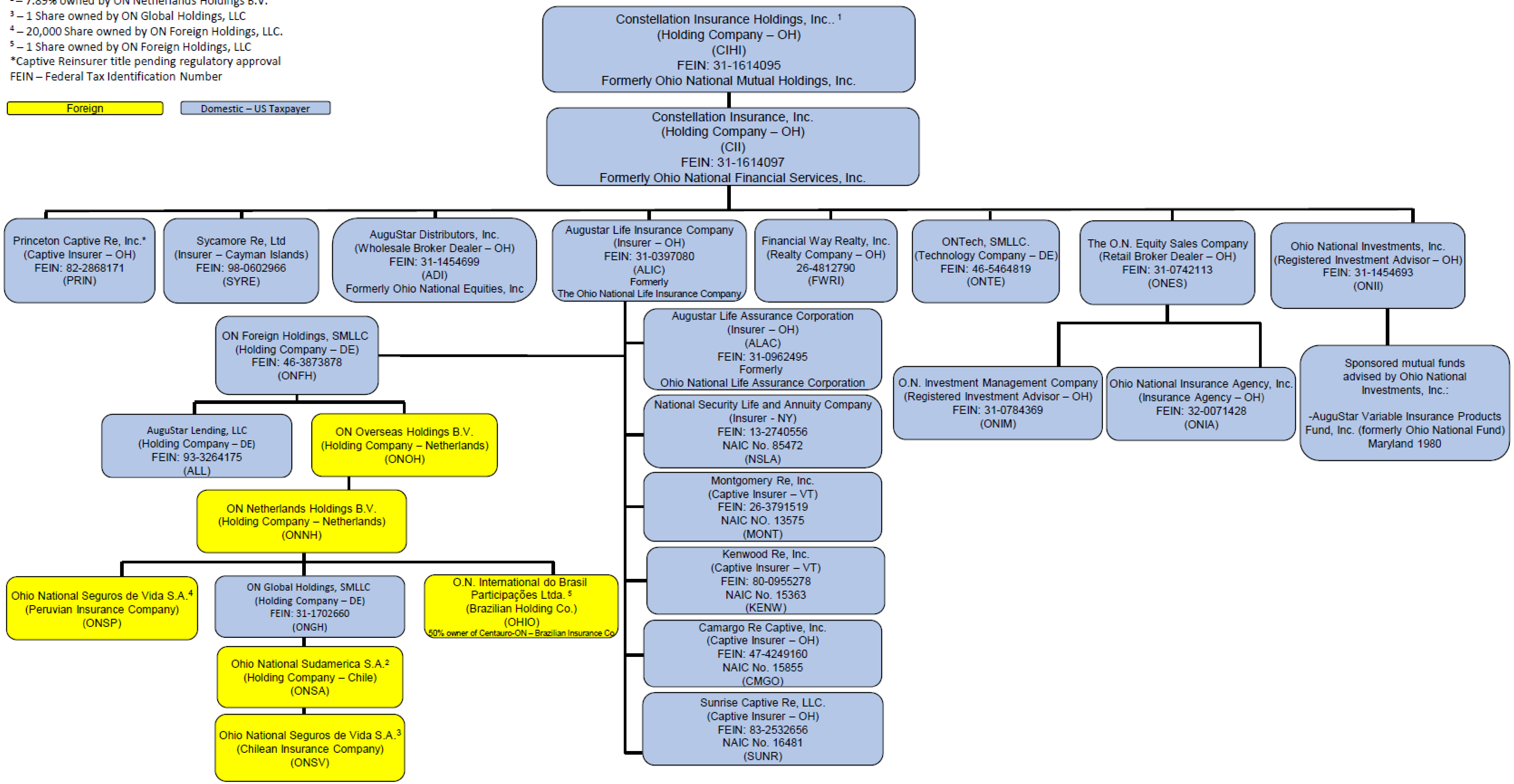
(2) DVS are Class B Common Units or Class B Common Stock that carry the right to vote for the election and removal of directors but no other voting rights and no economic rights (other than a liquidation preference to receive the nominal subscription price paid for such securities on a dissolution).

(3) OTPP Voting Trust is party to shareholders agreements with 11004883 Canada Inc. ("Nominee Holder") pursuant to which Nominee Holder agrees to vote and transfer 1) its DVS of Constellation GP LLC as (and only as) directed by OTPP Voting Trust (and OTPP Voting Trust has a power of attorney to effect the same) and 2) its DVS of Target as (and only as) directed by OTPP Voting Trust (and OTPP Voting Trust has a power of attorney to effect the same).

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

1 – 100% of the non-director voting shares and 60% of the director voting shares of ONHI are owned by ONLH Holdings LP, a Delaware Limited Partnership
2 – 7.89% owned by ON Netherlands Holdings B.V.
3 – 1 Share owned by ON Global Holdings, LLC
4 – 20,000 Share owned by ON Foreign Holdings, LLC.
5 – 1 Share owned by ON Foreign Holdings, LLC
*Captive Reinsurer title pending regulatory approval
FEIN – Federal Tax Identification Number

Constellation Organizational Chart



SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Ohio National Seguros de Vida S.A.	PER	IA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1702660	0	0		ON Global Holdings, SMLLC	DE	NIA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Ohio National Sudamerica S.A.	CHL	NIA	ON Global Holdings, SMLLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Ohio National Seguros de Vida S.A.	CHL	IA	Ohio National Sudamerica S.A.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		O.N. International do Brasil Participações Ltda.	BRA	IA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	67172	31-0397080	0	0		AuguStar Life Insurance Company	OH	RE	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	13575	26-3791519	0	0		Montgomery Re, Inc.	VT	IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	15363	80-0955278	0	0		Kenwood Re, Inc	VT	IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	15855	47-4249160	0	0		Camargo Re Captive, Inc.	OH	IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	16481	83-2532656	0	0		Sunrise Captive Re, LLC	OH	IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	89206	31-0962495	0	0		AuguStar Life Assurance Corporation	OH	IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	85472	13-2740556	0	0		National Security Life and Annuity Company	NY	IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1454699	0	0		AuguStar Distributors, Inc.	OH	NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	YES	0
0704	Constellation Insurance Holdings, Inc.	00000	31-0742113	0	0		The O.N. Equity Sales Company	OH	NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	YES	0
0704	Constellation Insurance Holdings, Inc.	00000	32-0071428	0	0		Ohio National Insurance Agency, Inc.	OH	NIA	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-0784369	0	0		O.N. Investment Management Company	OH	NIA	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	82-2868171	0	0		Princeton Captive Re, Inc.	OH	NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1454693	0	0		Ohio National Investments, Inc.	OH	NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	YES	0

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

7.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. State taxes recoverable	6,285,686	0	6,285,686	6,679,700
2505. Admitted Disallowed IMR	4,165,691	0	4,165,691	3,937,012
2506. Fund revenue receivable	2,867,015	0	2,867,015	2,603,987
2507. NSCC deposit	20,000	0	20,000	20,000
2508. Surplus note issuance costs	21,208	21,208	0	0
2509. Prepaid expenses	5,892,647	5,892,647	0	0
2510. Prepaid overfunded pension	15,028,212	15,028,212	0	0
2511. Pension fee income recoverable	(5,387)	0	(5,387)	(5,387)
2597. Summary of remaining write-ins for Line 25 from overflow page	34,275,072	20,942,067	13,333,005	13,235,312

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Unclaimed funds	3,796,197	3,312,136
2505. Liability for plan benefits	2,242,704	2,312,770
2597. Summary of remaining write-ins for Line 25 from overflow page	6,038,901	5,624,906

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Reinsurance ceded trails	1,333,310	1,559,292	5,926,018
08.305. Miscellaneous gains/(losses)	(43,338)	71,011	726,146
08.306. M&E Income ceded for SA Modco reinsurance	(43,457,500)	(44,250,925)	(172,569,780)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(42,167,528)	(42,620,622)	(165,917,616)

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Health surrender benefits	391,126	1,626,581	2,494,772
2705. Modco reserve allowance	(401,428,479)	0	10,103,106,504
2797. Summary of remaining write-ins for Line 27 from overflow page	(401,037,353)	1,626,581	10,105,601,276

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	23,592,521	22,803,386
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	255,650	1,841,239
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	204,881	1,052,104
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	23,643,290	23,592,521
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	23,643,290	23,592,521

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,197,158,480	1,118,912,275
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	38,900,000	186,025,000
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	25,345,143	107,778,795
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,210,713,337	1,197,158,480
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	1,210,713,337	1,197,158,480
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	1,210,713,337	1,197,158,480

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	326,740,207	306,314,367
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,392,075	29,933,626
	2.2 Additional investment made after acquisition	8,118,003	27,142,626
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	44,959	1,393
5.	Unrealized valuation increase/(decrease)	(5,646,619)	(33,652,594)
6.	Total gain (loss) on disposals	0	(6,000)
7.	Deduct amounts received on disposals	2,441,345	2,806,437
8.	Deduct amortization of premium and depreciation	89,614	186,774
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	329,117,666	326,740,207
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	329,117,666	326,740,207

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	6,810,765,317	6,722,866,453
2.	Cost of bonds and stocks acquired	814,050,892	732,517,686
3.	Accrual of discount	956,804	2,726,374
4.	Unrealized valuation increase/(decrease)	(15,496,467)	22,559,675
5.	Total gain (loss) on disposals	(5,413,130)	(14,343,258)
6.	Deduct consideration for bonds and stocks disposed of	257,018,733	648,905,622
7.	Deduct amortization of premium	1,262,243	5,012,536
8.	Total foreign exchange change in book/adjusted carrying value	(179,900)	282,100
9.	Deduct current year's other than temporary impairment recognized	0	219,120
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(1,031,213)	(1,706,435)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	7,345,371,327	6,810,765,317
12.	Deduct total nonadmitted amounts	22,672,273	23,168,465
13.	Statement value at end of current period (Line 11 minus Line 12)	7,322,699,054	6,787,596,852

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	3,756,347,548	766,146,406	102,437,162	14,262,631	4,434,319,423	0	0	3,756,347,548
2. NAIC 2 (a)	2,196,910,664	47,404,485	58,078,683	(15,128,584)	2,171,107,882	0	0	2,196,910,664
3. NAIC 3 (a)	115,685,676	0	3,408,600	51,683	112,328,759	0	0	115,685,676
4. NAIC 4 (a)	8,835,656	0	1,049,254	328,897	8,115,299	0	0	8,835,656
5. NAIC 5 (a)	3,761,001	0	0	(998)	3,760,003	0	0	3,761,001
6. NAIC 6 (a)	644,588	0	(10,622)	(3,782)	651,428	0	0	644,588
7. Total Bonds	6,082,185,133	813,550,891	164,963,077	(490,153)	6,730,282,794	0	0	6,082,185,133
PREFERRED STOCK								
8. NAIC 1	10,000,000	0	0	0	10,000,000	0	0	10,000,000
9. NAIC 2	6,550,900	0	0	86,740	6,637,640	0	0	6,550,900
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	16,550,900	0	0	86,740	16,637,640	0	0	16,550,900
15. Total Bonds and Preferred Stock	6,098,736,033	813,550,891	164,963,077	(403,413)	6,746,920,434	0	0	6,098,736,033

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

NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

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

NONE

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	60,885,665
2.	Cost Paid/(Consideration Received) on additions	56,493,315
3.	Unrealized Valuation increase/(decrease)	13,495,505
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(9,292,905)
6.	Considerations received/(paid) on terminations	15,140,036
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	179,900
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	106,621,444
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	106,621,444

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(17,280,300)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				6,343,588
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	0			
	3.14 Section 1, Column 18, prior year	(17,280,300)	17,280,300	17,280,300	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	0			
	3.24 Section 1, Column 19, prior year plus	(17,280,300)			
	3.25 SSAP No. 108 adjustments	0	17,280,300	17,280,300	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		0		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	0			
	4.23 SSAP No. 108 adjustments	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				(10,936,713)
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				(10,936,713)

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	106,621,444	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(10,936,713)	
3.	Total (Line 1 plus Line 2)		95,684,731
4.	Part D, Section 1, Column 6	106,621,444	
5.	Part D, Section 1, Column 7	(10,936,712)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	106,621,444	
8.	Part B, Section 1, Column 13	(10,936,713)	
9.	Total (Line 7 plus Line 8)		95,684,731
10.	Part D, Section 1, Column 9	106,621,444	
11.	Part D, Section 1, Column 10	(10,936,712)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	35,488	
14.	Part B, Section 1, Column 20	22,066,000	
15.	Part D, Section 1, Column 12	22,101,488	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	109,458,526	102,019,483
2.	Cost of cash equivalents acquired	166,890,252	577,431,993
3.	Accrual of discount	0	0
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	119,913,275	569,992,950
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	156,435,503	109,458,526
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	156,435,503	109,458,526

SCHEDULE A - PART 2

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

1	Location 2	3	4	5	6	7	8	9
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
1357 Home Office	Blue Ash	OH	12/19/2013	PFEIFFER PLACE	0	0	0	255,650
0199999. Acquired by Purchase					0	0	0	255,650
0399999 - Totals					0	0	0	255,650

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0526392	ESCONDIDO	CA		02/05/2024	6.060	5,500,000	0	0
0526400	PASADENA	CA		03/28/2024	6.138	6,100,000	0	0
0826396	DOVER	DE		02/27/2024	6.450	9,250,000	0	0
1026394	MIAMI	FL		02/16/2024	6.250	7,650,000	0	0
1026397	FORT LAUDERDALE	FL		03/07/2024	6.250	1,700,000	0	0
3326399	MEDFORD	NY		03/27/2024	7.000	1,900,000	0	0
3426395	WILMINGTON	NC		02/21/2024	6.200	1,350,000	0	0
4126401	IRMO	SC		03/28/2024	6.429	5,450,000	0	0
0599999. Mortgages in good standing - Commercial mortgages-all other						38,900,000	0	0
0899999. Total Mortgages in good standing						38,900,000	0	0
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						38,900,000	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0325410	TUCSON	AZ		08/29/2008	02/07/2024	87,912	0	0	0	0	0	0	40,416	40,416	0	0	0
1025920	MIAMI	FL		07/06/2017	02/16/2024	5,107,613	0	0	0	0	0	0	5,079,207	5,079,207	0	0	0
1425518	WOODRIVER	IL		07/27/2011	02/05/2024	14,640	0	0	0	0	0	0	14,640	14,640	0	0	0
2325609	CLARKSTON	MI		03/28/2013	01/31/2024	188,029	0	0	0	0	0	0	170,836	170,836	0	0	0
4425857	HUMBLE	TX		05/31/2023	01/17/2024	625,845	0	0	0	0	0	0	620,164	620,164	0	0	0
3625680	HUDSON	OH		03/21/2014	03/28/2024	906,105	0	0	0	0	0	0	884,100	884,100	0	0	0
0199999. Mortgages closed by repayment						6,930,143	0	0	0	0	0	0	6,809,363	6,809,363	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		676,300	0	0	0	0	0	0	52,224	52,224	0	0	0
0125617	GREENVILLE	AL		05/02/2013		405,125	0	0	0	0	0	0	26,875	26,875	0	0	0
0125841	BIRMINGHAM	AL		05/31/2023		3,610,581	0	0	0	0	0	0	0	54,953	0	0	0
0126299	FAIRHOPE	AL		06/24/2022		3,240,362	0	0	0	0	0	0	29,152	29,152	0	0	0
0325410	TUCSON	AZ		08/29/2008		87,912	0	0	0	0	0	0	47,496	47,496	0	0	0
0325730	TUCSON	AZ		08/31/2023		1,868,110	0	0	0	0	0	0	0	32,228	0	0	0
0325796	TUCSON	AZ		05/31/2023		4,648,668	0	0	0	0	0	0	0	75,341	0	0	0
0325808	TEMPE	AZ		12/23/2015		1,934,997	0	0	0	0	0	0	19,179	19,179	0	0	0
0325813	TUCSON	AZ		01/19/2016		1,280,114	0	0	0	0	0	0	38,437	38,437	0	0	0
0325939	TUSCON	AZ		08/30/2017		909,970	0	0	0	0	0	0	12,007	12,007	0	0	0

SCHEDULE B - PART 3

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

1 Loan Number	Location: 2 City	Location: 3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment: 8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
0325955	PHOENIX	AZ		11/09/2017		1,555,300	0	0	0	0	0	0	35,465	35,465	0	0	0
0325987	PHOENIX	AZ		03/29/2018		3,346,257	0	0	0	0	0	0	51,153	51,153	0	0	0
0326000	ORO VALLEY	AZ		05/23/2018		2,880,546	0	0	0	0	0	0	22,987	22,987	0	0	0
0326083	MESA	AZ		06/21/2019		1,914,657	0	0	0	0	0	0	21,104	21,104	0	0	0
0326088	TUCSON	AZ		07/23/2019		1,710,143	0	0	0	0	0	0	18,588	18,588	0	0	0
0326122	TUCSON	AZ		12/16/2019		3,428,085	0	0	0	0	0	0	38,789	38,789	0	0	0
0326205	MESA	AZ		06/28/2021		6,410,210	0	0	0	0	0	0	64,186	64,186	0	0	0
0326227	MESA	AZ		08/18/2021		1,838,250	0	0	0	0	0	0	18,770	18,770	0	0	0
0326231	TUCSON	AZ		08/31/2021		8,251,249	0	0	0	0	0	0	81,435	81,435	0	0	0
0326266	TUCSON	AZ		01/27/2022		5,726,761	0	0	0	0	0	0	38,754	38,754	0	0	0
0326311	PHOENIX	AZ		09/12/2022		2,928,822	0	0	0	0	0	0	15,813	15,813	0	0	0
0326319	TUCSON	AZ		11/04/2022		1,940,392	0	0	0	0	0	0	15,375	15,375	0	0	0
0326351	TUCSON	AZ		02/28/2023		6,412,563	0	0	0	0	0	0	30,014	30,014	0	0	0
0326363	PRESCOTT	AZ		06/05/2023		2,043,049	0	0	0	0	0	0	13,446	13,446	0	0	0
0326364	MESA	AZ		06/07/2023		7,541,686	0	0	0	0	0	0	0	35,653	0	0	0
0425874	SPRINGDALE	AR		12/21/2016		2,038,158	0	0	0	0	0	0	91,147	91,147	0	0	0
0426093	BENTON	AR		05/31/2023		3,480,511	0	0	0	0	0	0	0	52,064	0	0	0
0426094	JONESBORO	AR		05/31/2023		2,047,805	0	0	0	0	0	0	0	30,635	0	0	0
0426095	SPRINGDALE	AR		07/31/2019		2,115,495	0	0	0	0	0	0	38,642	38,642	0	0	0
0426096	FAYETTEVILLE	AR		05/31/2023		3,915,006	0	0	0	0	0	0	0	69,756	0	0	0
0426097	FORT SMITH	AR		07/31/2019		2,387,747	0	0	0	0	0	0	35,721	35,721	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		552,776	0	0	0	0	0	0	7,064	7,064	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		501,463	0	0	0	0	0	0	112,835	112,835	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		3,552,523	0	0	0	0	0	0	101,848	101,848	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		625,656	0	0	0	0	0	0	19,658	19,658	0	0	0
0525580	CAMARILLO	CA		10/23/2012		808,412	0	0	0	0	0	0	47,030	47,030	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		1,505,347	0	0	0	0	0	0	44,366	44,366	0	0	0
0525661	SACRAMENTO	CA		05/31/2023		3,726,772	0	0	0	0	0	0	0	69,898	0	0	0
0525690	CARDIFF BY THE SEA	CA		08/31/2023		2,431,480	0	0	0	0	0	0	0	44,004	0	0	0
0525765	DOWNEY	CA		05/31/2023		3,466,765	0	0	0	0	0	0	0	56,163	0	0	0
0525790	SEASIDE	CA		09/11/2015		1,494,683	0	0	0	0	0	0	47,119	47,119	0	0	0
0525801	BARSTOW	CA		11/20/2015		1,733,516	0	0	0	0	0	0	52,990	52,990	0	0	0
0525884	SCOTTS VALLEY	CA		01/27/2017		2,893,605	0	0	0	0	0	0	25,909	25,909	0	0	0
0525895	LOS ANGELES	CA		03/22/2017		875,898	0	0	0	0	0	0	11,994	11,994	0	0	0
0525972	CUPERTINO	CA		05/31/2023		5,754,860	0	0	0	0	0	0	0	73,197	0	0	0
0525980	LYNWOOD	CA		03/08/2018		1,618,567	0	0	0	0	0	0	47,999	47,999	0	0	0
0525988	SAN DIEGO	CA		05/31/2023		5,224,181	0	0	0	0	0	0	0	111,236	0	0	0
0526016	LOS ALAMITOS	CA		07/31/2018		4,500,936	0	0	0	0	0	0	91,761	91,761	0	0	0
0526033	OTAY MESA	CA		08/31/2023		2,227,301	0	0	0	0	0	0	0	43,696	0	0	0
0526054	NEWPORT BEACH	CA		05/31/2023		2,973,217	0	0	0	0	0	0	0	39,050	0	0	0
0526119	BEAUMONT	CA		05/31/2023		6,203,365	0	0	0	0	0	0	0	68,085	0	0	0
0526123	HAYWARD	CA		12/19/2019		14,572,097	0	0	0	0	0	0	165,307	165,307	0	0	0
0526141	CALEXICO	CA		05/14/2020		4,304,474	0	0	0	0	0	0	45,892	45,892	0	0	0
0526154	SANTA ANA	CA		09/29/2020		7,080,015	0	0	0	0	0	0	119,439	119,439	0	0	0
0526201	SANTA CLARITA	CA		05/28/2021		5,611,937	0	0	0	0	0	0	26,384	26,384	0	0	0
0526207	ONTARIO	CA		06/29/2021		8,042,953	0	0	0	0	0	0	77,366	77,366	0	0	0
0526208	ONTARIO	CA		06/29/2021		919,175	0	0	0	0	0	0	8,844	8,844	0	0	0
0526223	ANAHEIM	CA		08/09/2021		1,105,356	0	0	0	0	0	0	11,017	11,017	0	0	0
0526237	ANAHEIM	CA		05/31/2023		7,234,683	0	0	0	0	0	0	0	86,703	0	0	0
0526261	VISTA	CA		12/23/2021		2,059,096	0	0	0	0	0	0	31,842	31,842	0	0	0
0526272	SANTA ANA	CA		02/28/2022		4,158,642	0	0	0	0	0	0	28,361	28,361	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0526312	ORANGE	CA		09/28/2022		18,000,000	0	0	0	0	0	0	0	0	0	0	0
0526335	SAN DIEGO	CA		12/22/2022		10,327,324	0	0	0	0	0	0	48,742	48,742	0	0	0
0526336	SAN DIEGO	CA		12/22/2022		5,499,990	0	0	0	0	0	0	16,375	16,375	0	0	0
0526337	LONG BEACH	CA		01/09/2023		12,550,984	0	0	0	0	0	0	61,542	61,542	0	0	0
0526353	MERCED	CA		05/25/2023		6,256,548	0	0	0	0	0	0	0	63,066	0	0	0
0526366	THOUSAND OAKS	CA		06/16/2023		4,438,039	0	0	0	0	0	0	0	19,571	0	0	0
0526367	PERRIS	CA		06/16/2023		4,972,793	0	0	0	0	0	0	0	16,630	0	0	0
0526373	SARATOGA	CA		08/31/2023		3,386,358	0	0	0	0	0	0	0	10,412	0	0	0
0526390	HOMEWOOD	CA		12/21/2023		10,000,000	0	0	0	0	0	0	0	37,128	0	0	0
0625177	AURORA	CO		09/30/2005		1,083,545	0	0	0	0	0	0	41,078	41,078	0	0	0
0625990	LAKEWOOD	CO		04/26/2018		1,736,459	0	0	0	0	0	0	21,177	21,177	0	0	0
0626256	PEYTON	CO		12/15/2021		2,726,709	0	0	0	0	0	0	27,937	27,937	0	0	0
0626286	WESTMINISTER	CO		05/17/2022		4,837,794	0	0	0	0	0	0	45,181	45,181	0	0	0
0825978	NEWARK	DE		05/31/2023		2,721,611	0	0	0	0	0	0	0	61,487	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		265,778	0	0	0	0	0	0	87,232	87,232	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		23,923	0	0	0	0	0	0	7,840	7,840	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		266,266	0	0	0	0	0	0	25,706	25,706	0	0	0
1025400	ODESSA	FL		06/09/2008		1,168,259	0	0	0	0	0	0	37,674	37,674	0	0	0
1025549	APOPKA	FL		03/28/2012		305,045	0	0	0	0	0	0	21,039	21,039	0	0	0
1025777	JACKSONVILLE	FL		07/16/2015		1,137,378	0	0	0	0	0	0	37,260	37,260	0	0	0
1025800	TALLAHASSEE	FL		05/31/2023		694,583	0	0	0	0	0	0	0	83,963	0	0	0
1025810	HALEAH	FL		05/31/2023		3,522,658	0	0	0	0	0	0	0	105,236	0	0	0
1025872	RIVERVIEW	FL		05/31/2023		820,225	0	0	0	0	0	0	0	21,492	0	0	0
1025880	NAPLES	FL		05/31/2023		2,637,046	0	0	0	0	0	0	0	46,425	0	0	0
1025920	MIAMI	FL		07/06/2017		5,107,613	0	0	0	0	0	0	28,406	28,406	0	0	0
1025934	PANAMA CITY BEACH	FL		08/10/2017		1,243,676	0	0	0	0	0	0	16,439	16,439	0	0	0
1025935	WHARTON	NJ		08/11/2017		417,269	0	0	0	0	0	0	57,925	57,925	0	0	0
1026044	CORAL GABLE	FL		05/31/2023		2,844,086	0	0	0	0	0	0	0	32,013	0	0	0
1026084	PACE	FL		06/26/2019		813,226	0	0	0	0	0	0	14,926	14,926	0	0	0
1026086	NAPLES	FL		06/27/2019		2,427,340	0	0	0	0	0	0	51,417	51,417	0	0	0
1026108	LARGO	FL		05/31/2023		13,833,957	0	0	0	0	0	0	0	155,371	0	0	0
1026138	JACKSONVILLE	FL		04/03/2020		2,059,703	0	0	0	0	0	0	70,760	70,760	0	0	0
1026149	SEBRING	FL		09/17/2020		832,912	0	0	0	0	0	0	14,054	14,054	0	0	0
1026166	OPA-LOCKA	FL		05/31/2023		5,334,445	0	0	0	0	0	0	0	113,710	0	0	0
1026178	MIAMI	FL		05/31/2023		7,421,481	0	0	0	0	0	0	0	97,067	0	0	0
1026209	JACKSONVILLE	FL		05/31/2023		2,754,752	0	0	0	0	0	0	0	27,577	0	0	0
1026211	JACKSONVILLE	FL		07/13/2021		1,314,773	0	0	0	0	0	0	9,551	9,551	0	0	0
1026241	NAPLES	FL		10/21/2021		8,119,641	0	0	0	0	0	0	150,627	150,627	0	0	0
1026250	OAKLAND PARK	FL		12/01/2021		6,162,844	0	0	0	0	0	0	43,826	43,826	0	0	0
1026275	MIAMI BEACH	FL		03/15/2022		1,149,086	0	0	0	0	0	0	7,903	7,903	0	0	0
1026283	GREATER GAINESVILLE	FL		04/26/2022		919,109	0	0	0	0	0	0	13,220	13,220	0	0	0
1026338	FORT LAUDERDALE	FL		01/26/2023		4,434,567	0	0	0	0	0	0	20,286	20,286	0	0	0
1026370	NAPLES	FL		07/19/2023		2,236,773	0	0	0	0	0	0	0	10,093	0	0	0
1125701	LAWRENCEVILLE	GA		08/31/2023		2,201,764	0	0	0	0	0	0	0	37,016	0	0	0
1125929	MACON	GA		05/31/2023		757,967	0	0	0	0	0	0	0	17,945	0	0	0
1126014	FORT OGLETHORPE	GA		07/31/2018		444,141	0	0	0	0	0	0	21,267	21,267	0	0	0
1126127	MABLETON	GA		12/20/2019		3,443,512	0	0	0	0	0	0	38,524	38,524	0	0	0
1126183	OAKWOOD	GA		04/22/2021		3,164,641	0	0	0	0	0	0	34,137	34,137	0	0	0
1126254	SOUTH BEND	IN		12/14/2021		4,214,375	0	0	0	0	0	0	41,450	41,450	0	0	0
1325752	MERIDIAN	ID		05/01/2015		738,297	0	0	0	0	0	0	12,636	12,636	0	0	0
1326091	CALDWELL	ID		07/30/2019		1,898,932	0	0	0	0	0	0	45,922	45,922	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1326181	BOISE	ID		04/01/2021		3,841,320	0	0	0	0	0	0	28,030	28,030	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		1,444,873	0	0	0	0	0	0	92,640	92,640	0	0	0
1425589	BUFFALO GROVE	IL		05/31/2023		4,040,442	0	0	0	0	0	0	0	88,453	0	0	0
1425821	CHICAGO	IL		05/31/2023		735,272	0	0	0	0	0	0	0	21,586	0	0	0
1425882	SCHAUMBURG	IL		05/31/2023		869,908	0	0	0	0	0	0	0	12,206	0	0	0
1425919	NAPERVILLE	IL		06/29/2017		944,238	0	0	0	0	0	0	12,670	12,670	0	0	0
1425921	CHICAGO	IL		07/07/2017		747,811	0	0	0	0	0	0	47,327	47,327	0	0	0
1425998	WHEELING	IL		05/14/2018		2,255,388	0	0	0	0	0	0	40,344	40,344	0	0	0
1426056	WHEELING	IL		03/07/2019		842,989	0	0	0	0	0	0	9,426	9,426	0	0	0
1426170	CHICAGO	IL		01/14/2021		984,599	0	0	0	0	0	0	20,096	20,096	0	0	0
1426291	EDWARDSVILLE	IL		06/03/2022		11,944,595	0	0	0	0	0	0	110,323	110,323	0	0	0
1426314	NAPERVILLE	IL		10/24/2022		4,835,967	0	0	0	0	0	0	39,103	39,103	0	0	0
1525500	CARMEL	IN		04/28/2011		921,636	0	0	0	0	0	0	46,058	46,058	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		757,661	0	0	0	0	0	0	39,820	39,820	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		646,598	0	0	0	0	0	0	30,710	30,710	0	0	0
1525791	BROWNSBURG	IN		09/22/2015		863,639	0	0	0	0	0	0	14,090	14,090	0	0	0
1525832	INDIANAPOLIS	IN		06/02/2016		509,338	0	0	0	0	0	0	25,305	25,305	0	0	0
1525837	INDIANAPOLIS	IN		06/29/2016		1,605,578	0	0	0	0	0	0	60,886	60,886	0	0	0
1525856	FISHERS	IN		05/31/2023		5,698,287	0	0	0	0	0	0	0	269,222	0	0	0
1525910	CARMEL	IN		06/02/2017		552,582	0	0	0	0	0	0	11,327	11,327	0	0	0
1525918	FORT WAYNE	IN		05/31/2023		2,620,396	0	0	0	0	0	0	0	62,503	0	0	0
1525930	BATESVILLE	IN		05/31/2023		1,823,270	0	0	0	0	0	0	0	42,674	0	0	0
1525958	FT. WAYNE	IN		05/31/2023		2,514,146	0	0	0	0	0	0	0	31,579	0	0	0
1526163	FISHERS	IN		11/24/2020		2,017,557	0	0	0	0	0	0	33,771	33,771	0	0	0
1526203	LAWRENCEBURG	IN		05/31/2023		1,884,022	0	0	0	0	0	0	0	40,046	0	0	0
1526293	INDIANAPOLIS	IN		06/06/2022		8,576,042	0	0	0	0	0	0	77,401	77,401	0	0	0
1526294	INDIANAPOLIS	IN		06/06/2022		6,574,955	0	0	0	0	0	0	59,343	59,343	0	0	0
1526295	INDIANAPOLIS	IN		06/06/2022		5,336,203	0	0	0	0	0	0	48,161	48,161	0	0	0
1526304	CHICAGO	IL		07/20/2022		1,752,392	0	0	0	0	0	0	15,076	15,076	0	0	0
1526326	INDIANAPOLIS	IN		11/10/2022		1,747,387	0	0	0	0	0	0	13,585	13,585	0	0	0
1726064	WITCHITA	KS		05/31/2023		3,914,719	0	0	0	0	0	0	0	41,102	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		383,610	0	0	0	0	0	0	34,526	34,526	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		847,693	0	0	0	0	0	0	24,220	24,220	0	0	0
1825709	LEXINGTON	KY		10/10/2014		278,151	0	0	0	0	0	0	54,913	54,913	0	0	0
1825793	RICHMOND	KY		10/01/2015		1,156,317	0	0	0	0	0	0	18,784	18,784	0	0	0
1825866	LEXINGTON	KY		05/31/2023		3,741,890	0	0	0	0	0	0	0	53,264	0	0	0
1825913	CRESTWOOD	KY		05/31/2023		1,795,488	0	0	0	0	0	0	0	43,071	0	0	0
1825956	LOUISVILLE	KY		11/10/2017		1,555,173	0	0	0	0	0	0	35,467	35,467	0	0	0
1826051	HEBRON	KY		02/20/2019		1,474,873	0	0	0	0	0	0	10,449	10,449	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		54,153	0	0	0	0	0	0	32,425	32,425	0	0	0
2025968	LEWISTON	ME		08/31/2023		1,096,579	0	0	0	0	0	0	0	24,445	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		703,487	0	0	0	0	0	0	105,664	105,664	0	0	0
2125731	FULTON	MD		12/22/2014		786,032	0	0	0	0	0	0	28,397	28,397	0	0	0
2125769	HYATTSVILLE	MD		06/23/2015		1,115,420	0	0	0	0	0	0	18,886	18,886	0	0	0
2125949	BELTSVILLE	MD		05/31/2023		5,679,928	0	0	0	0	0	0	0	62,113	0	0	0
2126062	ANNAPOLIS	MD		03/29/2019		1,458,546	0	0	0	0	0	0	34,325	34,325	0	0	0
2126270	DUNDALK	MD		05/31/2023		11,270,889	0	0	0	0	0	0	0	108,114	0	0	0
2325609	CLARKSTON	MI		03/28/2013		188,029	0	0	0	0	0	0	17,192	17,192	0	0	0
2325619	EAST LANSING	MI		05/07/2013		849,368	0	0	0	0	0	0	17,496	17,496	0	0	0
2325743	SHELBY TOWNSHIP	MI		05/31/2023		1,922,381	0	0	0	0	0	0	0	26,950	0	0	0
2325815	EASTPOINTE	MI		02/01/2016		1,080,618	0	0	0	0	0	0	107,307	107,307	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2325844	NOVI	MI		07/26/2016		2,937,818	0	0	0	0	0	0	81,882	81,882	0	0	0
2325899	CLINTON TOWNSHIP	MI		08/31/2023		1,405,808	0	0	0	0	0	0	0	26,360	0	0	0
2325954	LAKE ORION	MI		08/31/2023		789,621	0	0	0	0	0	0	0	10,094	0	0	0
2325985	MADISON HEIGHTS	MI		03/29/2018		3,002,168	0	0	0	0	0	0	65,176	65,176	0	0	0
2326009	SHELBY TOWNSHIP	MI		05/31/2023		1,769,240	0	0	0	0	0	0	0	57,264	0	0	0
2326012	SHELBY TOWNSHIP	MI		05/31/2023		2,463,938	0	0	0	0	0	0	0	50,154	0	0	0
2326032	SOUTHGATE	MI		10/30/2018		938,575	0	0	0	0	0	0	28,626	28,626	0	0	0
2326131	STERLING HEIGHTS	MI		02/28/2020		2,091,957	0	0	0	0	0	0	36,741	36,741	0	0	0
2326134	ROYAL OAK	MI		03/13/2020		872,527	0	0	0	0	0	0	9,412	9,412	0	0	0
2326186	KALAMAZOO	MI		05/31/2023		1,990,379	0	0	0	0	0	0	0	51,624	0	0	0
2326226	WESTLAND	MI		08/16/2021		14,996,029	0	0	0	0	0	0	232,834	232,834	0	0	0
2326238	NOVI	MI		10/20/2021		1,898,750	0	0	0	0	0	0	12,726	12,726	0	0	0
2326280	ROSEVILLE	MI		04/14/2022		993,793	0	0	0	0	0	0	9,202	9,202	0	0	0
2326356	TAYLOR	MI		04/25/2023		2,175,055	0	0	0	0	0	0	0	10,930	0	0	0
2326362	SOUTHFIELD	MI		06/01/2023		1,851,746	0	0	0	0	0	0	0	19,588	0	0	0
2425638	MINNETONKA	MN		07/16/2013		491,733	0	0	0	0	0	0	87,801	87,801	0	0	0
2425766	BLOOMINGTON	MN		06/12/2015		1,537,270	0	0	0	0	0	0	16,314	16,314	0	0	0
2426159	BROOKLYN PARK	MN		05/31/2023		12,833,649	0	0	0	0	0	0	0	137,517	0	0	0
2426215	ST. CLOUD	MN		07/15/2021		3,944,318	0	0	0	0	0	0	28,652	28,652	0	0	0
2525927	OLIVE BRANCH	MS		05/31/2023		909,836	0	0	0	0	0	0	0	21,638	0	0	0
2526189	OXFORD	MS		05/04/2021		1,112,455	0	0	0	0	0	0	7,662	7,662	0	0	0
2526202	JACKSON	MS		06/02/2021		1,186,479	0	0	0	0	0	0	8,029	8,029	0	0	0
2625625	ST LOUIS	MO		05/24/2013		1,126,227	0	0	0	0	0	0	56,622	56,622	0	0	0
2925798	LAS VEGAS	NV		05/31/2023		1,199,484	0	0	0	0	0	0	0	69,270	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		672,939	0	0	0	0	0	0	44,192	44,192	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		463,025	0	0	0	0	0	0	19,702	19,702	0	0	0
3125862	WILLINGBORO	NJ		10/12/2016		947,654	0	0	0	0	0	0	17,235	17,235	0	0	0
3125889	BARRINGTON	NJ		02/28/2017		1,116,671	0	0	0	0	0	0	80,237	80,237	0	0	0
3125996	WILLINGBORO	NJ		05/31/2023		2,660,643	0	0	0	0	0	0	0	176,848	0	0	0
3126177	RAHWAY	NJ		03/16/2021		1,292,746	0	0	0	0	0	0	20,549	20,549	0	0	0
3126187	WHIPPANY	NJ		04/30/2021		935,323	0	0	0	0	0	0	6,607	6,607	0	0	0
3325794	WEST ISLIP	NY		05/31/2023		620,608	0	0	0	0	0	0	0	78,453	0	0	0
3326070	COMMACK	NY		04/23/2019		857,393	0	0	0	0	0	0	9,181	9,181	0	0	0
3326168	HEMPSTEAD	NY		12/18/2020		760,580	0	0	0	0	0	0	12,640	12,640	0	0	0
3326184	FARMINGDALE	NY		04/27/2021		1,864,599	0	0	0	0	0	0	13,764	13,764	0	0	0
3326239	BUFFALO	NY		10/21/2021		9,525,116	0	0	0	0	0	0	68,092	68,092	0	0	0
3326246	FARMINGDALE	NY		11/23/2021		14,860,776	0	0	0	0	0	0	148,166	148,166	0	0	0
3326253	HAUPPAUGE	NY		12/08/2021		2,278,880	0	0	0	0	0	0	16,383	16,383	0	0	0
3326297	NEW YORK	NY		06/17/2022		2,710,829	0	0	0	0	0	0	16,329	16,329	0	0	0
3326305	HAUPPAUGE	NY		07/21/2022		3,886,295	0	0	0	0	0	0	22,144	22,144	0	0	0
3326306	CARLE PLACE	NY		08/03/2022		2,947,219	0	0	0	0	0	0	31,658	31,658	0	0	0
3326307	OSWEGO	NY		08/10/2022		2,427,087	0	0	0	0	0	0	56,513	56,513	0	0	0
3326315	BOHEMIA	NY		10/31/2022		977,614	0	0	0	0	0	0	5,340	5,340	0	0	0
3326316	BOHEMIA	NY		11/08/2022		489,690	0	0	0	0	0	0	2,659	2,659	0	0	0
3326317	BOHEMIA	NY		10/31/2022		4,692,547	0	0	0	0	0	0	25,633	25,633	0	0	0
3326318	DEER PARK	NY		10/31/2022		879,845	0	0	0	0	0	0	4,808	4,808	0	0	0
3326320	WEST BABYLON	NY		11/08/2022		2,154,638	0	0	0	0	0	0	11,699	11,699	0	0	0
3326321	DEER PARK	NY		11/10/2022		2,644,328	0	0	0	0	0	0	14,358	14,358	0	0	0
3326322	RONKONKOMA	NY		11/09/2022		4,701,020	0	0	0	0	0	0	25,526	25,526	0	0	0
3326323	NORTH BAYSHORE	NY		11/09/2022		3,721,640	0	0	0	0	0	0	20,208	20,208	0	0	0
3326324	BOHEMIA	NY		11/09/2022		1,567,003	0	0	0	0	0	0	8,510	8,510	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3326325	BOHEMIA	NY		11/10/2022		979,380	0	0	0	0	0	0	5,318	5,318	0	0	0
3326357	NEW YORK	NY		04/25/2023		3,076,836	0	0	0	0	0	0	0	10,165	0	0	0
3326368	MEDFORD	NY		07/12/2023		1,479,213	0	0	0	0	0	0	0	15,865	0	0	0
3326385	STATEN ISLAND	NY		09/29/2023		6,969,365	0	0	0	0	0	0	0	46,523	0	0	0
3425105	MATTHEWS	NC		11/08/2004		88,708	0	0	0	0	0	0	21,720	21,720	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		91,611	0	0	0	0	0	0	22,405	22,405	0	0	0
3425482	CARRBORO	NC		12/20/2010		963,287	0	0	0	0	0	0	114,231	114,231	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		1,184,475	0	0	0	0	0	0	67,642	67,642	0	0	0
3425754	CONCORD	NC		05/31/2023		2,700,037	0	0	0	0	0	0	0	45,784	0	0	0
3425875	RALEIGH	NC		12/22/2016		348,515	0	0	0	0	0	0	26,808	26,808	0	0	0
3426078	SUNSET BEACH	NC		06/06/2019		1,015,911	0	0	0	0	0	0	16,683	16,683	0	0	0
3426081	FAYETTEVILLE	NC		06/20/2019		808,231	0	0	0	0	0	0	13,272	13,272	0	0	0
3426147	GREENSBORO	NC		05/31/2023		2,777,668	0	0	0	0	0	0	0	59,290	0	0	0
3426175	BOILING SPRINGS	NC		02/17/2021		840,422	0	0	0	0	0	0	15,288	15,288	0	0	0
3426191	DURHAM	NC		05/12/2021		1,479,916	0	0	0	0	0	0	22,751	22,751	0	0	0
3426198	GREENSBORO	NC		05/19/2021		1,297,333	0	0	0	0	0	0	15,988	15,988	0	0	0
3426199	GREENSBORO	NC		05/19/2021		3,545,740	0	0	0	0	0	0	47,573	47,573	0	0	0
3426287	DURHAM	NC		05/19/2022		1,466,310	0	0	0	0	0	0	23,031	23,031	0	0	0
3625445	WADSWORTH	OH		03/09/2010		296,270	0	0	0	0	0	0	53,600	53,600	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		1,362,702	0	0	0	0	0	0	53,447	53,447	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		2,122,776	0	0	0	0	0	0	44,929	44,929	0	0	0
3625671	MONTGOMERY	OH		12/26/2013		19,052,876	0	0	0	0	0	0	233,045	233,045	0	0	0
3625680	HUDSON	OH		03/21/2014		906,105	0	0	0	0	0	0	22,005	22,005	0	0	0
3625688	MASON	OH		06/09/2014		1,072,878	0	0	0	0	0	0	42,244	42,244	0	0	0
3625764	DAYTON	OH		06/10/2015		2,000,672	0	0	0	0	0	0	66,759	66,759	0	0	0
3625773	MASON	OH		07/09/2015		1,198,147	0	0	0	0	0	0	39,253	39,253	0	0	0
3625786	PERRYSBURG	OH		08/27/2015		1,090,737	0	0	0	0	0	0	51,649	51,649	0	0	0
3625835	DAYTON	OH		06/17/2016		647,682	0	0	0	0	0	0	21,618	21,618	0	0	0
3625845	WELLINGTON	OH		08/02/2016		3,851,980	0	0	0	0	0	0	56,619	56,619	0	0	0
3625850	MORAINE	OH		09/09/2016		951,288	0	0	0	0	0	0	14,127	14,127	0	0	0
3625851	SPRINGBORO	OH		09/09/2016		951,288	0	0	0	0	0	0	14,127	14,127	0	0	0
3625883	CINCINNATI	OH		01/19/2017		1,425,363	0	0	0	0	0	0	36,901	36,901	0	0	0
3625909	COLUMBUS	OH		05/16/2017		475,653	0	0	0	0	0	0	31,808	31,808	0	0	0
3625922	BLUE ASH	OH		05/31/2023		18,408,826	0	0	0	0	0	0	0	164,404	0	0	0
3625933	GAHANNA	OH		08/31/2023		1,514,184	0	0	0	0	0	0	0	18,924	0	0	0
3625992	MENTOR	OH		05/02/2018		1,626,269	0	0	0	0	0	0	19,465	19,465	0	0	0
3626018	ELYRIA	OH		05/31/2023		6,020,757	0	0	0	0	0	0	0	69,633	0	0	0
3626019	ELYRIA	OH		05/31/2023		534,984	0	0	0	0	0	0	0	25,213	0	0	0
3626024	WORTHINGTON	OH		08/31/2018		2,406,253	0	0	0	0	0	0	26,758	26,758	0	0	0
3626037	VANDALIA	OH		05/31/2023		3,601,233	0	0	0	0	0	0	0	40,307	0	0	0
3626040	MIAMISBURG	OH		05/31/2023		3,648,290	0	0	0	0	0	0	0	40,254	0	0	0
3626045	ONTARIO	OH		12/20/2018		2,248,850	0	0	0	0	0	0	43,287	43,287	0	0	0
3626059	FAIRBORN	OH		03/21/2019		557,327	0	0	0	0	0	0	10,416	10,416	0	0	0
3626125	COLUMBUS	OH		12/20/2019		1,428,469	0	0	0	0	0	0	25,746	25,746	0	0	0
3626143	NEW ALBANY	OH		06/03/2020		982,656	0	0	0	0	0	0	17,022	17,022	0	0	0
3626148	SPRINGBORO	OH		05/31/2023		6,298,055	0	0	0	0	0	0	0	67,454	0	0	0
3626155	FRANKLIN	OH		10/07/2020		2,793,034	0	0	0	0	0	0	29,346	29,346	0	0	0
3626173	WESTLAKE	OH		01/28/2021		823,951	0	0	0	0	0	0	16,511	16,511	0	0	0
3626229	CINCINNATI	OH		08/23/2021		2,209,776	0	0	0	0	0	0	22,129	22,129	0	0	0
3626233	WELLINGTON	OH		09/17/2021		945,457	0	0	0	0	0	0	6,583	6,583	0	0	0
3626234	LAGRANGE	OH		09/17/2021		5,603,545	0	0	0	0	0	0	47,849	47,849	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3626260	CLEVELAND	OH		12/17/2021		2,498,665	0	0	0	0	0	0	67,750	67,750	0	0	0
3626265	BEDFORD HEIGHTS	OH		01/06/2022		2,217,913	0	0	0	0	0	0	247,278	247,278	0	0	0
3626288	WARRENSVILLE HEIGHTS	OH		05/19/2022		4,453,300	0	0	0	0	0	0	42,436	42,436	0	0	0
3626358	CINCINNATI	OH		04/28/2023		7,414,968	0	0	0	0	0	0	0	37,258	0	0	0
3626371	HUBER HEIGHTS	OH		07/21/2023		5,565,523	0	0	0	0	0	0	0	26,285	0	0	0
3725792	TULSA	OK		09/29/2015		2,187,640	0	0	0	0	0	0	22,265	22,265	0	0	0
3725834	OKLAHOMA CITY	OK		06/15/2016		329,358	0	0	0	0	0	0	30,371	30,371	0	0	0
3726011	DUNCAN	OK		07/24/2018		2,115,986	0	0	0	0	0	0	66,737	66,737	0	0	0
3726182	OKLAHOMA CITY	OK		04/16/2021		933,382	0	0	0	0	0	0	6,784	6,784	0	0	0
3726245	MIDWEST CITY	OK		11/23/2021		815,478	0	0	0	0	0	0	7,780	7,780	0	0	0
3726354	TULSA	OK		04/18/2023		2,557,636	0	0	0	0	0	0	0	18,575	0	0	0
3825842	TUALATIN	OR		07/14/2016		2,358,921	0	0	0	0	0	0	35,472	35,472	0	0	0
3825869	SALEM	OR		12/02/2016		1,080,543	0	0	0	0	0	0	28,113	28,113	0	0	0
3825915	MCMINNVILLE	OR		06/23/2017		2,020,046	0	0	0	0	0	0	27,239	27,239	0	0	0
3825967	PORTLAND	OR		12/20/2017		1,020,083	0	0	0	0	0	0	23,086	23,086	0	0	0
3826039	PORTLAND	OR		12/12/2018		1,494,459	0	0	0	0	0	0	29,016	29,016	0	0	0
3826142	MCMINNVILLE	OR		05/31/2023		5,889,908	0	0	0	0	0	0	0	65,675	0	0	0
3826144	OREGON CITY	OR		06/08/2020		3,064,137	0	0	0	0	0	0	23,171	23,171	0	0	0
3826185	TIGARD	OR		04/29/2021		1,686,022	0	0	0	0	0	0	26,793	26,793	0	0	0
3826273	MONMOUTH	OR		03/08/2022		1,414,440	0	0	0	0	0	0	13,317	13,317	0	0	0
3925908	ASTON TOWNSHIP	PA		05/12/2017		1,197,985	0	0	0	0	0	0	40,068	40,068	0	0	0
3925926	DOYLESTOWN	PA		07/14/2017		919,635	0	0	0	0	0	0	21,875	21,875	0	0	0
3925976	CRANBERRY TOWNSHIP	PA		05/31/2023		5,373,876	0	0	0	0	0	0	0	45,174	0	0	0
3926013	PITTSBURGH	PA		05/31/2023		4,685,255	0	0	0	0	0	0	0	54,515	0	0	0
3926079	BLOOMSBURG	PA		06/13/2019		1,150,245	0	0	0	0	0	0	22,071	22,071	0	0	0
3926101	PITTSBURGH	PA		08/28/2019		2,586,477	0	0	0	0	0	0	47,729	47,729	0	0	0
4125556	ROCK HILL	SC		05/17/2012		2,383,439	0	0	0	0	0	0	78,097	78,097	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		1,116,030	0	0	0	0	0	0	41,101	41,101	0	0	0
4125712	ROCK HILL	SC		10/23/2014		892,370	0	0	0	0	0	0	31,461	31,461	0	0	0
4125782	FLORENCE	SC		05/31/2023		2,778,907	0	0	0	0	0	0	0	90,474	0	0	0
4125797	LEXINGTON	SC		11/10/2015		600,644	0	0	0	0	0	0	18,515	18,515	0	0	0
4125896	PAWLEYS ISLAND	SC		05/31/2023		851,904	0	0	0	0	0	0	0	11,266	0	0	0
4126140	GREER	SC		05/31/2023		5,149,304	0	0	0	0	0	0	0	176,897	0	0	0
4126200	SENECA	SC		05/31/2023		7,936,727	0	0	0	0	0	0	0	59,002	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		789,765	0	0	0	0	0	0	46,369	46,369	0	0	0
4325739	NASHVILLE	TN		02/25/2015		366,622	0	0	0	0	0	0	96,080	96,080	0	0	0
4325820	KNOXVILLE	TN		03/23/2016		187,429	0	0	0	0	0	0	19,318	19,318	0	0	0
4326179	POWELL	TN		03/23/2021		1,706,811	0	0	0	0	0	0	28,707	28,707	0	0	0
4326195	CLARKSVILLE	TN		05/18/2021		1,778,271	0	0	0	0	0	0	12,796	12,796	0	0	0
4326228	CLARKSVILLE	TN		08/18/2021		3,177,916	0	0	0	0	0	0	31,671	31,671	0	0	0
4326380	FRANKLIN	TN		09/05/2023		4,200,648	0	0	0	0	0	0	0	29,364	0	0	0
4326386	NASHVILLE	TN		10/30/2023		4,493,506	0	0	0	0	0	0	0	19,677	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		415,644	0	0	0	0	0	0	31,600	31,600	0	0	0
4425405	HOUSTON	TX		07/10/2008		268,191	0	0	0	0	0	0	33,262	33,262	0	0	0
4425463	EL PASO	TX		09/16/2010		395,494	0	0	0	0	0	0	44,925	44,925	0	0	0
4425478	EL PASO	TX		12/06/2010		607,782	0	0	0	0	0	0	61,312	61,312	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		1,356,371	0	0	0	0	0	0	79,085	79,085	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		653,195	0	0	0	0	0	0	31,454	31,454	0	0	0
4425633	KATY	TX		06/26/2013		948,853	0	0	0	0	0	0	46,876	46,876	0	0	0
4425660	EL PASO	TX		10/31/2013		820,413	0	0	0	0	0	0	35,560	35,560	0	0	0
4425667	SAN ANTONIO	TX		05/31/2023		3,305,680	0	0	0	0	0	0	0	136,647	0	0	0

STATEMENT AS OF MARCH 31, 2024 OF THE AUGUSTAR LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425686	GRAND PRAIRIE	TX		05/23/2014		1,894,637	0	0	0	0	0	0	34,747	34,747	0	0	0
4425713	KERRVILLE	TX		10/27/2014		2,807,937	0	0	0	0	0	0	30,732	30,732	0	0	0
4425779	AUSTIN	TX		07/27/2015		717,821	0	0	0	0	0	0	11,918	11,918	0	0	0
4425804	ALAMO HEIGHTS	TX		12/04/2015		1,100,700	0	0	0	0	0	0	33,548	33,548	0	0	0
4425833	SAN ANTONIO	TX		06/09/2016		835,917	0	0	0	0	0	0	70,313	70,313	0	0	0
4425840	SAN ANTONIO	TX		07/08/2016		1,149,487	0	0	0	0	0	0	29,372	29,372	0	0	0
4425847	LAREDO	TX		05/31/2023		3,464,960	0	0	0	0	0	0	0	49,142	0	0	0
4425857	HUMBLE	TX		05/31/2023		625,845	0	0	0	0	0	0	5,681	5,681	0	0	0
4425893	AUSTIN	TX		03/15/2017		2,686,102	0	0	0	0	0	0	36,516	36,516	0	0	0
4425906	SAN ANTONIO	TX		05/31/2023		2,252,199	0	0	0	0	0	0	0	29,851	0	0	0
4425912	CORPUS CHRISTI	TX		06/09/2017		816,544	0	0	0	0	0	0	53,007	53,007	0	0	0
4425948	LAREDO	TX		05/31/2023		4,939,650	0	0	0	0	0	0	0	106,897	0	0	0
4425993	HOUSTON	TX		05/08/2018		1,300,841	0	0	0	0	0	0	15,579	15,579	0	0	0
4425995	CORPUS CHRISTI	TX		05/31/2023		2,698,254	0	0	0	0	0	0	0	32,367	0	0	0
4426002	HOUSTON	TX		06/20/2018		2,278,443	0	0	0	0	0	0	47,213	47,213	0	0	0
4426007	PLANO	TX		07/11/2018		1,462,180	0	0	0	0	0	0	30,020	30,020	0	0	0
4426035	EL PASO	TX		05/31/2023		6,173,828	0	0	0	0	0	0	0	116,065	0	0	0
4426047	SAN ANTONIO	TX		01/24/2019		2,974,237	0	0	0	0	0	0	38,232	38,232	0	0	0
4426048	SAN ANTONIO	TX		05/31/2023		3,477,011	0	0	0	0	0	0	0	63,712	0	0	0
4426052	SAN ANTONIO	TX		02/21/2019		1,665,079	0	0	0	0	0	0	18,643	18,643	0	0	0
4426071	DALLAS	TX		04/26/2019		906,605	0	0	0	0	0	0	15,959	15,959	0	0	0
4426105	SAN ANTONIO	TX		09/18/2019		1,391,590	0	0	0	0	0	0	24,900	24,900	0	0	0
4426107	BOERNE	TX		05/31/2023		1,496,796	0	0	0	0	0	0	0	27,714	0	0	0
4426114	EL PASO	TX		11/05/2019		4,899,159	0	0	0	0	0	0	37,437	37,437	0	0	0
4426120	AUSTIN	TX		12/10/2019		1,760,765	0	0	0	0	0	0	35,635	35,635	0	0	0
4426135	SAN ANTONIO	TX		03/23/2020		1,402,639	0	0	0	0	0	0	18,221	18,221	0	0	0
4426137	SAN MARCOS	TX		05/31/2023		6,460,968	0	0	0	0	0	0	0	85,236	0	0	0
4426145	AUSTIN	TX		06/18/2020		4,398,847	0	0	0	0	0	0	47,243	47,243	0	0	0
4426157	LEAGUE CITY	TX		10/16/2020		1,082,991	0	0	0	0	0	0	8,260	8,260	0	0	0
4426164	BEVERLY HILLS	TX		11/25/2020		2,333,182	0	0	0	0	0	0	72,589	72,589	0	0	0
4426172	AUSTIN	TX		01/28/2021		1,440,520	0	0	0	0	0	0	14,918	14,918	0	0	0
4426212	GRAND PRAIRIE	TX		07/13/2021		1,585,691	0	0	0	0	0	0	24,168	24,168	0	0	0
4426224	SAN ANTONIO	TX		08/11/2021		8,821,182	0	0	0	0	0	0	136,962	136,962	0	0	0
4426235	AUSTIN	TX		09/21/2021		3,998,565	0	0	0	0	0	0	27,371	27,371	0	0	0
4426242	SAN MARCOS	TX		10/22/2021		3,628,444	0	0	0	0	0	0	46,446	46,446	0	0	0
4426247	CONROE	TX		05/31/2023		1,856,857	0	0	0	0	0	0	0	18,607	0	0	0
4426255	SAN ANTONIO	TX		12/14/2021		2,483,655	0	0	0	0	0	0	46,208	46,208	0	0	0
4426259	SAN ANTONIO	TX		12/17/2021		1,978,146	0	0	0	0	0	0	36,801	36,801	0	0	0
4426271	AUSTIN	TX		02/23/2022		1,406,476	0	0	0	0	0	0	13,834	13,834	0	0	0
4426285	NEW BRAUNFELS	TX		05/31/2023		2,194,791	0	0	0	0	0	0	0	26,680	0	0	0
4426309	RICHMOND	TX		08/25/2022		9,261,547	0	0	0	0	0	0	49,585	49,585	0	0	0
4426352	LAKE JACKSON	TX		03/06/2023		20,821,622	0	0	0	0	0	0	68,670	68,670	0	0	0
4525762	MURRAY	UT		05/29/2015		253,158	0	0	0	0	0	0	45,633	45,633	0	0	0
4526004	ST. GEORGE	UT		06/22/2018		304,300	0	0	0	0	0	0	129,508	129,508	0	0	0
4526113	LINDON	UT		10/28/2019		896,621	0	0	0	0	0	0	6,894	6,894	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		675,865	0	0	0	0	0	0	26,983	26,983	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		2,967,332	0	0	0	0	0	0	33,287	33,287	0	0	0
4725563	RICHMOND	VA		06/28/2012		1,926,612	0	0	0	0	0	0	21,544	21,544	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013		1,958,107	0	0	0	0	0	0	77,212	77,212	0	0	0
4725693	GREAT FALLS	VA		05/31/2023		2,793,464	0	0	0	0	0	0	0	51,329	0	0	0
4725702	RICHMOND	VA		08/31/2023		1,937,070	0	0	0	0	0	0	0	35,274	0	0	0

STATEMENT AS OF MARCH 31, 2024 OF THE AUGUSTAR LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4725705	RICHMOND	VA		09/30/2014		132,449	0	0	0	0	0	0	39,258	39,258	0	0	0
4725733	FALLS CHURCH	VA		12/31/2014		1,361,752	0	0	0	0	0	0	49,058	49,058	0	0	0
4726006	CHESTER	VA		06/28/2018		4,047,869	0	0	0	0	0	0	48,321	48,321	0	0	0
4726225	NEWPORT NEWS	VA		08/13/2021		5,900,338	0	0	0	0	0	0	58,233	58,233	0	0	0
4825710	NEWCASTLE	WA		10/21/2014		3,529,687	0	0	0	0	0	0	39,021	39,021	0	0	0
4825717	RENTON	WA		11/14/2014		1,913,964	0	0	0	0	0	0	33,630	33,630	0	0	0
4825760	SPOKANE	WA		05/31/2023		3,645,111	0	0	0	0	0	0	0	61,806	0	0	0
4825825	BELLINGHAM	WA		04/28/2016		1,188,477	0	0	0	0	0	0	25,743	25,743	0	0	0
4825826	VANCOUVER	WA		04/28/2016		595,103	0	0	0	0	0	0	12,846	12,846	0	0	0
4826118	KIRKLAND	WA		11/21/2019		872,110	0	0	0	0	0	0	32,415	32,415	0	0	0
4826190	BONNEY LAKE	WA		05/05/2021		3,971,984	0	0	0	0	0	0	29,161	29,161	0	0	0
4826197	SPANAWAY	WA		05/19/2021		1,828,241	0	0	0	0	0	0	18,138	18,138	0	0	0
4826249	ARLINGTON	WA		05/31/2023		7,888,632	0	0	0	0	0	0	0	79,425	0	0	0
4826279	SPOKANE	WA		05/31/2023		4,616,431	0	0	0	0	0	0	0	30,052	0	0	0
4826282	BELLEVUE	WA		04/21/2022		1,379,502	0	0	0	0	0	0	19,709	19,709	0	0	0
4826300	REDMOND	WA		06/28/2022		3,810,775	0	0	0	0	0	0	34,535	34,535	0	0	0
4926038	BRIDGEPORT	WV		12/10/2018		3,068,679	0	0	0	0	0	0	46,531	46,531	0	0	0
5025877	MILWAUKEE	WI		12/28/2016		1,678,593	0	0	0	0	0	0	44,390	44,390	0	0	0
5025947	MENOMONEE FALLS	WI		05/31/2023		5,550,671	0	0	0	0	0	0	0	243,043	0	0	0
5026341	OAK CREEK	WI		01/31/2023		9,288,822	0	0	0	0	0	0	111,452	111,452	0	0	0
5026343	GREENFIELD	WI		01/31/2023		11,069,574	0	0	0	0	0	0	132,821	132,821	0	0	0
5026344	HARLAND	WI		01/31/2023		8,085,603	0	0	0	0	0	0	97,016	97,016	0	0	0
5026383	MILWAUKEE	WI		09/13/2023		13,739,831	0	0	0	0	0	0	0	91,379	0	0	0
5026384	FRANKLIN	WI		09/19/2023		2,586,958	0	0	0	0	0	0	0	19,821	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		290,883	0	0	0	0	0	0	26,701	26,701	0	0	0
5325613	MANCHESTER	NH		04/17/2013		679,552	0	0	0	0	0	0	53,208	53,208	0	0	0
5325965	LUBBOCK	TX		05/31/2023		4,651,151	0	0	0	0	0	0	0	66,518	0	0	0
5326017	MILLEDGEVILLE	GA		05/31/2023		2,136,455	0	0	0	0	0	0	0	70,430	0	0	0
5326116	VIRGINIA BEACH	VA		05/31/2023		8,182,465	0	0	0	0	0	0	0	100,957	0	0	0
5326128	COLUMBIA	SC		12/20/2019		2,345,242	0	0	0	0	0	0	94,768	94,768	0	0	0
5326151	CARTERSVILLE	GA		05/31/2023		6,016,810	0	0	0	0	0	0	0	99,938	0	0	0
5326167	SCHERTZ	TX		12/03/2020		21,129,181	0	0	0	0	0	0	350,974	350,974	0	0	0
5326192	FT. WRIGHT	KY		05/13/2021		2,602,533	0	0	0	0	0	0	41,690	41,690	0	0	0
5326377	GAINESVILLE	VA		09/01/2023		13,905,319	0	0	0	0	0	0	0	146,891	0	0	0
0299999. Mortgages with partial repayments						1,197,143,841	0	0	0	0	0	0	11,972,092	18,535,780	0	0	0
0599999 - Totals						1,204,073,984	0	0	0	0	0	0	18,781,455	25,345,143	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Ironwood Mezzanine Fund IV-B LP	Wilmington	DE	Ironwood Mezzanine Management IV LLC	2.B	12/31/2021	2	0	434,447	0	1,019,680	3.540
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	434,447	0	1,019,680	XXX
000000-00-0	Crescent Direct Lending Fund III Note Feeder LP	Wilmington	DE	Crescent Direct Lending Fund III GP LLC		01/29/2021	1	0	330,862	0	744,795	0.750
000000-00-0	GDLC Feeder Fund LP	Wilmington	DE	Golub Onshore GP 3, LLC		06/22/2023	1	0	1,260,000	0	4,725,000	0.900
000000-00-0	Ironwood Capital Partners V Feeder LP	Wilmington	DE	Ironwood Capital Management V LLC		08/18/2022	1	0	22,790	0	1,091,680	0.940
000000-00-0	PineBridge Private Credit III Parallel LP	Wilmington	DE	PineBridge Private Credit III GP LP		09/22/2023	1	0	185,636	0	5,254,638	0.800
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	1,799,288	0	11,816,113	XXX
000000-00-0	Strategic Partners IX LP	Wilmington	DE	Strategic Partners Fund Solutions Associates IX LP		09/30/2022	1	0	2,419,076	0	16,943,373	0.016
000000-00-0	Clayton, Dubilier & Rice Fund XII LP			CD&R Investment Associates XII, Ltd		02/07/2024	1	1,907,454	0	0	18,092,546	0.072
000000-00-0	HarbourVest Partners Co-Investment Fund VI LP	Wilmington	DE	HarbourVest Partners Co-Investment Fund VI LP		09/30/2022	1	0	2,000,000	0	4,000,000	0.539
000000-00-0	The Resolute Fund VI, LP	Wilmington	DE	Resolute Fund Partners VI, LP		03/01/2024	1	484,621	1,465,192	0	13,050,187	0.219
1999999. Joint Venture Interests - Common Stock - Unaffiliated								2,392,075	5,884,268	0	52,086,106	XXX
6099999. Total - Unaffiliated								2,392,075	8,118,003	0	64,921,899	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								2,392,075	8,118,003	0	64,921,899	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or 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 Identification	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 Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
000000-00-0	Ironwood Mezzanine Fund IV-B LP	Wilmington	DE	Capital Distribution	01/01/2018	03/29/2024	595,822	0	0	0	0	0	0	595,822	595,822	0	0	0	0
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							595,822	0	0	0	0	0	0	595,822	595,822	0	0	0	0
000000-00-0	GDLC Feeder Fund LP	Wilmington	DE	Capital Distribution	06/22/2023	03/12/2024	75,742	0	0	0	0	0	0	75,742	75,742	0	0	0	0
000000-00-0	PineBridge Private Credit III Parallel LP	Wilmington	DE	Capital Distribution	09/22/2023	03/13/2024	800,858	0	0	0	0	0	0	800,858	800,858	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							876,600	0	0	0	0	0	0	876,600	876,600	0	0	0	0
000000-00-0	Blue Owl GP Stakes V US Investors LP	Newark	DE	Capital Distribution	05/19/2021	02/07/2024	132,456	0	0	0	0	0	0	132,456	132,456	0	0	0	0
000000-00-0	Strategic Partners IX LP	Wilmington	DE	Capital Distribution	09/30/2022	03/26/2024	153,908	0	0	0	0	0	0	153,908	153,908	0	0	0	0
000000-00-0	HarbourVest Partners Co-Investment Fund VI LP	Wilmington	DE	Capital Distribution	09/30/2022	01/11/2024	61,982	0	0	0	0	0	0	61,982	61,982	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							348,346	0	0	0	0	0	0	348,346	348,346	0	0	0	0
000000-00-0	VOYA CMLF LP Private Equity	Wilmington	DE	Capital Distribution	09/29/2023	02/01/2024	620,577	0	0	0	0	0	0	620,577	620,577	0	0	0	0
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							620,577	0	0	0	0	0	0	620,577	620,577	0	0	0	0
6099999. Total - Unaffiliated							2,441,345	0	0	0	0	0	0	2,441,345	2,441,345	0	0	0	0
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							2,441,345	0	0	0	0	0	0	2,441,345	2,441,345	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912810-TW-8	US TREAS BOND 4.750% 11/15/43		02/13/2024	Various		299,244,531	290,000,000	3,298,249	1.A
912810-TZ-1	US TREAS BOND 4.500% 02/15/44		03/14/2024	BNP Paribas		99,640,625	100,000,000	358,516	1.A
91282C-JJ-1	US TREASURY N/B 4.500% 11/15/33		01/25/2024	Various		154,347,656	150,000,000	1,335,165	1.A
0109999999. Subtotal - Bonds - U.S. Governments						553,232,812	540,000,000	4,991,930	XXX
91087B-AZ-3	UNITED MEXICAN STATES 6.000% 05/07/36	D	01/02/2024	Bank of America		2,975,580	3,000,000	0	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						2,975,580	3,000,000	0	XXX
64990F-5N-0	NEW YORK ST DORM AUTH ST PERSO 3.190% 02/15/43		02/22/2024	Tax Free Exchange		8,228,803	7,500,000	0	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						8,228,803	7,500,000	0	XXX
000000-00-0	ADAMS STREET GLOBAL SECONDARY 8.814% 03/15/30		03/15/2024	Ares SMA		24,750,000	25,000,000	0	1.F FE
000000-00-0	Project Rembrandt - Adrian NAV 8.448% 12/21/28		03/19/2024	Societe Generale		49,825,000	50,000,000	0	1.G FE
05523U-AL-4	BAE SYSTEMS HOLDINGS INC 144A 4.750% 10/07/44		01/12/2024	Mesirow Financial		1,005,396	1,095,000	14,448	2.A FE
09261W-AA-2	BLACKROCK DLF IX 2020-1 A-1 6.828% 07/21/30		12/21/2023	Direct		227,964	227,964	0	1.A FE
12511W-AC-0	CCS8 Unitranche Partners SPV 7.917% 11/10/26		03/19/2024	J P Morgan & Co		56,744,846	56,744,846	0	1.E FE
14448C-BC-7	CARRIER GLOBAL CORP 5.900% 03/15/34		02/23/2024	Tax Free Exchange		1,012,033	1,000,000	0	2.B FE
224044-CS-4	COX COMMUNICATIONS INC 144A 5.700% 06/15/33		01/16/2024	J P Morgan & Co		2,047,540	2,000,000	10,767	2.B FE
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		02/08/2024	Direct		1,323,446	1,323,446	0	2.B PL
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		02/08/2024	Interest Capitalization		33,027	33,027	0	2.B PL
277432-AY-6	EASTMAN CHEMICAL CO 5.625% 02/20/34		02/15/2024	Citi Global Markets Inc.		1,996,220	2,000,000	0	2.B FE
29273V-AW-0	ENERGY TRANSFER LP 5.950% 05/15/54		01/10/2024	RBC Capital Markets		248,808	250,000	0	2.B FE
29273V-AY-6	ENERGY TRANSFER LP 5.550% 05/15/34		01/10/2024	Citi Global Markets Inc.		996,600	1,000,000	0	2.B FE
36209@-AA-9	GDLC FEEDER FUND, L.P. 8.900% 07/01/31		03/25/2024	Direct		2,940,000	2,940,000	0	2.C PL
38175@-AH-0	GOLUB CAPITAL PARTNERS PRIVATE SER 2024A SR NT TRANCHE B 6.610% 02/15/29		02/15/2024	Goldman Sachs & Co		3,000,000	3,000,000	0	2.A PL
404119-CU-1	HCA INC 5.600% 04/01/34		02/20/2024	Citi Global Markets Inc.		1,996,900	2,000,000	0	2.C FE
46331#-AA-7	IRONWOOD CAPITAL PARTNERS V NOTE 5.000% 08/31/36		03/26/2024	Direct		205,118	205,118	0	2.A PL
46647P-EC-6	JP MORGAN CHASE & CO 5.336% 01/23/35		01/16/2024	J P Morgan & Co		1,000,000	1,000,000	0	1.E FE
52603D-AA-1	LENDMARK FUNDING TRUST 2024-1A A 5.530% 06/21/32		01/23/2024	RBC Capital Markets		999,884	1,000,000	0	1.A FE
682680-BV-4	ONEOK INC 5.150% 10/15/43		02/27/2024	Tax Free Exchange		2,965,491	3,000,000	0	2.B FE
682680-BX-0	ONEOK INC 4.250% 09/15/46		02/27/2024	Tax Free Exchange		1,101,370	1,000,000	0	2.B FE
682680-BY-8	ONEOK INC 4.200% 10/03/47		02/27/2024	Tax Free Exchange		3,385,238	3,000,000	0	2.B FE
682680-BZ-5	ONEOK INC 4.850% 02/01/49		02/27/2024	Tax Free Exchange		3,371,410	3,000,000	0	2.B FE
682680-CA-9	ONEOK INC 3.950% 03/01/50		03/01/2024	Tax Free Exchange		1,603,154	1,500,000	0	2.B FE
69145D-AA-0	OXFORD FINANCE CREDIT FUND III 2024-A A2 6.675% 01/14/32		01/18/2024	KeyBanc Capital Markets		2,000,000	2,000,000	0	1.F FE
693581-AB-6	PRESTON RIDGE PARTNERS MORTGAG 2024-RCF1 A2 4.000% 01/25/54		01/22/2024	Nomura Securities		1,909,560	2,100,000	0	1.C FE
69473@-AA-9	Pacific Owl II, LLC Secured Loan Facility 7.970% 10/20/33		02/07/2024	Societe Generale		50,000,000	50,000,000	0	1.C PL
72305*-AA-9	PineBridge Private Credit III Note A 3.250% 08/31/32		02/02/2024	Direct		510,498	510,498	0	1.G PL
72305*-AB-7	PineBridge Private Credit III Note B 4.750% 08/31/32		02/02/2024	Direct		232,045	232,045	0	2.C PL
76209P-AD-5	RGA GLOBAL FUNDING 144A 5.500% 01/11/31		01/08/2024	Wells Fargo Securities		995,990	1,000,000	0	1.E FE
78409V-AB-0	S&P GLOBAL INC 6.550% 11/15/37		01/30/2024	Mesirow Financial		2,224,940	2,000,000	27,656	1.G FE
87340#-AA-0	T. Rowe Price OHA Select Senior Unsecured Notes 7.770% 03/07/29		03/07/2024	J P Morgan & Co		6,000,000	6,000,000	0	2.B FE
927804-GQ-1	VIRGINIA ELECTRIC & POWER CO 5.350% 01/15/54		01/02/2024	Mizuho Securities		1,496,190	1,500,000	0	1.F FE
95000U-3K-7	WELLS FARGO & COMPANY 5.499% 01/23/35		01/16/2024	Wells Fargo Securities		1,000,000	1,000,000	0	1.E FE
00774M-BH-7	AERCAP IRELAND CAP/GLOBA 5.300% 01/19/34	D	01/04/2024	Citi Global Markets Inc.		977,290	1,000,000	0	2.B FE
00928Q-AY-7	AIRCASTLE LTD 144A 5.950% 02/15/29	D	01/17/2024	Citi Global Markets Inc.		1,987,820	2,000,000	0	2.C FE
055262-C@-6	BASF SA Senior Unsecured Notes 5.710% 01/09/34	D	01/09/2024	Natwest Capital Market		10,000,000	10,000,000	0	1.G FE
06738E-CR-4	BARCLAYS PLC 5.690% 03/12/30	D	03/05/2024	Barclays		1,000,000	1,000,000	0	2.A FE
902613-BH-0	UBS GROUP AG 144A 5.699% 02/08/35	D	01/02/2024	U B S		999,920	1,000,000	0	1.G FE
G8038#-AT-5	Serco Group PLC Senior Unsecured Notes 6.720% 02/27/34	D	02/27/2024	Bank of America		5,000,000	5,000,000	0	2.C PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						249,113,698	248,661,944	52,871	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
2509999997. Total - Bonds - Part 3						813,550,893	799,161,944	5,044,801	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						813,550,893	799,161,944	5,044,801	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
000000-00-0	FEDERAL HOME LOAN BANK - CINTI		03/22/2024	Direct	5,000.000	500,000		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						500,000	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						500,000	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						500,000	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						500,000	XXX	0	XXX
6009999999 - Totals						814,050,893	XXX	5,044,801	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36194N-LU-1	GN AU1239 2.850% 07/01/33		03/01/2024	Paydown		82,891	82,891	83,305	83,091	0	(200)	0	(200)	0	82,891	0	0	0	394	07/01/2033	1.A
36194S-PD-4	GN AU4920 GN AU4920 3.020% 09/15/41		03/15/2024	Paydown		49,170	49,170	50,077	49,626	0	(456)	0	(456)	0	49,170	0	0	0	248	09/15/2041	1.A
36197J-ZL-2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147 3.940% 03/15/37		03/01/2024	Paydown		53,275	53,275	55,173	54,129	0	(854)	0	(854)	0	53,275	0	0	0	350	03/15/2037	1.A
36235*-AB-7	CANTON LEASE FINANCE TRUST-GSA US GOVT LEASE BACKED CERT 4.730% 06/15/30		03/15/2024	Redemption 100.0000		71,639	71,639	71,639	71,639	0	0	0	0	0	71,639	0	0	0	566	06/15/2030	1.A
38373M-2F-6	GNMA 2008-80 IO 2.222% 04/16/50		03/01/2024	Paydown		0	0	944	896	0	(896)	0	(896)	0	0	0	0	0	51	04/16/2050	1.A
38375C-BD-1	GNMA 2012-57 DA 5.350% 04/20/42		03/01/2024	Paydown		11,575	11,575	12,667	12,147	0	(572)	0	(572)	0	11,575	0	0	0	86	04/20/2042	1.A
38376G-2H-2	GNMA 2011-92 C 3.725% 04/16/52		03/01/2024	Paydown		43,920	43,920	43,338	43,718	0	202	0	202	0	43,920	0	0	0	273	04/16/2052	1.A
38376G-ZC-7	GNMA 2010-161 C 4.620% 10/16/44		03/01/2024	Paydown		34,327	34,327	35,915	34,327	0	0	0	0	0	34,327	0	0	0	265	10/16/2044	1.A
38377G-S7-5	GNMA 2010-89 PD 4.000% 07/20/40		03/01/2024	Paydown		43,257	43,257	45,690	43,397	0	(140)	0	(140)	0	43,257	0	0	0	285	07/20/2040	1.A
38378N-F3-2	GNMA 2014-50 C 3.400% 02/16/47		03/01/2024	Paydown		92,318	92,318	95,521	92,564	0	(246)	0	(246)	0	92,318	0	0	0	524	02/16/2047	1.A
38378N-KA-0	GNMA 2013-173 VB 3.500% 10/16/33		03/01/2024	Paydown		70,945	70,945	70,945	70,945	0	0	0	0	0	70,945	0	0	0	414	10/16/2033	1.A
38378X-6B-2	GNMA 2015-5 KV 3.250% 05/16/42		03/01/2024	Paydown		53,165	53,165	53,564	53,205	0	(40)	0	(40)	0	53,165	0	0	0	288	05/16/2042	1.A
38383W-BP-0	GNMA 2023-24 N 4.500% 12/20/51		03/01/2024	Paydown		485,203	485,203	462,137	462,511	0	22,692	0	22,692	0	485,203	0	0	0	3,305	12/20/2051	1.A
38383X-X2-5	GNMA 2023-56 DJ 4.500% 02/20/52		03/01/2024	Paydown		387,655	387,655	363,608	364,365	0	23,290	0	23,290	0	387,655	0	0	0	2,970	02/20/2052	1.A
38383Y-CS-9	GNMA 2022-138 E 4.000% 08/20/52		03/01/2024	Paydown		465,667	465,667	438,818	439,834	0	25,833	0	25,833	0	465,667	0	0	0	3,158	08/20/2052	1.A
38383Y-Q9-6	GNMA 2022-151 AP 4.500% 03/20/51		03/01/2024	Paydown		530,664	530,664	498,410	499,119	0	31,546	0	31,546	0	530,664	0	0	0	4,857	03/20/2051	1.A
0109999999. Subtotal - Bonds - U.S. Governments						2,475,671	2,475,671	2,381,751	2,375,513	0	100,159	0	100,159	0	2,475,671	0	0	0	18,034	XXX	XXX
19647P-BQ-5	COLORADO ST HSG FIN AUTH MF HS 3.400% 11/01/45		03/05/2024	Redemption 100.0000		14,446	14,446	14,446	14,446	0	0	0	0	0	14,446	0	0	0	82	11/01/2045	1.A FE
19647P-BS-1	COLORADO ST HSG FIN AUTH MF HS 3.850% 07/01/57		03/01/2024	Various		11,631	11,631	11,631	11,631	0	0	0	0	0	11,631	0	0	0	75	07/01/2057	1.A FE
249174-SQ-7	DENVER SCHOOL DIST NO 1 2012C 3.773% 12/01/35		03/13/2024	Raymond James & Associates		900,580	1,000,000	845,990	896,679	0	1,304	0	1,304	0	897,983	0	2,597	2,597	10,900	12/01/2035	1.B FE
25477P-NF-8	DIST OF COLUMBIA HSG FIN AGY 2014-A A 3.875% 06/15/45		03/01/2024	Redemption 100.0000		13,354	13,354	13,354	13,354	0	0	0	0	0	13,354	0	0	0	43	06/15/2045	1.B FE
34074H-FQ-0	FLORIDA ST HSG FIN CORP MF REV 2013 SERIES A 3.450% 04/01/29		03/12/2024	Various		895,000	895,000	795,440	853,917	0	1,350	0	1,350	0	855,267	0	39,733	39,733	13,809	04/01/2029	1.A FE
34074M-ND-9	FLORIDA ST HSG FIN CORP REV 2016 Series 1 3.125% 07/01/37		03/01/2024	Various		12,784	12,784	12,784	12,784	0	0	0	0	0	12,784	0	0	0	67	07/01/2037	1.A FE
419818-HM-4	HAWAII HOUSING 2013 SERIES A 2.600% 07/01/37		03/01/2024	Redemption 100.0000		14,139	14,139	13,106	13,458	0	3	0	3	0	13,462	0	678	678	61	07/01/2037	1.B FE
47659#-AA-9	JERSEY CITY, NEW JERSEY CTL 3.600% 09/15/52		03/15/2024	Various		4,804	4,804	4,847	4,841	0	0	0	0	0	4,841	0	(37)	(37)	29	09/15/2052	1.D
516391-DU-0	LANSING MICH BRD WTR & LT UTIL POWER 3.525% 07/01/41		01/31/2024	Call 88.0510		8,272,391	9,395,000	9,395,000	9,395,000	0	0	0	0	0	9,395,000	0	0	0	(929,424)	07/01/2041	1.D FE
57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DE 3.242% 09/01/48		02/28/2024	Redemption 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	2,152	09/01/2048	1.B FE
57419R-M2-8	MARYLAND ST CMNTY DEV ADMIN DE 3.750% 03/01/59		03/01/2024	Various		9,196	9,196	9,196	9,196	0	0	0	0	0	9,196	0	0	0	58	03/01/2059	1.A FE
59333P-V8-8	MIAMI-DADE CNTY FL AVIATION RE 3.706% 10/01/35		03/12/2024	RW Baird		5,325,300	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(674,700)	(674,700)	100,680	10/01/2035	1.E FE
60416Q-GV-0	MINNESOTA ST HSG FIN AGY 3.200% 06/01/47		03/01/2024	Redemption 100.0000		8,227	8,227	8,227	8,227	0	0	0	0	0	8,227	0	0	0	44	06/01/2047	1.A FE
60416Q-HR-8	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 3.230% 08/01/49		03/01/2024	Various		9,356	9,356	9,356	9,356	0	0	0	0	0	9,356	0	0	0	37	08/01/2049	1.A FE
60416T-RS-9	MINNESOTA ST HSG FIN AGY 4.707% 07/01/41		02/01/2024	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	269	07/01/2041	1.B FE

STATEMENT AS OF MARCH 31, 2024 OF THE AUGUSTAR LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
60416T-SV-1	MINNESOTA ST HSG FIN AGY 4.337% 01/01/47		02/01/2024	Various		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,120	01/01/2047	1.B FE
63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L 3.278% 10/01/37		01/01/2024	Various		30,000	30,000	30,362	30,310	0	0	0	0	0	30,310	0	(310)	(310)	246	10/01/2037	2.B FE
63607V-AC-0	NATIONAL FIN AUTH NH FEDERAL L 3.176% 01/01/36		01/01/2024	Various		35,000	35,000	35,142	35,118	0	0	0	0	0	35,118	0	(118)	(118)	278	01/01/2036	2.B FE
64469D-US-8	NEW HAMPSHIRE HOUSING 2013 SERIES A 3.750% 07/01/34		02/01/2024	Redemption 100.0000		15,000	15,000	15,713	15,000	0	0	0	0	0	15,000	0	0	0	328	07/01/2034	1.B FE
646080-SS-1	NEW JERSEY ST HIGHER ED ASSIST 4.000% 12/01/30		01/01/2024	Redemption 100.0000		185,000	185,000	187,927	186,012	0	0	0	0	0	186,012	0	(1,012)	(1,012)	1,110	12/01/2030	1.C FE
646080-UN-9	NEW JERSEY ST HIGHER ED ASSIST STUDENT LOAN 3.250% 12/01/39		01/01/2024	Redemption 100.0000		55,000	55,000	54,673	54,728	0	0	0	0	0	54,728	0	272	272	268	12/01/2039	1.B FE
647200-5U-4	NEW MEXICO ST MTGE FIN AUTH 2.980% 08/01/38		03/01/2024	Redemption 100.0000		19,690	19,690	19,690	19,690	0	0	0	0	0	19,690	0	0	0	115	08/01/2038	1.A FE
64990F-XE-9	NEW YORK ST DORM AUTH ST PERSO 3.190% 02/15/43		02/22/2024	Various		8,224,151	7,500,000	8,312,475	8,228,338	0	(4,187)	0	(4,187)	0	8,224,151	0	0	0	124,277	02/15/2043	1.B FE
83712D-UH-7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TAXABLE 4.000% 07/01/37		01/01/2024	Redemption 100.0000		80,000	80,000	83,018	80,469	0	0	0	0	0	80,469	0	(469)	(469)	1,600	07/01/2037	1.A FE
88275F-NX-3	TX DEPT OF HSG & COMM AFFAIRS 3.180% 03/01/39		02/01/2024	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	358	03/01/2039	1.B FE
92812U-K5-6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B 2.750% 04/25/42		03/01/2024	Redemption 100.0000		7,422	7,422	7,422	7,422	0	0	0	0	0	7,422	0	0	0	25	04/25/2042	1.A FE
92812U-Q5-0	VIRGINIA HOUSING DEV AUTH 2015 Series A Taxable 3.250% 06/25/42		03/25/2024	Redemption 100.0000		35,096	35,096	35,096	35,096	0	0	0	0	0	35,096	0	0	0	184	06/25/2042	1.A FE
92812V-MA-1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/39		03/25/2024	Redemption 100.0000		24,789	24,789	24,789	24,789	0	0	0	0	0	24,789	0	0	0	123	11/25/2039	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						24,427,356	25,599,934	26,164,684	26,184,861	0	(1,530)	0	(1,530)	0	26,183,332	0	(633,366)	(633,366)	(671,086)	XXX	XXX
30293M-AJ-3	FRESB 2015-SB6 A10 2015-SB6 A10 3.220% 08/25/35		03/01/2024	Paydown		7,402	7,402	7,402	7,388	0	14	0	14	0	7,402	0	0	0	41	08/25/2035	1.A
3132DW-EB-5	FREDDIE MAC POOL SD8230 4.500% 06/01/52		03/01/2024	Paydown		218,367	218,367	221,063	220,975	0	(2,608)	0	(2,608)	0	218,367	0	0	0	1,626	06/01/2052	1.A
3132DW-EC-3	FREDDIE MAC POOL SD8231 4.500% 07/01/52		03/01/2024	Paydown		120,258	120,258	118,623	118,656	0	1,602	0	1,602	0	120,258	0	0	0	943	07/01/2052	1.A
313399-EK-9	FHLMC 2348 ZK 6.000% 08/15/31		03/01/2024	Paydown		5,649	5,649	5,697	5,641	0	8	0	8	0	5,649	0	0	0	57	08/15/2031	1.A
31339D-7A-0	FHLMC 2417 KZ 6.000% 02/15/32		03/01/2024	Paydown		10,204	10,204	9,986	10,140	0	64	0	64	0	10,204	0	0	0	98	02/15/2032	1.A
31339G-JU-6	FHLMC 2367 ZK 6.000% 10/15/31		03/01/2024	Paydown		7,149	7,149	7,178	7,138	0	11	0	11	0	7,149	0	0	0	71	10/15/2031	1.A
31339M-FE-3	FHLMC 2389 ZB 6.000% 12/15/31		03/01/2024	Paydown		9,627	9,627	9,095	9,507	0	119	0	119	0	9,627	0	0	0	96	12/15/2031	1.A
31339N-5V-4	FHLMC 2403 DZ 5.500% 01/15/32		03/01/2024	Paydown		6,745	6,745	6,200	6,603	0	142	0	142	0	6,745	0	0	0	62	01/15/2032	1.A
31339W-XR-2	FHLMC 2439 EZ 6.000% 04/15/32		03/01/2024	Paydown		87,408	87,408	84,359	86,731	0	677	0	677	0	87,408	0	0	0	500	04/15/2032	1.A
3133TH-TM-9	FHLMC 2116 ZA 6.000% 01/15/29		03/01/2024	Paydown		12,812	12,812	12,158	12,720	0	92	0	92	0	12,812	0	0	0	130	01/15/2029	1.A
3133TJ-HS-5	FHLMC 2125 JZ 6.000% 02/15/29		03/01/2024	Paydown		11,619	11,619	11,132	11,536	0	83	0	83	0	11,619	0	0	0	118	02/15/2029	1.A
31359G-B8-8	FNMA REMIC 1994-30 K 6.500% 02/25/24		02/01/2024	Paydown		1,232	1,232	1,174	1,226	0	6	0	6	0	1,232	0	0	0	8	02/25/2024	1.A
3136A4-AE-9	FANNIE MAE 2012-22 NY 3.500% 03/25/27		03/01/2024	Paydown		171,364	171,364	184,698	172,849	0	(1,485)	0	(1,485)	0	171,364	0	0	0	1,392	03/25/2027	1.A
3136AB-YJ-6	FANNIE MAE 2013-1 VB 3.000% 02/25/33		03/01/2024	Paydown		535,689	535,689	549,751	535,405	0	284	0	284	0	535,689	0	0	0	2,806	02/25/2033	1.A
3136AL-H3-8	FANNIE MAE 2014-79 LC 3.000% 09/25/44		03/01/2024	Paydown		36,659	36,659	35,765	36,328	0	331	0	331	0	36,659	0	0	0	183	09/25/2044	1.A
3136BM-QB-7	FANNIE MAE 2022-17 N 3.500% 11/25/48		03/01/2024	Paydown		396,529	396,529	360,190	361,100	0	35,428	0	35,428	0	396,529	0	0	0	2,326	11/25/2048	1.A
3136BM-R6-7	FANNIE MAE 2022-32 CA 4.000% 09/25/48		03/01/2024	Paydown		385,785	385,785	355,419	356,048	0	29,737	0	29,737	0	385,785	0	0	0	2,646	09/25/2048	1.A
3136BM-ZY-7	FANNIE MAE 2022-22 P 4.500% 05/25/51		03/01/2024	Paydown		250,324	250,324	234,170	234,516	0	15,808	0	15,808	0	250,324	0	0	0	1,578	05/25/2051	1.A
3137A2-NL-1	FHR 3756 PC 4.000% 11/15/40		03/01/2024	Paydown		7,251	7,251	7,432	7,344	0	(94)	0	(94)	0	7,251	0	0	0	47	11/15/2040	1.A
3137A8-UG-1	FHR 3837 DB 4.500% 04/15/41		03/01/2024	Paydown		4,249	4,249	4,415	4,340	0	(90)	0	(90)	0	4,249	0	0	0	32	04/15/2041	1.A
3137AJ-JK-1	FHR 3962 EB 3.500% 11/15/26		03/01/2024	Paydown		409,418	409,418	441,531	411,946	0	(2,528)	0	(2,528)	0	409,418	0	0	0	2,356	11/15/2026	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3137BN-3M-4	FHR 4550 VB 3.000% 03/15/38		03/15/2024	Paydown		485,485	485,485	499,670	487,295	0	(1,810)	0	(1,810)	0	485,485	0	0	0	2,217	03/15/2038	1.A
3137G1-AA-5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1A 3.500% 05/25/45		03/01/2024	Paydown		3,861	3,861	3,925	3,896	0	(35)	0	(35)	0	3,861	0	0	0	20	05/25/2045	1.A
313920-SU-5	FNMA 2001-35 ZG 6.500% 08/25/31		03/01/2024	Paydown		4,161	4,161	4,024	4,122	0	39	0	39	0	4,161	0	0	0	45	08/25/2031	1.A
31392E-H6-0	FNMA 2002-69 Z 5.500% 10/25/32		03/01/2024	Paydown		5,109	5,109	4,875	5,066	0	43	0	43	0	5,109	0	0	0	48	10/25/2032	1.A
31392K-HM-1	FHLMC 2445 OZ 6.500% 05/15/32		03/01/2024	Paydown		4,623	4,623	4,535	4,594	0	29	0	29	0	4,623	0	0	0	50	05/15/2032	1.A
31392M-U4-2	FHLMC 2463 Z 6.000% 06/15/32		03/15/2024	Paydown		3,515	3,515	3,391	3,494	0	21	0	21	0	3,515	0	0	0	31	06/15/2032	1.A
31392M-U5-9	FHLMC 2463 ZB 6.500% 06/15/32		03/01/2024	Paydown		8,239	8,239	8,186	8,213	0	27	0	27	0	8,239	0	0	0	89	06/15/2032	1.A
31392P-HP-3	FHLMC 2459 LZ 6.500% 06/15/32		03/01/2024	Paydown		12,105	12,105	11,665	12,038	0	67	0	67	0	12,105	0	0	0	129	06/15/2032	1.A
31392P-RL-1	FHLMC 2484 Z 6.000% 07/15/32		03/01/2024	Paydown		8,629	8,629	7,932	8,476	0	153	0	153	0	8,629	0	0	0	84	07/15/2032	1.A
31392R-RJ-2	FHLMC 2468 ZA 6.000% 07/15/32		03/01/2024	Paydown		29,430	29,430	28,358	29,162	0	268	0	268	0	29,430	0	0	0	309	07/15/2032	1.A
31392R-WT-4	FHLMC 2492 Z 5.500% 08/15/32		03/01/2024	Paydown		10,198	10,198	9,201	10,031	0	167	0	167	0	10,198	0	0	0	110	08/15/2032	1.A
31392U-EE-0	FHLMC 2504 Z 6.000% 09/15/32		03/01/2024	Paydown		5,286	5,286	5,093	5,238	0	48	0	48	0	5,286	0	0	0	53	09/15/2032	1.A
31392U-JL-9	FHLMC 2499 VZ 6.000% 09/15/32		03/01/2024	Paydown		7,437	7,437	7,306	7,392	0	45	0	45	0	7,437	0	0	0	75	09/15/2032	1.A
31392W-JU-5	FHLMC 2509 ZQ 5.500% 10/15/32		03/01/2024	Paydown		6,895	6,895	6,586	6,808	0	87	0	87	0	6,895	0	0	0	63	10/15/2032	1.A
31393A-VK-0	FNMA 2003-30 HY 5.500% 04/25/33		03/01/2024	Paydown		1,988	1,988	1,885	1,954	0	34	0	34	0	1,988	0	0	0	18	04/25/2033	1.A
31393C-LX-9	FNMA 2003-48 GH 5.500% 06/25/33		03/01/2024	Paydown		65,904	65,904	64,380	65,278	0	626	0	626	0	65,904	0	0	0	557	06/25/2033	1.A
31393N-4A-4	FHLMC 2589 GM 5.500% 03/15/33		03/01/2024	Paydown		10,233	10,233	10,292	10,234	0	(1)	0	(1)	0	10,233	0	0	0	94	03/15/2033	1.A
31397S-SJ-4	FANNIE MAE 2011-24 GY 4.500% 04/25/41		03/01/2024	Paydown		17,471	17,471	18,141	17,820	0	(349)	0	(349)	0	17,471	0	0	0	95	04/25/2041	1.A
31398N-Y2-4	FANNIE MAE 2010-123 PM 4.000% 07/25/40		03/01/2024	Paydown		52,459	52,459	49,770	51,913	0	546	0	546	0	52,459	0	0	0	350	07/25/2040	1.A
3140J6-GP-6	FNMA P/T POOL BM2005 4.000% 12/01/47		03/01/2024	Paydown		30,931	30,931	31,816	31,407	0	(476)	0	(476)	0	30,931	0	0	0	206	12/01/2047	1.A
31418E-E6-3	FANNIE MAE POOL MA4656 4.500% 07/01/52		03/01/2024	Paydown		204,847	204,847	203,343	203,365	0	1,483	0	1,483	0	204,847	0	0	0	1,537	07/01/2052	1.A
31418E-F2-1	FANNIE MAE POOL MA4684 4.500% 06/01/52		03/01/2024	Paydown		146,548	146,548	148,345	148,285	0	(1,738)	0	(1,738)	0	146,548	0	0	0	1,201	06/01/2052	1.A
33803W-AA-7	FISHERS LANE ASSOC LLC US GOVT LEASE BACKED CERT 3.666% 08/05/30		03/05/2024	Redemption 100.0000		98,885	98,885	100,580	99,448	0	(9)	0	(9)	0	99,440	0	(555)	(555)	605	08/05/2030	1.B
35563P-HF-9	FREDDIE MAC - SCRT 2018-4 MA 3.500% 11/25/57		03/01/2024	Paydown		58,126	58,126	56,784	57,352	0	774	0	774	0	58,126	0	0	0	333	11/25/2057	1.A
43232E-CU-1	HSG FIN AUTH OF HILLSBOROUGH 3.600% 12/01/32		03/12/2024	Raymond James & Associates		2,327,205	2,350,000	2,350,000	2,350,000	0	0	0	0	0	2,350,000	0	(22,795)	(22,795)	24,205	12/01/2032	1.A FE
46637Q-AA-4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1 A 3.000% 01/27/38		03/01/2024	Paydown		33,550	33,550	34,359	33,809	0	(259)	0	(259)	0	33,550	0	0	0	168	01/27/2038	1.B FE
48730P-AB-6	KEENAN DEV ASSOC OF TN 144A TAX LEASE REV BND SER2002 8.000% 07/15/28		01/15/2024	Various		479,765	479,765	479,765	479,765	0	0	0	0	0	479,765	0	0	0	19,191	07/15/2028	1.D FE
911551-AA-7	US ARMY HOSP CASH MGMT FUND SENIOR SECURED NOTES 2002-1 7.467% 05/01/32		03/01/2024	Various		56,317	56,317	56,317	56,317	0	0	0	0	0	56,317	0	0	0	702	05/01/2032	1.C
0909999999. Subtotal - Bonds - U.S. Special Revenues						6,874,942	6,897,737	6,877,962	6,820,909	0	77,381	0	77,381	0	6,898,292	0	(23,350)	(23,350)	69,701	XXX	XXX
000000-00-0	Project Rembrandt - Adrian NAV 8.448% 12/21/28		03/29/2024	Redemption 100.0000		204,884	204,884	204,167	0	0	(1)	0	(1)	0	204,166	0	718	718	435	12/21/2028	1.G Z
00090T-AA-5	ABPCI DIRECT LENDING FUND ABS 2020-1A A 3.199% 12/20/30		01/20/2024	Paydown		161,512	161,512	161,512	161,512	0	0	0	0	0	161,512	0	0	0	1,292	12/20/2030	1.F FE
00182@-AA-6	AZ ROMULUS MI LANDLORD LLC 3.497% 10/31/38		03/31/2024	Redemption 100.0000		50,769	50,769	50,769	50,769	0	0	0	0	0	50,769	0	0	0	296	10/31/2038	1.D
00184*-AA-6	AZ RANDALL OH LANDLORD LLC 3.610% 03/31/39		03/31/2024	Redemption 100.0000		50,207	50,207	50,207	50,207	0	0	0	0	0	50,207	0	0	0	302	03/31/2039	1.D
00184@-AA-4	AMZN (Euclid OH) CTL Pass-Thru CTL - LEASE BACKED NOTES 4.095% 07/31/39		03/31/2024	Redemption 100.0000		10,759	10,759	10,759	10,759	0	0	0	0	0	10,759	0	0	0	92	07/31/2039	1.D
00184@-AA-4	AMZN (Euclid OH) CTL Pass-Thru CTL - LEASE BACKED NOTES 4.095% 07/31/39		01/31/2024	Redemption 100.0000		5,352	5,352	5,352	5,352	0	0	0	0	0	5,352	0	0	0	18	07/31/2039	1.E

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00191#-AA-3	AMZN (Tucson AZ) CTL Pass-Thru CTL - LEASE BACKED NOTES 4.095% 08/31/39		03/31/2024	Redemption 100.0000		11,864	11,864	11,864	11,864	0	0	0	0	0	11,864	0	0	0	101	08/31/2039	1.D
00191#-AA-3	AMZN (Tucson AZ) CTL Pass-Thru CTL - LEASE BACKED NOTES 4.095% 08/31/39		01/31/2024	Redemption 100.0000		5,902	5,902	5,902	5,902	0	0	0	0	0	5,902	0	0	0	20	08/31/2039	1.E
00287Y-CA-5	ABBVIE INC 4.050% 11/21/39		03/22/2024	Goldman Sachs & Co		3,512,250	3,936,000	4,001,383	3,993,386	0	(640)	0	(640)	0	3,992,746	0	(480,496)	(480,496)	55,350	11/21/2039	1.G FE
008414-AA-2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1 3.500% 07/25/43		03/01/2024	Paydown		6,750	6,750	6,457	6,600	0	1	0	1	0	6,600	0	150	150	43	07/25/2043	1.A
00910G-A*-4	AMAZON SAN BERNARDINO CA CTL PASS-THRU TRUST SER A-1A 4.533% 03/10/41		03/10/2024	Redemption 100.0000		15,325	15,325	15,325	15,325	0	0	0	0	0	15,325	0	0	0	116	03/10/2041	1.E
02377L-AA-2	AMERICAN AIRLINES 2019-1AA PTT 3.150% 08/15/33		02/15/2024	Redemption 100.0000		81,431	81,431	81,431	81,431	0	0	0	0	0	81,431	0	0	0	1,283	08/15/2033	1.F FE
02660T-BU-6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5 4.339% 10/25/34		03/01/2024	Paydown		89,679	89,679	74,326	74,326	0	15,353	0	15,353	0	89,679	0	0	0	674	10/25/2034	1.A FM
02666A-AA-6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.467% 04/17/45		03/01/2024	Paydown		15,023	15,023	15,023	15,001	0	22	0	22	0	15,023	0	0	0	89	04/17/2045	1.A FE
03072S-LT-0	AMERIQUEST MORTGAGE SECURITIES 2003-11 AF5 5.455% 01/25/34		03/01/2024	Paydown		32,109	32,109	30,157	31,114	0	2	0	2	0	31,116	0	993	993	198	01/25/2034	1.A FM
03464T-AA-7	ANGEL OAK MORTGAGE TRUST 2022-3 A1 4.000% 01/25/67		03/01/2024	Paydown		144,322	144,322	142,777	143,054	0	1,267	0	1,267	0	144,322	0	0	0	1,146	01/25/2067	1.A FE
038370-AA-0	AQUA FINANCE TRUST 2019A A 3.140% 07/16/40		03/15/2024	Paydown		13,967	13,967	13,965	13,967	0	0	0	0	0	13,967	0	0	0	73	07/16/2040	1.E FE
038370-AB-8	AQUA FINANCE TRUST 2019-A B 3.470% 07/16/40		03/15/2024	Paydown		253,123	253,123	253,101	253,109	0	14	0	14	0	253,123	0	0	0	1,459	07/16/2040	1.E FE
03837P-AA-5	AQUA FINANCE TRUST 2017-A A 3.720% 11/15/35		03/15/2024	Paydown		139,269	139,269	139,251	139,265	0	4	0	4	0	139,269	0	0	0	852	11/15/2035	1.A FE
038413-AA-8	AQUA FINANCE TRUST 2020-AA A 1.900% 07/17/46		03/17/2024	Paydown		85,097	85,097	85,081	85,097	0	0	0	0	0	85,097	0	0	0	277	07/17/2046	1.E FE
038779-AB-0	ARBYS FUNDING LLC 2020-1A A2 3.237% 07/30/50		01/30/2024	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	20	07/30/2050	2.C FE
04317@-AF-5	ARTHUR J GALLAGHER & CO SERIES H 4.580% 02/27/24		02/27/2024	Various		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	91,600	02/27/2024	2.A FE
05590#-AA-9	BPHQ 2017 CTL PASS-THROUGH TRU CTL 3.540% 11/15/32		03/15/2024	Redemption 100.0000		57,381	57,381	57,381	57,381	0	0	0	0	0	57,381	0	0	0	339	11/15/2032	1.F
05607B-AA-9	BXG RECEIVABLES NOTE TRUST 2017-A A 2.950% 10/04/32		03/02/2024	Paydown		20,571	20,571	20,571	20,571	0	0	0	0	0	20,571	0	1	1	99	10/04/2032	1.F FE
05607B-AB-7	BXG RECEIVABLES NOTE TRUST 2017-A B 3.590% 10/04/32		03/02/2024	Paydown		33,117	33,117	33,115	33,116	0	0	0	0	0	33,116	0	1	1	195	10/04/2032	2.C FE
05607U-AB-5	BXG RECEIVABLES NOTE TRUST 2018-A B 3.950% 02/02/34		03/02/2024	Paydown		42,462	42,462	42,455	42,458	0	3	0	3	0	42,462	0	0	0	282	02/02/2034	1.F FE
05607U-AC-3	BXG RECEIVABLES NOTE TRUST 2018-A C 4.440% 02/02/34		03/02/2024	Paydown		40,754	40,754	40,746	40,750	0	4	0	4	0	40,754	0	0	0	304	02/02/2034	2.C FE
05608T-AB-7	BXG RECEIVABLES NOTE TRUST 2020-A B 2.490% 02/28/36		03/28/2024	Paydown		89,925	89,925	89,911	89,916	0	9	0	9	0	89,925	0	0	0	378	02/28/2036	1.G FE
05608T-AC-5	BXG RECEIVABLES NOTE TRUST 2020-A C 4.220% 02/28/36		03/28/2024	Paydown		44,962	44,962	44,962	44,960	0	2	0	2	0	44,962	0	0	0	321	02/28/2036	2.B FE
073879-ED-6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4 5.750% 08/25/34		03/01/2024	Paydown		21,087	21,087	19,881	19,881	0	0	0	0	0	19,881	0	1,206	1,206	196	08/25/2034	1.A FM
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4.213% 12/16/41		03/15/2024	Paydown		201,751	201,751	201,750	201,743	0	8	0	8	0	201,751	0	0	0	968	12/16/2041	1.G FE
09228Y-AC-6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5.682% 12/16/41		01/15/2024	Paydown		60,960	60,960	60,957	60,956	0	4	0	4	0	60,960	0	0	0	289	12/16/2041	2.C FE
09256B-AJ-6	BLACKSTONE HOLDINGS 144A 3.150% 10/02/27		01/09/2024	Goldman Sachs & Co		2,807,550	3,000,000	2,984,040	2,993,410	0	36	0	36	0	2,993,446	0	(185,896)	(185,896)	25,463	10/02/2027	1.E FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
09261W-AN-4	BLACKROCK DLF IX 2020-1 W 2.500% 07/21/30		01/17/2024	Paydown		49,036	49,036	49,036	49,036	0	0	0	0	0	49,036	0	0	0	313	07/21/2030	4.B FE
10112R-BA-1	BOSTON PROPERTIES LP 4.500% 12/01/28		03/11/2024	BNP Paribas		1,511,856	1,587,000	1,581,303	1,583,887	0	112	0	112	0	1,583,999	0	(72,143)	(72,143)	20,234	12/01/2028	2.B FE
10568K-AB-4	BRAVO RESIDENTIAL FUNDING TRUS 2022-NQM2 A2 4.883% 11/25/61		03/01/2024	Paydown		49,430	49,430	49,429	49,396	0	34	0	34	0	49,430	0	0	0	347	11/25/2061	1.C FE
10569F-AA-6	BRAVO RESIDENTIAL FUNDING TRUS 2022-NQM1 A1 3.626% 09/25/61		03/01/2024	Paydown		153,681	153,681	153,563	153,497	0	183	0	183	0	153,681	0	0	0	859	09/25/2061	1.A FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT 144A 3.800% 09/20/31		03/20/2024	Redemption 100.0000		100,735	100,735	100,735	100,735	0	0	0	0	0	100,735	0	0	0	957	09/20/2031	1.D FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 144A 3.300% 12/15/32		03/15/2024	Various		70,280	70,280	70,280	70,280	0	0	0	0	0	70,280	0	0	0	580	12/15/2032	1.E FE
12434K-AB-2	BXG RECEIVABLES NOTE TRUST 2022-A B 4.610% 09/28/37		03/28/2024	Paydown		103,155	103,155	103,130	103,134	0	21	0	21	0	103,155	0	0	0	801	09/28/2037	1.G FE
12489W-GE-8	C-BASS 2002-CB6 M2F 3.786% 01/25/33		03/01/2024	Paydown		3,657	3,657	2,360	2,360	0	0	0	0	0	2,360	0	1,297	1,297	11	01/25/2033	1.A FM
12510H-AE-0	CAPITAL AUTOMOTIVE REIT 2020-1A A5 3.480% 02/15/50		03/15/2024	Paydown		2,500	2,500	2,499	2,500	0	0	0	0	0	2,500	0	0	0	15	02/15/2050	1.E FE
12510H-AN-0	CAPITAL AUTOMOTIVE REIT 2021-1A A4 2.760% 08/15/51		03/15/2024	Paydown		3,750	3,750	3,749	3,749	0	1	0	1	0	3,750	0	0	0	17	08/15/2051	1.E FE
12510H-AT-7	CAPITAL AUTOMOTIVE REIT 2023-1A A2 6.500% 09/15/53		03/15/2024	Paydown		14,063	14,063	13,597	13,619	0	444	0	444	0	14,063	0	0	0	153	09/15/2053	1.E FE
12511W-AC-0	CCS8 Unitranche Partners SPV 7.917% 11/10/26		03/28/2024	Redemption 100.0000		2,412,786	2,412,786	2,412,786	0	0	0	0	0	0	2,412,786	0	0	0	35,034	11/10/2026	1.E FE
12563L-AN-7	CLI FUNDING LLC 2020-1A A 2.080% 09/18/45		03/17/2024	Paydown		108,437	108,437	108,388	108,401	0	37	0	37	0	108,437	0	0	0	373	09/18/2045	1.F FE
12563L-AS-6	CLI FUNDING LLC 2020-3A A 2.070% 10/18/45		03/18/2024	Paydown		87,500	87,500	87,482	87,487	0	13	0	13	0	87,500	0	0	0	302	10/18/2045	1.F FE
12563L-AT-4	CLI FUNDING LLC 2020-3A B 3.300% 10/18/45		03/18/2024	Paydown		52,500	52,500	52,478	52,484	0	16	0	16	0	52,500	0	0	0	289	10/18/2045	2.B FE
12565K-AF-4	CLI FUNDING LLC 2022-1A B1 3.120% 01/18/47		03/18/2024	Paydown		60,000	60,000	59,986	59,988	0	12	0	12	0	60,000	0	0	0	312	01/18/2047	2.B FE
12565K-AH-0	CLI FUNDING LLC 2023-1A B 7.480% 06/18/48		03/18/2024	Paydown		93,750	93,750	93,290	93,327	0	423	0	423	0	93,750	0	0	0	1,169	06/18/2048	2.B FE
12646W-AH-7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A2 3.000% 04/25/43		03/01/2024	Paydown		3,417	3,417	3,474	3,441	0	0	0	0	0	3,441	0	(23)	(23)	17	04/25/2043	1.A
12646X-AJ-1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3 A2 3.000% 05/25/43		03/01/2024	Paydown		4,670	4,670	4,730	4,693	0	0	0	0	0	4,693	0	(23)	(23)	23	05/25/2043	1.A
12667F-R5-6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2A3 5.500% 02/25/35		03/01/2024	Paydown		44,169	43,493	36,106	40,133	0	25	0	25	0	40,158	0	4,011	4,011	504	02/25/2035	1.A FM
12667F-Y3-3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A13 5.500% 03/25/35		03/01/2024	Paydown		70,864	71,887	64,902	64,902	0	0	0	0	0	64,902	0	5,962	5,962	589	03/25/2035	1.A FM
12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A8 5.500% 11/25/35		03/01/2024	Paydown		155	156	113	119	0	0	0	0	0	119	0	36	36	1	11/25/2035	3.C FM
126694-CV-8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.500% 10/25/35		02/01/2024	Paydown		13	3	2	2	1	0	0	1	0	3	0	10	10	0	10/25/2035	1.A FM
12669G-C8-2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.500% 06/25/35		03/01/2024	Paydown		29,342	21,847	12,835	13,225	0	17	0	17	0	13,243	0	16,100	16,100	223	06/25/2035	1.A FM
14448C-AY-0	CARRIER GLOBAL CORP 144A 5.900% 03/15/34		02/23/2024	Tax Free Exchange		998,430	1,000,000	998,430	998,430	0	0	0	0	0	998,430	0	0	0	13,603	03/15/2034	2.B FE
14686G-AD-8	CARVANA AUTOS RECEIVABLES TRUS 2022-N1 C 3.320% 12/11/28		03/10/2024	Paydown		913,970	913,970	913,868	913,902	0	69	0	69	0	913,970	0	0	0	5,171	12/11/2028	1.E FE
14855M-AA-6	CASTLELAKE AIRCRAFT SECURITIZA 2019-1A A 3.967% 04/15/39		02/15/2024	Paydown		35,010	35,010	35,009	35,008	0	1	0	1	0	35,010	0	0	0	167	04/15/2039	2.B FE
16159G-AC-3	CHASE MORTGAGE FINANCE CORPORA 2019-ATR2 A3 3.500% 07/25/49		03/01/2024	Paydown		12,810	12,810	12,954	12,885	0	0	0	0	0	12,885	0	(75)	(75)	44	07/25/2049	1.A
16164A-AC-9	CHASE MORTGAGE FINANCE CORPORA 2016-2 M2 3.750% 02/25/44		03/01/2024	Paydown		37,223	37,223	38,184	37,612	0	(3)	0	(3)	0	37,609	0	(386)	(386)	235	02/25/2044	1.A
172967-ML-2	CITIGROUP INC 2.666% 01/29/31		01/24/2024	Wells Fargo Securities		4,308,350	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(691,650)	(691,650)	65,539	01/29/2031	1.G FE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
172967-MS-7	CITIGROUP INC 2.572% 06/03/31		03/22/2024	Citi Global Markets Inc.		1,713,220	2,000,000	2,014,700	2,011,341	0	(381)	0	(381)	0	2,010,961	0	(297,741)	(297,741)	16,146	06/03/2031	1.G FE
172973-2R-9	CITICORP MORTGAGE SECURITIES 2005-6 1A5 5.625% 09/25/35		03/01/2024	Paydown		48	48	46	46	0	0	0	0	0	46	0	2	2	0	09/25/2035	1.A FM
17312D-AC-2	CITICORP MORTGAGE SECURITIES 2007-8 1A3 6.000% 09/25/37		03/01/2024	Paydown		578	578	575	576	0	0	0	0	0	576	0	2	2	6	09/25/2037	1.A FM
17321L-AA-7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A1 3.485% 10/25/43		03/01/2024	Paydown		3,634	3,634	3,560	3,590	0	0	0	0	0	3,590	0	43	43	21	10/25/2043	1.A
18055#-AM-4	CLARION LION PROPERITES FUND 4.600% 02/14/24		02/14/2024	Various		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	92,000	02/14/2024	1.G
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A A2 5.216% 04/25/47		01/25/2024	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	98	04/25/2047	2.C FE
194204-AB-9	COLLEGE AVE STUDENT LOANS 2017-A A2 3.750% 11/26/46		03/25/2024	Paydown		29,702	29,702	29,690	29,698	0	4	0	4	0	29,702	0	0	0	185	11/26/2046	1.B FE
19421U-AB-0	COLLEGE AVE STUDENT LOANS 2019-A A2 3.280% 12/28/48		03/25/2024	Paydown		64,722	64,722	64,698	64,707	0	15	0	15	0	64,722	0	0	0	352	12/28/2048	1.A FE
19423D-AB-6	COLLEGE AVE STUDENT LOANS 2018-A A2 4.130% 12/26/47		03/25/2024	Paydown		66,844	66,844	66,814	66,826	0	18	0	18	0	66,844	0	0	0	465	12/26/2047	1.D FE
19424K-AC-7	COLLEGE AVE STUDENT LOANS 2021-A B 2.320% 07/25/51		03/25/2024	Paydown		55,816	55,816	55,792	55,802	0	15	0	15	0	55,816	0	0	0	205	07/25/2051	1.C FE
19424K-AD-5	COLLEGE AVE STUDENT LOANS 2021-A C 2.920% 07/25/51		03/25/2024	Paydown		110,267	110,267	110,218	110,237	0	30	0	30	0	110,267	0	0	0	510	07/25/2051	1.F FE
20267T-AA-0	COMMONBOND STUDENT LOAN TRUST 2016-A A1 3.320% 05/25/40		03/25/2024	Paydown		29,556	29,556	29,554	29,554	0	1	0	1	0	29,556	0	0	0	175	05/25/2040	1.A FE
20267U-AA-7	COMMONBOND STUDENT LOAN TRUST 2016-B A1 2.730% 10/25/40		03/25/2024	Paydown		10,582	10,582	10,579	10,581	0	1	0	1	0	10,582	0	0	0	47	10/25/2040	1.A FE
20267V-AC-1	COMMONBOND STUDENT LOAN TRUST 2017-AGS B 3.470% 05/25/41		02/25/2024	Paydown		35,198	35,198	35,196	35,196	0	2	0	2	0	35,198	0	0	0	139	05/25/2041	1.B FE
20268M-AA-4	COMMONBOND STUDENT LOAN TRUST 2018-BGS A1 3.560% 09/25/45		03/25/2024	Paydown		22,877	22,877	22,720	22,814	0	5	0	5	0	22,819	0	58	58	135	09/25/2045	1.A FE
20269D-AC-9	COMMONBOND STUDENT LOAN TRUST 2018-AGS B 3.580% 02/25/44		03/25/2024	Paydown		68,857	68,857	68,828	68,846	0	11	0	11	0	68,857	0	0	0	423	02/25/2044	1.B FE
21075W-BX-2	CONTI MTGE HOME EQUITY 1995-4 A9 0.000% 03/15/27		03/01/2024	Paydown		555	555	229	229	0	0	0	0	0	229	0	326	326	0	03/15/2027	1.A FM
225458-AY-4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A23 5.500% 02/25/35		03/01/2024	Paydown		4,145	4,145	4,074	4,074	0	0	0	0	0	4,074	0	71	71	39	02/25/2035	1.A FM
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		02/08/2024	Various		524,107	524,107	524,107	425,942	0	0	0	0	0	524,107	0	0	0	4,240	01/29/2031	2.B PL
22970*-AA-8	BGS BNSF CTL - Series 2015-1 PT 4.070% 05/15/34		03/15/2024	Various		21,350	21,350	21,350	21,350	0	0	0	0	0	21,350	0	0	0	145	05/15/2034	1.D PL
23389@-AA-9	DAIRYLAND POWER COOPERATIVE 3.420% 03/30/43		03/31/2024	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	214	03/30/2043	1.G
24703T-AD-8	DELL INT LLC / EMC CORP 6.020% 06/15/26		03/19/2024	Call 101.6790		119,981	118,000	121,522	119,738	0	(161)	0	(161)	0	119,578	0	(1,578)	(1,578)	3,836	06/15/2026	2.B FE
24736X-AA-6	DELTA AIRLINES 2015-1 AA 3.625% 07/30/27		01/30/2024	Various		87,663	87,663	89,520	88,475	0	(19)	0	(19)	0	88,456	0	(793)	(793)	1,589	07/30/2027	1.F FE
24736Y-AA-4	DELTA AIRLINES 2015-1 A 3.875% 07/30/27		01/30/2024	Various		175,326	175,326	177,718	176,434	0	(24)	0	(24)	0	176,410	0	(1,084)	(1,084)	3,397	07/30/2027	2.B FE
25273C-AC-4	DIAMOND RESORTS OWNER TRUST 2021-1A C 2.700% 11/21/33		03/20/2024	Paydown		55,176	55,176	55,174	55,174	0	2	0	2	0	55,176	0	0	0	252	11/21/2033	2.B FE
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER 2018-1A A2II 4.328% 07/25/48		01/25/2024	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	135	07/25/2048	2.A FE
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER 2019-1A 3.668% 10/25/49		01/25/2024	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	115	10/25/2049	2.A FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
26208L-AE-8	DRIVEN BRANDS FUNDING LLC 2019-2A A2 3.981% 10/20/49		01/20/2024	Paydown		6,938	6,938	6,938	6,938	0	0	0	0	0	6,938	0	0	0	69	10/20/2049	2.C FE
26209X-AA-9	DRIVEN BRANDS FUNDING, LLC 2020-1A A2 3.786% 07/20/50		01/20/2024	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	24	07/20/2050	2.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING, LLC 2020-2A A2 3.237% 01/20/51		01/20/2024	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	61	01/20/2051	2.C FE
26209X-AD-3	DRIVEN BRANDS FUNDING, LLC 2021-1A A2 2.791% 10/20/51		01/20/2024	Paydown		16,250	16,250	16,250	16,250	0	0	0	0	0	16,250	0	0	0	113	10/20/2051	2.C FE
26209X-AF-8	DRIVEN BRANDS FUNDING, LLC 2022-1A A2 7.393% 10/20/52		01/20/2024	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	462	10/20/2052	2.C FE
26986*-AA-1	EAGLE SOLAR LLC SENIOR SECURED NOTE 4.820% 12/31/42		02/05/2024	Redemption 100.0000		3,165,749	3,076,334	3,076,334	3,076,334	0	0	0	0	0	3,076,334	0	0	0	103,831	12/31/2042	3.A
28416D-AB-6	ELARA HGV TIMESHARE ISSUER 2017-A B 2.960% 03/25/30		03/25/2024	Paydown		55,838	55,838	55,822	55,838	0	0	0	0	0	55,838	0	0	0	278	03/25/2030	1.F FE
28924A-AB-7	ELM TRUST 2020-4A A2 2.286% 10/20/29		03/20/2024	Paydown		818,062	818,062	818,060	818,046	0	16	0	16	0	818,062	0	0	0	2,656	10/20/2029	1.F FE
289338-AB-1	ELM TRUST 2020-3A A2 2.954% 08/20/29		03/20/2024	Paydown		620,985	620,985	620,970	620,960	0	25	0	25	0	620,985	0	0	0	2,882	08/20/2029	1.F FE
29977J-AB-2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.500% 03/25/43		03/01/2024	Paydown		5,151	5,151	5,182	5,151	0	1	0	1	0	5,151	0	0	0	22	03/25/2043	1.A
29977K-AA-1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.000% 06/25/43		03/01/2024	Paydown		33,392	33,392	33,062	33,205	0	187	0	187	0	33,392	0	0	0	108	06/25/2043	1.A
29978C-AA-8	EVERBANK MORTGAGE LOAN TRUST 2018-1 A1 3.500% 02/25/48		03/01/2024	Paydown		4,832	4,832	4,778	4,790	0	42	0	42	0	4,832	0	0	0	30	02/25/2048	1.A
30212P-AR-6	EXPEDIA INC 3.250% 02/15/30		01/24/2024	Barclays		2,708,340	3,000,000	2,966,296	2,977,875	0	220	0	220	0	2,978,095	0	(269,755)	(269,755)	43,604	02/15/2030	2.C FE
30288*-AA-8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED NOTES 4.540% 03/31/38		03/31/2024	Various		112,000	112,000	112,000	112,000	0	0	0	0	0	112,000	0	0	0	2,542	03/31/2038	2.B FE
3140FX-ED-0	FNMA BF0131 3.500% 08/01/56		03/01/2024	Paydown		46,056	46,056	47,337	47,245	0	(1,189)	0	(1,189)	0	46,056	0	0	0	273	08/01/2056	1.A
33767C-AD-9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.500% 03/25/45		03/01/2024	Paydown		1,565	1,565	1,595	1,580	0	0	0	0	0	1,580	0	(15)	(15)	9	03/25/2045	1.A
33851F-AA-5	FLAGSTAR MORTGAGE TRUST 2018-6RR 1A1 4.000% 10/25/48		03/01/2024	Paydown		10,976	10,976	10,871	10,895	0	82	0	82	0	10,976	0	0	0	61	10/25/2048	1.A
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 2020-2 A2 3.000% 08/25/50		03/01/2024	Paydown		12,259	12,259	12,604	12,487	0	(228)	0	(228)	0	12,259	0	0	0	64	08/25/2050	1.A
33972P-AA-7	FLNG LIQUEFACTION 2 LLC 144A 4.125% 03/31/38		03/31/2024	Redemption 100.0000		41,600	41,600	41,600	41,600	0	0	0	0	0	41,600	0	0	0	858	03/31/2038	2.B FE
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC 2.920% 08/15/38		02/15/2024	Redemption 100.0000		100,256	100,256	100,256	100,256	0	0	0	0	0	100,256	0	0	0	1,464	08/15/2038	2.B PL
35042A-AA-1	FOUNDATION FINANCE TRUST 2023-1A A 5.670% 12/15/43		03/15/2024	Paydown		68,178	68,178	67,731	67,798	0	380	0	380	0	68,178	0	0	0	643	12/15/2043	1.A FE
361528-AC-6	GBX LEASING 2022-1 LLC 2023-1A A 6.420% 11/20/53		03/20/2024	Paydown		4,560	4,560	4,558	4,558	0	2	0	2	0	4,560	0	0	0	50	11/20/2053	1.C FE
36157R-D7-7	GE CAPITAL MTG 1999-HE1 A6 6.700% 04/25/29		03/01/2024	Paydown		14,114	14,114	14,220	14,089	0	(1)	0	(1)	0	14,089	0	25	25	156	04/25/2029	1.A FM
36157R-D9-3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/29		03/01/2024	Paydown		3,022	3,268	3,091	2,765	428	1	0	429	0	3,194	0	(172)	(172)	36	04/25/2029	6. FM
36242D-RF-2	GSR MORTGAGE LOAN TRUST 2004-15F 5.500% 06/25/24		01/01/2024	Paydown		70	70	72	70	0	0	0	0	0	70	0	0	0	0	06/25/2024	4.A FM
36242D-RF-2	GSR MORTGAGE LOAN TRUST 2004-15F 5.500% 06/25/24		03/01/2024	Paydown		147	147	151	147	0	1	0	1	0	147	0	0	0	2	06/25/2024	4.B FM
36258F-AA-7	GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A1 3.500% 05/01/50		03/01/2024	Paydown		8,334	8,334	8,496	8,464	0	(130)	0	(130)	0	8,334	0	0	0	56	05/01/2050	1.A
36258F-AH-2	GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A8 3.500% 05/01/50		03/01/2024	Paydown		25,002	25,002	25,818	25,660	0	(657)	0	(657)	0	25,002	0	0	0	167	05/01/2050	1.A

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36259V-AB-9	GS MORTGAGE-BACKED SECURITIES 2020-PJ4 A2 3.000% 01/25/51		03/01/2024	Paydown		5,103	5,103	5,259	5,215	0	(112)	0	(112)	0	5,103	0	0	0	26	01/25/2051	1.A
37045X-CG-9	GENERAL MOTORS FINL CO 3.850% 01/05/28		03/22/2024	RBC Capital Markets		2,858,550	3,000,000	2,780,310	2,887,929	0	5,979	0	5,979	0	2,893,908	0	(35,358)	(35,358)	83,738	01/05/2028	2.B FE
37959P-AA-5	GLOBAL SC FINANCE SRL 2020-1A A 2.170% 10/17/40		03/01/2024	Paydown		191,507	191,507	191,498	191,436	0	72	0	72	0	191,507	0	0	0	671	10/17/2040	1.F FE
37959P-AC-1	GLOBAL SC FINANCE SRL 2020-2A A 2.260% 11/19/40		03/17/2024	Paydown		81,652	81,652	81,621	81,631	0	22	0	22	0	81,652	0	0	0	299	11/19/2040	1.F FE
37959P-AD-9	GLOBAL SC FINANCE SRL 2020-2A B 3.320% 11/19/40		03/17/2024	Paydown		27,217	27,217	27,210	27,212	0	5	0	5	0	27,217	0	0	0	146	11/19/2040	2.A FE
38081E-AA-9	GOLDEN BEAR 2016-1A A 3.750% 09/20/47		03/20/2024	Paydown		45,039	45,039	45,039	45,039	0	0	0	0	0	45,039	0	0	0	844	09/20/2047	1.A FE
38217K-AA-2	GOODGREEN TRUST 2016-1A A 3.230% 10/15/52		03/15/2024	Paydown		12,959	12,959	12,952	12,955	0	0	0	0	0	12,955	0	4	4	0	10/15/2052	1.A FE
40439H-AB-5	HIN TIMESHARE TRUST 2020-A B 2.230% 10/09/39		03/09/2024	Paydown		51,200	51,200	51,186	51,193	0	7	0	7	0	51,200	0	0	0	190	10/09/2039	1.F FE
40439H-AC-3	HIN TIMESHARE TRUST 2020-A C 3.420% 10/09/39		03/09/2024	Paydown		27,306	27,306	27,303	27,304	0	2	0	2	0	27,306	0	0	0	155	10/09/2039	2.B FE
411707-AH-5	CKE RESTAURANTS HOLDINGS INC 2020-1A A2 3.981% 12/20/50		03/20/2024	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	100	12/20/2050	2.B FE
418056-AV-9	HASBRO INC 3.500% 09/15/27		01/24/2024	Morgan Stanley Dean Witter		5,162,685	5,500,000	5,449,180	5,478,641	0	369	0	369	0	5,479,010	0	(316,325)	(316,325)	70,049	09/15/2027	2.B FE
42770L-AA-1	HERO FUNDING TRUST 2015-1A A 3.840% 09/20/40		03/20/2024	Paydown		6,647	6,647	6,644	6,645	0	0	0	0	0	6,645	0	2	2	31	09/20/2040	1.A FE
42770Q-AA-0	HERO FUNDING TRUST 2014-2A A 3.990% 09/21/40		03/20/2024	Paydown		26,184	26,184	26,167	26,174	0	11	0	11	0	26,184	0	0	0	522	09/21/2040	1.A FE
43283B-AB-9	HILTON GRAND VACATIONS TRUST 2022-1D B 4.100% 06/20/34		03/20/2024	Paydown		83,957	83,957	83,943	83,945	0	12	0	12	0	83,957	0	0	0	567	06/20/2034	1.G FE
43284B-AB-8	HILTON GRAND VACATIONS TRUST 2018-AA B 3.700% 02/25/32		03/25/2024	Paydown		48,111	48,111	48,099	48,107	0	4	0	4	0	48,111	0	0	0	283	02/25/2032	1.F FE
43284B-AC-6	HILTON GRAND VACATIONS TRUST 2018-AA C 4.000% 02/25/32		03/25/2024	Paydown		48,111	48,111	48,106	48,108	0	3	0	3	0	48,111	0	0	0	306	02/25/2032	2.B FE
44040H-AA-0	HORIZON AIRCRAFT FINANCE I LTD 2019-1 A 3.721% 07/15/39		03/15/2024	Paydown		76,195	76,195	76,194	76,192	0	0	0	0	0	76,193	0	2	2	525	07/15/2039	2.B FE
44040J-AA-6	HORIZON AIRCRAFT FINANCE I LTD 2019-2 A 3.425% 11/15/39		03/15/2024	Paydown		96,937	96,937	96,934	96,933	0	4	0	4	0	96,937	0	0	0	538	11/15/2039	2.C FE
44919*-AC-2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2031 3.310% 12/31/31		03/31/2024	Various		91,432	91,432	91,432	91,432	0	0	0	0	0	91,432	0	0	0	757	12/31/2031	1.F PL
449670-CP-1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6 7.520% 08/20/28		03/01/2024	Paydown		5,208	5,208	5,207	5,191	0	0	0	0	0	5,191	0	17	17	53	08/20/2028	1.A FM
45254N-FL-6	IMPAC CMB TRUST 2003-9F A1 6.444% 07/25/33		03/25/2024	Paydown		4,304	4,304	3,701	4,264	0	8	0	8	0	4,272	0	31	31	53	07/25/2033	1.A FM
45254T-PL-2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5 4.814% 08/25/34		03/01/2024	Paydown		22,541	22,541	20,806	20,806	0	0	0	0	0	20,806	0	1,736	1,736	182	08/25/2034	1.A FM
45254T-PM-0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6 4.814% 08/25/34		03/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/25/2034	1.A FM
45783N-AA-5	INSTAR LEASING III LLC 2021-1A A 2.300% 02/15/54		03/15/2024	Paydown		22,751	22,751	22,738	22,744	0	7	0	7	0	22,751	0	0	0	87	02/15/2054	1.F FE
46331#-AA-7	IRONWOOD CAPITAL PARTNERS V NOTE 5.000% 08/31/36		01/10/2024	Redemption 100.0000		54,111	54,111	54,111	54,111	0	0	0	0	0	54,111	0	0	0	0	08/31/2036	2.A PL
46591D-AC-3	JP MORGAN MORTGAGE TRUST 2019-INV1 A3 4.000% 10/25/49		03/01/2024	Paydown		8,459	8,459	8,632	8,532	0	(1)	0	(1)	0	8,531	0	(73)	(73)	80	10/25/2049	1.A
46591X-AC-9	JP MORGAN MORTGAGE TRUST 2020-7 A3 3.000% 01/25/51		03/01/2024	Paydown		12,589	12,589	12,971	12,889	0	(300)	0	(300)	0	12,589	0	0	0	61	01/25/2051	1.A

SCHEDULE D - PART 4

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

										Change In Book/Adjusted Carrying Value											
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46592E-AC-0	JP MORGAN MORTGAGE TRUST 2021-1 A3 2.500% 06/25/51		03/01/2024	Paydown		23,574	23,574	24,532	24,340	0	(766)	0	(766)	0	23,574	0	0	0	104	06/25/2051	1.A
46616M-AA-8	HENDERSON RECEIVABLES LLC 2010-3A A 3.820% 12/15/48		03/15/2024	Paydown		17,161	17,161	17,158	17,160	0	1	0	1	0	17,161	0	0	0	100	12/15/2048	1.A FE
46618L-AA-8	HENDERSON RECEIVABLES LLC 2015-1A A 3.260% 09/15/72		03/15/2024	Paydown		39,591	39,591	39,566	39,571	0	19	0	19	0	39,591	0	0	0	216	09/15/2072	1.A FE
46641A-AA-3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4.000% 08/26/36		03/01/2024	Paydown		14,939	14,939	15,163	14,997	0	(1)	0	(1)	0	14,997	0	(58)	(58)	118	08/26/2036	1.B FE
46641X-AA-3	JP MORGAN TAXABLE HFA TRUST 2014-1 A 4.000% 11/27/38		03/01/2024	Paydown		13,481	13,481	14,054	13,714	0	(233)	0	(233)	0	13,481	0	0	0	76	11/27/2038	1.B FE
46641Y-AJ-2	JP MORGAN MORTGAGE TRUST 2014-2 2A2 3.500% 06/25/29		03/01/2024	Paydown		21,741	21,741	22,576	21,814	0	(4)	0	(4)	0	21,810	0	(69)	(69)	127	06/25/2029	1.A
46647S-AE-0	JP MORGAN MORTGAGE TRUST 2017-3 1A3 3.500% 08/25/47		03/01/2024	Paydown		1,598	1,598	1,632	1,609	0	0	0	0	0	1,609	0	(11)	(11)	9	08/25/2047	1.A
46648H-AN-3	JP MORGAN MORTGAGE TRUST 2017-2 A13 3.500% 05/25/47		03/01/2024	Paydown		14,689	14,689	14,796	14,753	0	0	0	0	0	14,753	0	(64)	(64)	94	05/25/2047	1.A
46648R-AC-5	JP MORGAN MORTGAGE TRUST 2018-1 A3 3.500% 06/25/48		03/01/2024	Paydown		1,034	1,034	1,037	1,035	0	0	0	0	0	1,035	0	(1)	(1)	6	06/25/2048	1.A
46649Y-AC-9	JP MORGAN MORTGAGE TRUST 2018-9 A3 4.000% 02/25/49		03/01/2024	Paydown		775	775	769	770	0	0	0	0	0	770	0	5	5	4	02/25/2049	1.A
46651B-AC-4	JP MORGAN MORTGAGE TRUST 2019-6 A3 3.500% 12/25/49		03/01/2024	Paydown		3,810	3,810	3,869	3,836	0	0	0	0	0	3,835	0	(26)	(26)	23	12/25/2049	1.A
46651N-AA-2	JOL AIR 2019-1 A 3.967% 04/15/44		03/15/2024	Paydown		89,500	89,500	89,500	89,496	0	4	0	4	0	89,500	0	0	0	592	04/15/2044	2.A FE
46651Y-AH-3	JP MORGAN MORTGAGE TRUST 2019-9 A5 3.500% 05/25/50		03/01/2024	Paydown		12,988	12,988	13,346	13,256	0	(268)	0	(268)	0	12,988	0	0	0	75	05/25/2050	1.A
46656Q-AA-0	JP MORGAN MORTGAGE TRUST 2023-4 1A2 6.000% 11/25/53		03/01/2024	Paydown		62,750	62,750	62,544	62,529	0	221	0	221	0	62,750	0	0	0	818	11/25/2053	1.A
46671@-AA-7	JRD HOLDINGS SECURED TRUST CTL 3.620% 01/15/41		03/15/2024	Various		2,132	2,132	2,132	2,132	0	0	0	0	0	2,132	0	0	0	15	01/15/2041	2.B
48255K-AA-4	KKR CORE HOLDING COMPANY LLC SENIOR SECURED NOTES 4.000% 08/12/31		02/15/2024	Various		131,146	131,146	131,146	131,146	0	0	0	0	0	131,146	0	0	0	2,271	08/12/2031	2.B PL
50543L-AA-0	LABRADOR AVIATION FINANCE LTD 2016-1A A1 4.300% 01/15/42		01/15/2024	Paydown		6,686	6,686	6,556	6,634	0	52	0	52	0	6,686	0	0	0	24	01/15/2042	3.A FE
534187-BH-1	LINCOLN NATIONAL CORP 3.800% 03/01/28		01/09/2024	J P Morgan & Co		2,863,200	3,000,000	2,993,010	2,996,793	0	17	0	17	0	2,996,810	0	(133,610)	(133,610)	12,033	03/01/2028	2.B FE
55400E-AB-5	MVWOT 2020-1A B 2.730% 10/20/37		03/20/2024	Paydown		38,148	38,148	38,142	38,144	0	3	0	3	0	38,148	0	0	0	166	10/20/2037	1.F FE
55400E-AC-3	MVWOT 2020-1A C 4.210% 10/20/37		03/20/2024	Paydown		36,751	36,751	36,748	36,748	0	3	0	3	0	36,751	0	0	0	247	10/20/2037	2.B FE
55400U-AB-9	MVW OWNER TRUST 2022-1A B 4.400% 11/21/39		03/20/2024	Paydown		335,216	335,216	335,179	335,182	0	34	0	34	0	335,216	0	0	0	2,349	11/21/2039	1.F FE
559080-AG-1	MAGELLAN MIDSTREAM PARTNERS 5.150% 10/15/43		02/27/2024	Tax Free Exchange		2,908,841	3,000,000	2,904,210	2,908,434	0	407	0	407	0	2,908,841	0	0	0	56,650	10/15/2043	2.B FE
559080-AL-0	MAGELLAN MIDSTREAM PARTNERS 4.250% 09/15/46		02/27/2024	Tax Free Exchange		1,082,245	1,000,000	1,088,540	1,082,622	0	(377)	0	(377)	0	1,082,245	0	0	0	19,125	09/15/2046	2.B FE
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS 4.200% 10/03/47		02/27/2024	Various		3,334,838	3,000,000	3,358,616	3,336,304	0	(1,466)	0	(1,466)	0	3,334,838	0	0	0	50,400	10/03/2047	2.B FE
559080-AN-6	MAGELLAN MIDSTREAM PARTNERS 4.850% 02/01/49		02/27/2024	Tax Free Exchange		3,360,902	3,000,000	3,385,240	3,362,248	0	(1,346)	0	(1,346)	0	3,360,902	0	0	0	83,258	02/01/2049	2.B FE
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS 3.950% 03/01/50		03/01/2024	Tax Free Exchange		1,573,529	1,500,000	1,578,540	1,573,820	0	(291)	0	(291)	0	1,573,529	0	0	0	59,250	03/01/2050	2.B FE
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NOTE 4.560% 09/30/25		01/05/2024	Redemption 100.0000		187,989	187,989	187,989	187,989	0	0	0	0	0	187,989	0	0	0	4,286	09/30/2025	3.B PL
570535-AU-8	MARKEL CORP 3.350% 09/17/29		01/24/2024	Wells Fargo Securities		4,546,300	5,000,000	5,004,330	5,002,494	0	(32)	0	(32)	0	5,002,463	0	(456,163)	(456,163)	60,021	09/17/2029	2.B FE
59048@-AA-6	MESA AIRLINES 2015-1 A 4.750% 07/15/29		01/15/2024	Various		209,272	209,272	209,272	209,272	0	0	0	0	0	209,272	0	0	0	4,970	07/15/2029	2.B PL

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
59549W-AA-1	MID STATE TRUST SERIES 11 A1 4.864% 07/15/38		03/15/2024	Paydown		76,804	76,804	74,787	76,555	0	249	0	249	0	76,804	0	0	0	630	07/15/2038	1.F FE
59980C-AF-0	MILL CITY MORTGAGE TRUST 2017-3 M2 3.250% 02/25/58		03/01/2024	Paydown		5,743	5,743	5,603	5,684	0	59	0	59	0	5,743	0	0	0	32	02/25/2058	1.A
617734-A@-7	MORONGO BAND OF MISSION INDIAN SENIOR SECURED NOTES 5.460% 03/28/29		03/28/2024	Redemption 100.0000		190,929	190,929	190,929	190,929	0	0	0	0	0	190,929	0	0	0	5,212	03/28/2029	2.C FE
62848B-AB-7	MVW OWNER TRUST 2018-1A B 3.600% 01/21/36		03/20/2024	Paydown		37,020	37,020	37,014	37,017	0	3	0	3	0	37,020	0	0	0	218	01/21/2036	1.F FE
62848P-AB-6	MVW OWNER TRUST 2023-1A B 5.420% 10/20/40		03/20/2024	Paydown		290,150	290,150	290,146	290,143	0	7	0	7	0	290,150	0	0	0	2,590	10/20/2040	1.F FE
62946A-AA-2	NP SPE II LLC 2016-1A A1 4.164% 04/20/46		03/20/2024	Paydown		63,827	63,827	63,827	63,827	0	0	0	0	0	63,827	0	0	0	456	04/20/2046	1.G FE
629682-AA-3	NADG NNN OPERATING LP 2019-1 A 3.368% 12/28/49		03/28/2024	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	21	12/28/2049	1.F FE
637432-NX-9	NATIONAL RURAL UTILITIES COOP 1.650% 06/15/31		03/13/2024	MarketAxess		2,376,780	3,000,000	2,927,820	2,944,215	0	1,414	0	1,414	0	2,945,628	0	(568,848)	(568,848)	12,375	06/15/2031	1.E FE
638961-AA-0	NAVIENT STUDENT LOAN TRUST 2023-A A 5.510% 10/15/32		03/15/2024	Paydown		181,140	181,140	180,877	180,907	0	233	0	233	0	181,140	0	0	0	1,665	10/15/2032	1.A FE
63939N-AB-9	NAVIENT STUDENT LOAN TRUST 2016-AA A2A 3.910% 12/15/45		03/15/2024	Paydown		53,801	53,801	53,776	53,794	0	8	0	8	0	53,801	0	0	0	359	12/15/2045	1.A FE
64016N-AC-1	NEIGHBORLY ISSUER LLC 2022-1A A2 3.695% 01/30/52		01/30/2024	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	115	01/30/2052	2.C FE
64352V-ED-9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6 4.856% 11/25/33		03/01/2024	Paydown		52,266	52,266	49,070	52,033	0	(739)	0	(739)	0	51,294	0	971	971	361	11/25/2033	1.A FM
651639-AZ-9	NEWMONT MINING CORP 2.600% 07/15/32		01/24/2024	US Bancorp		2,491,170	3,000,000	2,996,940	2,997,498	0	18	0	18	0	2,997,516	0	(506,346)	(506,346)	41,383	07/15/2032	2.A FE
665859-AS-3	NORTHERN TRUST CORP 3.375% 05/08/32		03/11/2024	KeyBanc Capital Markets		2,213,163	2,381,000	2,279,514	2,469,604	0	6,489	0	6,489	0	2,476,093	0	(262,930)	(262,930)	27,902	05/08/2032	1.F FE
670843-AA-9	ONSLOW BAY FINANCIAL LLC 2023-NQM2 A1 6.319% 03/25/63		03/01/2024	Paydown		52,040	52,040	51,935	51,914	0	126	0	126	0	52,040	0	0	0	596	03/25/2063	1.A FE
67190A-AC-0	OAK STREET INVESTMENT GRADE NE 2021-1A A3 2.800% 01/20/51		03/20/2024	Paydown		2,500	2,500	2,499	2,500	0	0	0	0	0	2,500	0	0	0	15	01/20/2051	2.A FE
67400A-AC-6	OAKS MORTGAGE TRUST 2015-2 A3 3.500% 10/25/45		03/01/2024	Paydown		2,993	2,993	3,006	2,998	0	0	0	0	0	2,998	0	(5)	(5)	18	10/25/2045	1.A
67448G-AA-1	ONSLOW BAY FINANCIAL LLC 2023-NQM4 A1 6.113% 03/25/63		03/01/2024	Paydown		151,636	151,636	151,634	151,484	0	152	0	152	0	151,636	0	0	0	1,778	03/25/2063	1.A FE
682680-AN-3	ONEOK INC 6.000% 06/15/35		03/11/2024	MarketAxess		4,095,560	4,000,000	4,247,500	4,181,773	0	(2,282)	0	(2,282)	0	4,179,491	0	(83,931)	(83,931)	58,667	06/15/2035	2.B FE
68504U-AB-7	ORANGE LAKE TIMESHARE TRUST 2019-A B 3.360% 04/09/38		03/28/2024	Paydown		377,490	377,490	377,439	377,456	0	34	0	34	0	377,490	0	0	0	3,687	04/09/2038	1.F FE
68504W-AB-3	ORANGE LAKE TIMESHARE TRUST 2018-A B 3.350% 07/08/30		03/28/2024	Paydown		480,205	480,205	480,198	480,185	0	20	0	20	0	480,205	0	0	0	4,689	07/08/2030	1.F FE
68504W-AC-1	ORANGE LAKE TIMESHARE TRUST 2018-A C 3.740% 07/08/30		03/28/2024	Paydown		411,599	411,599	411,542	411,570	0	29	0	29	0	411,599	0	0	0	4,487	07/08/2030	2.C FE
69144A-AA-7	OXFORD FINANCE FUNDING TRUST 2020-1A A2 3.101% 02/15/28		03/15/2024	Paydown		44,903	44,903	44,903	44,903	0	0	0	0	0	44,903	0	0	0	259	02/15/2028	1.F FE
69145B-AA-4	OXFORD FINANCE FUNDING TRUST 2022-1A A2 3.602% 02/15/30		03/15/2024	Paydown		2,546	2,546	2,546	2,546	0	0	0	0	0	2,546	0	0	0	21	02/15/2030	1.F FE
69437@-AA-4	PRICEWATERHOUSECOOPERS LLP SERIESM		02/09/2024	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	112,621	02/09/2024	1.D
693652-AB-5	PSMC 2020-2 A2 3.000% 05/25/50		03/01/2024	Paydown		9,094	9,094	9,341	9,275	0	(181)	0	(181)	0	9,094	0	0	0	58	05/25/2050	1.A
693684-AM-4	PSMC 2020-1 A12 3.500% 01/25/50		03/01/2024	Paydown		213,476	213,476	222,662	219,801	0	(6,325)	0	(6,325)	0	213,476	0	0	0	1,206	01/25/2050	1.A
69371V-AA-5	PSMC TRUST 2018-1A A1 3.500% 02/25/48		03/01/2024	Paydown		1,792	1,792	1,769	1,777	0	15	0	15	0	1,792	0	0	0	10	02/25/2048	1.A
69374X-AA-8	PSMC 2019-2 A1 3.500% 10/25/49		03/01/2024	Paydown		3,373	3,373	3,440	3,425	0	(53)	0	(53)	0	3,373	0	0	0	20	10/25/2049	1.A
69375B-AM-9	PSMC 2019-3 A12 3.500% 11/25/49		03/01/2024	Paydown		12,384	12,384	12,663	12,605	0	(221)	0	(221)	0	12,384	0	0	0	54	11/25/2049	1.A
703481-AC-5	PATTERSON-UTI ENERGY INC 5.150% 11/15/29		03/11/2024	Morgan Stanley Dean Witter		1,956,900	2,000,000	2,070,000	2,052,425	0	(1,624)	0	(1,624)	0	2,050,801	0	(93,901)	(93,901)	33,761	11/15/2029	2.C FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
72305*-AA-9	PineBridge Private Credit III Note A 3.250% 08/31/32		03/13/2024	Redemption 100.0000		2,136,593	2,136,593	2,136,593	2,024,709	0	0	0	0	0	2,136,593	0	0	0	(13,349)	08/31/2032	1.G PL
72305*-AB-7	PineBridge Private Credit III Note B 4.750% 08/31/32		03/13/2024	Redemption 100.0000		965,648	965,648	965,648	915,078	0	0	0	0	0	965,648	0	0	0	(7,148)	08/31/2032	2.C PL
72703P-AC-7	PLANET FITNESS MASTER ISSUER 2019-1A A2 3.858% 12/05/49		03/05/2024	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	84	12/05/2049	2.B FE
72703P-AD-5	PLANET FITNESS MASTER ISSUER 2022-1A A2I 3.251% 12/05/51		03/05/2024	Paydown		16,250	16,250	16,250	16,250	0	0	0	0	0	16,250	0	0	0	132	12/05/2051	2.B FE
72703P-AE-3	PLANET FITNESS MASTER ISSUER 2022-1A A2II 4.008% 12/05/51		03/05/2024	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	50	12/05/2051	2.B FE
73316P-HP-8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A5 3.520% 01/25/36		03/01/2024	Paydown		1,232	1,232	1,161	1,218	0	0	0	0	0	1,219	0	13	13	8	01/25/2036	1.A FM
750731-AA-9	LAS VEGAS RAIDERS LEASE-COLLATERALIZED PT CERTS 3.744% 02/10/49		03/10/2024	Various		15,083	15,083	15,083	15,083	0	0	0	0	0	15,083	0	0	0	94	02/10/2049	2.A
759950-CU-0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5 6.558% 07/25/34		03/01/2024	Paydown		41,838	41,838	36,946	36,946	0	55	0	55	0	37,001	0	4,837	4,837	259	07/25/2034	1.A FM
784054-AD-0	SCF EQUIPMENT TRUST LLC 2020-1A B 2.020% 03/20/28		03/20/2024	Paydown		1,238,054	1,238,054	1,237,653	1,237,964	0	90	0	90	0	1,238,054	0	0	0	2,852	03/20/2028	1.B FE
81745A-AB-3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000% 05/25/43		03/01/2024	Paydown		19,823	19,823	20,167	20,073	0	(250)	0	(250)	0	19,823	0	0	0	85	05/25/2043	1.A
81745C-AB-9	SEQUOIA MORTGAGE TRUST 2013-7 A2 3.000% 06/25/43		03/01/2024	Paydown		3,615	3,615	3,638	3,617	0	0	0	0	0	3,617	0	(2)	(2)	14	06/25/2043	1.A
81745X-AA-5	SEQUOIA MORTGAGE TRUST 2017-4 A1 3.500% 07/25/47		03/01/2024	Paydown		1,379	1,379	1,411	1,398	0	0	0	0	0	1,398	0	(19)	(19)	8	07/25/2047	1.A
81746H-AB-7	SEQUOIA MORTGAGE TRUST 2017-CH1 A2 3.500% 10/25/47		03/01/2024	Paydown		7,811	7,811	7,925	7,854	0	0	0	0	0	7,854	0	(43)	(43)	59	10/25/2047	1.A
81746Q-AA-9	SEQUOIA MORTGAGE TRUST 2018-2 A1 3.500% 02/25/48		03/01/2024	Paydown		15,979	15,979	16,091	16,037	0	0	0	0	0	16,036	0	(57)	(57)	93	02/25/2048	1.A
81746R-AU-3	SEQUOIA MORTGAGE TRUST 2016-2 A19 3.500% 08/25/46		03/01/2024	Paydown		4,678	4,678	4,773	4,711	0	0	0	0	0	4,711	0	(34)	(34)	29	08/25/2046	1.A
81746Y-AA-2	SEQUOIA MORTGAGE TRUST 2019-2 A1 4.000% 05/25/49		03/01/2024	Paydown		19,477	19,477	19,849	19,705	0	(1)	0	(1)	0	19,704	0	(227)	(227)	115	05/25/2049	1.A
81747C-AA-9	SEQUOIA MORTGAGE TRUST 2019-CH2 A1 4.500% 08/25/49		03/01/2024	Paydown		7,923	7,923	8,152	8,069	0	0	0	0	0	8,069	0	(146)	(146)	59	08/25/2049	1.A
81747D-AA-7	SEQUOIA MORTGAGE TRUST 2018-CH1 A1 4.000% 02/25/48		03/01/2024	Paydown		22,323	22,323	22,685	22,471	0	0	0	0	0	22,471	0	(148)	(148)	112	02/25/2048	1.A
81748B-AB-8	SEQUOIA MORTGAGE TRUST 2019-3 A2 3.500% 09/25/49		03/01/2024	Paydown		7,613	7,613	7,748	7,715	0	(102)	0	(102)	0	7,613	0	0	0	34	09/25/2049	1.A
81748J-AA-3	SEQUOIA MORTGAGE TRUST 2019-4 A1 3.500% 11/25/49		03/01/2024	Paydown		686	686	701	696	0	(10)	0	(10)	0	686	0	0	0	4	11/25/2049	1.A
81761T-AA-3	SERVICEMASTER BRANDS 2020-1 A2I 2.841% 01/30/51		01/30/2024	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	53	01/30/2051	2.C FE
81761T-AC-9	SERVICEMASTER BRANDS 2020-1 A2II 3.337% 01/30/51		01/30/2024	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	63	01/30/2051	2.C FE
81761T-AG-0	SERVICEMASTER BRANDS 2021-1 A2II 3.113% 07/30/51		01/30/2024	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	68	07/30/2051	2.C FE
81783R-AA-1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3.980% 01/25/44		01/25/2024	Paydown		70,249	70,249	70,249	70,249	0	0	0	0	0	70,249	0	0	0	699	01/25/2044	1.F FE
826525-AB-3	SIERRA RECEIVABLES FUNDING CO 2020-2A B 2.320% 07/20/37		03/20/2024	Paydown		62,975	62,975	62,959	62,967	0	9	0	9	0	62,975	0	0	0	240	07/20/2037	1.F FE
826525-AC-1	SIERRA RECEIVABLES FUNDING CO 2020-2A C 3.510% 07/20/37		03/20/2024	Paydown		41,984	41,984	41,978	41,980	0	4	0	4	0	41,984	0	0	0	242	07/20/2037	2.B FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
82652M-AC-4	SIERRA RECEIVABLES FUNDING CO 2019-2A C 3.120% 05/20/36		03/20/2024	Paydown		21,948	21,948	21,946	21,947	0	1	0	1	0	21,948	0	0	0	111	05/20/2036	2.B FE
826943-AB-8	SIERRA RECEIVABLES FUNDING CO 2023-1A B 5.830% 01/20/40		03/20/2024	Paydown		131,704	131,704	131,676	131,678	0	26	0	26	0	131,704	0	0	0	1,237	01/20/2040	1.F FE
84055*-AA-6	SOUTH TEXAS ELECTRIC COOP SERIES A 5.410% 01/01/28		01/01/2024	Redemption 100.0000		235,294	235,294	235,294	235,294	0	0	0	0	0	235,294	0	0	0	6,365	01/01/2028	1.F
84858W-AA-4	SPIRIT AIRLINES 2017-1AA 3.375% 02/15/30		02/15/2024	Redemption 100.0000		120,829	120,829	121,011	120,935	0	(1)	0	(1)	0	120,934	0	(105)	(105)	2,039	02/15/2030	2.B FE
857477-AQ-6	STATE STREET CORP Jr Subordinated Series F 9.188% 12/29/49		03/15/2024	Call 100.0000		833,000	833,000	839,663	832,971	0	(3)	0	(3)	0	832,969	0	31	31	19,463	12/29/2049	2.A FE
859245-AA-0	STERLING BANK TRUST FSB 2004-1 1.994% 04/26/26		03/26/2024	Paydown		0	0	10,025	2,430	0	(2,430)	0	(2,430)	0	0	0	0	0	515	04/26/2026	1.C
86190B-AD-6	STORE MASTER FUNDING LLC 2021-1A A4 3.700% 06/20/51		03/20/2024	Paydown		2,500	2,500	2,499	2,499	0	1	0	1	0	2,500	0	0	0	15	06/20/2051	1.C FE
86212V-AF-1	STORE MASTER FUNDING LLC 2018-1A A3 4.400% 10/20/48		03/20/2024	Paydown		5,000	5,000	4,998	4,999	0	1	0	1	0	5,000	0	0	0	37	10/20/2048	1.C FE
86212X-AB-6	STORE MASTER FUNDING LLC 2019-1 A2 3.650% 10/20/49		03/20/2024	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	23	10/20/2049	1.A FE
86358R-WU-7	STRUCTURED ASSET SEC CORP 2002-3 B1 6.500% 03/25/32		03/01/2024	Paydown		46,449	46,449	46,427	46,315	0	(1)	0	(1)	0	46,315	0	134	134	494	03/25/2032	1.A FM
86359A-K3-6	STRUCTURED ASSET SECURITIES 2003-25XS A5 6.120% 08/25/33		03/01/2024	Paydown		11,878	11,878	8,074	8,074	0	0	0	0	0	8,074	0	3,803	3,803	95	08/25/2033	1.A FM
872480-AF-5	TIF FUNDING II LLC 2021-1A B 2.540% 02/20/46		03/20/2024	Paydown		38,156	38,156	38,147	38,149	0	7	0	7	0	38,156	0	0	0	162	02/20/2046	2.B FE
87407R-AC-0	TAL ADVANTAGE VII LLC 2020-1A B 3.290% 09/20/45		03/20/2024	Paydown		72,188	72,188	72,171	72,176	0	12	0	12	0	72,188	0	0	0	396	09/20/2045	2.B FE
87612B-BQ-4	TARGA RESOURCES PARTNERS 5.500% 03/01/30		03/13/2024	Goldman Sachs & Co		996,160	1,000,000	1,044,964	1,027,628	0	(1,219)	0	(1,219)	0	1,026,409	0	(30,249)	(30,249)	29,639	03/01/2030	2.C FE
88031J-AB-2	TENASKA GEORGIA PARTNERS SENIOR SECURED BOND 9.500% 02/01/30		02/01/2024	Redemption 100.0000		156,255	156,255	165,760	159,062	0	(42)	0	(42)	0	159,020	0	(2,765)	(2,765)	7,422	02/01/2030	2.B FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS 2020-1A A 2.730% 08/21/45		03/01/2024	Paydown		53,780	53,780	53,771	53,745	0	35	0	35	0	53,780	0	0	0	241	08/21/2045	1.F FE
88315L-AQ-1	TEXTAINER MARINE CONTAINERS 2021-2A A 2.230% 04/20/46		03/20/2024	Paydown		80,000	80,000	79,986	79,989	0	0	0	0	0	79,989	0	11	11	297	04/20/2046	1.F FE
88315L-AR-9	TEXTAINER MARINE CONTAINERS 2021-2A B 2.820% 04/20/46		03/20/2024	Paydown		50,000	50,000	49,982	49,986	0	14	0	14	0	50,000	0	0	0	235	04/20/2046	2.B FE
88641W-AE-9	TIDEWATER AUTO RECEIVABLES TRU 2020-AA D 2.310% 03/15/27		03/15/2024	Paydown		787,985	787,985	787,727	787,935	0	50	0	50	0	787,985	0	0	0	3,158	03/15/2027	1.E FE
89566E-AB-4	TRISTATE GEN AND TRANS ASSN 144A PASS THRU CERT SERIES B 7.144% 07/31/33		01/31/2024	Redemption 100.0000		402,850	402,850	413,912	407,559	0	59	0	59	0	407,618	0	(4,768)	(4,768)	14,390	07/31/2033	2.A FE
89656C-AA-1	TRINITY RAIL LEASING LP 2010-1A A 5.194% 10/16/40		03/16/2024	Paydown		65,357	65,357	65,357	65,357	0	0	0	0	0	65,357	0	0	0	548	10/16/2040	1.F FE
89657B-AA-2	TRINITY RAIL LEASING L.P. 2019-1A A 3.820% 04/17/49		03/17/2024	Paydown		19,349	19,349	19,339	19,343	0	6	0	6	0	19,349	0	0	0	123	04/17/2049	1.F FE
902635-AA-9	UNITED CAPITAL MARKETS 2003-A 2.300% 11/08/27		03/25/2024	Paydown		0	0	2,005	2,080	0	(52)	0	(52)	0	2,028	0	(2,028)	(2,028)	315	11/08/2027	1.A FE
90352W-AD-6	USQ RAIL I LLC 2021-1A A 2.250% 02/28/51		03/28/2024	Paydown		15,325	15,325	15,324	15,326	0	(1)	0	(1)	0	15,325	0	0	0	57	02/28/2051	1.F FE
90931L-AA-6	UNITED AIR 2016-1 AA PTT 3.100% 07/07/28		01/07/2024	Redemption 100.0000		26,383	26,383	26,356	26,368	0	0	0	0	0	26,368	0	15	15	409	07/07/2028	1.F FE
90932Q-AA-4	UNITED AIR 2014-2 A PTT 3.750% 09/03/26		03/03/2024	Various		81,485	81,485	81,621	81,523	0	0	0	0	0	81,523	0	(38)	(38)	1,528	09/03/2026	1.F FE
92243R-AC-8	VCP RRL ABS I LTD 2021-1A B 2.848% 10/20/31		01/20/2024	Paydown		24,048	24,048	24,048	24,048	0	0	0	0	0	24,048	0	0	0	171	10/20/2031	2.B FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92257A-AB-0	VELOCITY COMMERCIAL CAPITAL LO 2018-1 A 3.590% 04/25/48		03/01/2024	Paydown		51,682	51,682	51,664	51,571	0	110	0	110	0	51,682	0	0	0	309	04/25/2048	1.A FE
92257N-AA-4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A 3.130% 07/25/49		03/01/2024	Paydown		59,155	59,155	59,150	59,057	0	98	0	98	0	59,155	0	0	0	293	07/25/2049	1.A FE
92259H-AA-5	VELOCITY COMMERCIAL CAPITAL LO 2023-4 A 7.670% 11/25/53		03/01/2024	Paydown		62,090	62,090	62,084	62,075	0	15	0	15	0	62,090	0	0	0	1,006	11/25/2053	1.A FE
924921-AA-7	VERUS SECURITIZATION TRUST 2022-5 A1 3.800% 04/25/67		03/01/2024	Paydown		72,020	72,020	70,478	70,756	0	1,264	0	1,264	0	72,020	0	0	0	396	04/25/2067	1.A FE
92539B-AC-6	VERUS SECURITIZATION TRUST 2023-1 A3 6.900% 12/25/67		03/01/2024	Paydown		100,387	100,387	100,359	100,252	0	134	0	134	0	100,387	0	0	0	1,453	12/25/2067	1.F FE
92539F-AC-7	VERUS SECURITIZATION TRUST 2023-INV1 A3 6.758% 02/25/68		03/01/2024	Paydown		157,125	157,125	157,124	156,952	0	173	0	173	0	157,125	0	0	0	1,514	02/25/2068	1.F FE
92539G-AC-5	VERUS SECURITIZATION TRUST 2023-3 A3 6.743% 03/25/68		03/01/2024	Paydown		115,607	115,607	115,606	115,483	0	124	0	124	0	115,607	0	0	0	1,446	03/25/2068	1.F FE
92540B-AC-3	VERUS SECURITIZATION TRUST 2023-INV2 A3 7.079% 08/25/68		03/01/2024	Paydown		40,261	40,261	40,260	40,225	0	36	0	36	0	40,261	0	0	0	552	08/25/2068	1.F FE
92556V-AD-8	VIATRIS INC 2.700% 06/22/30		03/11/2024	MarketAxess		1,697,800	2,000,000	2,013,541	2,010,292	0	(299)	0	(299)	0	2,009,993	0	(312,193)	(312,193)	12,150	06/22/2030	2.C FE
92838@-AA-1	VISTA RIDGE LLC SENIOR SECURED NOTES 2.570% 10/14/49		03/31/2024	Redemption 100.0000		19,107	19,107	19,107	19,107	0	0	0	0	0	19,107	0	0	0	123	10/14/2049	1.F PL
92922F-JJ-8	WASHINGTON MUTUAL 2003-AR11 B1 5.857% 10/25/33		03/01/2024	Paydown		443	443	226	291	0	1	0	1	0	292	0	151	151	5	10/25/2033	1.A FM
92922F-KX-5	WASHINGTON MUTUAL 2003-AR12 B1 5.844% 02/25/34		02/01/2024	Paydown		0	(94,062)	(12,183)	(13,814)	0	(2)	0	(2)	0	(13,816)	0	13,816	13,816	0	02/25/2034	6. FM
94354K-AA-8	WAVE USA 2019-1 A 3.597% 09/15/44		03/15/2024	Paydown		89,747	89,747	89,743	89,743	0	4	0	4	0	89,747	0	0	0	417	09/15/2044	2.A FE
94978#-AH-0	CVS HEALTH CORP CTL - PASS THROUGH CERT 7.530% 01/10/24		01/10/2024	Redemption 100.0000		1,109,369	1,109,369	1,109,369	1,109,327	0	42	0	42	0	1,109,369	0	0	0	(15,109)	01/10/2024	2.B
949831-AA-9	WELLS FARGO MRTG BACKED SEC 2019-3 A1 3.500% 07/25/49		03/01/2024	Paydown		1,172	1,172	1,189	1,184	0	(12)	0	(12)	0	1,172	0	0	0	7	07/25/2049	1.A
94989U-AS-0	WELLS FARGO MORTGAGE BACKED 2018-1 A17 3.500% 07/25/47		03/01/2024	Paydown		15,572	15,572	14,859	15,142	0	430	0	430	0	15,572	0	0	0	69	07/25/2047	1.A
95002F-AE-4	WELLS FARGO MORTGAGE BACKED 2019-4 A5 3.500% 09/25/49		03/01/2024	Paydown		35,859	35,859	36,775	36,485	0	(626)	0	(626)	0	35,859	0	0	0	195	09/25/2049	1.A
95002J-AA-4	WELLS FARGO MRTG BACKED SEC 2019-2 A1 4.000% 04/25/49		03/01/2024	Paydown		5,016	5,016	5,106	5,069	0	(53)	0	(53)	0	5,016	0	0	0	19	04/25/2049	1.A
95002T-AA-2	WELLS FARGO MORTGAGE BACKED SE 2020-3 A1 3.000% 06/25/50		03/01/2024	Paydown		20,278	20,278	20,943	20,771	0	(494)	0	(494)	0	20,278	0	0	0	96	06/25/2050	1.A
95058X-AH-1	WENDYS FUNDING LLC 2019-1A A2II 4.080% 06/15/49		03/15/2024	Paydown		8,966	8,966	8,966	8,966	0	0	0	0	0	8,966	0	0	0	91	06/15/2049	2.B FE
95058X-AP-3	WENDYS FUNDING LLC 2022-1A A2II 4.535% 03/15/52		03/15/2024	Paydown		10,099	10,099	10,099	10,099	0	0	0	0	0	10,099	0	0	0	115	03/15/2052	2.B FE
97064E-AA-6	WILLIS ENGINE SECURITIZATION T 2018-A A 4.750% 09/15/43		03/15/2024	Paydown		28,994	28,994	28,992	28,992	0	1	0	1	0	28,994	0	0	0	230	09/15/2043	2.A FE
97064F-AA-3	WILLIS ENGINE SECURITIZATION T 2020-A A 3.228% 03/15/45		03/15/2024	Paydown		37,019	37,019	37,019	37,019	0	1	0	1	0	37,019	0	0	0	212	03/15/2045	1.F FE
97064G-AA-1	WILLIS ENGINE SECURITIZATION T 2021-A A 3.104% 05/15/46		03/15/2024	Paydown		17,537	17,537	17,536	17,536	0	1	0	1	0	17,537	0	0	0	96	05/15/2046	1.F FE
97652P-AA-9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1 3.920% 06/27/44		03/01/2024	Paydown		1,101	1,101	1,138	1,119	0	0	0	0	0	1,119	0	(18)	(18)	7	06/27/2044	1.A
97652T-AD-5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4 3.500% 01/20/45		03/01/2024	Paydown		2,188	2,188	2,236	2,212	0	(24)	0	(24)	0	2,188	0	0	0	13	01/20/2045	1.A
98920M-AA-0	ZAXBY'S FUNDING LLC 2021-1A A2 3.238% 07/30/51		01/30/2024	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	61	07/30/2051	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00908P-AB-3	AIR CANADA 2017-1A 3.550% 01/15/30	A	01/15/2024	Redemption 100.0000		64,000	64,000	64,000	64,000	0	0	0	0	0	64,000	0	0	0	1,136	01/15/2030	1.F FE
009090-AA-9	AIR CANADA 2015-1A 3.600% 03/15/27	A	03/15/2024	Various		144,746	144,746	146,435	145,424	0	(46)	0	(46)	0	145,378	0	(632)	(632)	2,605	03/15/2027	1.F FE
00802#-AA-4	AEROSTAR AIRPORT HLDG LLC 5.750% 03/22/35	C	03/22/2024	Redemption 100.0000		33,847	33,847	33,847	33,847	0	0	0	0	0	33,847	0	0	0	973	03/22/2035	2.A FE
05256L-AB-9	AUSTRALIA PACIFIC LNG PROC PTY SENIOR SECURED NOTE 4.820% 09/30/30	D	03/31/2024	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	2,531	09/30/2030	2.B FE
05256L-AC-7	AUSTRALIA PACIFIC LNG PROC PTY SENIOR SECURED NOTES 4.850% 09/30/30	D	03/31/2024	Redemption 100.0000		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	546	09/30/2030	2.B FE
05330K-AA-3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 144A 6.750% 06/30/35	C	03/31/2024	Redemption 100.0000		78,750	78,750	78,750	78,750	0	0	0	0	0	78,750	0	0	0	1,329	06/30/2035	2.C FE
05565E-G@-8	BMW US CAPITAL LLC SERIES G 3.880% 02/13/24	D	02/13/2024	Various		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	135,800	02/13/2024	1.F
10948V-BA-2	BRIGHTWOOD CAPITAL MM CLO LTD. 2020-1A A2R 7.471% 01/15/31	D	01/15/2024	Paydown		532,754	532,754	532,754	532,754	0	0	0	0	0	532,754	0	0	0	9,951	01/15/2031	1.A FE
12807C-AA-1	CAL FUNDING IV LTD 2020-1A A 2.220% 09/25/45	D	03/25/2024	Paydown		85,000	85,000	84,981	84,990	0	10	0	10	0	85,000	0	0	0	315	09/25/2045	1.F FE
14311X-AE-2	CARLYLE GLOBAL MARKET STRTGY 2018-1A B CLO 7.429% 04/20/31	D	03/11/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	148,836	04/20/2031	1.E FE
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5.235% 04/15/26	D	01/15/2024	Redemption 100.0000		188,291	188,291	188,291	188,291	0	0	0	0	0	188,291	0	0	0	2,464	04/15/2026	2.B FE
610331-AA-8	MONROE CAPITAL ABS FUNDING LTD 2021-1A A2 2.815% 04/22/31	D	01/22/2024	Paydown		495,703	495,703	495,703	495,703	0	0	0	0	0	495,703	0	0	0	3,450	04/22/2031	1.F FE
71654Q-BH-4	PETROLEOS MEXICANOS 4.875% 01/18/24	D	01/18/2024	Maturity		1,000,000	1,000,000	999,785	999,999	0	1	0	1	0	1,000,000	0	0	0	24,375	01/18/2024	4.A FE
86709L-AA-4	PROJECT SUNBIRD 2020-1A A 3.671% 02/15/45	D	03/15/2024	Paydown		313,875	313,875	313,863	313,860	0	0	0	0	0	313,860	0	15	15	2,690	02/15/2045	1.G FE
89989F-AA-2	TURBINE ENGINE SEC LTD 2013-1A A 5.125% 12/13/48	C	03/15/2024	Paydown		32,472	32,472	31,944	32,353	0	118	0	118	0	32,472	0	0	0	231	12/13/2048	3.C FE
P7077@-AF-1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 11/30/33	D	03/31/2024	Various		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	1,838	11/30/2033	3.C PL
Q0458*-AB-5	AQUASURE PTY LTD SERIES 2014A 4.480% 02/27/24	D	02/27/2024	Various		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	196,000	02/27/2024	1.G FE
Q0458*-AF-6	AQUASURE PTY LTD SERIES 2018A 4.320% 01/12/34	D	01/12/2024	Redemption 100.0000		44,704	44,704	44,704	44,704	0	0	0	0	0	44,704	0	0	0	966	01/12/2034	1.G FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						124,740,770	128,373,782	129,219,533	126,515,250	429	12,529	0	12,958	0	129,405,786	0	(4,756,415)	(4,756,415)	2,067,044	XXX	XXX
2509999997. Total - Bonds - Part 4						158,518,739	163,347,124	164,643,930	161,896,533	429	188,539	0	188,968	0	164,963,081	0	(5,413,131)	(5,413,131)	1,483,693	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						158,518,739	163,347,124	164,643,930	161,896,533	429	188,539	0	188,968	0	164,963,081	0	(5,413,131)	(5,413,131)	1,483,693	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
682156-10-4	ON FOREIGN HOLDINGS LLC		03/14/2024	Capital Distribution	0.000	98,500,000		98,500,000	98,500,000	0	0	0	0	0	98,500,000	0	0	0	0		
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						98,500,000	XXX	98,500,000	98,500,000	0	0	0	0	0	98,500,000	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						98,500,000	XXX	98,500,000	98,500,000	0	0	0	0	0	98,500,000	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						98,500,000	XXX	98,500,000	98,500,000	0	0	0	0	0	98,500,000	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						98,500,000	XXX	98,500,000	98,500,000	0	0	0	0	0	98,500,000	0	0	0	0	XXX	XXX
6009999999 - Totals						257,018,739	XXX	263,143,930	260,396,533	429	188,539	0	188,968	0	263,463,081	0	(5,413,131)	(5,413,131)	1,483,693	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
BARCLAYS CUSTOM 1/14/2025 Strike @ 185.4393 BXIIG$142	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	01/16/2024	01/14/2025	83,594	15,501,654	185.4393	0	353,604	0	544,359		544,359	190,755	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2025 Strike @ 191.4278 BXIIG$095	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	01/13/2022	01/14/2025	2,584	494,554	191.4278	23,846	0	0	8,936		8,936	4,232	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2026 Strike @ 173.2193 BXIIG$119	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	01/12/2023	01/14/2026	5,974	1,034,748	173.2193	46,774	0	0	96,069		96,069	24,926	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2027 Strike @ 185.4393 BXIIG$143	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	01/16/2024	01/14/2027	29,142	5,404,094	185.4393	0	198,749	0	254,774		254,774	56,025	0	0	0	0		0/0
BARCLAYS CUSTOM 1/24/2025 Strike @ 184.91 BXIIG$144	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	01/26/2024	01/24/2025	47,688	8,818,021	184.9100	0	202,675	0	328,102		328,102	125,427	0	0	0	0		0/0
BARCLAYS CUSTOM 1/26/2027 Strike @ 184.51 BXIIG$145	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	01/26/2024	01/26/2027	4,199	774,676	184.5100	0	29,432	0	38,768		38,768	9,336	0	0	0	0		0/0
BARCLAYS CUSTOM 1/31/2025 Strike @ 185.01 BXIIG$146	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	02/01/2024	01/31/2025	24,828	4,593,499	185.0100	0	111,479	0	169,851		169,851	58,371	0	0	0	0		0/0
BARCLAYS CUSTOM 10/11/2024 Strike @ 177.5969 BXIIG$136	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	10/12/2023	10/11/2024	12,246	2,174,928	177.5969	48,741	0	0	148,215		148,215	54,347	0	0	0	0		0/0
BARCLAYS CUSTOM 10/11/2024 Strike @ 193.9449 BXIIG$089	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	10/13/2021	10/11/2024	5,176	1,003,944	193.9449	48,969	0	0	10,336		10,336	5,513	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2025 Strike @ 171.8108 BXIIG$113	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	10/13/2022	10/14/2025	5,110	877,986	171.8108	39,144	0	0	87,924		87,924	22,808	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2026 Strike @ 177.5969 BXIIG$137	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	10/12/2023	10/14/2026	6,462	1,147,665	177.5969	40,970	0	0	85,542		85,542	22,107	0	0	0	0		0/0
BARCLAYS CUSTOM 11/13/2026 Strike @ 178.8808 BXIIG$139	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	11/13/2023	11/13/2026	7,351	1,315,014	178.8808	47,196	0	0	91,568		91,568	24,034	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2024 Strike @ 178.8808 BXIIG$138	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	11/13/2023	11/14/2024	28,162	5,037,695	178.8808	113,776	0	0	311,747		311,747	116,041	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2024 Strike @ 195.7109 BXIIG$091	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	11/11/2021	11/14/2024	1,349	263,963	195.7109	12,853	0	0	2,293		2,293	1,213	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2025 Strike @ 175.1176 BXIIG$115	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	11/14/2022	11/14/2025	5,918	1,036,279	175.1176	46,631	0	0	87,968		87,968	24,237	0	0	0	0		0/0
BARCLAYS CUSTOM 12/12/2025 Strike @ 175.9417 BXIIG$117	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	12/13/2022	12/12/2025	4,534	797,795	175.9417	35,958	0	0	63,323		63,323	17,748	0	0	0	0		0/0
BARCLAYS CUSTOM 12/13/2024 Strike @ 182.9283 BXIIG$140	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	12/13/2023	12/13/2024	57,118	10,448,488	182.9283	235,897	0	0	459,206		459,206	186,785	0	0	0	0		0/0
BARCLAYS CUSTOM 12/13/2024 Strike @ 194.492 BXIIG$093	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital .. AC28XWWI3WIBK2824319	12/13/2021	12/13/2024	846	164,513	194.4920	7,993	0	0	1,865		1,865	949	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BARCLAYS CUSTOM 12/14/2026 Strike @ 182.9283 BXIIG$141	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2023	12/14/2026	11,862	2,169,954	182.9283	79,478	0	0	118,773		118,773	33,630	0	0	0	0		0/0
BARCLAYS CUSTOM 2/1/2027 Strike @ 184.81 BXIIG$147	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/01/2024	02/01/2027	1,496	276,435	184.8100	0	10,650	0	13,599		13,599	2,950	0	0	0	0		0/0
BARCLAYS CUSTOM 2/12/2027 Strike @ 185.29 BXIIG$151	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/13/2024	02/12/2027	110,985	20,564,405	185.2900	0	761,357	0	984,500		984,500	223,143	0	0	0	0		0/0
BARCLAYS CUSTOM 2/13/2025 Strike @ 185.33 BXIIG$150	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/13/2024	02/13/2025	30,567	5,664,984	185.3300	0	132,049	0	204,721		204,721	72,671	0	0	0	0		0/0
BARCLAYS CUSTOM 2/13/2026 Strike @ 175.1759 BXIIG$121	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/13/2023	02/13/2026	5,758	1,008,696	175.1759	45,202	0	0	84,106		84,106	22,613	0	0	0	0		0/0
BARCLAYS CUSTOM 2/14/2025 Strike @ 185.76 BXIIG$097	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/11/2022	02/14/2025	2,823	524,464	185.7600	24,958	0	0	18,240		18,240	7,562	0	0	0	0		0/0
BARCLAYS CUSTOM 2/21/2025 Strike @ 185.9 BXIIG$152	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/22/2024	02/21/2025	24,155	4,490,450	185.9000	0	118,360	0	154,275		154,275	35,914	0	0	0	0		0/0
BARCLAYS CUSTOM 2/22/2027 Strike @ 185.69 BXIIG$153	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/22/2024	02/22/2027	2,919	542,029	185.6900	0	21,805	0	25,349		25,349	3,544	0	0	0	0		0/0
BARCLAYS CUSTOM 2/28/2025 Strike @ 187.06 BXIIG$154	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/01/2024	02/28/2025	12,487	2,335,728	187.0600	0	60,435	0	77,972		77,972	17,538	0	0	0	0		0/0
BARCLAYS CUSTOM 2/7/2025 Strike @ 185.21 BXIIG$148	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/08/2024	02/07/2025	10,099	1,870,452	185.2100	0	42,820	0	68,131		68,131	25,311	0	0	0	0		0/0
BARCLAYS CUSTOM 2/8/2027 Strike @ 185.1 BXIIG$149	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/08/2024	02/08/2027	40	7,337	185.1000	0	272	0	355		355	83	0	0	0	0		0/0
BARCLAYS CUSTOM 3/1/2027 Strike @ 187.22 BXIIG$155	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/01/2024	03/01/2027	219	41,009	187.2200	0	1,597	0	1,838		1,838	241	0	0	0	0		0/0
BARCLAYS CUSTOM 3/12/2027 Strike @ 187.38 BXIIG$159	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/13/2024	03/12/2027	101,354	18,991,731	187.3800	0	654,747	0	802,667		802,667	147,920	0	0	0	0		0/0
BARCLAYS CUSTOM 3/13/2025 Strike @ 187.53 BXIIG$158	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/13/2024	03/13/2025	30,273	5,677,060	187.5300	0	116,248	0	168,313		168,313	52,066	0	0	0	0		0/0
BARCLAYS CUSTOM 3/13/2026 Strike @ 177.1109 BXIIG$123	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/13/2023	03/13/2026	2,935	519,886	177.1109	23,542	0	0	38,849		38,849	10,778	0	0	0	0		0/0
BARCLAYS CUSTOM 3/14/2025 Strike @ 183.9189 BXIIG$099	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/11/2022	03/14/2025	3,326	611,677	183.9189	29,001	0	0	25,646		25,646	10,018	0	0	0	0		0/0
BARCLAYS CUSTOM 3/19/2027 Strike @ 186.97 BXIIG$161	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/21/2024	03/19/2027	1,811	338,642	186.9700	0	14,290	0	14,710		14,710	419	0	0	0	0		0/0
BARCLAYS CUSTOM 3/21/2025 Strike @ 187.52 BXIIG$160	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/21/2024	03/21/2025	15,093	2,830,222	187.5200	0	77,879	0	84,579		84,579	6,700	0	0	0	0		0/0
BARCLAYS CUSTOM 3/5/2027 Strike @ 188.26 BXIIG$157	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/07/2024	03/05/2027	1,113	209,445	188.2600	0	7,777	0	8,225		8,225	448	0	0	0	0		0/0

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BARCLAYS CUSTOM 3/7/2025 Strike @ 188.25 BXIIG$156	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/07/2024	03/07/2025	11,534	2,171,195	188.2500	0	50,978	0	58,130		58,130	7,152	0	0	0	0		0/0
BARCLAYS CUSTOM 4/12/2024 Strike @ 180.4727 BXIIG$124	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2023	04/12/2024	9,689	1,748,517	180.4727	45,245	0	0	88,692		88,692	43,479	0	0	0	0		0/0
BARCLAYS CUSTOM 4/12/2024 Strike @ 190.5616 BXIIG$076	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2021	04/12/2024	60,623	11,552,473	190.5616	569,859	0	0	57,089		57,089	21,144	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2025 Strike @ 182.1254 BXIIG$101	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2022	04/14/2025	1,335	243,066	182.1254	11,331	0	0	11,779		11,779	4,355	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2026 Strike @ 180.4727 BXIIG$125	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2023	04/14/2026	5,286	954,042	180.4727	43,031	0	0	58,334		58,334	17,157	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2024 Strike @ 182.9355 BXIIG$126	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/11/2023	05/14/2024	8,526	1,559,677	182.9355	40,668	0	0	59,276		59,276	29,935	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2024 Strike @ 190.5596 BXIIG$079	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/13/2021	05/14/2024	16,021	3,052,993	190.5596	150,759	0	0	28,841		28,841	16,162	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2025 Strike @ 180.3543 BXIIG$103	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/12/2022	05/14/2025	3,215	579,913	180.3543	26,913	0	0	33,227		33,227	11,500	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2026 Strike @ 182.9355 BXIIG$127	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/11/2023	05/14/2026	4,723	864,035	182.9355	39,297	0	0	45,418		45,418	13,809	0	0	0	0		0/0
BARCLAYS CUSTOM 6/12/2026 Strike @ 186.1389 BXIIG$129	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/13/2023	06/12/2026	9,067	1,687,785	186.1389	75,622	0	0	72,129		72,129	22,933	0	0	0	0		0/0
BARCLAYS CUSTOM 6/13/2025 Strike @ 174.8713 BXIIG$105	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/13/2022	06/13/2025	909	158,881	174.8713	7,259	0	0	13,289		13,289	3,928	0	0	0	0		0/0
BARCLAYS CUSTOM 6/14/2024 Strike @ 186.1389 BXIIG$128	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/13/2023	06/14/2024	18,021	3,354,316	186.1389	87,219	0	0	85,016		85,016	44,841	0	0	0	0		0/0
BARCLAYS CUSTOM 6/14/2024 Strike @ 193.785 BXIIG$081	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/11/2021	06/14/2024	4,948	958,813	193.7850	47,549	0	0	5,520		5,520	3,186	0	0	0	0		0/0
BARCLAYS CUSTOM 7/12/2024 Strike @ 183.9201 BXIIG$130	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/13/2023	07/12/2024	14,940	2,747,845	183.9201	71,116	0	0	97,724		97,724	47,378	0	0	0	0		0/0
BARCLAYS CUSTOM 7/12/2024 Strike @ 194.913 BXIIG$083	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/13/2021	07/12/2024	9,612	1,873,578	194.9130	92,183	0	0	10,310		10,310	5,980	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2025 Strike @ 176.842 BXIIG$107	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/13/2022	07/14/2025	1,324	234,162	176.8420	10,818	0	0	17,314		17,314	5,324	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2026 Strike @ 183.9201 BXIIG$131	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/13/2023	07/14/2026	6,116	1,124,798	183.9201	50,271	0	0	56,379		56,379	17,010	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2024 Strike @ 181.0262 BXIIG$132	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/11/2023	08/14/2024	20,292	3,673,324	181.0262	82,587	0	0	183,166		183,166	78,728	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2024 Strike @ 196.4111 BXIIG$085	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/12/2021	08/14/2024	7,141	1,402,487	196.4111	69,121	0	0	7,045		7,045	4,056	0	0	0	0		0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BARCLAYS CUSTOM 8/14/2025 Strike @ 179.8505 BXIIG$109	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	08/11/2022	08/14/2025	2,118	380,997	179.8505	17,562	0	0	23,109		23,109	7,507	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2026 Strike @ 181.0262 BXIIG$133	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	08/11/2023	08/14/2026	1,999	361,904	181.0262	13,035	0	0	21,925		21,925	6,176	0	0	0	0		0/0
BARCLAYS CUSTOM 9/12/2025 Strike @ 175.6312 BXIIG$111	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	09/13/2022	09/12/2025	288	50,540	175.6312	2,285	0	0	4,058		4,058	1,174	0	0	0	0		0/0
BARCLAYS CUSTOM 9/13/2024 Strike @ 181.0932 BXIIG$134	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	09/13/2023	09/13/2024	24,443	4,426,463	181.0932	99,483	0	0	221,918		221,918	92,852	0	0	0	0		0/0
BARCLAYS CUSTOM 9/13/2024 Strike @ 199.7541 BXIIG$087	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	09/13/2021	09/13/2024	9,163	1,830,339	199.7541	90,164	0	0	6,172		6,172	3,552	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2026 Strike @ 181.0932 BXIIG$135	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWI3WIBK2824319	09/13/2023	09/14/2026	10,558	1,911,942	181.0932	68,837	0	0	116,046		116,046	32,483	0	0	0	0		0/0
RUSSELL 2000 1/14/2025 Strike @ 1950.964 4642L$164	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K14	01/12/2024	01/14/2025	6,107	11,914,966	1,950.9640	0	620,291	0	1,213,301		1,213,301	593,009	0	0	0	0		0/0
RUSSELL 2000 1/17/2025 Strike @ 1932.23 4642L$166	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	01/19/2024	01/17/2025	337	650,563	1,932.2300	0	40,403	0	74,941		74,941	34,538	0	0	0	0		0/0
RUSSELL 2000 1/24/2025 Strike @ 1958.97 4642L$165	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/26/2024	01/24/2025	365	714,593	1,958.9700	0	37,845	0	78,309		78,309	40,464	0	0	0	0		0/0
RUSSELL 2000 1/31/2025 Strike @ 1978.18 4642L$167	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/02/2024	01/31/2025	363	717,387	1,978.1800	0	36,833	0	76,560		76,560	39,727	0	0	0	0		0/0
RUSSELL 2000 10/11/2024 Strike @ 1719.711 4642L$161	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	10/13/2023	10/11/2024	3,507	6,030,975	1,719.7110	335,756	0	0	1,200,381		1,200,381	114,061	0	0	0	0		0/0
RUSSELL 2000 11/14/2024 Strike @ 1798.32 4642L$162	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD9IULB80	11/14/2023	11/14/2024	4,149	7,461,751	1,798.3200	390,779	0	0	1,235,364		1,235,364	128,298	0	0	0	0		0/0
RUSSELL 2000 12/13/2024 Strike @ 2000.515 4642L$163	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	12/14/2023	12/13/2024	3,649	7,300,619	2,000.5150	423,327	0	0	494,377		494,377	29,502	0	0	0	0		0/0
RUSSELL 2000 2/14/2025 Strike @ 1975.34 4642L$170	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	87	171,993	1,975.3400	0	14,381	0	16,885		16,885	2,503	0	0	0	0		0/0
RUSSELL 2000 2/14/2025 Strike @ 2012.102 4642L$169	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	02/14/2024	02/14/2025	11,946	24,036,188	2,012.1020	0	1,433,497	0	2,026,372		2,026,372	592,875	0	0	0	0		0/0
RUSSELL 2000 2/21/2025 Strike @ 2002.6 4642L$171	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	02/21/2024	02/21/2025	56	111,625	2,002.6000	0	6,689	0	10,262		10,262	3,573	0	0	0	0		0/0
RUSSELL 2000 2/21/2025 Strike @ 2003.12 4642L$172	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/23/2024	02/21/2025	65	129,582	2,003.1200	0	7,399	0	12,717		12,717	5,318	0	0	0	0		0/0
RUSSELL 2000 2/28/2025 Strike @ 2033.72 4642L$173	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD9IULB80	02/28/2024	02/28/2025	123	249,904	2,033.7200	0	15,216	0	20,361		20,361	5,145	0	0	0	0		0/0
RUSSELL 2000 2/28/2025 Strike @ 2047.69 4642L$182	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	03/01/2024	02/28/2025	242	496,544	2,047.6900	0	33,949	0	38,260		38,260	4,311	0	0	0	0		0/0

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RUSSELL 2000 2/7/2025 Strike @ 1959.46 4642L$168	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	02/09/2024	02/07/2025	425	833,398	1,959.4600	0	48,279	0	90,137		90,137	41,858	0	0	0	0		0/0
RUSSELL 2000 3/13/2025 Strike @ 2066.64 4642L$177	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/13/2024	03/13/2025	254	525,609	2,066.6400	0	28,390	0	37,793		37,793	9,403	0	0	0	0		0/0
RUSSELL 2000 3/14/2025 Strike @ 2031.175 4642L$178	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	03/14/2024	03/14/2025	9,659	19,619,871	2,031.1750	0	1,060,862	0	1,693,488		1,693,488	632,626	0	0	0	0		0/0
RUSSELL 2000 3/14/2025 Strike @ 2062.01 4642L$179	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/15/2024	03/14/2025	515	1,062,554	2,062.0100	0	50,431	0	79,229		79,229	28,798	0	0	0	0		0/0
RUSSELL 2000 3/21/2025 Strike @ 2037.34 4642L$180	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/21/2024	03/21/2025	402	819,989	2,037.3400	0	66,409	0	72,023		72,023	5,614	0	0	0	0		0/0
RUSSELL 2000 3/27/2025 Strike @ 2072.88 4642L$181	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/27/2024	03/27/2025	623	1,291,280	2,072.8800	0	53,225	0	95,041		95,041	41,817	0	0	0	0		0/0
RUSSELL 2000 3/6/2025 Strike @ 2066.02 4642L$175	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/06/2024	03/06/2025	215	443,760	2,066.0200	0	23,626	0	31,554		31,554	7,928	0	0	0	0		0/0
RUSSELL 2000 3/7/2025 Strike @ 2069.2 4642L$176	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/08/2024	03/07/2025	44	90,010	2,069.2000	0	5,179	0	6,789		6,789	1,609	0	0	0	0		0/0
RUSSELL 2000 4/12/2024 Strike @ 1781.154 4642L$155	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	04/14/2023	04/12/2024	10,221	18,205,175	1,781.1540	1,134,729	0	0	1,360,528		1,360,528	(28,006)	0	0	0	0		0/0
RUSSELL 2000 5/14/2024 Strike @ 1740.85 4642L$156	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2023	05/14/2024	2,767	4,816,967	1,740.8500	278,822	0	0	457,792		457,792	13,639	0	0	0	0		0/0
RUSSELL 2000 6/14/2024 Strike @ 1874.1 4642L$157	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/14/2023	06/14/2024	4,390	8,227,505	1,874.1000	456,784	0	0	418,738		418,738	7,491	0	0	0	0		0/0
RUSSELL 2000 7/12/2024 Strike @ 1931.09 4642L$158	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/14/2023	07/12/2024	4,014	7,751,415	1,931.0900	409,499	0	0	240,654		240,654	(22,062)	0	0	0	0		0/0
RUSSELL 2000 8/14/2024 Strike @ 1920.493 4642L$159	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/14/2023	08/14/2024	3,241	6,223,646	1,920.4930	338,112	0	0	289,999		289,999	1,911	0	0	0	0		0/0
RUSSELL 2000 9/13/2024 Strike @ 1866.632 4642L$160	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/14/2023	09/13/2024	4,537	8,469,245	1,866.6320	448,349	0	0	747,088		747,088	63,676	0	0	0	0		0/0
S&P 500 1/14/2025 Strike @ 4783.83 7846L$249	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/12/2024	01/14/2025	45,841	219,294,881	4,783.8300	0	16,941,207	0	33,386,900		33,386,900	16,445,693	0	0	0	0		0/0
S&P 500 1/17/2025 Strike @ 4768.7 7846L$250	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/19/2024	01/17/2025	8,290	39,533,334	4,768.7000	0	3,631,094	0	6,176,992		6,176,992	2,545,897	0	0	0	0		0/0
S&P 500 1/24/2025 Strike @ 4855.01 7846L$251	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/26/2024	01/24/2025	8,952	43,462,050	4,855.0100	0	3,337,840	0	6,103,185		6,103,185	2,765,345	0	0	0	0		0/0
S&P 500 1/31/2025 Strike @ 4898.58 7846L$254	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/02/2024	01/31/2025	11,929	58,436,630	4,898.5800	0	4,408,659	0	7,803,983		7,803,983	3,395,323	0	0	0	0		0/0
S&P 500 10/11/2024 Strike @ 4327.78 7846L$243	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/13/2023	10/11/2024	6,331	27,399,435	4,327.7800	2,468,282	0	0	6,686,155		6,686,155	2,481,172	0	0	0	0		0/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 11/14/2024 Strike @ 4495.7 7846L$245	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	11/14/2023	11/14/2024	16,720	75,170,172	4,495.7000	6,329,392	0	0	15,563,276		15,563,276	6,206,213	0	0	0	0		0/0
S&P 500 12/13/2024 Strike @ 4719.55 7846L$247	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2023	12/13/2024	32,324	152,552,422	4,719.5500	12,444,553	0	0	24,419,729		24,419,729	10,940,430	0	0	0	0		0/0
S&P 500 2/14/2025 Strike @ 4976.32 7846L$258	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	4,911	24,439,703	4,976.3200	0	2,243,371	0	2,980,017		2,980,017	736,646	0	0	0	0		0/0
S&P 500 2/14/2025 Strike @ 4989.84 7846L$257	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	02/14/2024	02/14/2025	4,601	22,958,204	4,989.8400	0	1,647,234	0	2,735,264		2,735,264	1,088,030	0	0	0	0		0/0
S&P 500 2/14/2025 Strike @ 5000.62 7846L$256	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2024	02/14/2025	16,318	81,598,367	5,000.6200	0	6,739,191	0	9,586,206		9,586,206	2,847,015	0	0	0	0		0/0
S&P 500 2/21/2025 Strike @ 4977.62 7846L$259	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/21/2024	02/21/2025	4,062	20,219,441	4,977.6200	0	1,677,635	0	2,474,540		2,474,540	796,905	0	0	0	0		0/0
S&P 500 2/21/2025 Strike @ 5003.04 7846L$260	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/23/2024	02/21/2025	2,852	14,268,670	5,003.0400	0	1,286,449	0	1,686,800		1,686,800	400,351	0	0	0	0		0/0
S&P 500 2/28/2025 Strike @ 5079.75 7846L$271	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/01/2024	02/28/2025	2,789	14,167,118	5,079.7500	0	1,268,968	0	1,505,982		1,505,982	237,014	0	0	0	0		0/0
S&P 500 2/28/2025 Strike @ 5081.03 7846L$261	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	02/28/2024	02/28/2025	4,912	24,957,918	5,081.0300	0	1,989,701	0	2,643,019		2,643,019	653,318	0	0	0	0		0/0
S&P 500 2/7/2025 Strike @ 4965.42 7846L$255	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	02/09/2024	02/07/2025	7,924	39,346,286	4,965.4200	0	3,190,096	0	4,812,581		4,812,581	1,622,485	0	0	0	0		0/0
S&P 500 3/13/2025 Strike @ 5139.99 7846L$266	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/13/2024	03/13/2025	5,110	26,265,349	5,139.9900	0	2,189,936	0	2,603,776		2,603,776	413,840	0	0	0	0		0/0
S&P 500 3/14/2025 Strike @ 5150.48 7846L$267	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/14/2024	03/14/2025	19,218	98,979,555	5,150.4800	0	7,873,340	0	9,621,276		9,621,276	1,747,936	0	0	0	0		0/0
S&P 500 3/14/2025 Strike @ 5158.5 7846L$268	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/15/2024	03/14/2025	4,267	22,012,145	5,158.5000	0	1,573,106	0	2,117,103		2,117,103	543,996	0	0	0	0		0/0
S&P 500 3/21/2025 Strike @ 5171.02 7846L$269	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/21/2024	03/21/2025	4,507	23,305,167	5,171.0200	0	2,244,426	0	2,223,493		2,223,493	(20,934)	0	0	0	0		0/0
S&P 500 3/27/2025 Strike @ 5219.84 7846L$270	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/27/2024	03/27/2025	5,737	29,948,310	5,219.8400	0	2,106,748	0	2,675,044		2,675,044	568,296	0	0	0	0		0/0
S&P 500 3/6/2025 Strike @ 5103.8 7846L$264	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/06/2024	03/06/2025	7,435	37,947,825	5,103.8000	0	3,005,840	0	3,926,634		3,926,634	920,795	0	0	0	0		0/0
S&P 500 3/7/2025 Strike @ 5121.84 7846L$265	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/08/2024	03/07/2025	3,076	15,754,780	5,121.8400	0	1,257,165	0	1,591,027		1,591,027	333,862	0	0	0	0		0/0
S&P 500 4/12/2024 Strike @ 4137.64 7846L$231	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	04/14/2023	04/12/2024	24,559	101,616,301	4,137.6400	9,469,623	0	0	27,595,856		27,595,856	10,388,898	0	0	0	0		0/0
S&P 500 5/14/2024 Strike @ 4124.08 7846L$233	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2023	05/14/2024	9,293	38,324,746	4,124.0800	3,492,982	0	0	10,753,130		10,753,130	3,903,380	0	0	0	0		0/0

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 6/14/2024 Strike @ 4372.59 7846L$235	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/14/2023	06/14/2024	7,957	34,792,393	4,372.5900	2,951,122	0	0	7,386,967		7,386,967	3,128,570	0	0	0	0		0/0
S&P 500 7/12/2024 Strike @ 4505.42 7846L$237	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/14/2023	07/12/2024	7,421	33,436,389	4,505.4200	2,702,292	0	0	6,095,071		6,095,071	2,767,771	0	0	0	0		0/0
S&P 500 8/14/2024 Strike @ 4489.72 7846L$239	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/14/2023	08/14/2024	8,210	36,861,095	4,489.7200	3,158,337	0	0	7,094,640		7,094,640	3,069,234	0	0	0	0		0/0
S&P 500 9/13/2024 Strike @ 4505.1 7846L$241	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/14/2023	09/13/2024	11,112	50,062,518	4,505.1000	4,144,500	0	0	9,679,744		9,679,744	4,112,494	0	0	0	0		0/0
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										54,140,383	75,162,115	0	241,114,933	XXX	241,114,933	89,599,812	0	0	0	0	XXX	XXX
S&P 500 1/22/2026 Strike @ 5190.018 78462$152	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/22/2024	01/22/2026	8,800	45,672,158	5,190.0180	0	3,745,456	0	2,581,508		2,581,508	(1,163,948)	0	0	0	0		0/0
S&P 500 2/20/2026 Strike @ 5205.722 78462$153	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/22/2024	02/20/2026	8,500	44,248,637	5,205.7220	0	3,728,185	0	2,586,248		2,586,248	(1,141,937)	0	0	0	0		0/0
S&P 500 3/20/2026 Strike @ 5217.969 78462$154	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/22/2024	03/20/2026	8,500	44,352,737	5,217.9690	0	3,824,830	0	2,670,323		2,670,323	(1,154,507)	0	0	0	0		0/0
S&P 500 4/22/2026 Strike @ 5233.758 78462$155	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/22/2024	04/22/2026	8,500	44,486,943	5,233.7580	0	3,926,320	0	2,759,010		2,759,010	(1,167,310)	0	0	0	0		0/0
S&P 500 6/23/2025 Strike @ 4674 78462$150	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/23/2023	06/23/2025	23,000	107,502,000	4,674.0000	9,339,477	0	0	3,071,717		3,071,717	(2,759,477)	0	0	0	0		0/0
S&P 500 9/18/2025 Strike @ 4836.59 78462$151	Variable Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/18/2023	09/18/2025	26,500	128,169,635	4,836.5900	11,183,000	0	0	4,866,498		4,866,498	(3,827,329)	0	0	0	0		0/0
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										20,522,477	15,224,791	0	18,535,304	XXX	18,535,304	(11,214,509)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										74,662,860	90,386,906	0	259,650,237	XXX	259,650,237	78,385,303	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										54,140,383	75,162,115	0	241,114,933	XXX	241,114,933	89,599,812	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										20,522,477	15,224,791	0	18,535,304	XXX	18,535,304	(11,214,509)	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										74,662,860	90,386,906	0	259,650,237	XXX	259,650,237	78,385,303	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
RUSSELL 2000 1/14/2025 Strike @ 2048.5122 4642S$164	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/12/2024	01/14/2025	6,107	12,510,715	2,048.5122	0	(321,226)	0	(756,751)		(756,751)	(435,525)	0	0	0	0		0/0
RUSSELL 2000 1/17/2025 Strike @ 2061.83 4642S$166	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/19/2024	01/17/2025	337	694,198	2,061.8300	0	(18,821)	0	(41,777)		(41,777)	(22,956)	0	0	0	0		0/0
RUSSELL 2000 1/24/2025 Strike @ 2094.48 4642S$165	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/26/2024	01/24/2025	365	764,024	2,094.4800	0	(12,912)	0	(42,714)		(42,714)	(29,802)	0	0	0	0		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000 1/31/2025 Strike @ 2116.05 4642S$167	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/02/2024	01/31/2025	363	767,386	2,116.0500	0	(14,200)	0	(41,760)		(41,760)	(27,560)	0	0	0	0		0/0
RUSSELL 2000 10/11/2024 Strike @ 1795.20631 4642S$161	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/13/2023	10/11/2024	3,507	6,295,735	1,795.2063	(195,234)	0	0	(945,022)		(945,022)	(96,022)	0	0	0	0		0/0
RUSSELL 2000 11/14/2024 Strike @ 1891.84 4642S$162	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	11/14/2023	11/14/2024	4,149	7,849,793	1,891.8400	(196,027)	0	0	(872,293)		(872,293)	(85,922)	0	0	0	0		0/0
RUSSELL 2000 12/13/2024 Strike @ 2105.942 4642S$163	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2023	12/13/2024	3,649	7,685,362	2,105.9420	(236,067)	0	0	(242,271)		(242,271)	16,533	0	0	0	0		0/0
RUSSELL 2000 2/14/2025 Strike @ 2091.379 4642S$169	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2024	02/14/2025	11,946	24,983,216	2,091.3790	0	(947,966)	0	(1,387,019)		(1,387,019)	(439,053)	0	0	0	0		0/0
RUSSELL 2000 2/14/2025 Strike @ 2101.49 4642S$170	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	87	182,977	2,101.4900	0	(8,199)	0	(9,210)		(9,210)	(1,010)	0	0	0	0		0/0
RUSSELL 2000 2/21/2025 Strike @ 2116.71 4642S$171	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/21/2024	02/21/2025	56	117,985	2,116.7100	0	(3,794)	0	(6,015)		(6,015)	(2,222)	0	0	0	0		0/0
RUSSELL 2000 2/21/2025 Strike @ 2141.78 4642S$172	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/23/2024	02/21/2025	65	138,552	2,141.7800	0	(2,860)	0	(6,936)		(6,936)	(4,076)	0	0	0	0		0/0
RUSSELL 2000 2/28/2025 Strike @ 2149.28 4642S$173	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	02/28/2024	02/28/2025	123	264,104	2,149.2800	0	(8,236)	0	(11,624)		(11,624)	(3,387)	0	0	0	0		0/0
RUSSELL 2000 2/28/2025 Strike @ 2165.84 4642S$182	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/01/2024	02/28/2025	242	525,195	2,165.8400	0	(19,431)	0	(21,316)		(21,316)	(1,885)	0	0	0	0		0/0
RUSSELL 2000 2/7/2025 Strike @ 2090.24 4642S$168	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	02/09/2024	02/07/2025	425	889,021	2,090.2400	0	(20,119)	0	(49,718)		(49,718)	(29,599)	0	0	0	0		0/0
RUSSELL 2000 3/13/2025 Strike @ 2187.48 4642S$177	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/13/2024	03/13/2025	254	556,342	2,187.4800	0	(12,583)	0	(20,614)		(20,614)	(8,031)	0	0	0	0		0/0
RUSSELL 2000 3/14/2025 Strike @ 2112.8282 4642S$178	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/14/2024	03/14/2025	9,659	20,408,589	2,112.8282	0	(658,654)	0	(1,186,535)		(1,186,535)	(527,880)	0	0	0	0		0/0
RUSSELL 2000 3/14/2025 Strike @ 2182.22 4642S$179	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/15/2024	03/14/2025	515	1,124,498	2,182.2200	0	(23,609)	0	(44,635)		(44,635)	(21,026)	0	0	0	0		0/0
RUSSELL 2000 3/21/2025 Strike @ 2150.49 4642S$180	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/21/2024	03/21/2025	402	865,529	2,150.4900	0	(40,072)	0	(44,337)		(44,337)	(4,265)	0	0	0	0		0/0
RUSSELL 2000 3/27/2025 Strike @ 2195.18 4642S$181	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/27/2024	03/27/2025	623	1,367,465	2,195.1800	0	(13,898)	0	(53,855)		(53,855)	(39,957)	0	0	0	0		0/0
RUSSELL 2000 3/6/2025 Strike @ 2227.11 4642S$175	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/06/2024	03/06/2025	215	478,361	2,227.1100	0	(7,528)	0	(13,680)		(13,680)	(6,152)	0	0	0	0		0/0
RUSSELL 2000 3/7/2025 Strike @ 2198.71 4642S$176	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/08/2024	03/07/2025	44	95,644	2,198.7100	0	(2,476)	0	(3,703)		(3,703)	(1,227)	0	0	0	0		0/0
RUSSELL 2000 4/12/2024 Strike @ 1854.003199 4642S$155	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	04/14/2023	04/12/2024	10,221	18,949,767	1,854.0032	(728,226)	0	0	(617,803)		(617,803)	59,327	0	0	0	0		0/0

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000 5/14/2024 Strike @ 1816.58 4642S$156	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2023	05/14/2024	2,767	5,026,513	1,816.5800	(160,807)	0	0	(249,705)		(249,705)	(7,440)	0	0	0	0		0/0
RUSSELL 2000 6/14/2024 Strike @ 1952.06 4642S$157	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/14/2023	06/14/2024	4,390	8,569,758	1,952.0600	(273,886)	0	0	(103,846)		(103,846)	60,889	0	0	0	0		0/0
RUSSELL 2000 7/12/2024 Strike @ 2016.29 4642S$158	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/14/2023	07/12/2024	4,014	8,093,408	2,016.2900	(226,798)	0	0	(31,830)		(31,830)	58,211	0	0	0	0		0/0
RUSSELL 2000 8/14/2024 Strike @ 2000.7696 4642S$159	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/14/2023	08/14/2024	3,241	6,483,794	2,000.7696	(197,458)	0	0	(92,442)		(92,442)	42,595	0	0	0	0		0/0
RUSSELL 2000 9/13/2024 Strike @ 1947.0838 4642S$160	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/14/2023	09/13/2024	4,537	8,834,270	1,947.0838	(256,944)	0	0	(415,485)		(415,485)	(737)	0	0	0	0		0/0
S&P 500 1/14/2025 Strike @ 5196.674529 7846S$249	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/12/2024	01/14/2025	45,841	238,220,030	5,196.6745	0	(6,454,526)	0	(19,097,850)		(19,097,850)	(12,643,324)	0	0	0	0		0/0
S&P 500 1/17/2025 Strike @ 5185.63 7846S$250	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/19/2024	01/17/2025	8,290	42,989,754	5,185.6300	0	(1,548,106)	0	(3,557,432)		(3,557,432)	(2,009,326)	0	0	0	0		0/0
S&P 500 1/24/2025 Strike @ 5282.55 7846S$251	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/26/2024	01/24/2025	8,952	47,289,388	5,282.5500	0	(1,122,578)	0	(3,326,012)		(3,326,012)	(2,203,434)	0	0	0	0		0/0
S&P 500 1/31/2025 Strike @ 5324.21 7846S$254	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/02/2024	01/31/2025	11,929	63,514,098	5,324.2100	0	(1,407,963)	0	(4,204,967)		(4,204,967)	(2,797,004)	0	0	0	0		0/0
S&P 500 10/11/2024 Strike @ 4537.67733 7846S$243	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/13/2023	10/11/2024	6,331	28,728,307	4,537.6773	(1,649,039)	0	0	(5,463,008)		(5,463,008)	(2,309,234)	0	0	0	0		0/0
S&P 500 11/14/2024 Strike @ 4852.21 7846S$245	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	11/14/2023	11/14/2024	16,720	81,131,183	4,852.2100	(2,864,048)	0	0	(10,403,054)		(10,403,054)	(5,227,658)	0	0	0	0		0/0
S&P 500 12/13/2024 Strike @ 5128.735 7846S$247	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2023	12/13/2024	32,324	165,778,717	5,128.7350	(4,972,520)	0	0	(14,064,396)		(14,064,396)	(8,278,455)	0	0	0	0		0/0
S&P 500 2/14/2025 Strike @ 5204.145 7846S$256	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2024	02/14/2025	16,318	84,919,417	5,204.1450	0	(4,673,115)	0	(7,223,450)		(7,223,450)	(2,550,336)	0	0	0	0		0/0
S&P 500 2/14/2025 Strike @ 5364.31 7846S$258	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	4,911	26,345,199	5,364.3100	0	(1,096,164)	0	(1,674,741)		(1,674,741)	(578,577)	0	0	0	0		0/0
S&P 500 2/14/2025 Strike @ 5411.29 7846S$257	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	02/14/2024	02/14/2025	4,601	24,897,291	5,411.2900	0	(564,345)	0	(1,438,987)		(1,438,987)	(874,642)	0	0	0	0		0/0
S&P 500 2/21/2025 Strike @ 5382.78 7846S$259	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/21/2024	02/21/2025	4,062	21,865,229	5,382.7800	0	(755,119)	0	(1,359,339)		(1,359,339)	(604,220)	0	0	0	0		0/0
S&P 500 2/21/2025 Strike @ 5420.2 7846S$260	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/23/2024	02/21/2025	2,852	15,458,410	5,420.2000	0	(566,875)	0	(893,072)		(893,072)	(326,197)	0	0	0	0		0/0
S&P 500 2/28/2025 Strike @ 5478.92 7846S$261	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	02/28/2024	02/28/2025	4,912	26,912,345	5,478.9200	0	(894,133)	0	(1,405,450)		(1,405,450)	(511,316)	0	0	0	0		0/0
S&P 500 2/28/2025 Strike @ 5499.38 7846S$271	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/01/2024	02/28/2025	2,789	15,337,441	5,499.3800	0	(588,160)	0	(768,715)		(768,715)	(180,555)	0	0	0	0		0/0

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 2/7/2025 Strike @ 5433.87 7846S$255	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	02/09/2024	02/07/2025	7,924	43,058,312	5,433.8700	0	(1,093,469)	0	(2,330,985)		(2,330,985)	(1,237,515)	0	0	0	0		0/0
S&P 500 3/13/2025 Strike @ 5532.35 7846S$266	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/13/2024	03/13/2025	5,110	28,270,309	5,532.3500	0	(1,029,762)	0	(1,374,176)		(1,374,176)	(344,414)	0	0	0	0		0/0
S&P 500 3/14/2025 Strike @ 5359.5895 7846S$267	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	03/14/2024	03/14/2025	19,218	102,998,126	5,359.5895	0	(5,418,647)	0	(7,024,607)		(7,024,607)	(1,605,961)	0	0	0	0		0/0
S&P 500 3/14/2025 Strike @ 5584.96 7846S$268	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/15/2024	03/14/2025	4,267	23,831,918	5,584.9600	0	(601,175)	0	(1,038,249)		(1,038,249)	(437,074)	0	0	0	0		0/0
S&P 500 3/21/2025 Strike @ 5571.99 7846S$269	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/21/2024	03/21/2025	4,507	25,112,290	5,571.9900	0	(1,168,940)	0	(1,151,222)		(1,151,222)	17,718	0	0	0	0		0/0
S&P 500 3/27/2025 Strike @ 5605.29 7846S$270	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/27/2024	03/27/2025	5,737	32,159,791	5,605.2900	0	(865,461)	0	(1,401,168)		(1,401,168)	(535,707)	0	0	0	0		0/0
S&P 500 3/6/2025 Strike @ 5490.98 7846S$264	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/06/2024	03/06/2025	7,435	40,826,589	5,490.9800	0	(1,381,915)	0	(2,117,611)		(2,117,611)	(735,695)	0	0	0	0		0/0
S&P 500 3/7/2025 Strike @ 5538.82 7846S$265	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/08/2024	03/07/2025	3,076	17,037,410	5,538.8200	0	(526,553)	0	(802,333)		(802,333)	(275,780)	0	0	0	0		0/0
S&P 500 4/12/2024 Strike @ 4315.55852 7846S$231	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	04/14/2023	04/12/2024	24,559	105,985,802	4,315.5585	(6,781,883)	0	0	(23,241,984)		(23,241,984)	(10,096,669)	0	0	0	0		0/0
S&P 500 5/14/2024 Strike @ 4334 7846S$233	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2023	05/14/2024	9,293	40,275,515	4,334.0000	(2,296,484)	0	0	(8,824,181)		(8,824,181)	(3,747,659)	0	0	0	0		0/0
S&P 500 6/14/2024 Strike @ 4594.28 7846S$235	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/14/2023	06/14/2024	7,957	36,556,364	4,594.2800	(1,843,681)	0	0	(5,677,635)		(5,677,635)	(2,869,135)	0	0	0	0		0/0
S&P 500 7/12/2024 Strike @ 4735.47 7846S$237	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/14/2023	07/12/2024	7,421	35,143,675	4,735.4700	(1,609,924)	0	0	(4,486,478)		(4,486,478)	(2,442,866)	0	0	0	0		0/0
S&P 500 8/14/2024 Strike @ 4724.0834 7846S$239	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/14/2023	08/14/2024	8,210	38,785,244	4,724.0834	(1,949,293)	0	0	(5,310,402)		(5,310,402)	(2,731,732)	0	0	0	0		0/0
S&P 500 9/13/2024 Strike @ 4716.8397 7846S$241	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/14/2023	09/13/2024	11,112	52,415,457	4,716.8397	(2,662,648)	0	0	(7,536,293)		(7,536,293)	(3,717,027)	0	0	0	0		0/0
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(29,100,967)	(33,893,591)	0	(154,510,694)	XXX	(154,510,694)	(73,411,974)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(29,100,967)	(33,893,591)	0	(154,510,694)	XXX	(154,510,694)	(73,411,974)	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(29,100,967)	(33,893,591)	0	(154,510,694)	XXX	(154,510,694)	(73,411,974)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(29,100,967)	(33,893,591)	0	(154,510,694)	XXX	(154,510,694)	(73,411,974)	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT SUISSE FB USA INC Fixed Rate Currency Swap BSWAP1	CSL FINANCE PTY LIMITED Q1297#AF5	Sch D	Currency	CREDIT SUISSE FB USA EXD7DEVFDH4HOFFQ7349	11/12/2014	11/12/2024	0	9,038,400	3.780000 / (1.930000)	0	0	49,160	1,481,900		1,481,900	0	179,900	0	0	35,488		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										0	0	49,160	1,481,900	XXX	1,481,900	0	179,900	0	0	35,488	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	49,160	1,481,900	XXX	1,481,900	0	179,900	0	0	35,488	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	49,160	1,481,900	XXX	1,481,900	0	179,900	0	0	35,488	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	49,160	1,481,900	XXX	1,481,900	0	179,900	0	0	35,488	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	49,160	1,481,900	XXX	1,481,900	0	179,900	0	0	35,488	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										45,561,893	56,493,315	0	105,139,544	XXX	105,139,544	4,973,328	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										45,561,893	56,493,315	49,160	106,621,444	XXX	106,621,444	4,973,328	179,900	0	0	35,488	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	Highly Effective Hedges 16 Deferred Variation Margin	Highly Effective Hedges 17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
1579999999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
ESM4	5	1,301,009	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/21/2024	CME SNZ20JLFK8MNNCLQOF39	03/11/2024	5,191.2500	5,308.5000	(29,313)	(29,313)	0	0	0	0	0	59,142	0/0	50
ESM4	59	15,332,010	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/21/2024	CME SNZ20JLFK8MNNCLQOF39	03/11/2024	5,191.4000	5,308.5000	(345,445)	(345,445)	0	0	0	0	0	696,973	0/0	50
ESM4	207	53,769,022	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/21/2024	CME SNZ20JLFK8MNNCLQOF39	03/11/2024	5,191.4500	5,308.5000	(1,211,468)	(1,211,468)	0	0	0	0	0	2,444,268	0/0	50
ESM4	191	49,591,748	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/21/2024	CME SNZ20JLFK8MNNCLQOF39	03/11/2024	5,191.5000	5,308.5000	(1,117,350)	(1,117,350)	0	0	0	0	0	2,254,375	0/0	50
ESM4	486	126,132,408	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/21/2024	CME SNZ20JLFK8MNNCLQOF39	03/11/2024	5,191.5500	5,308.5000	(2,841,885)	(2,841,885)	0	0	0	0	0	5,733,811	0/0	50
ESM4	865	224,494,902	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/21/2024	CME SNZ20JLFK8MNNCLQOF39	03/11/2024	5,191.5500	5,308.5000	(5,058,087)	(5,058,087)	0	0	0	0	0	10,205,236	0/0	50
ESM4	57	14,786,982	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	06/21/2024	CME SNZ20JLFK8MNNCLQOF39	03/11/2024	5,191.6000	5,308.5000	(333,165)	(333,165)	0	0	0	0	0	672,196	0/0	50
1609999999. Subtotal - Short Futures - Hedging Other												(10,936,713)	(10,936,713)	0	0	0	0	0	22,066,000	XXX	XXX
1649999999. Subtotal - Short Futures												(10,936,713)	(10,936,713)	0	0	0	0	0	22,066,000	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												(10,936,713)	(10,936,713)	0	0	0	0	0	22,066,000	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												(10,936,713)	(10,936,713)	0	0	0	0	0	22,066,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
WELLS FARGO	(17,280,300)	6,343,588	(10,936,713)
Total Net Cash Deposits	(17,280,300)	6,343,588	(10,936,713)

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	(10,936,712)	0	0	(10,936,712)	0	22,066,000	22,066,000
BARCLAYS CAPITAL AC28XWWI3WIBK2824319	Y	Y	6,560,000	0	17,664,691	0	11,104,691	17,664,691	0	11,104,691	0	0
BNP PARIBAS KVQR4N79VEW8JPSK1K14	Y	Y	19,810,000	0	28,550,332	0	8,740,332	28,550,332	0	8,740,332	0	0
CREDIT SUISSE ANGGYXNX0JLX3X63JN86	Y	Y	1,470,000	0	1,481,900	0	11,900	1,481,900	0	11,900	35,488	0
GOLDMAN SACHS W22LROWP2IHZNBB6K528	Y	Y	0	0	19,235,888	0	19,235,888	19,235,888	0	19,235,888	0	0
BANK OF AMERICA MERRILL LYNCH EYKN6V0ZCB8VD9IULB80	Y	Y	4,510,000	0	13,691,517	0	9,181,517	13,691,517	0	9,181,517	0	0
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Y	Y	15,740,000	0	15,806,354	0	66,354	15,806,354	0	66,354	0	0
WELLS FARGO KB1H1DSPRFMYMCUFXT09	Y	Y	0	0	10,190,761	0	10,190,761	10,190,761	0	10,190,761	0	0
0299999999. Total NAIC 1 Designation			48,090,000	0	106,621,444	0	58,531,444	106,621,444	0	58,531,444	35,488	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			48,090,000	0	106,621,444	(10,936,712)	58,531,444	106,621,444	(10,936,712)	58,531,444	22,101,488	22,066,000
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					106,621,444	(10,936,712)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE									
0199999999 - Total								XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	6,560,000	6,560,000	XXX		IV
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	19,810,000	19,810,000	XXX		IV
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	1,470,000	1,470,000	XXX		IV
BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZCB8VD9IULB80	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	4,510,000	4,510,000	XXX		IV
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	15,740,000	15,740,000	XXX		IV
0299999999 - Total					48,090,000	48,090,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase/ (Decrease) in VM-21 Liability	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts)
and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
06367D-DF-9	BANK OF MONTREAL CHICAGO	C	1.E FE	1,502,840	1,500,000	10/04/2024
06417M-5E-1	BANK OF NOVA SCOTIA HOUS	C	1.E FE	1,502,915	1,500,000	10/17/2024
89120D-YD-5	TORONTO DOMINION BANK	C	1.D FE	1,502,682	1,500,000	11/06/2024
95001K-NJ-9	WELLS FARGO BANK NA	C	1.E FE	1,502,201	1,500,000	08/09/2024
CR1016-69-8	JP Morgan Securities LLC REOENT OBFR+40	C	1.E FE	1,000,000	1,000,000	06/29/2024
CR1727-13-8	BNP Paribas SA REOENT	C	1.D FE	2,000,000	2,000,000	05/05/2024
CR2448-69-2	HSBC Securities (USA) Inc REOENT 35 Day	C	1.E FE	4,000,000	4,000,000	05/05/2024
CR4824-39-5	Credit Agricole Corporate & Investment	C	1.E FE	1,500,000	1,500,000	04/07/2024
CR5741-72-1	BofA Securities Inc. REOENT	C	1.E FE	2,000,000	2,000,000	05/05/2024
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				16,510,638	16,500,000	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				16,510,638	16,500,000	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				16,510,638	16,500,000	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				16,510,638	16,500,000	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
05253M-VD-3	AUST & NZ BANKING GROUP	C	1.D	1,501,794	1,500,000	07/25/2024
05253M-VK-7	AUST & NZ BANKING GROUP	C	1.D	1,801,030	1,800,000	07/15/2024
06050F-HZ-8	BANK OF AMERICA NA	C	1.E	2,000,966	2,000,000	06/10/2024
06373L-5Z-8	BANK OF MONTREAL	C	1.E	1,500,000	1,500,000	04/02/2024
13606K-R7-3	CANADIAN IMP BK COMM NY	C	1.E	1,499,441	1,500,000	07/09/2024
15963W-BB-7	CHARIOT FUNDING LLC	C	1.E	1,500,083	1,500,000	08/05/2024
17330Q-EQ-6	CITIBANK NA	C	1.E	1,500,692	1,500,155	05/09/2024
19421M-HM-7	COLLAT CP FLEX CO LLC	C	1.E	1,000,056	1,000,000	12/16/2024
55607N-TJ-9	MACQUARIE BANK LIMITED	C	1.E	1,500,233	1,500,000	04/17/2024
60710T-LH-2	MIZUHO BANK LTD/NY	C	1.E	1,649,592	1,649,950	07/03/2024
63254G-C7-8	NATIONAL AUSTRALI BANK L	C	1.D	1,499,685	1,500,000	12/05/2024
63254G-ZG-3	NATIONAL AUSTRALI BANK L	C	1.D	1,502,508	1,500,000	09/27/2024
63975U-E9-9	NEDERLANDSE WATERSCHAPS	C	1.D	1,490,655	1,491,608	05/09/2024
67985B-HU-0	OLD LINE FUNDING LLC	C	1.D	1,500,012	1,500,000	06/06/2024
78015J-7K-7	ROYAL BANK OF CANADA NY	C	1.B	1,501,122	1,500,081	06/20/2024
86564P-NM-9	SUMITOMO MITSUI TRUST NY	C	1.F	1,500,111	1,500,000	05/21/2024
86564P-PP-0	SUMITOMO MITSUI TRUST NY	C	1.F	1,350,055	1,350,000	08/06/2024
86565F-Q8-8	SUMITOMO MITSUI BANK NY	C	1.F	2,500,660	2,500,343	04/19/2024
86960L-GN-4	SVENSKA HANDELSBANKEN AB	C	1.D	500,511	500,449	06/06/2024
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA type)				28,799,206	28,792,586	XXX
000000-00-0	CASH	C		36,547	36,547	
9609999999. Subtotal - Cash (Schedule E Part 1 type)				36,547	36,547	XXX
05578D-AG-7	BPCE SA	C	1.F	499,661	499,568	04/15/2024
06367D-B9-5	BANK OF MONTREAL CHICAGO	C	1.E	500,076	500,059	04/12/2024
06741F-D4-6	BARCLAYS US CCP	C	1.E	1,498,445	1,499,334	04/04/2024
13639C-D5-1	CANADIAN NATL RAILWAY	C	2.A	1,198,573	1,199,279	04/05/2024
24422L-D3-4	JOHN DEERE CAPITAL CORP	C	1.E	1,498,673	1,499,558	04/03/2024
26821L-D1-0	DZ BANK AG NY	C	1.E	1,499,118	1,500,000	04/01/2024
44331B-DB-6	HP INC	C	2.A	997,878	998,472	04/11/2024
44890M-DP-4	HYUNDAI CAPITAL AMERICA	C	2.A	249,000	249,161	04/23/2024
49271J-D5-3	KEURIG DR PEPPER INC	C	2.A	249,698	249,849	04/05/2024
49271J-D8-7	KEURIG DR PEPPER INC	C	2.A	748,752	749,201	04/08/2024
53127T-E2-5	LIBERTY STREET FDG LLC	C	1.E	1,243,474	1,244,295	05/02/2024
54316T-D4-1	LONGSHIP FUNDING LLC	C	1.D	699,275	699,687	04/04/2024
59515M-D2-8	MICROSOFT CORP	C	1.D	2,198,383	2,199,677	04/02/2024
60710T-KD-2	MIZUHO BANK LTD/NY	C	1.E	1,500,471	1,500,420	05/03/2024
62479L-D1-0	MUFG BANK LTD/NY	C	1.E	999,410	1,000,000	04/01/2024
65409R-DF-4	NIEUW AMSTERDAM REC BV	C	1.E	997,311	997,923	04/15/2024
70109L-DQ-6	PARKER-HANNIFIN CORP	C	2.A	995,869	996,524	04/24/2024
83050T-D1-6	SKANDINAV ENSKILDA BANK	C	1.E	1,499,118	1,500,000	04/01/2024
86565F-2U-5	SUMITOMO MITSUI BANK NY	C	1.E	1,000,294	1,000,280	05/03/2024
8AMMF0-8Q-7	GOLDMAN SACHS FIN SQ GOVT	C	1.A	444,005	444,005	
8AMMF0-91-1	DWS GOVT MM SERIES INST	C	1.A	4,197,425	4,197,425	
8AMMF0-AM-3	INVESCO GVT & AGCY-INST	C	1.A	3,603,055	3,603,055	
RPEH1X-E1-4	BNP PARIBAS	C	1.D	11,000,000	11,000,000	04/01/2024
RPEJ1X-CE-4	BNP PARIBAS	C	1.D	2,500,000	2,500,000	04/01/2024
RPEJ1X-CL-8	HSBC SECURITIES USA INC	C	1.E	500,000	500,000	04/01/2024
RPEM0X-K2-5	HSBC SECURITIES USA INC	C	1.E	11,000,000	11,000,000	04/01/2024
RPEM0X-K8-2	TD SECURITIES (USA) LLC	C	1.C	1,000,000	1,000,000	04/01/2024
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				54,317,964	54,327,772	XXX
9999999999 - Totals				99,664,355	99,656,905	XXX

General Interrogatories:
1. Total activity for the year Fair Value $ (62,700,367) Book/Adjusted Carrying Value $ (62,709,350)
2. Average balance for the year Fair Value $ 131,014,539 Book/Adjusted Carrying Value $ 131,011,580
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 $ 95,177,872 NAIC 2 $ 4,442,486 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
	NONE					
9999999999 - Totals						XXX

General Interrogatories:
1. Total activity for the year Fair Value $ Book/Adjusted Carrying Value $
2. Average balance for the year Fair Value $ Book/Adjusted Carrying Value $

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
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
U.S. Bank	Cincinnati, OH		0.000	0	0	724,183,331	776,960,321	982,344,845	XXX
BMO Harris Bank N.A.	Chicago, IL		0.000	0	0	543,866	566,911	609,992	XXX
Goldman Sachs	New York, NY		0.000	0	0	62,870,483	81,903,607	38,355,887	XXX
Key Bank	Cincinnati, OH		0.000	0	0	(40,659,031)	(54,437,044)	(47,245,061)	XXX
Fifth Third Bank	Cincinnati, OH		0.000	0	0	6,335,170	7,112,321	3,569,899	XXX
0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	728,651	773,333	664,985	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	754,002,470	812,879,449	978,300,547	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	754,002,470	812,879,449	978,300,547	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	0	0	754,002,470	812,879,449	978,300,547	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
31846V-56-7	FIRST AMERICAN GOVT OBLIG FUND CL Z		03/26/2024	0.000		126,435,504	0	1,700,529
94988A-75-9	ALLSPRING 100% TR MM-INST MONEY MARKET FUND		03/31/2024	0.000		30,000,000	0	0
8309999999. Subtotal - All Other Money Market Mutual Funds						156,435,504	0	1,700,529
8609999999 - Total Cash Equivalents						156,435,504	0	1,700,529