

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2025
OF THE CONDITION AND AFFAIRS OF THE
PROTECTIVE LIFE AND ANNUITY INSURANCE COMPANY

NAIC Group Code.....0458.....0458.....NAIC Company Code.....88536.....Employer's ID Number.....63-0761690.....
(Current) (Prior)
Organized under the Laws of.....AL.....State of Domicile or Port of Entry.....AL.....
Country of Domicile.....US.....
Licensed as business type:.....Life, Accident and Health.....
Incorporated/Organized.....11/20/1978.....Commenced Business.....12/08/1978.....
Statutory Home Office.....2801 Highway 280 South.....Birmingham, AL, US 35223.....
Main Administrative Office.....2801 Highway 280 South.....
Birmingham, AL, US 35223.....205-268-1000.....
(Telephone)
Mail Address.....P. O. Box 2606.....Birmingham, AL, US 35202.....
Primary Location of Books and
Records.....2801 Highway 280 South.....
Birmingham, AL, US 35223.....205-268-1000.....
(Telephone)
Internet Website Address.....www.protective.com.....
Statutory Statement Contact.....Kerri L. Moore.....205-268-1000.....
(Telephone)
RegCom@protective.com.....205-877-8870.....
(E-Mail) (Fax)

OFFICERS

Richard Joseph Bielen, President.....
Frank Quarles Lassiter, Treasurer.....
Felicia Malloch Lee, Secretary.....
Christopher Raymond Poirier FSA, MAAA, Appointed Actuary.....

OTHER

Richard Joseph Bielen, President, Chief Executive Officer and
Chairman of the Board.....
Felicia Malloch Lee, Vice President, Senior Counsel and
Secretary.....
David Scott Adams, EVP, Chief Transformation and Strategy
Officer.....
Lance Pierson Black, EVP, Acquisitions and Corporate
Development.....
Wade Vernon Harrison, EVP and Chief Operating Officer.....
Christopher Raymond Poirier FSA, MAAA, VP, Projections.....
Frank Quarles Lassiter, VP, Head of Treasury and Treasurer.....
Paul Richard Wells, EVP and Chief Financial Officer.....
Mark Livingston Drew, EVP and Chief Legal Officer.....
Wendy Kirkpatrick Evesque, EVP and Chief Human Resources
Officer.....
Philip Edward Passafiume, EVP and Chief Investment Officer.....

DIRECTORS OR TRUSTEES

Richard Joseph Bielen.....
Wade Vernon Harrison#.....
Paul Richard Wells.....

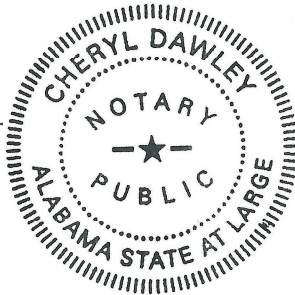
State of Alabama.....
County of Jefferson.....SS

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

x Paul Richard Wells
Paul Richard Wells
President
x Melinda Lucas Peavy
Melinda Lucas Peavy
Secretary
x Frank Quarles Lassiter
Frank Quarles Lassiter
Treasurer

Subscribed and sworn to before me
this 9th day of February, 2026

x Cheryl Dawley
comm. exp: 10/14/26



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

ASSETS

		Current Year			Prior Year
		1	2	3	4
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1.	Bonds (Schedule D).....	4,991,204,422		4,991,204,422	4,685,175,786
2.	Stocks (Schedule D):				
2.1	Preferred stocks.....	39,626,799		39,626,799	8,029,998
2.2	Common stocks.....	11,017,221		11,017,221	13,617,155
3.	Mortgage loans on real estate (Schedule B):				
3.1	First liens.....	341,119,738		341,119,738	351,061,930
3.2	Other than first liens.....				
4.	Real estate (Schedule A):				
4.1	Properties occupied by the company (less \$..... encumbrances).....				
4.2	Properties held for the production of income (less \$..... encumbrances).....				
4.3	Properties held for sale (less \$..... encumbrances).....				
5.	Cash (\$.....115,477,006, Schedule E - Part 1), cash equivalents (\$.....66,781,530, Schedule E - Part 2) and short-term investments (\$.....1,993,668, Schedule DA).....	184,252,204		184,252,204	103,008,283
6.	Contract loans (including \$..... premium notes).....	47,457,149	173,230	47,283,919	58,220,314
7.	Derivatives (Schedule DB).....	15,428,375		15,428,375	33,633,027
8.	Other invested assets (Schedule BA).....	47,809,313		47,809,313	48,567,429
9.	Receivables for securities.....	19,457,164		19,457,164	27,566
10.	Securities lending reinvested collateral assets (Schedule DL).....				
11.	Aggregate write-ins for invested assets.....	7,627,975		7,627,975	1,101,249
12.	Subtotals, cash and invested assets (Lines 1 to 11).....	5,705,000,359	173,230	5,704,827,130	5,302,442,736
13.	Title plants less \$..... charged off (for Title insurers only).....				
14.	Investment income due and accrued.....	55,416,617		55,416,617	48,046,938
15.	Premiums and considerations:				
15.1	Uncollected premiums and agents' balances in the course of collection.....	(1,599,698)	39,509	(1,639,207)	(1,457,753)
15.2	Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$..... earned but unbilled premiums).....	11,095,436		11,095,436	10,302,557
15.3	Accrued retrospective premiums (\$.....) and contracts subject to redetermination (\$.....).....				
16.	Reinsurance:				
16.1	Amounts recoverable from reinsurers.....	7,570,875	2,453,773	5,117,102	4,951,524
16.2	Funds held by or deposited with reinsured companies.....				
16.3	Other amounts receivable under reinsurance contracts.....	2,345,941		2,345,941	3,027,493
17.	Amounts receivable relating to uninsured plans.....				
18.1	Current federal and foreign income tax recoverable and interest thereon.....				
18.2	Net deferred tax asset.....	55,873,191	44,200,972	11,672,219	10,978,967
19.	Guaranty funds receivable or on deposit.....	10,526		10,526	10,089
20.	Electronic data processing equipment and software.....				
21.	Furniture and equipment, including health care delivery assets (\$.....).....				
22.	Net adjustment in assets and liabilities due to foreign exchange rates.....				
23.	Receivables from parent, subsidiaries and affiliates.....	2,701,657		2,701,657	
24.	Health care (\$.....) and other amounts receivable.....	1,599,058	1,599,058	—	
25.	Aggregate write-ins for other-than-invested assets.....	1,621,657	63,095	1,558,563	2,069,349
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	5,841,635,619	48,529,636	5,793,105,983	5,380,371,900
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	203,241,423		203,241,423	179,636,474
28.	Total (Lines 26 and 27).....	6,044,877,042	48,529,636	5,996,347,406	5,560,008,374
Details of Write-Ins					
1101.	Derivative collateral and receivables.....	7,627,975		7,627,975	1,101,249
1102.	.....				
1103.	.....				
1198.	Summary of remaining write-ins for Line 11 from overflow page.....				
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	7,627,975		7,627,975	1,101,249
2501.	Accounts receivable and other assets.....	1,521,775	63,095	1,458,681	1,971,893
2502.	Insolvency fund assessments.....	99,882		99,882	97,456
2503.	.....				
2598.	Summary of remaining write-ins for Line 25 from overflow page.....				
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	1,621,657	63,095	1,558,563	2,069,349

LIABILITIES, SURPLUS AND OTHER FUNDS

			1	2
			Current Year	Prior Year
1.	Aggregate reserve for life contracts \$.....4,859,157,829 (Exhibit 5, Line 9999999) less \$..... included in Line 6.3 (including \$.....89,725,852 Modco Reserve)		4,859,157,829	4,364,217,309
2.	Aggregate reserve for accident and health contracts (including \$..... Modco Reserve)		12,001,091	12,544,101
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$.....780,605 Modco Reserve)		182,426,064	180,618,684
4.	Contract claims:			
4.1	Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)		28,224,295	28,574,504
4.2	Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)		1,141,818	1,158,779
5.	Policyholders' dividends/refunds to members \$.....6,555 and coupons \$..... due and unpaid (Exhibit 4, Line 10)		6,555	5,560
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year-estimated amounts:			
6.1	Policyholders' dividends and refunds to members apportioned for payment (including \$..... Modco)		1,006,916	994,541
6.2	Policyholders' dividends and refunds to members not yet apportioned (including \$..... Modco)			
6.3	Coupons and similar benefits (including \$..... Modco)			
7.	Amount provisionally held for deferred dividend policies not included in Line 6			
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less \$..... discount; including \$..... accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14)		974,168	882,697
9.	Contract liabilities not included elsewhere:			
9.1	Surrender values on canceled contracts			
9.2	Provision for experience rating refunds, including the liability of \$..... accident and health experience rating refunds of which \$..... is for medical loss ratio rebate per the Public Health Service Act		10,935,762	3,294,612
9.3	Other amounts payable on reinsurance, including \$.....2,659,579 assumed and \$.....1,459,760 ceded		4,119,340	3,751,416
9.4	Interest Maintenance Reserve (IMR, Line 6)		27,947,821	29,854,274
10.	Commissions to agents due or accrued-life and annuity contracts \$.....781,190, accident and health \$..... and deposit-type contract funds \$.....		781,190	1,049,992
11.	Commissions and expense allowances payable on reinsurance assumed		(120,323)	(116,133)
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)		37,323	32,071
13.	Transfers to Separate Accounts due or accrued (net) (including \$..... accrued for expense allowances recognized in reserves, net of reinsured allowances)		(1,274,440)	(1,207,535)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)		185,245	137,440
15.1	Current federal and foreign income taxes, including \$..... on realized capital gains (losses)		2,611,611	269,478
15.2	Net deferred tax liability			
16.	Unearned investment income		459,063	503,261
17.	Amounts withheld or retained by reporting entity as agent or trustee		3,299,143	3,146,410
18.	Amounts held for agents' account, including \$..... agents' credit balances			
19.	Remittances and items not allocated		3,415,909	42,433,602
20.	Net adjustment in assets and liabilities due to foreign exchange rates			
21.	Liability for benefits for employees and agents if not included above			
22.	Borrowed money \$..... and interest thereon \$.....			57,377,518
23.	Dividends to stockholders declared and unpaid			
24.	Miscellaneous liabilities:			
24.01	Asset valuation reserve (AVR, Line 16, Col. 7)		38,087,725	39,974,329
24.02	Reinsurance in unauthorized and certified (\$.....) companies		153,060	140,238
24.03	Funds held under reinsurance treaties with unauthorized and certified (\$.....) reinsurers			
24.04	Payable to parent, subsidiaries and affiliates		1,248,122	2,775,388
24.05	Drafts outstanding			
24.06	Liability for amounts held under uninsured plans			
24.07	Funds held under coinsurance			
24.08	Derivatives		19,416,778	20,986,977
24.09	Payable for securities		10,000,000	
24.10	Payable for securities lending			
24.11	Capital notes \$..... and interest thereon \$.....			
25.	Aggregate write-ins for liabilities		479,570	11,087,083
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)		5,206,721,634	4,804,486,595
27.	From Separate Accounts statement		203,241,423	179,636,474
28.	Total liabilities (Lines 26 and 27)		5,409,963,057	4,984,123,069
29.	Common capital stock		2,500,000	2,500,000
30.	Preferred capital stock		2,000	2,000
31.	Aggregate write-ins for other-than-special surplus funds			
32.	Surplus notes			
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)		529,568,862	529,568,862
34.	Aggregate write-ins for special surplus funds			
35.	Unassigned funds (surplus)		54,313,481	43,814,443
36.	Less treasury stock, at cost:			
36.1	shares common (value included in Line 29 \$.....)			
36.2	shares preferred (value included in Line 30 \$.....)			
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement)		583,882,343	573,383,305
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)		586,384,343	575,885,305
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)		5,996,347,400	5,560,008,374
Details of Write-Ins				
2501.	Miscellaneous payables		396,584	9,826,649
2502.	Derivative collateral and payables		82,986	1,260,435
2503.	.....			
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)		479,570	11,087,083
3101.	.....			
3102.	.....			
3103.	.....			
3198.	Summary of remaining write-ins for Line 31 from overflow page			
3199.	Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)			
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)			

SUMMARY OF OPERATIONS

		1	2
		Current Year	Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts	873,068,094	805,963,779
2.	Considerations for supplementary contracts with life contingencies	25,833	(25,805)
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	232,373,575	204,271,131
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(1,305,676)	(132,757)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	91,993	257,550
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	1,855,746	2,402,083
7.	Reserve adjustments on reinsurance ceded	(20,729,890)	(32,563,579)
8.	Miscellaneous Income:		
8.1	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	3,964,623	4,092,106
8.2	Charges and fees for deposit-type contracts		
8.3	Aggregate write-ins for miscellaneous income	3,852,177	5,033,086
9.	Totals (Lines 1 to 8.3)	1,093,196,476	989,297,594
10.	Death benefits	125,646,185	137,902,565
11.	Matured endowments (excluding guaranteed annual pure endowments)	47,032	62,840
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	38,512,378	46,736,295
13.	Disability benefits and benefits under accident and health contracts	1,841,476	1,569,379
14.	Coupons, guaranteed annual pure endowments and similar benefits	53,296	47,258
15.	Surrender benefits and withdrawals for life contracts	388,096,287	746,378,023
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	11,335,136	7,841,740
18.	Payments on supplementary contracts with life contingencies	594,321	603,433
19.	Increase in aggregate reserves for life and accident and health contracts	494,397,511	154,493
20.	Totals (Lines 10 to 19)	1,060,523,623	941,296,026
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	32,681,936	30,888,931
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	658,289	895,321
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	30,403,412	31,027,332
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	6,276,231	4,980,363
25.	Increase in loading on deferred and uncollected premiums	(32,386)	(71,614)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(77,413,167)	(38,347,057)
27.	Aggregate write-ins for deductions	614,290	6,626
28.	Totals (Lines 20 to 27)	1,053,712,228	970,675,928
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	39,484,248	18,621,666
30.	Dividends to policyholders and refunds to members	1,114,566	1,096,746
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	38,369,682	17,524,920
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	12,650,317	3,045,181
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)	25,719,365	14,479,739
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....290,778 (excluding taxes of \$..... (853,857) transferred to the IMR)	(6,892,030)	(3,164,330)
35.	Net income (Line 33 plus Line 34)	18,827,335	11,315,409
Capital and Surplus Account			
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	575,885,305	559,645,588
37.	Net income (Line 35)	18,827,335	11,315,409
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$.....(2,007,164)	(7,550,760)	8,255,208
39.	Change in net unrealized foreign exchange capital gain (loss)	(1,135)	397
40.	Change in net deferred income tax	4,873,647	549,240
41.	Change in nonadmitted assets	(7,356,379)	(2,149,426)
42.	Change in liability for reinsurance in unauthorized and certified companies	(12,822)	(61,178)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	1,886,604	(7,443,350)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	91,993	257,549
47.	Other changes in surplus in Separate Accounts statement	(91,993)	(257,549)
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
50.1	Paid in		
50.2	Transferred from surplus (stock dividend)		
50.3	Transferred to surplus		
51.	Surplus adjustment:		
51.1	Paid in		
51.2	Transferred to capital (stock dividend)		
51.3	Transferred from capital		
51.4	Change in surplus as a result of reinsurance	(167,450)	(206,912)
52.	Dividends to stockholders		5,980,329
53.	Aggregate write-ins for gains and losses in surplus		
54.	Net change in capital and surplus for the year (Lines 37 through 53)	10,499,041	16,239,717
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	586,384,346	575,885,305
Details of Write-Ins			
08.301.	Assumed MODCO fees and charges	3,104,796	4,100,507
08.302.	Marketing allowance and miscellaneous	747,381	932,579
08.303.	.....		
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	3,852,177	5,033,086
2701.	Penalties and interest	614,290	6,626
2702.	.....		
2703.	.....		
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	614,290	6,626
5301.	Prior period adjustment		5,980,329
5302.	.....		
5303.	.....		
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)		5,980,329

CASH FLOW

		1	2
		Current Year	Prior Year
Cash from Operations			
1.	Premiums collected net of reinsurance	880,261,641	803,238,272
2.	Net investment income	224,445,136	202,281,527
3.	Miscellaneous income	8,195,619	8,140,961
4.	Total (Lines 1 to 3)	1,112,902,397	1,013,660,760
5.	Benefit and loss related payments	588,853,669	977,965,933
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(77,346,261)	(38,706,857)
7.	Commissions, expenses paid and aggregate write-ins for deductions	70,833,797	67,526,395
8.	Dividends paid to policyholders	1,101,196	1,088,731
9.	Federal and foreign income taxes paid (recovered) net of \$.....(563,079) tax on capital gains (losses)	9,745,105	734,692
10.	Total (Lines 5 through 9)	593,187,505	1,008,608,894
11.	Net cash from operations (Line 4 minus Line 10)	519,714,891	5,051,866
Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:		
12.1	Bonds	1,197,899,516	1,069,149,471
12.2	Stocks	26,573,677	12,552,785
12.3	Mortgage loans	17,911,839	19,900,248
12.4	Real estate		
12.5	Other invested assets	551,755	631,782
12.6	Net gains or (losses) on cash, cash equivalents and short-term investments	44,929	5,515
12.7	Miscellaneous proceeds	28,204,652	18,556,018
12.8	Total investment proceeds (Lines 12.1 to 12.7)	1,271,186,368	1,120,795,819
13.	Cost of investments acquired (long-term only exclude cash equivalents and short-term investments):		
13.1	Bonds	1,551,996,368	1,333,221,060
13.2	Stocks	12,571,930	16,767,500
13.3	Mortgage loans	8,000,000	63,870,000
13.4	Real estate		
13.5	Other invested assets		10,737,610
13.6	Miscellaneous applications	32,953,812	48,488,954
13.7	Total investments acquired (Lines 13.1 to 13.6)	1,605,522,110	1,473,085,124
14.	Net increase / (decrease) in contract loans and premium notes	(10,945,423)	8,372,343
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(323,390,320)	(360,661,648)
Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):		
16.1	Surplus notes, capital notes		
16.2	Capital and paid in surplus, less treasury stock		
16.3	Borrowed funds	(57,377,518)	57,377,518
16.4	Net deposits on deposit-type contracts and other insurance liabilities	1,360,925	49,524,392
16.5	Dividends to stockholders		
16.6	Other cash provided (applied)	(59,064,058)	78,513,186
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(115,080,650)	185,415,096
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)	81,243,921	(170,194,686)
19.	Cash, cash equivalents and short-term investments:		
19.1	Beginning of year	103,008,283	273,202,969
19.2	End of year (Line 18 plus Line 19.1)	184,252,204	103,008,283
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001.	Non-cash exchange of securities	105,842,454	57,807,463
20.0002.	Hybrid security reclass	41,746,528	
20.0003.	Non-cash change in retained asset account	(446,455)	820,170

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1	2	3	4	5	6	7	8	9
		Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Other Lines of Business	YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	873,068,094	108,116,100	67,046	762,996,921		1,888,026			
2.	Considerations for supplementary contracts with life contingencies	25,833	XXX	XXX	25,833		XXX	XXX		XXX
3.	Net investment income	232,373,576	109,622,941	12,343,777	102,012,788	8,336,363	933,439		(875,732)	
4.	Amortization of Interest Maintenance Reserve (IMR)	(1,305,680)	(615,959)	(69,358)	(573,198)	(46,841)	(5,245)		4,921	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	91,993			2,889	89,103		XXX		
6.	Commissions and expense allowances on reinsurance ceded	1,855,746	1,613,064	(2,338)	245,020			XXX		
7.	Reserve adjustments on reinsurance ceded	(20,729,890)			(20,729,890)			XXX		
8.	Miscellaneous Income:									
8.1	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	3,964,623	32,390		3,932,233			XXX		
8.2	Charges and fees for deposit-type contracts						XXX	XXX		
8.3	Aggregate write-ins for miscellaneous income	3,852,177	1,287,493		2,445,647	43,784			75,253	
9.	Totals (Lines 1 to 8.3)	1,093,196,473	220,056,029	12,339,128	850,358,244	8,422,410	2,816,220		(795,558)	
10.	Death benefits	125,646,185	111,311,913	14,334,271			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)	47,032	47,032	—			XXX	XXX		
12.	Annuity benefits	38,512,377	XXX	XXX	36,346,644	2,165,733	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	1,841,476	358,460	27,585			1,455,431	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits	53,296	53,296					XXX		
15.	Surrender benefits and withdrawals for life contracts	388,096,287	101,501,829	6,393,158	279,307,320	893,980	XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	11,335,136	1,660,187	170,290	1,687,150	7,686,244		XXX	131,264	
18.	Payments on supplementary contracts with life contingencies	594,321			594,321		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	494,397,511	(17,761,176)	(12,990,195)	526,675,642	(983,751)	(543,010)	XXX		
20.	Totals (Lines 10 to 19)	1,060,523,622	197,171,543	7,935,110	844,611,078	9,762,207	912,421	XXX	131,264	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	32,681,936	14,301,565	(4)	18,366,849	11,436	(22)		2,112	XXX
22.	Commissions and expense allowances on reinsurance assumed	658,289	(27,366)	1,577	682,760	758	556	XXX	3	
23.	General insurance expenses and fraternal expenses	30,403,408	14,164,756	1,826,911	13,502,625	99,751	758,297		51,068	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	6,276,231	3,201,971	331,134	1,106,280	8,205	121,432		1,507,209	
25.	Increase in loading on deferred and uncollected premiums	(32,386)	(16,455)	(15,931)				XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(77,413,167)	(54,058,158)		(22,296,157)	(1,058,852)		XXX		
27.	Aggregate write-ins for deductions	614,290							614,290	
28.	Totals (Lines 20 to 27)	1,053,712,224	174,737,856	10,078,797	855,973,435	8,823,505	1,792,684		2,305,947	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	39,484,249	45,318,173	2,260,331	(5,615,191)	(401,095)	1,023,536		(3,101,504)	
30.	Dividends to policyholders and refunds to members	1,114,566	1,114,566					XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	38,369,683	44,203,607	2,260,331	(5,615,191)	(401,095)	1,023,536		(3,101,504)	
32.	Federal income taxes incurred (excluding tax on capital gains)	12,650,317	14,290,524	742,811	(1,607,618)	(112,952)	328,023		(990,470)	
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)	25,719,366	29,913,083	1,517,520	(4,007,573)	(288,143)	695,514		(2,111,034)	
34.	Policies/certificates in force end of year	61,860	33,763	3,259	22,086	16	2,736	XXX		
Details of Write-Ins										
08.301.	Assumed MODCO fees and charges	3,104,796	1,225,181		1,835,831	43,784				
08.302.	Marketing allowance and miscellaneous income	747,381	62,312		609,816				75,253	
08.303.	.....									
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	3,852,177	1,287,493		2,445,647	43,784			75,253	
2701.	Penalties & interest	614,290							614,290	
2702.	.....									
2703.	.....									
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	614,290							614,290	

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE ^(b)

		1	2	3	4	5	6	7	8	9	10	11	12
		Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (c)	Other Individual Life	YRT Mortality Risk Only
1.	Premiums for life contracts (a).....	108,116,100		52,293,504	31,271,253	5,402,200	17,476,689	1,548,965		123,489			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income.....	109,622,941		21,159,779	3,273,603	404,848	83,154,256	1,629,517		938			
4.	Amortization of Interest Maintenance Reserve (IMR).....	(615,959)		(118,894)	(18,394)	(2,275)	(467,234)	(9,156)		(5)			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses.....												
6.	Commissions and expense allowances on reinsurance ceded.....	1,613,064		27,338	588,286	7,323	992,976	(4,408)		1,548			
7.	Reserve adjustments on reinsurance ceded.....												
8.	Miscellaneous Income:												
8.1	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	32,390								32,390			
8.2	Charges and fees for deposit-type contracts.....												
8.3	Aggregate write-ins for miscellaneous income.....	1,287,493		156						1,287,337			
9.	Totals (Lines 1 to 8.3).....	220,056,029		73,361,883	35,114,748	5,812,096	101,156,688	3,164,919		1,445,696			
10.	Death benefits.....	111,311,913		10,734,792	6,814,594	21,076	93,548,545	366,536		(173,629)			
11.	Matured endowments (excluding guaranteed annual pure endowments).....	47,032		47,032									
12.	Annuity benefits.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts.....	358,460		48,068	43,141		267,251						
14.	Coupons, guaranteed annual pure endowments and similar benefits.....	53,296		53,296									
15.	Surrender benefits and withdrawals for life contracts.....	101,501,829		13,922,075		(6,260)	32,041,422	68,738		55,475,853			
16.	Group conversions.....												
17.	Interest and adjustments on contract or deposit-type contract funds.....	1,660,187		313,916	47,732		1,243,534	2,644		52,362			
18.	Payments on supplementary contracts with life contingencies.....												
19.	Increase in aggregate reserves for life and accident and health contracts.....	(17,761,176)		33,494,197	4,558,883	3,032,271	(58,937,505)	1,283,228	—	(1,192,250)			
20.	Totals (Lines 10 to 19).....	197,171,543		58,613,378	11,464,350	3,047,086	68,163,246	1,721,146	—	54,162,335			
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	14,301,565		3,223,127	5,749,442	2,440,699	2,888,680			(383)			XXX
22.	Commissions and expense allowances on reinsurance assumed.....	(27,366)		252,423	(773,735)		404,263	73,269		16,414			
23.	General insurance expenses.....	14,164,756		3,270,797	5,491,961	1,413,811	3,831,551	94,486		62,151			
24.	Insurance taxes, licenses and fees, excluding federal income taxes.....	3,201,971		970,027	1,067,825	152,578	952,644	46,784		12,113			
25.	Increase in loading on deferred and uncollected premiums.....	(16,455)		(3,010)	(13,445)								
26.	Net transfers to or (from) Separate Accounts net of reinsurance.....	(54,058,158)								(54,058,158)			
27.	Aggregate write-ins for deductions.....												
28.	Totals (Lines 20 to 27).....	174,737,856		66,326,742	22,986,397	7,054,175	76,240,384	1,935,686	—	194,472			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	45,318,173		7,035,141	12,128,350	(1,242,079)	24,916,304	1,229,233	—	1,251,224			
30.	Dividends to policyholders and refunds to members.....	1,114,566		1,112,218	2,348								
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	44,203,607		5,922,924	12,126,002	(1,242,079)	24,916,304	1,229,233	—	1,251,224			
32.	Federal income taxes incurred (excluding tax on capital gains).....	14,290,524		1,926,407	3,872,188	(395,306)	8,093,431	394,855		398,949			
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).....	29,913,083		3,996,516	8,253,814	(846,773)	16,822,873	834,378	—	852,275			
34.	Policies/certificates in force end of year.....	33,763	—	7,893	20,689	1,196	3,979	6					
Details of Write-Ins													
08.301.	Assumed MODCO fees and charges.....	1,225,181								1,225,181			
08.302.	Marketing allowance and miscellaneous income.....	62,312		156						62,156			
08.303.	.....												
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page.....												
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	1,287,493		156						1,287,337			
2701.	.....												
2702.	.....												
2703.	.....												
2798.	Summary of remaining write-ins for Line 27 from overflow page.....												
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above).....												

(a) Include premium amounts for preneed plans included in Line 1 \$
(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.
(c) Individual and Group Credit Life are combined and included on GROUP page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

		1	2	3	4	5	6	7	8	9
		Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life (d)	Other Group Life (a)	YRT Mortality Risk Only
1.	Premiums for life contracts (b)	67,046		557,726	(490,659)			(22)		
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	12,343,777	1,562	832,468	11,509,434			313		
4.	Amortization of Interest Maintenance Reserve (IMR)	(69,358)	(5)	(652)	(68,701)			—		
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded	(2,338)		(2,338)						
7.	Reserve adjustments on reinsurance ceded									
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income									
9.	Totals (Lines 1 to 8.3)	12,339,127	1,557	1,387,205	10,950,074			291		
10.	Death benefits	14,334,271	—	1,569,681	12,764,902			(311)		
11.	Matured endowments (excluding guaranteed annual pure endowments)	—						—		
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	27,585		7,161	20,424					
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts	6,393,158			6,393,158					
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds	170,290		9,345	160,945					
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	(12,990,195)	183	(1,022,140)	(11,965,026)	—	—	(3,212)		
20.	Totals (Lines 10 to 19)	7,935,110	183	564,046	7,374,404	—	—	(3,523)		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	(4)						(4)		XXX
22.	Commissions and expense allowances on reinsurance assumed	1,577		350	1,227					
23.	General insurance expenses	1,826,911	65	924,049	902,797					
24.	Insurance taxes, licenses and fees, excluding federal income taxes	331,134	5	164,415	166,717			(3)		
25.	Increase in loading on deferred and uncollected premiums	(15,931)		(15,931)						
26.	Net transfers to or (from) Separate Accounts net of reinsurance									
27.	Aggregate write-ins for deductions									
28.	Totals (Lines 20 to 27)	10,078,797	253	1,636,930	8,445,145	—	—	(3,531)		
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	2,260,330	1,304	(249,725)	2,504,929	—	—	3,822		
30.	Dividends to policyholders and refunds to members									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	2,260,330	1,304	(249,725)	2,504,929	—	—	3,822		
32.	Federal income taxes incurred (excluding tax on capital gains)	742,811	417	(79,416)		820,591		1,219		
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,517,519	887	(170,309)	2,504,929	(820,591)	—	2,603		
34.	Policies/certificates in force end of year	3,259	—	3,149	85	—	—	25		
Details of Write-Ins										
08.301.										
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)									
2701.										
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)									

(a) Includes the following amounts for FEGLI/SGLI: Line 1 \$ Line 10 \$ Line 16 \$ Line 23 \$ Line 24 \$

(b) Include premium amounts for preneed plans included in Line 1 \$

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(d) Individual and Group Credit Life are combined and included on GROUP page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES ^(a)

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	762,996,921	726,189,440	1,885,038	33,663,468		1,258,975	
2.	Considerations for supplementary contracts with life contingencies	25,833	XXX	XXX	XXX	XXX	25,833	XXX
3.	Net investment income	102,012,788	95,448,197	3,313,478	436,651		1,774,271	1,040,191
4.	Amortization of Interest Maintenance Reserve (IMR)	(573,198)	(540,976)	(21,263)	(1,843)		(9,116)	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	2,889	2,889					
6.	Commissions and expense allowances on reinsurance ceded	245,020	235,022				9,998	
7.	Reserve adjustments on reinsurance ceded	(20,729,890)	(20,417,732)				(312,157)	
8.	Miscellaneous Income:							
8.1	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	3,932,233			3,932,233			
8.2	Charges and fees for deposit-type contracts							
8.3	Aggregate write-ins for miscellaneous income	2,445,647	7,614		2,438,034			
9.	Totals (Lines 1 to 8.3)	850,358,244	800,924,453	5,177,253	40,468,543		2,747,804	1,040,191
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	36,346,644	31,038,745		21,987		5,285,912	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	279,307,320	193,048,244	29,853,777	56,383,528		21,772	
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	1,687,150	940,440	104,224	224,407		37,298	380,781
18.	Payments on supplementary contracts with life contingencies	594,321					594,321	
19.	Increase in aggregate reserves for life and accident and health contracts	526,675,642	551,676,511	(24,587,322)	1,783,287		(2,196,834)	
20.	Totals (Lines 10 to 19)	844,611,078	776,703,940	5,370,679	58,413,209		3,742,469	380,781
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	18,366,849	17,171,953	54,130	1,099,723		35,001	6,042
22.	Commissions and expense allowances on reinsurance assumed	682,760	2,488		680,272			
23.	General insurance expenses	13,502,625	11,958,912	370,388	928,283		183,030	62,011
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,106,280	985,158	28,840	72,127		15,055	5,101
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(22,296,157)	390		(22,303,759)		7,212	
27.	Aggregate write-ins for deductions							
28.	Totals (Lines 20 to 27)	855,973,435	806,822,841	5,824,038	38,889,855		3,982,767	453,935
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(5,615,191)	(5,898,387)	(646,784)	1,578,688		(1,234,963)	586,256
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(5,615,191)	(5,898,387)	(646,784)	1,578,688		(1,234,963)	586,256
32.	Federal income taxes incurred (excluding tax on capital gains)	(1,607,618)	(1,708,187)	(199,445)	503,946		(390,856)	186,925
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)	(4,007,573)	(4,190,200)	(447,340)	1,074,743		(844,107)	399,331
34.	Policies/certificates in force end of year	22,086	19,248	811	1,187	—	442	398
Details of Write-Ins								
08.301.	Assumed MODCO fees and charges	1,835,831			1,835,831			
08.302.	Marketing allowance and miscellaneous income	609,816	7,614		602,202			
08.303.	.....							
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	2,445,647	7,614		2,438,034			
2701.	.....							
2702.	.....							
2703.	.....							
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

		1	Deferred				6	7
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for group annuity contracts.....		XXX	XXX	XXX	XXX		XXX
2.	Considerations for supplementary contracts with life contingencies.....							
3.	Net investment income.....	8,336,363			(681)		582,827	7,754,217
4.	Amortization of Interest Maintenance Reserve (IMR).....	(46,841)					(46,841)	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses.....	89,103	89,103					
6.	Commissions and expense allowances on reinsurance ceded.....							
7.	Reserve adjustments on reinsurance ceded.....							
8.	Miscellaneous Income:							
8.1	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....							
8.2	Charges and fees for deposit-type contracts.....							
8.3	Aggregate write-ins for miscellaneous income.....	43,784			43,784			
9.	Totals (Lines 1 to 8.3).....	8,422,410	89,103		43,103		535,986	7,754,217
10.	Death benefits.....							
11.	Matured endowments (excluding guaranteed annual pure endowments).....							
12.	Annuity benefits.....	2,165,733					2,165,733	
13.	Disability benefits and benefits under accident and health contracts.....							
14.	Coupons, guaranteed annual pure endowments and similar benefits.....							
15.	Surrender benefits and withdrawals for life contracts.....	893,980	893,980					
16.	Group conversions.....							
17.	Interest and adjustments on contract or deposit-type contract funds.....	7,686,244	4,653		263		4,250	7,677,078
18.	Payments on supplementary contracts with life contingencies.....							
19.	Increase in aggregate reserves for life and accident and health contracts.....	(983,751)					(983,751)	
20.	Totals (Lines 10 to 19).....	9,762,207	898,633		263		1,186,233	7,677,078
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	11,436	11,436					
22.	Commissions and expense allowances on reinsurance assumed.....	758			758			
23.	General insurance expenses.....	99,751	5,472				93,911	368
24.	Insurance taxes, licenses and fees, excluding federal income taxes.....	8,205	450				7,724	30
25.	Increase in loading on deferred and uncollected premiums.....							
26.	Net transfers to or (from) Separate Accounts net of reinsurance.....	(1,058,852)	(1,055,273)		(3,579)			
27.	Aggregate write-ins for deductions.....							
28.	Totals (Lines 20 to 27).....	8,823,505	(139,282)		(2,557)		1,287,868	7,677,476
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	(401,095)	228,385		45,660		(751,882)	76,742
30.	Dividends to policyholders and refunds to members.....							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	(401,095)	228,385		45,660		(751,882)	76,742
32.	Federal income taxes incurred (excluding tax on capital gains).....	(112,952)	72,820		14,558		(224,799)	24,469
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).....	(288,143)	155,566		31,101		(527,083)	52,273
34.	Policies/certificates in force end of year.....	16	16					
Details of Write-Ins								
08.301.	Assumed MODCO fees and charges.....	43,784			43,784			
08.302.	.....							
08.303.	.....							
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page.....							
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	43,784			43,784			
2701.	.....							
2702.	.....							
2703.	.....							
2798.	Summary of remaining write-ins for Line 27 from overflow page.....							
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above).....							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH ^(a)

		1	Comprehensive (Hospital and Medical)		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group								Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	1,888,026									(98)	1,857,293		30,831
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	933,439									224	886,140		47,075
4.	Amortization of Interest Maintenance Reserve (IMR)	(5,245)									(1)	(4,992)		(252)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded													
7.	Reserve adjustments on reinsurance ceded													
8.	Miscellaneous Income:													
8.1	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
8.2	Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3	Aggregate write-ins for miscellaneous income													
9.	Totals (Lines 1 to 8.3)	2,816,220									125	2,738,442		77,654
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	1,455,430									(500)	1,453,771		2,159
14.	Coupons, guaranteed annual pure endowments and similar benefits													
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions													
17.	Interest and adjustments on contract or deposit-type contract funds													
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	(543,010)									(8,938)	(550,896)		16,824
20.	Totals (Lines 10 to 19)	912,420									(9,438)	902,875		18,983
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	(22)									(22)			
22.	Commissions and expense allowances on reinsurance assumed	556												556
23.	General insurance expenses	758,297										743,584		14,713
24.	Insurance taxes, licenses and fees, excluding federal income taxes	121,432									(9)	119,696		1,745
25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions													
28.	Totals (Lines 20 to 27)	1,792,683									(9,469)	1,766,155		35,997
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,023,537									9,594	972,286		41,657
30.	Dividends to policyholders and refunds to members													
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,023,537									9,594	972,286		41,657
32.	Federal income taxes incurred (excluding tax on capital gains)	328,023									3,059	311,601		13,363
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)	695,514									6,535	660,685		28,295
34.	Policies/certificates in force end of year	2,736	-	-	-	-	-	-	-	-	26	2,515	-	195
Details of Write-Ins														
08.301.														
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page													
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)													
2701.														
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page													
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE ^(a)

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (b) (N/A Fraternal)	Other Individual Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year.....	2,330,751,146		422,342,532	66,554,373	4,961,167	1,798,720,202	35,107,699		3,065,173	—		
2. Tabular net premiums or considerations.....	146,794,060	62,937,719	58,036,408	6,670,790	17,476,689	1,548,965		123,489				
3. Present value of disability claims incurred.....	—	—	—	—	—	—						
4. Tabular interest.....	86,787,970	16,427,102	3,984,477	266,320	68,370,106	(2,344,677)		84,642				
5. Tabular less actual reserve released.....												
6. Increase in reserve on account of change in valuation basis.....												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve.....		XXX								XXX		
7. Other increases (net).....	9,025,004	—	—	—	4,587,778	4,437,226		—				
8. Totals (Lines 1 to 7).....	2,573,358,180	79,364,821	484,363,417	73,491,483	95,395,740	1,802,361,716	35,107,699	208,131	3,065,173	—		
9. Tabular cost.....	25,621,290	41,796,004	55,669,395	3,904,794	1,822,880,970	(1,897,886,254)		(743,619)				
10. Reserves released by death.....	33,721,259	4,026,552	1,749,466	44	27,843,947	102,237		(987)				
11. Reserves released by other terminations (net).....	200,667,200	—	—	—	1,771,679	196,750,534		2,144,987				
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	358,460	48,068	43,141	—	267,251	—		—				
13. Net transfers to or (from) Separate Accounts.....												
14. Total deductions (Lines 9 to 13).....	260,368,209	45,870,624	57,462,002	3,904,838	1,852,763,847	(1,701,033,483)		1,400,381				
15. Reserve December 31 of current year.....	2,312,989,971	33,494,197	426,901,415	69,586,645	(1,757,368,107)	3,503,395,199	35,107,699	(1,192,250)	3,065,173	—		
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year.....	2,036,215,967	395,604,055	16,933	2,015,766	1,632,605,993	4,182,769	—	1,790,451				
17. Amount Available for Policy Loans Based upon Line 16 CSV.....	1,555,865,695	382,843,465	5,581	1,855,458	1,166,797,730	3,903,070	—	460,391				

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE ^(a)
(N/A FRATERNAL)

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life (b)	Other Group Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year.....	223,494,328	13,975	3,002,237	220,473,735			4,381		
2. Tabular net premiums or considerations.....	53,197	—	557,726	(504,529)			—		
3. Present value of disability claims incurred.....	—						—		
4. Tabular interest.....	10,493,321	629	147,440	10,345,169			83		
5. Tabular less actual reserve released.....	—						—		
6. Increase in reserve on account of change in valuation basis.....	—						—		
7. Other increases (net).....	1,072,456			1,072,456					
8. Totals (Lines 1 to 7).....	235,113,302	14,604	3,707,403	231,386,831			4,464		
9. Tabular cost.....	12,466,311	447	1,469,419	10,993,205			3,240		
10. Reserves released by death.....	4,069,246	—	2,136	4,067,110			—		
11. Reserves released by other terminations (net).....	8,046,031	—	248,591	7,797,384			56		
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	27,585	—	7,161	20,424					
13. Net transfers to or (from) Separate Accounts.....	—	—					—		
14. Total deductions (Lines 9 to 13).....	24,609,173	447	1,727,307	22,878,123			3,296		
15. Reserve December 31 of current year.....	210,504,129	14,157	1,980,096	208,508,708			1,168		
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year.....	202,462,715	13,846	5,140	202,443,729		—	—		
17. Amount Available for Policy Loans Based upon Line 16 CSV.....	181,271,136	13,333	—	181,257,803		—	—		

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES ^(a)

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year.....	1,795,073,656	1,639,558,547	110,712,248	5,682,531		39,120,330	
2. Tabular net premiums and considerations.....	763,022,754	726,189,440	1,885,038	33,663,468		1,284,808	
3. Present value of disability claims incurred.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest.....	87,636,716	82,619,647	3,453,185	(203,079)		1,766,963	
5. Tabular less actual reserve released.....	(7,735,542)	(33,045,587)	(71,768)	54,186,089		(28,804,276)	
6. Increase in reserve on account of change in valuation basis.....							
7. Other increases (net).....							
8. Totals (Lines 1 to 7).....	2,637,997,584	2,415,322,047	115,978,703	93,329,009		13,367,825	
9. Tabular cost.....							
10. Reserves released by death.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net).....	279,307,321	193,048,244	29,853,777	56,383,528		21,772	
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	36,940,965	31,038,745	—	21,987		5,880,233	
13. Net transfers to or (from) Separate Accounts.....							
14. Total deductions (Lines 9 to 13).....	316,248,286	224,086,989	29,853,777	56,405,515		5,902,005	
15. Reserve December 31 of current year.....	2,321,749,298	2,191,235,058	86,124,926	36,923,494		7,465,820	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year.....	2,227,704,359	2,142,874,377	83,919,556	910,426	—	—	
17. Amount Available for Policy Loans Based upon Line 16 CSV.....	88,968	88,968	—	—	—	—	

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES ^(a)
(N/A FRATERNAL)

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year	14,898,182					14,898,182	—
2. Tabular net premiums and considerations	—		—		—		
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	938,060				938,060		
5. Tabular less actual reserve released	243,922				243,922		
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)							
8. Totals (Lines 1 to 7)	16,080,164		—		1,181,982	14,898,182	—
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	—				—		
12. Annuity, supplementary contract, and disability payments involving life contingencies	2,165,733				2,165,733		
13. Net transfers to or (from) Separate Accounts							
14. Total deductions (Lines 9 to 13)	2,165,733				2,165,733		
15. Reserve December 31 of current year	13,914,431		—		(983,751)	14,898,182	—
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year							
17. Amount Available for Policy Loans Based upon Line 16 CSV							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

EXHIBIT OF NET INVESTMENT INCOME

		1	2
		Collected During Year	Earned During Year
1.	U.S. Government bonds	(a) 696,226	730,029
1.1	Bonds exempt from U. S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 211,421,584	217,309,309
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 2,030,603	2,272,957
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	871,589	871,589
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 13,743,081	13,725,309
4.	Real estate	(d)	
5.	Contract loans	2,700,578	2,743,684
6.	Cash, cash equivalents and short-term investments	(e) 5,393,373	5,683,871
7.	Derivative instruments	(f) 2,062,272	2,062,272
8.	Other invested assets	2,401,954	2,395,646
9.	Aggregate write-ins for investment income	15,669	15,669
10.	Total gross investment income	241,336,929	247,810,335
11.	Investment expenses		(g) 13,828,297
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 55,174
13.	Interest expense		(h) 1,408,089
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		145,200
16.	Total deductions (Lines 11 through 15)		15,436,760
17.	Net investment income (Line 10 minus Line 16)		232,373,575
Details of Write-Ins			
0901.	Miscellaneous investment income	15,669	15,669
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	15,669	15,669
1501.	Derivative miscellaneous investment expense		145,200
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		145,200

- (a) Includes \$6,094,573 accrual of discount less \$5,533,726 amortization of premium and less \$10,205,179 paid for accrued interest on purchases.
- (b) Includes \$ accrual of discount less \$542 amortization of premium and less \$275,554 paid for accrued dividends on purchases.
- (c) Includes \$27 accrual of discount less \$30,381 amortization of premium and less \$ paid for accrued interest on purchases.
- (d) Includes \$ for company's occupancy of its own buildings; and excludes \$ interest on encumbrances.
- (e) Includes \$284,230 accrual of discount less \$66,445 amortization of premium and less \$942 paid for accrued interest on purchases.
- (f) Includes \$ accrual of discount less \$ amortization of premium.
- (g) Includes \$ investment expenses and \$ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$ interest on surplus notes and \$ interest on capital notes.
- (i) Includes \$ depreciation on real estate and \$ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1	2	3	4	5
		Realized Gain (Loss) On Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds					
1.1	Bonds exempt from U. S. tax					
1.2	Other bonds (unaffiliated)	(7,318,857)	(7,484,858)	(14,803,715)	—	6,669,600
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	278,679		278,679	974,583	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)				(634)	
2.21	Common stocks of affiliates					
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	44,929		44,929		
7.	Derivative instruments	3,758,916		3,758,916	(10,531,873)	(6,670,735)
8.	Other invested assets	(190,973)		(190,973)		
9.	Aggregate write-ins for capital gains (losses)	244,925		244,925		
10.	Total capital gains (losses)	(3,182,381)	(7,484,858)	(10,667,239)	(9,557,924)	(1,135)
Details of Write-Ins						
0901.	REALIZED GAIN ON MARGIN - FX	(105,021)		(105,021)		
0902.	OTHER FOREIGN EXCHANGE REALIZED LOSS	349,946		349,946		
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	244,925		244,925		

EXHIBIT 1 - PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	5	6	7	8
		Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident & Health	Fraternal	Other Lines of Business
FIRST YEAR (other than single)									
1.	Uncollected	(3,391)	(3,391)						
2.	Deferred and accrued	1,464,545	1,464,545						
3.	Deferred, accrued and uncollected:								
3.1	Direct	1,487,077	1,487,077						
3.2	Reinsurance assumed	4	4						
3.3	Reinsurance ceded	25,926	25,926						
3.4	Net (Line 1 + Line 2)	1,461,154	1,461,154						
4.	Advance	69,248	69,248						
5.	Line 3.4 - Line 4	1,391,906	1,391,906						
6.	Collected during year:								
6.1	Direct	763,747,092	11,224,143		752,522,949				
6.2	Reinsurance assumed	79,170	4,875		74,295				
6.3	Reinsurance ceded	267,478	223,170		44,308				
6.4	Net	763,558,784	11,005,849		752,552,935				
7.	Line 5 + Line 6.4	764,950,691	12,397,756		752,552,935				
8.	Prior year (uncollected + deferred and accrued - advance)	377,667	1,328,893	(932,022)			(19,204)		
9.	First year premiums and considerations:								
9.1	Direct	764,758,148	11,283,974	932,022	752,522,949		19,204		
9.2	Reinsurance assumed	79,170	4,875		74,295				
9.3	Reinsurance ceded	264,295	219,987		44,308				
9.4	Net (Line 7 - Line 8)	764,573,024	11,068,863	932,022	752,552,935		19,204		
SINGLE									
10.	Single premiums and considerations:								
10.1	Direct	57,962,257	52,392,601	(22)	5,569,776		(98)		
10.2	Reinsurance assumed	5,239,065	1,142,907		4,096,158				
10.3	Reinsurance ceded	188,068			188,068				
10.4	Net	63,013,254	53,535,507	(22)	9,477,867		(98)		
RENEWAL									
11.	Uncollected	(1,427,259)	(248,623)	(1,187,671)			9,035		
12.	Deferred and accrued	(791,329)	9,871,042	(8,038,508)			(2,623,863)		
13.	Deferred, accrued and uncollected:								
13.1	Direct	(137,702)	10,764,952	(8,287,827)			(2,614,827)		
13.2	Reinsurance assumed	1,833,279	1,600,123	233,156					
13.3	Reinsurance ceded	3,914,165	2,742,657	1,171,509					
13.4	Net (Line 11 + Line 12)	(2,218,588)	9,622,419	(9,226,180)			(2,614,827)		
14.	Advance	904,920	145,135	759,785					
15.	Line 13.4 - Line 14	(3,123,508)	9,477,284	(9,985,965)			(2,614,827)		
16.	Collected during year:								
16.1	Direct	45,883,734	34,192,908	7,226,179	931,152		3,533,495		
16.2	Reinsurance assumed	28,225,111	24,078,170	4,068,573	59,689		18,679		
16.3	Reinsurance ceded	20,445,076	15,230,071	5,190,284	24,721				
16.4	Net	53,663,769	43,041,008	6,104,468	966,120		3,552,175		
17.	Line 15 + Line 16.4	50,540,261	52,518,291	(3,881,497)	966,120		937,347		
18.	Prior year (uncollected + deferred and accrued - advance)	5,058,445	9,006,561	(3,016,543)			(931,573)		
19.	Renewal premiums and considerations:								
19.1	Direct	37,824,509	34,795,908	247,208	931,152		1,850,241		
19.2	Reinsurance assumed	28,048,295	23,916,725	4,053,202	59,689		18,679		
19.3	Reinsurance ceded	20,390,987	15,200,902	5,165,364	24,721				
19.4	Net (Line 17 - Line 18)	45,481,816	43,511,730	(864,954)	966,120		1,868,920		
TOTAL									
20.	Total premiums and annuity considerations:								
20.1	Direct	860,544,914	98,472,483	1,179,208	759,023,877		1,869,347		
20.2	Reinsurance assumed	33,366,530	25,064,507	4,053,202	4,230,142		18,679		
20.3	Reinsurance ceded	20,843,351	15,420,889	5,165,364	257,098				
20.4	Net (Lines 9.4 + 10.4 + 19.4)	873,068,094	108,116,100	67,046	762,996,921		1,888,026		

EXHIBIT 1 - PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND
EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (DIRECT BUSINESS ONLY)

	1	2	3	4	5	6	7	8
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident & Health	Fraternal	Other Lines of Business
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21. To pay renewal premiums.....	159,932	159,932						
22. All other.....	873,378	873,378						
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23. First year (other than single):								
23.1 Reinsurance ceded.....	213,124	212,479		645				
23.2 Reinsurance assumed.....	677		458	219				
23.3 Net ceded less assumed.....	212,447	212,479	(458)	426				
24. Single:								
24.1 Reinsurance ceded.....								
24.2 Reinsurance assumed.....								
24.3 Net ceded less assumed.....								
25. Renewal:								
25.1 Reinsurance ceded.....	1,642,622	1,400,585	(2,338)	244,375				
25.2 Reinsurance assumed.....	657,612	(27,366)	1,119	682,541	758	556		3
25.3 Net ceded less assumed.....	985,010	1,427,950	(3,457)	(438,166)	(758)	(556)		(3)
26. Totals:								
26.1 Reinsurance ceded (Page 6, Line 6).....	1,855,746	1,613,064	(2,338)	245,020				
26.2 Reinsurance assumed (Page 6, Line 22).....	658,289	(27,366)	1,577	682,760	758	556		3
26.3 Net ceded less assumed.....	1,197,457	1,640,429	(3,915)	(437,740)	(758)	(556)		(3)
COMMISSIONS INCURRED (direct business only)								
27. First year (other than single).....	25,749,808	8,485,008		17,251,340	11,348			2,112
28. Single.....	2,611,578	2,599,574	(4)	12,031		(22)		
29. Renewal.....	4,320,550	3,216,982		1,103,479	88			
30. Deposit-type contract funds.....								
31. Totals (to agree with Page 6, Line 21).....	32,681,936	14,301,565	(4)	18,366,849	11,436	(22)		2,112

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
			2	3				
		Life	Cost Containment	All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	543,418		4,099	443	66,067		614,027
2.	Salaries and wages	17,417,383		389,575	10,577	1,124,122		18,941,657
3.11	Contributions for benefit plans for employees	1,191,724		26,450	694	62,490		1,281,358
3.12	Contributions for benefit plans for agents							
3.21	Payments to employees under non-funded benefit plans							
3.22	Payments to agents under non-funded benefit plans							
3.31	Other employee welfare	1,257,107		29,563	696	45,935		1,333,301
3.32	Other agent welfare							
4.1	Legal fees and expenses	33,323		21	36			33,380
4.2	Medical examination fees	1,199,129		19,695	—			1,218,824
4.3	Inspection report fees							
4.4	Fees of public accountants and consulting actuaries	475,336		703	284			476,323
4.5	Expense of investigation and settlement of policy claims	12,696						12,696
5.1	Traveling expenses	113,991		2,720	32	3,670		120,413
5.2	Advertising	1,254,302		27,264	12			1,281,578
5.3	Postage, express, telegraph and telephone	532,666		5,224	1,958	1,287		541,135
5.4	Printing and stationery	127,540		4,698	345	658		133,241
5.5	Cost or depreciation of furniture and equipment	2,954		52	4			3,010
5.6	Rental of equipment	4,845		52	2	106,642		111,541
5.7	Cost or depreciation of EDP equipment and software	1,588,451		37,771	3,223	10,358		1,639,803
6.1	Books and periodicals	82,626		92	11	221		82,950
6.2	Bureau and association fees	37,112		158	8	65,781		103,059
6.3	Insurance, except on real estate	527,384		407	—			527,791
6.4	Miscellaneous losses	21,153		(4)	6,717			27,866
6.5	Collection and bank service charges	158,965		52,981	60			212,006
6.6	Sundry general expenses	166,119		1,608	4,344	991		173,062
6.7	Group service and administration fees	8						8
6.8	Reimbursements by uninsured plans							
7.1	Agency expense allowance							
7.2	Agents' balances charged off (less \$.....425,776 recovered)	(405,146)			(630)			(405,776)
7.3	Agency conferences other than local meetings	49,635		7				49,642
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2	Expense of supreme lodge meetings(Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1	Real estate expenses	49						49
9.2	Investment expenses not included elsewhere					8,376		8,376
9.3	Aggregate write-ins for expenses	3,201,276		155,163	22,251	12,331,699		15,710,389
10.	General expenses incurred	29,594,046		758,299	51,067	13,828,297	(b)	(a) 44,231,709
11.	General expenses unpaid December 31, prior year				8,000	24,071		32,071
12.	General expenses unpaid December 31, current year	6,217			8,000	23,106		37,323
13.	Amounts receivable relating to uninsured plans, prior year							
14.	Amounts receivable relating to uninsured plans, current year							
15.	General expenses paid during year (Lines 10 + 11 - 12 - 13 + 14)	29,587,829		758,299	51,067	13,829,262		44,226,457
Details of Write-Ins								
09.301.	Portfolio management fee					11,284,328		11,284,328
09.302.	Outside consultants and admin fees	1,404,816		135,024	1,005	976,537		2,517,382
09.303.	EDP programming	1,067,783		5,982	46,278	41,375		1,161,418
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	728,677		14,157	(25,032)	29,459		747,261
09.399.	Totals (Lines 09.301 through 09.303 plus 09.398) (Line 9.3 above)	3,201,276		155,163	22,251	12,331,699		15,710,389

(a) Includes management fees of \$ to affiliates and \$ to non-affiliates.
(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable	\$	2. Institutional	\$	3. Recreational and Health	\$	4. Educational	\$
5. Religious	\$	6. Membership	\$	7. Other	\$	8. Total	\$

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

		Insurance			4	5	6
		1	2	3			
					Investment	Fraternal	Total
1.	Real estate taxes						
2.	State insurance department licenses and fees	1,266,138	412	10	1		1,266,561
3.	State taxes on premiums	2,184,667	59,774	2,310			2,246,751
4.	Other state taxes, incl. \$..... for employee benefits	(64,832)	3,641	1,495,208	133		1,434,150
5.	U.S. Social Security taxes	1,193,062	56,772	5,290	54,803		1,309,927
6.	All other taxes	68,554	833	4,392	237		74,016
7.	Taxes, licenses and fees incurred	4,647,589	121,432	1,507,210	55,174		6,331,405
8.	Taxes, licenses and fees unpaid December 31, prior year	137,312	128				137,440
9.	Taxes, licenses and fees unpaid December 31, current year	185,117	128				185,245
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	4,599,784	121,432	1,507,210	55,174		6,283,600

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	164,131	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	920,019	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	1,084,150	
6.	Paid-in cash	35,814	
7.	Left on deposit	28,781	
8.	Aggregate write-ins for dividend or refund options	5,748	
9.	Total Lines 5 through 8	1,154,493	
10.	Amount due and unpaid	6,555	
11.	Provision for dividends or refunds payable in the following calendar year	1,006,916	
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	1,013,471	
16.	Total from prior year	1,000,101	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	1,167,863	
Details of Write-Ins			
0801.	Dividends to reduce policy loans	5,748	
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)	5,748	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
Life Insurance					
1941 CSO 2.50% CRVM ANB CRF 1960-1960	2,388		2,388		
1941 CSO 2.50% NLP ANB CRF 1959-1960	10,803		10,803		
1941 CSO 3.00% CRVM ANB CRF 1951-1985	162,466		162,466		
1941 CSO 3.00% NLP ANB CRF 1953-1982	2,600,677		2,600,677		
1941 CSO 3.50% CRVM ANB CRF 1957-1957	8,844		8,844		
1941 CSO 3.50% CRVM-NL ANB CRF 1960-1964	61,679		61,679		
1941 CSO 3.50% NJS ANB CRF 1964-1964	8,812		8,812		
1958 CET 2.25% NLP CRF 1962-1967	55,137		55,137		
1958 CET 2.50% CRVM ANB IDB 1971-1980	29,277		29,277		
1958 CET 2.50% NET PREMIUMS TABLE ANB IDB 1967-1974	100,470		100,470		
1958 CET 2.50% NLP ANB IDB 1972-1972	17,113		17,113		
1958 CET 2.50% NLP CRF 1966-1974	11,146		11,146		
1958 CET 3.00% NLP CRF 1962-1994	92,984		92,984		
1958 CET 3.50% NLP CRF 1980-1982	11,816		11,816		
1958 CET 4.00% CRVM ANB IDB 1981-1988	73,607		73,607		
1958 CET 4.00% NLP CRF 1981-1982	3,340		3,340		
1958 CET 4.50% NLP CRF 1984-1984	1,777		1,777		
1958 CSO 2.25% CRVM CRF 1962-1968	365,099		365,099		
1958 CSO 2.25% NLP CRF 1962-1968	352,284		352,284		
1958 CSO 2.50% CRVM CNF 1965-1981	6,606,607		6,606,607		
1958 CSO 2.50% NET PREMIUMS TABLE CNF 1966-1979	235,318		235,318		
1958 CSO 2.50% NLP CNF 1964-1977	428,995		428,995		
1958 CSO 2.50% NLP CRF 1967-1976	45,920		45,920		
1958 CSO 3.00% CRVM CRF 1963-1985	811,905		811,905		
1958 CSO 3.00% CRVM-NL ALB CRF 1969-1980	145,732		145,732		
1958 CSO 3.00% NJS CRF 1969-1983	179,659		179,659		
1958 CSO 3.00% NLP ALB CRF 1970-1981	97,165		97,165		
1958 CSO 3.00% NLP ANB CRF 1972-1972	5,104		5,104		
1958 CSO 3.00% NLP CRF 1965-1999	861,807		861,807		
1958 CSO 3.50% CRVM ANB CNF 1983-1983	332		332		
1958 CSO 3.50% CRVM CRF 1978-1984	384,372		384,372		
1958 CSO 3.50% CRVM-NL ALB CRF 1969-1982	132,926		132,926		
1958 CSO 3.50% CRVM-NL CRF 1975-1975	8,114		8,114		
1958 CSO 3.50% Illinois CRF 1973-1976	165,090		165,090		
1958 CSO 3.50% NJS CRF 1963-1982	749,019		749,019		
1958 CSO 3.50% NLP ALB CRF 1969-1981	3,443		3,443		
1958 CSO 3.50% NLP CNF 1975-1975	34,166		34,166		
1958 CSO 3.50% NLP CRF 1973-1983	3,324,568		3,324,568		
1958 CSO 4.00% CRVM ALB CRF 1980-1982	45,141		45,141		
1958 CSO 4.00% CRVM CNF 1981-1989	17,344,065		17,344,065		
1958 CSO 4.00% CRVM CRF 1975-1983	8,414,502		8,414,502		
1958 CSO 4.00% NET PREMIUMS TABLE CNF 1981-1985	23,392		23,392		
1958 CSO 4.00% NLP ALB CRF 1979-1981	1,652		1,652		
1958 CSO 4.00% NLP CNF 1981-1988	3,960		3,960		
1958 CSO 4.00% NLP CRF 1975-2012	4,001,312		4,001,312		
1958 CSO 4.50% CRVM ALB CNF 1982-1982	144		144		
1958 CSO 4.50% CRVM CNF 1986-1988	2,301,742		2,301,742		
1958 CSO 4.50% CRVM CRF 1981-1989	13,778,294		13,778,294		
1958 CSO 4.50% NLP CRF 1970-1989	563,958		558,818		5,140
1958 CSO 5.50% CRVM ALB CNF 1987-1988	230,125		230,125		
1958 CSO 6.00% CRVM ALB CNF 1983-1986	4,303,844		4,303,844		
1958 CSO 6.00% CRVM ANB CNF 1983-1985	1,192,568		1,192,568		
1980 CET 4.00% CRVM CNF 2005-2012	212,901		212,901		
1980 CET 4.50% CRVM ANB IDB 1989-2007	629,119		629,119		
1980 CSO 4.00% CRVM ALB CNF 2006-2008	88,535,859		88,528,075		7,784
1980 CSO 4.00% CRVM ANB CNF 2006-2009	7,664,985		7,664,985		
1980 CSO 4.00% CRVM CNF 2006-2007	8,376,100		8,376,100		
1980 CSO 4.00% NLP ALB CNF 2007-2008	457,499		457,499		
1980 CSO 4.00% NLP ANB CNF 2006-2006	3,547		3,547		
1980 CSO 4.5% CRVM ANB CNF ISL	418,956		418,956		
1980 CSO 4.50% CRVM ALB CNF 1995-2005	180,522,147		75,718,851		104,803,296
1980 CSO 4.50% CRVM ANB CNF 1995-2017	254,440,157		210,025,157		44,415,000
1980 CSO 4.50% CRVM CNF 1989-2005	83,866,399		83,866,399		
1980 CSO 4.50% MOD ANB CNF 1995-2005	488,882		488,882		
1980 CSO 4.50% NLP ALB CNF 1998-1999	61,851		61,851		
1980 CSO 4.50% NLP ANB CNF 1988-2005	117,460		103,614		13,846
1980 CSO 4.50% NLP ANB CRF 1993-1999	466,916				466,916
1980 CSO 5.00% CRVM ALB CNF 1993-1994	4,304,179				4,304,179
1980 CSO 5.00% CRVM ANB CNF 1993-1994	32,551,394		14,735,497		17,815,897
1980 CSO 5.00% CRVM CNF 1994-1994	5,178		5,178		
1980 CSO 5.50% CRVM ALB CNF 1987-1992	8,216,732				8,216,732
1980 CSO 5.50% CRVM ANB CNF 1987-1992	112,134,667		83,779,135		28,355,532
1980 CSO 6.00% CRVM ANB CNF 1983-1986	13,043,479		12,245,744		797,735
1980 CSO 6.00% CRVM ANB CRF 1983-1988	69,733		69,733		
2001 CSO 3.50% CRVM ALB CNF 2013-2019	738,499,996		735,935,729		2,564,267
2001 CSO 3.50% CRVM ANB CNF 2013-2019	10,227,918		10,227,918		
2001 CSO 3.50% CRVM CNF 2013-2019	134,904,087		134,904,087		
2001 CSO 3.50% NLP ALB CNF 2013-2019	222,730		222,730		
2001 CSO 4.00% CRVM ALB CNF 2006-2012	389,932,239		389,276,037		656,202
2001 CSO 4.00% CRVM ALB IDB 2010-2012	16,056		16,056		
2001 CSO 4.00% CRVM ANB CNF 2009-2019	1,232,158		1,232,158		
2001 CSO 4.00% CRVM CNF 2006-2019	26,820,187		26,820,187		
2001 CSO 4.00% CRVM CRF 2014-2019	106,079				
2001 CSO 4.00% NLP ALB CNF 2008-2012	3,188,642		3,188,642		
2001 CSO 4.25% CRVM ALB CNF 2006-2006	225,760		225,760		
2001 CSO 4.50% CRVM ALB CNF 2003-2005	11,836,193		11,836,193		
2001 CSO 4.50% CRVM CNF 2005-2005	580,829		580,829		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
2001 CSO 4.75% CRVM ALB CNF 2005-2005	52,380		52,380		
2001 CSO Pfd 3.50% CRVM ANB CNF 2017-2019	5,541,913		5,541,913		
2001 CSO Pfd 3.75% CRVM ALB CNF 2013-2014	2,824,383		2,824,383		
2001 CSO Pfd 3.75% CRVM ANB CNF 2017-2019	1,036,777		1,036,777		
2001 CSO Pfd 4.00% CRVM ALB CNF 2007-2014	6,691,858		6,691,858		
2001 CSO Pfd 4.25% CRVM ALB CNF 2007-2012	2,551,400		2,551,400		
2001 CSO Pfd 4.50% CRVM ALB CNF 2008-2012	865,372		865,372		
2017 CSO 3.00% CRVM ANB CNF 2019-2019	3		3		
2017 CSO 3.00% VM-20 NPR ALB CNF 2021-2024	144,579,589		144,560,345		19,244
2017 CSO 3.00% VM-20 NPR ANB CNF 2021-2024	89,145,912		89,145,912		
2017 CSO 3.50% CRVM ALB CNF 2019-2019	895,221		895,221		
2017 CSO 3.50% CRVM ANB CNF 2019-2019	398,550		398,550		
2017 CSO 3.50% VM-20 NPR ALB CNF 2020-2025	78,533,430		78,533,430		
2017 CSO 3.50% VM-20 NPR ANB CNF 2020-2025	37,100,725		37,100,725		
2017 CSO 3.75% VM-20 NPR ALB CNF 2021-2024	33,076		33,076		
2017 CSO 3.75% VM-20 NPR ANB CNF 2021-2024	16,255,782		16,255,782		
2017 CSO 3.75% VM-20 NPR CNF 2021-2024	332,203		332,203		
2017 CSO 4.50% VM-20 NPR ALB CNF 2020-2020	165,741		165,741		
2017 CSO 4.50% VM-20 NPR ANB CNF 2020-2025	2,346,655		2,346,655		
2017 CSO 4.50% VM-20 NPR CNF 2020-2025	207,860		207,860		
VM-20 Excess DR/SR	5,238,422		5,238,422		
2001 CSO 3.00% NL 2015-2018	1,168			1,168	
0199997 – Totals (gross)	2,579,574,094		2,367,131,156	1,168	212,441,770
0199998 – Reinsurance ceded	72,212,305		67,712,805		4,499,500
0199999 – Totals (net)	2,507,361,789		2,299,418,351	1,168	207,942,270
Annuities (excluding supplementary contracts with life contingencies):					
Deferred Accum at various rates	10,724,014	XXX	10,232,646	XXX	491,368
VM-21	7,465,817	XXX	7,465,817	XXX	
2012 IAR 3.00% DEF	11,556,845	XXX	11,556,845	XXX	
2012 IAR 3.25% DEF	58,098,123	XXX	58,098,123	XXX	
2012 IAR 3.50% DEF	186,653,775	XXX	186,653,775	XXX	
2012 IAR 3.75% DEF	179,951,021	XXX	179,951,021	XXX	
2012 IAR 4.25% DEF	75,485,472	XXX	75,485,472	XXX	
2012 IAR 4.50% DEF	1,401,028,237	XXX	1,401,028,237	XXX	
2012 IAR 4.75% DEF	75,339	XXX	75,339	XXX	
71 IAM 3.50% DEF	81,532	XXX	81,532	XXX	
71 IAM 4.00% DEF	117,221	XXX	117,221	XXX	
71 IAM 4.50% DEF	137,039	XXX	137,039	XXX	
71 IAM 5.50% DEF	29,472	XXX	29,472	XXX	
71 IAM 8.00% DEF	299,846	XXX	299,846	XXX	
71 IAM 9.25% DEF	357,729	XXX	357,729	XXX	
83a 5.00% DEF	14,294	XXX	14,294	XXX	
83a 5.25% DEF	380,668	XXX	380,668	XXX	
83a 5.50% DEF	1,864,696	XXX	1,864,696	XXX	
83a 5.75% DEF	400,930	XXX	400,930	XXX	
83a 6.00% DEF	290,649	XXX	290,649	XXX	
83a 6.25% DEF	906,264	XXX	906,264	XXX	
83a 6.50% DEF	88,108	XXX	88,108	XXX	
83a 6.75% DEF	369,651	XXX	369,651	XXX	
83a 7.00% DEF	18,276	XXX	18,276	XXX	
83a 8.00% DEF	500,658	XXX	500,658	XXX	
83a 8.50% DEF	4,410	XXX	4,410	XXX	
a-2000 3.50% DEF	248,714	XXX	248,714	XXX	
a-2000 3.75% DEF	33,108,562	XXX	33,108,562	XXX	
a-2000 4.00% DEF	13,875,301	XXX	13,875,301	XXX	
a-2000 4.25% DEF	21,678,417	XXX	21,678,417	XXX	
a-2000 4.50% DEF	63,215,944	XXX	63,215,944	XXX	
a-2000 4.75% DEF	132,284,121	XXX	132,284,121	XXX	
a-2000 5.00% DEF	28,243,333	XXX	28,243,333	XXX	
a-2000 5.25% DEF	55,393,037	XXX	55,393,037	XXX	
a-2000 5.50% DEF	369,657	XXX	369,657	XXX	
1994 GAR 7.00% IMM	4,706	XXX		XXX	4,706
2012 IAR 3.75% IMM	376,656	XXX	376,656	XXX	
2012 IAR 4.00% IMM	147,708	XXX	147,708	XXX	
2012 IAR 4.50% IMM	391,187	XXX	391,187	XXX	
51 GAM 6.00% IMM	4,501	XXX		XXX	4,501
71 GAM 6.00% IMM	3,006	XXX		XXX	3,006
71 IAM 11.25% IMM	1,806	XXX	1,806	XXX	
71 IAM 7.50% IMM	3,102	XXX	3,102	XXX	
83 GAM 10.50% IMM	35,954	XXX		XXX	35,954
83 GAM 11.00% IMM	3,859	XXX		XXX	3,859
83 GAM 5.00% IMM	105,022	XXX		XXX	105,022
83 GAM 5.75% IMM	14,968	XXX		XXX	14,968
83 GAM 6.00% IMM	3,852,252	XXX		XXX	3,852,252
83 GAM 6.25% IMM	447,501	XXX		XXX	447,501
83 GAM 6.50% IMM	3,454,614	XXX		XXX	3,454,614
83 GAM 6.75% IMM	100,092	XXX		XXX	100,092
83 GAM 7.00% IMM	2,394	XXX		XXX	2,394
83 GAM 7.25% IMM	1,924,998	XXX		XXX	1,924,998
83 GAM 7.50% IMM	372,298	XXX		XXX	372,298
83 GAM 7.75% IMM	231,738	XXX		XXX	231,738
83 GAM 8.00% IMM	1,454,043	XXX		XXX	1,454,043
83 GAM 8.25% IMM	244,374	XXX		XXX	244,374
83 GAM 8.50% IMM	5,841	XXX		XXX	5,841
83 GAM 8.75% IMM	930,219	XXX		XXX	930,219
83 GAM 9.25% IMM	71,090	XXX		XXX	71,090
83 GAM 9.50% IMM	102,930	XXX		XXX	102,930
83a 11.00% IMM	24,585	XXX	24,585	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
83a 3.75% IMM	350,484	XXX	350,484	XXX	
83a 4.00% IMM	1,895,320	XXX	1,895,320	XXX	
83a 5.25% IMM	804,434	XXX	804,434	XXX	
83a 5.75% IMM	58,561	XXX	58,561	XXX	
83a 6.00% IMM	3,128,941	XXX	3,128,941	XXX	
83a 6.25% IMM	1,617,106	XXX	1,617,106	XXX	
83a 6.50% IMM	697,021	XXX	697,021	XXX	
83a 6.75% IMM	843,779	XXX	843,779	XXX	
83a 7.00% IMM	224,104	XXX	224,104	XXX	
83a 7.25% IMM	1,848,659	XXX	1,848,659	XXX	
83a 7.50% IMM	814,194	XXX	814,194	XXX	
83a 7.75% IMM	1,421,783	XXX	1,421,783	XXX	
83a 8.00% IMM	96,319	XXX	96,319	XXX	
83a 8.25% IMM	491,562	XXX	491,562	XXX	
83a 8.50% IMM	63,250	XXX	63,250	XXX	
83a 8.75% IMM	447,039	XXX	447,039	XXX	
83a 9.25% IMM	226,374	XXX	226,374	XXX	
a-2000 4.00% IMM	362,436	XXX	362,436	XXX	
a-2000 4.25% IMM	56,788	XXX	56,788	XXX	
a-2000 4.50% IMM	37,175	XXX	37,175	XXX	
a-2000 5.00% IMM	92,220	XXX	92,220	XXX	
a-2000 5.25% IMM	222,818	XXX	222,818	XXX	
a-2000 5.50% IMM	216,620	XXX	216,620	XXX	
a-2000 5.75% IMM	64,033	XXX	64,033	XXX	
a-2000 6.00% IMM	661,311	XXX	661,311	XXX	
a-2000 6.25% IMM	480,316	XXX	480,316	XXX	
a-2000 6.50% IMM	351,467	XXX	351,467	XXX	
a-2000 6.75% IMM	571,119	XXX	571,119	XXX	
a-2000 7.00% IMM	489,511	XXX	489,511	XXX	
2012 IAR 1.25% VM-22 Non-Jumbo IMM	147,965	XXX	147,965	XXX	
2012 IAR 1.50% VM-22 Non-Jumbo IMM	333,890	XXX	333,890	XXX	
2012 IAR 1.75% VM-22 Non-Jumbo IMM	389,642	XXX	389,642	XXX	
2012 IAR 2.00% VM-22 Non-Jumbo IMM	78,435	XXX	78,435	XXX	
2012 IAR 2.25% VM-22 Non-Jumbo IMM	470,365	XXX	470,365	XXX	
2012 IAR 2.50% VM-22 Non-Jumbo IMM	981,272	XXX	981,272	XXX	
2012 IAR 2.75% VM-22 Non-Jumbo IMM	214,143	XXX	214,143	XXX	
2012 IAR 3.00% VM-22 Non-Jumbo IMM	1,784,820	XXX	1,784,820	XXX	
2012 IAR 3.25% VM-22 Non-Jumbo IMM	635,391	XXX	635,391	XXX	
2012 IAR 3.50% VM-22 Non-Jumbo IMM	1,308,762	XXX	1,308,762	XXX	
2012 IAR 3.75% VM-22 Non-Jumbo IMM	360,863	XXX	360,863	XXX	
2012 IAR 4.00% VM-22 Non-Jumbo IMM	1,096,559	XXX	1,096,559	XXX	
2012 IAR 4.25% VM-22 Non-Jumbo IMM	622,995	XXX	622,995	XXX	
2012 IAR 4.50% VM-22 Non-Jumbo IMM	1,801,081	XXX	1,801,081	XXX	
2012 IAR 4.75% VM-22 Non-Jumbo IMM	323,453	XXX	323,453	XXX	
2012 IAR 5.00% VM-22 Non-Jumbo IMM	3,101,275	XXX	3,044,612	XXX	56,663
2012 IAR 5.25% VM-22 Non-Jumbo IMM	433,974	XXX	433,974	XXX	
a-2000 2.50% VM-22 Non-Jumbo IMM	123,101	XXX	123,101	XXX	
a-2000 3.00% VM-22 Non-Jumbo IMM	7,824	XXX	7,824	XXX	
a-2000 4.25% VM-22 Non-Jumbo IMM	14,241	XXX	14,241	XXX	
a-2000 4.75% VM-22 Non-Jumbo IMM	164,045	XXX	164,045	XXX	
a-2000 5.25% VM-22 Non-Jumbo IMM	4,892	XXX	4,892	XXX	
0299997 – Totals (gross)	2,332,662,348	XXX	2,318,747,917	XXX	13,914,431
0299998 – Reinsurance ceded	614,393	XXX	614,393	XXX	
0299999 – Totals (net)	2,332,047,955	XXX	2,318,133,524	XXX	13,914,431
Supplementary Contracts with Life Contingencies:					
2012 IAR 3.75%	197,211		197,211		
2012 IAR 4.00%	371,634		371,634		
83a 6.50%	3,279		3,279		
83a 6.75%	121,038		121,038		
83a 7.25%	26,485		26,485		
a-2000 4.00%	147,184		147,184		
a-2000 4.25%	67,041		67,041		
a-2000 4.50%	12,739		12,739		
a-2000 5.00%	35,707		35,707		
a-2000 5.25%	116,333		116,333		
a-2000 5.50%	61,268		61,268		
a-2000 6.50%	13,673		13,673		
2012 IAR 1.25% VM-22 Non-Jumbo	349,633		349,633		
2012 IAR 1.50% VM-22 Non-Jumbo	180,811		180,811		
2012 IAR 1.75% VM-22 Non-Jumbo	792,965		792,965		
2012 IAR 2.00% VM-22 Non-Jumbo	209,979		209,979		
2012 IAR 2.25% VM-22 Non-Jumbo	86,879		86,879		
2012 IAR 2.50% VM-22 Non-Jumbo	136,948		136,948		
2012 IAR 2.75% VM-22 Non-Jumbo	108,908		108,908		
2012 IAR 3.00% VM-22 Non-Jumbo	212,112		212,112		
2012 IAR 3.25% VM-22 Non-Jumbo	84,184		84,184		
2012 IAR 3.50% VM-22 Non-Jumbo	143,504		143,504		
2012 IAR 3.75% VM-22 Non-Jumbo	353,636		353,636		
2012 IAR 4.00% VM-22 Non-Jumbo	49,663		49,663		
2012 IAR 4.25% VM-22 Non-Jumbo	212,273		212,273		
2012 IAR 4.50% VM-22 Non-Jumbo	167,986		167,986		
2012 IAR 4.75% VM-22 Non-Jumbo	76,551		76,551		
2012 IAR 5.00% VM-22 Non-Jumbo	264,983		264,983		
0399997 – Totals (gross)	4,604,607		4,604,607		
0399998 – Reinsurance ceded	988,833		988,833		
0399999 – Totals (net)	3,615,774		3,615,774		
Accidental Death Benefits:					
59 ADB 2.50%	10,187		10,187		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
59 ADB 3.00%	3,029		2,932		97
59 ADB 3.50%	14,861		14,861		
59 ADB 4.00%	6,623		6,623		
59 ADB 4.50%	32,713		32,423		290
59 ADB 6.00%	10		10		
Unearned Premium	18,618				18,618
0499997 – Totals (gross)	86,041		67,036		19,005
0499998 – Reinsurance ceded					
0499999 – Totals (net)	86,041		67,036		19,005
Disability-Active Lives:					
1952 Disability 2.50%	1,030		1,030		
1952 Disability 3.00%	71,366		65,347		6,019
1952 Disability 3.50%	136,819		136,819		
1952 Disability 4.00%	157,801		157,801		
1952 Disability 4.50%	430,547		430,547		
Unearned Premium	29,658		67		29,591
0599997 – Totals (gross)	827,221		791,611		35,610
0599998 – Reinsurance ceded	142,057		142,057		
0599999 – Totals (net)	685,164		649,554		35,610
Disability-Disabled Lives:					
1952 Disability 2.50%	3,402		3,402		
1952 Disability 3.00%	4,239,550		1,811,075		2,428,475
1952 Disability 4.00%	74,982		74,982		
1952 Disability 4.50%	508,632		508,632		
1964 CDT 4.00%	767,340		767,340		
0699997 – Totals (gross)	5,593,906		3,165,431		2,428,475
0699998 – Reinsurance ceded					
0699999 – Totals (net)	5,593,906		3,165,431		2,428,475
Miscellaneous Reserves					
Special Class Extra	210,336		210,336		
Immediate payment of claims	750,107		737,942		12,165
For policies with net premiums greater than gross premiums	9,137,171		8,742,496		394,675
For non-deduction of deferred fractional premiums	145,413		134,315		11,098
0799997 – Totals (gross)	10,243,027		9,825,089		417,938
0799998 – Reinsurance ceded	475,827		135,494		340,333
0799999 – Totals (net)	9,767,200		9,689,595		77,605
9999999 – Totals (net)-Page 3, Line 1	4,859,157,829		4,634,739,265	1,168	224,417,396

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance \$; Annuities \$3,157,055; Supplementary Contracts with Life Contingencies \$; Accidental Death Benefits \$; Disability – Active Lives \$; Disability – Disabled Lives \$; Miscellaneous Reserves \$.

EXHIBIT 5 - INTERROGATORIES

- 1.1

Has the reporting entity ever issued both participating and non-participating contracts?

YES
- 1.2

If not, state which kind is issued:
- 2.1

Does the reporting entity at present issue both participating and non-participating contracts?

YES
- 2.2

If not, state which kind is issued:
3.

Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

YES
4.

Has the reporting entity any assessment or stipulated premium contracts in force? If so, state:

NO

4.1

Amount of insurance:

\$

4.2

Amount of reserve:

\$

4.3

Basis of reserve:

4.4

Basis of regular assessments:

4.5

Basis of special assessments:

4.6

Assessments collected during the year:

\$
5.

If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts:
6.

Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis?

YES

6.1

If so, state the amount of reserve on such contracts on the basis actually held:

\$2,007,747

6.2

That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: Attach statement of methods employed in their valuation.

\$157,295
7.

Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year?

NO

7.1

If yes, state the total dollar amount of assets covered by these contracts or agreements:

\$

7.2

Specify the basis (fair value, amortized cost, etc.) for determining the amount

7.3

State the amount of reserves established for this business:

\$

7.4

Identify where the reserves are reported in the blank
8.

Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year?

NO

8.1

If yes, state the total dollar amount of account value covered by these contracts or agreements:

\$

8.2

State the amount of reserves established for this business:

\$

8.3

Identify where the reserves are reported in the blank:
9.

Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year?

NO

9.1

If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders:

\$

9.2

State the amount of reserves established for this business:

\$

9.3

Identify where the reserves are reported in the blank:

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
LIFE CONTRACTS (Including supplementary contracts set upon a basis other than that used to determine benefits) (Exhibit 5)	NONE		
0199999 – Subtotal (Page 7, Line 6)		XXX	
ACCIDENT AND HEALTH CONTRACTS (Exhibit 6)			
0299999 – Subtotal		XXX	
DEPOSIT-TYPE CONTRACTS (Exhibit 7)			
0399999 – Subtotal	XXX	XXX	
9999999 – TOTAL (Column 4 only)	XXX	XXX	

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS ^(a)

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
ACTIVE LIFE RESERVE													
1. Unearned premium reserves	3,822,199									1,894	3,666,148		154,157
2. Additional contract reserves (b)	423,186										434		422,752
3. Additional actuarial reserves - asset/ liability analysis													
4. Reserve for future contingent benefits													
5. Reserve for rate credits													
6. Aggregate write-ins for reserves													
7. Totals (gross)	4,245,385									1,894	3,666,582		576,909
8. Reinsurance ceded	61										61		
9. Totals (net)	4,245,324									1,894	3,666,521		576,909
CLAIM RESERVE													
10. Present value of amounts not yet due on claims	7,957,624										7,957,624		
11. Additional actuarial reserves-asset/ liability analysis													
12. Reserve for future contingent benefits													
13. Aggregate write-ins for reserves													
14. Totals (gross)	7,957,624										7,957,624		
15. Reinsurance ceded	201,857										201,857		
16. Totals (net)	7,755,767										7,755,767		
17. TOTAL (net)	12,001,091									1,894	11,422,288		576,909
18. TABULAR FUND INTEREST	(12,001,091)									(1,894)	(11,422,287)		(576,909)
Details of Write-Ins													
0601.													
0602.													
0603.													
0698. Summary of remaining write-ins for Line 6 from overflow page													
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)													
1301.													
1302.													
1303.													
1398. Summary of remaining write-ins for Line 13 from overflow page													
1399. Totals (Lines 1301 through 1303 plus 1398) (Line 13 above)													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

1952 Disability Table; 2yr, FPT; 1958 CSO 3%

EXHIBIT 7 - DEPOSIT-TYPE CONTRACTS

		1	2	3	4	5	6
		Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
1.	Balance at the beginning of the year before reinsurance	172,084,833	147,873,580	13,681,080	5,217,787	1,152,043	4,160,343
2.	Deposits received during the year	5,530,892		3,705,440	1,279,431	14,735	531,286
3.	Investment earnings credited to the account	9,613,231	6,675,697	512,808	237,777	45,304	2,141,645
4.	Other net change in reserves	3,864,402	1,001,379	(516,607)	2,154,059	5,571	1,220,000
5.	Fees and other charges assessed						
6.	Surrender charges						
7.	Net surrender or withdrawal payments	15,055,974	6,693,916	1,760,511	1,254,030	109,894	5,237,623
8.	Other net transfers to or (from) Separate Accounts						
9.	Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	176,037,384	148,856,740	15,622,210	7,635,024	1,107,759	2,815,651
10.	Reinsurance balance at the beginning of the year	8,533,851		1,341,723	1,509,101	688,013	4,995,014
11.	Net change in reinsurance assumed	(147,211)		31,547	60,611	3,053	(242,422)
12.	Net change in reinsurance ceded	1,997,960		444,471	1,317,176		236,313
13.	Reinsurance balance at the end of the year (Lines 10+11-12)	6,388,680		928,799	252,536	691,066	4,516,279
14.	Net balance at the end of current year after reinsurance (Lines 9+13)	182,426,064	148,856,740	16,551,009	7,887,560	1,798,825	7,331,930

- (a) FHLB funding agreements:
1. Reported as GICs (captured in column 2)

2. Reported as Annuities Certain (captured in column 3)

3. Reported as Supplemental Contracts (captured in column 4)

4. Reported as Dividend Accumulations or Refunds (captured in column 5)

5. Reported as Premium or Other Deposit Funds (captured in column 6)

6. Total reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5)
- \$

\$

\$

\$

\$

\$

NONE

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	3	4	5	6	7	8
		Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident & Health	Fraternal	Other Lines of Business
1.	Due and unpaid:								
	1.1 Direct								
	1.2 Reinsurance assumed								
	1.3 Reinsurance ceded								
	1.4 Net								
2.	In course of settlement:								
	2.1 Resisted								
	2.11 Direct	2,000					2,000		
	2.12 Reinsurance assumed								
	2.13 Reinsurance ceded								
	2.14 Net	2,000	(b)	(b)	(b)		2,000		
	2.2 Other								
	2.21 Direct	5,515,016	5,518,699	(3,683)					
	2.22 Reinsurance assumed	22,650,666	20,037,036	2,613,630	142,775	(142,775)			
	2.23 Reinsurance ceded	3,916,866	3,210,626	706,240					
	2.24 Net	24,248,816	(b) 22,345,109	(b) 1,903,707	(b) 142,775	(142,775)	(b)		
3.	Incurred but unreported:								
	3.1 Direct	3,976,280	2,254,232	582,230			1,139,818		
	3.2 Reinsurance assumed	2,742,019	2,141,543	600,476					
	3.3 Reinsurance ceded	1,603,002	1,089,961	513,041					
	3.4 Net	5,115,297	(b) 3,305,814	(b) 669,665	(b)		(b) 1,139,818		
4.	TOTALS								
	4.1 Direct	9,493,296	7,772,931	578,547			1,141,818		
	4.2 Reinsurance assumed	25,392,685	22,178,579	3,214,106	142,775	(142,775)			
	4.3 Reinsurance ceded	5,519,868	4,300,587	1,219,281					
	4.4 Net	29,366,113	(a) 25,650,923	(a) 2,573,372	142,775	(142,775)	1,141,818		

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$ in Column 2 and \$ in Column 3

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Individual Life \$ 3,165,431 Group Life \$ 2,428,475 and Individual Annuities \$ are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Accident and Health \$ (7,755,766) are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

		1	2	3	4	5	6	7	8
		Total	Individual Life (a)	Group Life (b)	Individual Annuities	Group Annuities	Accident & Health	Fraternal	Other Lines of Business
1.	Settlements during the year:								
1.1	Direct.....	62,788,973	26,821,504	6,075,000	28,422,197		1,470,272		
1.2	Reinsurance assumed.....	130,873,311	100,573,767	16,331,442	11,747,449	2,165,733	54,920		
1.3	Reinsurance ceded.....	24,208,846	16,788,522	4,138,844	3,228,680		52,800		
1.4	Net.....	(c) 169,453,438	110,606,749	18,267,598	36,940,966	2,165,733	1,472,392		
2.	Liability December 31, current year from Part 1:								
2.1	Direct.....	9,493,296	7,772,931	578,547			1,141,818		
2.2	Reinsurance assumed.....	25,392,685	22,178,579	3,214,106	142,775	(142,775)			
2.3	Reinsurance ceded.....	5,519,868	4,300,587	1,219,281					
2.4	Net.....	29,366,113	25,650,923	2,573,372	142,775	(142,775)	1,141,818		
3.	Amounts recoverable from reinsurers December 31, current year.....	7,570,875	7,357,024	203,801			10,050		
4.	Liability December 31, prior year:								
4.1	Direct.....	14,756,154	8,946,266	4,651,149			1,158,739		
4.2	Reinsurance assumed.....	20,780,988	17,693,185	3,087,763	142,775	(142,775)	40		
4.3	Reinsurance ceded.....	5,803,859	4,610,053	1,193,806					
4.4	Net.....	29,733,283	22,029,398	6,545,106	142,775	(142,775)	1,158,779		
5.	Amounts recoverable from reinsurers December 31, prior year.....	5,125,999	4,846,155	269,794			10,050		
6.	Incurred benefits:								
6.1	Direct.....	57,526,115	25,648,169	2,002,398	28,422,197		1,453,351		
6.2	Reinsurance assumed.....	135,485,008	105,059,161	16,457,785	11,747,449	2,165,733	54,880		
6.3	Reinsurance ceded.....	26,369,731	18,989,925	4,098,326	3,228,680		52,800		
6.4	Net.....	166,641,392	111,717,405	14,361,857	36,940,966	2,165,733	1,455,431		

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$47,032 in Line 1.1, \$47,032 in Line 1.4.
\$47,032 in Line 6.1 and \$47,032 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ in Line 1.1, \$ in Line 1.4.
\$ in Line 6.1 and \$ in Line 6.4.

(c) Includes \$ premiums waived under total and permanent disability benefits

EXHIBIT OF NONADMITTED ASSETS

		1	2	3
		Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D).....		1,251,578	1,251,578
2.	Stocks (Schedule D):			
2.1	Preferred stocks.....			
2.2	Common stocks.....			
3.	Mortgage loans on real estate (Schedule B):			
3.1	First liens.....			
3.2	Other than first liens.....			
4.	Real estate (Schedule A):			
4.1	Properties occupied by the company.....			
4.2	Properties held for the production of income.....			
4.3	Properties held for sale.....			
5.	Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....			
6.	Contract loans.....	173,230	182,258	9,028
7.	Derivatives (Schedule DB).....			
8.	Other invested assets (Schedule BA).....			
9.	Receivables for securities.....			
10.	Securities lending reinvested collateral assets (Schedule DL).....			
11.	Aggregate write-ins for invested assets.....			
12.	Subtotals, cash and invested assets (Lines 1 to 11).....	173,230	1,433,836	1,260,606
13.	Title plants (for Title insurers only).....			
14.	Investment income due and accrued.....			
15.	Premiums and considerations:			
15.1	Uncollected premiums and agents' balances in the course of collection.....	39,509	53,641	14,132
15.2	Deferred premiums, agents' balances and installments booked but deferred and not yet due.....			
15.3	Accrued retrospective premiums and contracts subject to redetermination.....			
16.	Reinsurance:			
16.1	Amounts recoverable from reinsurers.....	2,453,773	174,475	(2,279,298)
16.2	Funds held by or deposited with reinsured companies.....			
16.3	Other amounts receivable under reinsurance contracts.....			
17.	Amounts receivable relating to uninsured plans.....			
18.1	Current federal and foreign income tax recoverable and interest thereon.....			
18.2	Net deferred tax asset.....	44,200,972	38,013,413	(6,187,559)
19.	Guaranty funds receivable or on deposit.....			
20.	Electronic data processing equipment and software.....			
21.	Furniture and equipment, including health care delivery assets.....			
22.	Net adjustment in assets and liabilities due to foreign exchange rates.....			
23.	Receivables from parent, subsidiaries and affiliates.....			
24.	Health care and other amounts receivable.....	1,599,058	1,298,059	(300,999)
25.	Aggregate write-ins for other-than-invested assets.....	63,095	199,833	136,738
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	48,529,636	41,173,257	(7,356,379)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
28.	Total (Lines 26 and 27).....	48,529,636	41,173,257	(7,356,379)
Details of Write-Ins				
1101.	.....			
1102.	.....			
1103.	.....			
1198.	Summary of remaining write-ins for Line 11 from overflow page.....			
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....			
2501.	Accounts receivable and other assets.....	63,095	199,833	136,738
2502.	.....			
2503.	.....			
2598.	Summary of remaining write-ins for Line 25 from overflow page.....			
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	63,095	199,833	136,738

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Protective Life and Annuity Insurance Company (the "Company") have been prepared in conformity with accounting practices prescribed or permitted by the Alabama Department of Insurance (the "Department"). The Company is a stock, legal reserve, life and accident and health insurer.

The Department recognizes only statutory practices prescribed or permitted by the State of Alabama for determining and reporting the financial condition and results of operations of an insurance company, and for determining its solvency under Alabama Insurance Law. The National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual*, version effective January 1, 2001, ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Alabama. The State has adopted certain prescribed accounting practices that differ from those found in NAIC SAP.

The Company has no material prescribed or permitted practices at or for the periods ended December 31, 2025 and December 31, 2024.

The following reconciles the Company's net income and capital and surplus as of and for the periods ended ended December 31, 2025 and December 31, 2024, prepared in accordance with NAIC SAP as compared to that prepared in accordance with practices prescribed and permitted by the Department:

	SSAP #	F/S Page	F/S Line #	2025	2024
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 18,827,335	\$ 11,315,409
(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	\$ 18,827,335	\$ 11,315,409
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 586,384,343	\$ 575,885,305
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 586,384,343	\$ 575,885,305

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities as well as reported amounts of revenues and expenses. Actual results could differ from those estimates.

C. Accounting Policy

The Company uses the following accounting policies:

Investments

Fair values are obtained from nationally-recognized pricing services. The Company uses quotes obtained from brokers and internally developed pricing models to price those bonds that are not priced by these services.

Contract loans are carried at the unpaid principal balance. The excess of the unpaid contract loan balance over the cash surrender value, if any, is nonadmitted and reflected as an adjustment to surplus. Interest is capitalized on the anniversary date.

Cash includes all demand deposits reduced by the amount of outstanding checks. The Company has deposits with certain financial institutions which exceed federally-insured limits; however, total deposits are maintained within the bank-specific deposit level guidelines established by the Investments Policy Committee (IPC). The Company reviews the creditworthiness of these financial institutions and believes there is minimal risk of material loss.

The Company's investments in surplus notes with an NAIC Credit Rating Provider ("NAIC CRP") designation of NAIC 1 or NAIC 2 are reported at amortized cost. Surplus notes held with no NAIC CRP designation, or with a designation of NAIC 3, 4, 5, or 6, are carried at the lesser of amortized cost or fair value. Investments in surplus notes are reported as "Other invested assets" and included in Schedule BA.

Receivables and payables for securities represent balances outstanding with brokers related to purchase and sale transactions. These balances are cleared as amounts are received or paid.

Investment income is recorded when earned.

Realized gains and losses on the sale or maturity of investments are determined on the basis of specific identification and are included in the Summary of Operations, net of the amount transferred to the Interest Maintenance Reserve ("IMR") and net of applicable federal income taxes. The Company analyzes various factors to determine if any specific other-than-temporary asset impairments exist. Once a determination has been made that a specific other-than-temporary impairment exists, a realized loss is incurred and the cost basis of the impaired asset, other than mortgage/asset-backed securities, is adjusted to its fair value. Impaired mortgage/asset-backed securities are adjusted to the sum of their discounted future expected cash flows.

Derivatives

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern (Continued)

The Company uses various derivative instruments to manage risks related to certain annuity products. The Company can use these derivatives as economic hedges against risks inherent in the products. These risks have a direct impact on the cost of these products and are correlated with the equity markets, interest rates, foreign currency levels, and overall volatility. These products include the guaranteed living withdrawal benefit ("GLWB") rider associated with the variable annuity.

All derivative instruments qualifying for hedge accounting are valued consistently with the hedged item and are included in the Statement of Assets or the Statement of Liabilities, Surplus and Other Funds. The changes in carrying value for these derivatives, which qualify for hedge accounting, are recorded consistently with the hedged item. All derivative instruments used in hedging transactions that do not meet the criteria of an effective hedge are reported at fair value and are included in the Statement of Assets or the Statement of Liabilities, Surplus and Other Funds. The changes in the fair value of these derivatives are recognized immediately as unrealized gains and losses.

The Company currently has one accounting hedge that is described more fully in Note 8. The Derivative instrument was entered into in connection with the issuance of a certain bond investment and is accounted for in a manner that is consistent with the accounting for the hedged item. This derivative instrument is accounted for in accordance with SSAP No 23, "Foreign Currency Transactions and Translations" ("SSAP 23").

All of the Company's other derivatives are not effective accounting hedges. Therefore, they are reported in the Statement of Assets and the Statement of Liabilities, Surplus and Other Funds at their respective fair market values. Any posted collateral and any upfront fees received or paid are also reported at their face amount on the Statement of Assets or the Statement of Liabilities, Surplus and Other Funds. The changes in the fair market value of these derivative positions are reported as changes in unrealized gains (losses) in Surplus.

Premium Revenue and Related Commissions

Annuity considerations are recognized as revenue when received. Life premiums are recognized as revenue when due from policyholders under the terms of the insurance contract. Accident and health premiums are earned ratably over the terms of the related insurance contracts. Considerations for deposit-type contracts, which do not have any life contingencies, are recorded directly to the related liability. Acquisition costs, such as commissions and other costs related to new business, are expensed as incurred.

The amount of dividends to be paid to policyholders is determined annually by the Company's Board of Directors. The aggregate amount of 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.

Aggregate Reserves for Policies and Contracts

Policy reserves for future life insurance policy benefits are actuarially computed using methods and assumptions in accordance with certain state statutes and administrative regulations. The mortality table and interest assumptions currently being used on the majority of policies in force are the 1941, 1958, 1980, and 2001 Commissioner's Standard Ordinary tables with 2.25% to 6.0% interest. Effective in 2017 the Company began calculating reserves for certain newly issued policies in accordance with NAIC Valuation Manual 20, "Requirements for Principle-Based Reserves for Life Products" ("VM-20"), and effective in 2020, reserves for all new issues are in accordance with VM-20.

Liabilities for policy reserves on fixed annuity contracts are calculated based on the Commissioner's Annuity Reserve Valuation Method ("CARVM"). The reserve calculation considers the interest credited rates and guarantee periods specific to each policy as well as the appropriate mortality table depending on the contract issue date.

The Company's variable annuity ("VA") contracts contain guaranteed minimum death benefit ("GMDB") and GLWB features. The VA GMDB becomes payable upon death. The guaranteed amount varies by the particular contract and option elected and may be based on amounts deposited or maximum account value on prior anniversaries. All guarantees are reduced for prior partial withdrawal activity. The charge for the GMDB is based on a percentage of account value. The Company does not reinsure the GMDB feature. The VA GLWB applies to amounts withdrawn. The charge is a percentage of the guaranteed benefit base, and the annual guaranteed withdrawal amount is equal to 4.0-7.0% depending on the contract owner's age. Effective January 1, 2020, statutory reserves are calculated according to NAIC Valuation Manual 21, "Requirements for Principle-Based Reserves for Variable Annuities" ("VM-21"). This replaces the prior reserve calculations under Actuarial Guidelines 43 ("AG43"). There is not a standalone reserve for GMDB or GLWB. The base reserve incorporates the risk of all these guarantees.

Reserves for deposit-type funds are equal to deposits received and interest credited to contract holders less surrenders and withdrawals that represent a return to the contract holder. Interest rates credited ranged from 1.0% to 5.25% for immediate annuities during 2025.

Liabilities for accident and health policies include unearned premiums and additional reserves. The liability for future policy benefits and claims on life and health insurance products includes estimated unpaid claims that have been reported to the Company and claims incurred but not yet reported. Changes in estimates are reflected in earnings currently.

Asset Valuation Reserve ("AVR") and Interest Maintenance Reserve ("IMR")

The Company established certain reserves as required by NAIC SAP. The AVR is based upon a statutory formula as prescribed by the NAIC to provide a standardized reserve for realized and unrealized losses from default and/or equity risks associated with all invested assets, excluding cash, contract loans, premium notes, collateral loans, and investment receivables. Realized gains and losses related to fixed maturities resulting from changes in credit quality and capital gains and losses related to all other investments, net of applicable federal income taxes, are reflected in the calculation of AVR. Unrealized gains and losses, net of applicable deferred federal income taxes, are also reflected in the calculation. Changes in AVR are charged or credited directly to unassigned funds.

The IMR captures realized gains and losses, net of applicable federal income taxes, from the sale of certain investments. The portion of these realized gains and losses resulting from changes in the general level of interest rates is not recognized currently but is amortized into income over the approximate remaining life of the investment sold.

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern (Continued)

Federal Income Taxes

The provision for federal income taxes is computed in accordance with those sections of the Internal Revenue Code applicable to life insurance companies. Deferred income taxes are provided based upon the expected future impact of differences between the financial statement and tax basis of assets and liabilities. The admission of gross deferred income tax assets is subject to various limitations as specified by NAIC SAP. Changes in deferred tax assets and liabilities are recognized as a separate component of gains and losses in unassigned funds.

Reinsurance

In the normal course of business, the Company seeks to limit aggregate and single exposure to losses on large risks by purchasing reinsurance from other reinsurers. Amounts recoverable from reinsurers related to paid policy claims are included in "Amounts recoverable from reinsurers" in the Statement of Assets. Insurance liabilities are reported net of reinsurance recoverables in the Statement of Liabilities, Surplus and Other Funds. Receivables and payables from the same reinsurer, including funds withheld, are generally offset. For reserve credits taken related to reinsurers considered to be unauthorized by the Department, the Company must obtain letters of credit, funds withheld, or other forms of collateral in amounts at least equal to reserve credits. To the extent such collateral is not obtained, the Company must record a liability for reinsurance in unauthorized companies.

Reinsurance premiums ceded and reinsurance recoveries on policy claims are netted against the respective earned premiums and policy claims in the Summary of Operations. Revenues from commissions and expense allowances on reinsurance ceded are recognized in the period in which the transaction occurs and recorded in commissions and expense allowances ceded in the Summary of Operations.

The Company is liable with respect to reinsurance ceded in that the liability for such reinsurance would become that of the Company upon the failure of any reinsurer to meet its obligations under a particular reinsurance agreement. The Company reviews the financial condition of its reinsurers and monitors the amount of reinsurance it has with its reinsurers.

Separate Accounts

The Company issues both market value adjusted annuities ("MVAA") and variable annuities. Excluding any contract guarantees for either a minimum return or account value upon death or annuitization, variable annuity contract holders bear the investment risk that the Separate Accounts funds may not meet their stated investment objectives. The assets and liabilities related to separate accounts are valued at market and reported separately as assets and liabilities related to separate accounts. Fees charged on separate account contract owner deposits are included in the Summary of Operations. In the event that the asset value of certain contract holder accounts is projected to be below the value guaranteed by the Company, a liability is established through a charge to earnings.

In addition, the Company uses the following accounting policies:

- (1) Short-term investments are stated at amortized cost, which approximates fair value. Short-term investments include those investments whose maturities at the time of acquisition were one year or less. Money market mutual funds are classified as cash equivalents with measurement at fair value.
- (2) Bonds not backed by other loans are stated at amortized cost using the interest method, except for bonds with a NAIC designation of 6 which are carried at the lower of amortized cost or fair value.
- (3) Common stocks are generally stated at a fair value obtained from a nationally recognized pricing service.
- (4) Redeemable preferred stocks are stated at amortized cost or fair values, depending on the assigned credit ratings. Perpetual preferred stocks are stated at fair value, not to exceed any currently effective call price. For preferred stocks at fair value, the difference between cost and fair value is reflected in unassigned surplus.
- (5) Mortgage loans on real estate are stated at the aggregate unpaid principal balance. Book value adjustments are made for other-than-temporary declines. Temporary declines in value are reflected in change in net unrealized capital gains and losses in unassigned funds.
- (6) Asset-backed securities stated at amortized cost utilize anticipated prepayments to determine the effective yield at purchase. The majority of prepayment assumptions for asset-backed securities are obtained from Bloomberg; other sources are: broker-dealer surveys, trustee information, and internal estimates. These assumptions are consistent with current interest rates and the economic environment. Changes in the timing of estimated future cash flows from the original purchase assumptions are accounted for using the prospective method.
- (7) The Company does not hold any investments in subsidiaries, controlled or affiliated companies.
- (8) The Company does not hold any investments in joint ventures, partnerships or limited liability companies.
- (9) All derivative instruments qualifying for hedge accounting are valued consistently with the hedged item and are included in the Statement of Assets or the Statement of Liabilities, Surplus, and Other Funds. The changes in carrying value for these derivatives, which qualify for hedge accounting, are recorded consistently with the hedged item. All derivative instruments used in hedging transactions that do not meet the criteria of an effective hedge are reported at fair value and are included in the Statement of Assets or the Statement of Liabilities, Surplus, and Other Funds. The changes in the fair value of these derivatives are recognized immediately as unrealized gains and losses.

Upon termination of a derivative that qualified for hedge accounting, the realized gain or loss adjusts the basis of the hedged item and is recognized in income consistent with the hedged item.

Upon termination of a derivative that did not or no longer meets the criteria for hedge accounting, the realized gain or loss is recorded in realized capital gains and losses.

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern (Continued)

- (10) The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with Statement of Statutory Accounting Principles ("SSAP") No. 54, "Individual and Group Accident and Health Contracts."
- (11) Liabilities for losses and loss adjustment expenses for accident and health contracts are estimated by the Company's valuation actuary using statistical claim development models to develop best estimates of liabilities for medical expense business and using tabular reserves employing mortality/morbidity tables and discount rates specified by regulatory authorities for disability income business.
- (12) The Company has not modified its capitalization policy from the prior period.
- (13) The Company has no pharmaceutical rebate receivables.

D. Going Concern

The Company has not experienced any conditions or events that would raise doubt about its ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

A. Correction of Errors

During the March 31, 2024 statutory filing, the Company identified an error in the calculation of life contract claims payable related to the December 31, 2023 statutory annual statement. The Company's "Death benefits" (page 4 line 10) were overstated by \$6.0 million and "Net income" (page 4 line 35) was understated by \$6.0 million. The correction of the error resulted in an increase to "Unassigned funds - surplus" (page 3 line 35) of \$6.0 million which was reported as "Prior period adjustments" (page 4 line 53). In accordance with the provisions of Statement of Statutory Accounting Principles ("SSAP") No. 3, this amount represents the January 1, 2024 impact of the correction.

The Company does not have any other corrections of errors to report.

B. Accounting Changes

Effective January 1, 2025, the NAIC Statutory Accounting Principles Working Group adopted revisions to SSAP No. 26, "Bonds," and SSAP No. 43, "Asset-Backed Securities" for the principles-based bond definition, the accounting for bonds (issuer credit obligations and asset-backed securities), as well as revisions to various SSAPs that have been updated to reflect the revised definition or SSAP references.

Upon adoption of the revisions, the Company reclassified securities with a book adjusted carrying value of \$41.7 million that were previously classified as bonds on the Statement of Assets to preferred stock. All reclassifications resulted in a change in measurement basis, and the aggregate book adjusted carrying value after transition for reclassified securities was \$41.0 million.

The aggregate surplus impact from the adoption of the revisions was \$(0.7) million, which reflects the difference between book adjusted carrying value as of December 31, 2024 and book adjusted carrying value after transition for those securities that moved from an amortized cost to fair value measurement method. This amount was reported as a change in unrealized capital gains (losses) in the first quarter of 2025.

Effective January 1, 2025, the NAIC Statutory Accounting Principles Working Group adopted revisions to expand and amend guidance within SSAP No. 93, "Low-Income Housing Tax Credit Property Investments" ("SSAP No. 93") to include all tax credit investments regardless of structure and type of state or federal tax credit program. Additionally, the NAIC revised SSAP No. 94, "Transferable and Non-Transferable State Tax Credits" ("SSAP No. 94") to expand and amend guidance to include both purchased state and federal tax credits. Lastly, consistency revisions were adopted to SSAP No. 34, "Investment Income Due and Accrued" and SSAP No. 48, "Joint Ventures, Partnerships, and Limited Liability Companies" resulting from changes in SSAP 93 and SSAP 94. This guidance did not impact the Company upon adoption, as it does not currently have tax credit investments in scope of the revisions.

The Company has no other significant accounting changes to report.

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

- (1) The minimum and maximum lending rates for new commercial mortgage loans originated during 2025 was 6%.
- (2) The maximum percentage of any one loan to the value of security at the time of the loan was 75%. The target percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was generally 75%. For loans the Company held as of December 31, 2025, the maximum percentage of any one loan to the value of security as of the most recent appraisal did not exceed 75%.
- (3) Taxes, assessments and any amounts advanced and not included in mortgage loan total - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

(4) Age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement

		Residential		Commercial		Mezzanine	Total
		Farm	Insured	All Other	Insured	All Other	
a.	Current Year						
1.	Recorded Investment (All)						
(a)	Current	\$	\$	\$	\$	341,119,738	\$ 341,119,738
(b)	30 - 59 days past due						
(c)	60 - 89 days past due						
(d)	90 - 179 days past due						
(e)	180+ days past due						
2.	Accruing Interest 90-179 Days Past Due						
(a)	Recorded investment	\$	\$	\$	\$		\$
(b)	Interest accrued						
3.	Accruing Interest 180+ Days Past Due						
(a)	Recorded investment	\$	\$	\$	\$		\$
(b)	Interest accrued						
4.	Interest Reduced						
(a)	Recorded investment	\$	\$	\$	\$		\$
(b)	Number of loans						
(c)	Percent reduced	%	%	%	%	%	%
5.	Participant or Co-lender in a Mortgage Loan Agreement						
(a)	Recorded investment	\$	\$	\$	\$		\$
b.	Prior Year						
1.	Recorded Investment						
(a)	Current	\$	\$	\$	\$	351,061,930	\$ 351,061,930
(b)	30 - 59 days past due						
(c)	60 - 89 days past due						
(d)	90 - 179 days past due						
(e)	180+ days past due						
2.	Accruing Interest 90-179 Days Past Due						
(a)	Recorded investment	\$	\$	\$	\$		\$
(b)	Interest accrued						
3.	Accruing Interest 180+ Days Past Due						
(a)	Recorded investment	\$	\$	\$	\$		\$
(b)	Interest accrued						
4.	Interest Reduced						
(a)	Recorded investment	\$	\$	\$	\$		\$
(b)	Number of loans						
(c)	Percent reduced	%	%	%	%	%	%
5.	Participant or Co-lender in a Mortgage Loan Agreement						
(a)	Recorded investment	\$	\$	\$	\$		\$

(5) Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan - Not Applicable

(6) Investment in impaired loans - average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting - Not Applicable

(7) Allowance for credit losses - Not Applicable

(8) Mortgage loans derecognized as a result of foreclosure - Not Applicable

(9) The Company excludes the due and accrued portion of interest income on mortgage loans at the time when collection of interest becomes uncertain.

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

D. Asset-Backed Securities

(1) The Company employed the prospective method during the period, basing its assumptions regarding expected maturity dates on market interest rates and overall economic conditions. The information that was used for these assumptions was provided by a nationally-recognized, real-time database.

(2) Asset-backed securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable

(3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

- (4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss
(including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains):

a. Aggregate amount of unrealized losses
1. Less than 12 months..... \$..... 1,194,506
2. 12 months or longer..... 131,247,760

b. The aggregate related fair value of securities with unrealized losses
1. Less than 12 months..... \$..... 106,572,498
2. 12 months or longer..... 615,868,412
- (5) In determining whether an asset-backed security had experienced an OTTI, the Company considered the delinquency (and foreclosure status, if applicable) of the underlying loans or mortgages, the expected recovery value of the underlying collateral (if any) in relation to the current amount of the investment, and the degree to which such losses, based upon the foregoing factors, will first be absorbed by tranches that are subordinate to the Company's securities.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

- (1) For repurchase agreements, the Company initiates short-term (typically less than 30 days) collateralized borrowings whereby cash is received, and securities or mortgage loans are posted as collateral. The Company reports the cash proceeds as a liability, and the difference between the cash proceeds and the amount at which the securities or mortgage loans are reacquired as interest expense. As of December 31, 2025, the Company had no balances outstanding under these agreements.
- (2) Carrying amount and classification of assets pledged as collateral and not reclassified and separately reported - Not Applicable
- (3) Collateral received - Not Applicable
- (4) Securities lending transactions administered by an affiliated agent - Not Applicable
- (5) Collateral reinvestment - Not Applicable
- (6) Collateral not permitted by contract or custom to sell or repledge - Not Applicable
- (7) Collateral for securities lending transactions that extend beyond one year from the reporting date - Not Applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Taker - Overview of Secured Borrowing Transactions

- (1) Information regarding the company policy or strategies for engaging in repo programs, policy for requiring collateral

While the Company anticipates that the cash flows of the Company will be sufficient to meet its investment commitments and operating cash needs in a normal credit market environment, the Company recognizes that investment commitments scheduled to be funded may, from time to time, exceed the funds then available. Therefore, the Company has established repurchase agreement programs to provide liquidity when needed. The Company expects that the rate received on collateral posted will equal or exceed its borrowing rate. Under this program, the Company may, from time to time, sell an investment security at a specific price and agree to repurchase that security at another specified price at a later date. These borrowings are typically for a term less than 90 days. The market value of securities to be repurchased is monitored and collateral levels are adjusted where appropriate to protect the counterparty against credit exposure. Cash received is invested in fixed maturity securities, and the agreements provided for net settlement in the event of default or on termination of the agreements. Due to the short tenor of the repurchase agreements the Company would not expect any stress on liquidity to be an issue.

If market deterioration is detected and/or additional sources of liquidity are needed to manage asset/liability mismatches, the Company would draw down short-term investment positions and conserve cash by ceasing new investment activity. The Company also has an intercompany loan agreement set up with PLICO, if needed.
- (2) Type of repo trades used

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Bilateral (Yes/No).....	NO.....	NO.....	NO.....	NO.....
b. Tri-Party (Yes/No).....	YES.....	YES.....	YES.....	NO.....

Notes to the Financial Statements

5. Investments (Continued)

(3) Original (flow) & residual maturity

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
1.	Open - No maturity.....	\$	\$	\$	\$
2.	Overnight.....	92,000,000	82,000,000	72,000,000	—
3.	2 days to 1 week.....				
4.	Over 1 week to 1 month.....				
5.	Over 1 month to 3 months.....				
6.	Over 3 months to 1 year.....				
7.	Over 1 year.....				
b.	Ending Balance				
1.	Open - No maturity.....	\$	\$	\$	\$
2.	Overnight.....	51,000,000	67,000,000	—	—
3.	2 days to 1 week.....				
4.	Over 1 week to 1 month.....				
5.	Over 1 month to 3 months.....				
6.	Over 3 months to 1 year.....				
7.	Over 1 year.....				

(4) Fair value of securities sold and/or acquired that resulted in default - Not Applicable

(5) Securities "sold" under repo - secured borrowing

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
1.	BACV.....	XXX	XXX	XXX	\$
2.	Nonadmitted - Subset of BACV.....	XXX	XXX	XXX	\$
3.	Fair Value.....	\$... 109,410,728	\$... 97,620,582	\$... 80,026,944	\$
b.	Ending Balance				
1.	BACV.....	XXX	XXX	XXX	\$
2.	Nonadmitted - Subset of BACV.....	XXX	XXX	XXX	\$
3.	Fair Value.....	\$... 55,076,922	\$... 73,600,197	\$..... —	\$

(6) Securities sold under repo - secured borrowing by NAIC designation - Not Applicable

(7) Collateral received - secured borrowing

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
1.	Cash.....	\$... 92,000,000	\$... 82,000,000	\$... 72,000,000	\$
2.	Securities (FV).....				
b.	Ending Balance				
1.	Cash.....	\$... 51,000,000	\$... 67,000,000	\$..... —	\$
2.	Securities (FV).....				

(8) Cash & non-cash collateral received - secured borrowing by NAIC designation - Not Applicable

(9) Allocation of aggregate collateral by remaining contractual maturity - Not Applicable

(10) Allocation of aggregate collateral reinvested by remaining contractual maturity - Not Applicable

(11) Liability to return collateral - secured borrowing (total)

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
1.	Cash (Collateral - All).....	\$... 92,000,000	\$... 82,000,000	\$... 72,000,000	\$
2.	Securities Collateral (FV).....				
b.	Ending Balance				
1.	Cash (Collateral - All).....	\$... 51,000,000	\$... 67,000,000	\$..... —	\$
2.	Securities Collateral (FV).....				

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

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

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

J. Real Estate - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

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

L. Restricted Assets

(1) Restricted assets (including pledged)

Gross (Admitted & Nonadmitted) Restricted							
Restricted Asset Category	Current Year					(6) Total From Prior Year	(7) Increase / (Decrease) (5 - 6)
	(1)	(2)	(3)	(4)	(5)		
	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)		
a. Subject to contractual obligation for which liability is not shown	\$	\$	\$	\$	\$	\$	\$
b. Collateral held under security lending agreements							
c. Subject to repurchase agreements							
d. Subject to reverse repurchase agreements							
e. Subject to dollar repurchase agreements							
f. Subject to dollar reverse repurchase agreements							
g. Placed under option contracts							
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock							
i. FHLB capital stock	11,017,100				11,017,100	13,616,400	(2,599,300)
j. On deposit with states	6,505,333				6,505,333	6,596,537	(91,204)
k. On deposit with other regulatory bodies							
l. Pledged as collateral to FHLB (including assets backing funding agreements)	193,459,868				193,459,868	312,217,765	(118,757,897)
m. Pledged as collateral not captured in other categories	10,698,148				10,698,148	5,103,617	5,594,531
n. Other restricted assets							
o. Collateral assets received and on balance sheet						1,179,196	(1,179,196)
p. Assets held under modco reinsurance agreements	96,029,407				96,029,407	114,597,721	(18,568,314)
q. Assets held under funds withheld reinsurance agreements							
r. Total restricted assets (Sum of a through q)	<u>\$ 317,709,856</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$ 317,709,856</u>	<u>\$ 453,311,236</u>	<u>\$ (135,601,380)</u>

Restricted Asset Category	Current Year						
	(8)	(9)	(10)	(11)	(12)	(13)	(14)
	Total Nonadmitted Restricted	Total Admitted Restricted (5 - 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %	Amount Reported in General Interrogatories	Difference from Note and GI	GI Ref
a. Subject to contractual obligation for which liability is not shown	\$	\$	%	%	XXX	XXX	XXX
b. Collateral held under security lending agreements							25.04+25.05 ...
c. Subject to repurchase agreements							26.21
d. Subject to reverse repurchase agreements							26.22
e. Subject to dollar repurchase agreements							26.23
f. Subject to dollar reverse repurchase agreements							26.24
g. Placed under option contracts							26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock							26.26
i. FHLB capital stock		11,017,100	0.2	0.2	11,017,100	—	26.27
j. On deposit with states		6,505,333	0.1	0.1	6,505,333	—	26.28
k. On deposit with other regulatory bodies							26.29
l. Pledged as collateral to FHLB (including assets backing funding agreements)		193,459,868	3.2	3.2	193,459,868	—	26.31
m. Pledged as collateral not captured in other categories		10,698,148	0.2	0.2	10,698,148	—	26.30
n. Other restricted assets							26.32
o. Collateral assets received and on balance sheet					XXX	XXX	XXX
p. Assets held under modco reinsurance agreements		96,029,407	1.6	1.6	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements					XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	<u>\$</u>	<u>\$ 317,709,856</u>	<u>5.3 %</u>	<u>5.3 %</u>	<u>XXX</u>	<u>XXX</u>	<u>XXX</u>

Explanation for differences between the Note and general interrogatories:

GI Reference	Difference between Note and GI (Per Column 13 above)	Explanation
25.04+25.05	\$	
26.21		
26.22		
26.23		
26.24		
26.25		
26.26		
26.27	—	
26.28	—	
26.29		
26.31	—	
26.30	—	
26.32		

Notes to the Financial Statements

5. Investments (Continued)

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

Description of Assets	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year							(9) Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	(10) Admitted Restricted to Total Admitted Assets, %	
	(1)	(2)	(3)	(4)	(5)	(6)	(7)			(8)
	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase/ (Decrease) (5 - 6)			Total Current Year Admitted Restricted
Collateral for derivative instruments	\$ 10,698,148	\$	\$	\$	\$ 10,698,148	\$ 5,103,617	\$ 5,594,531	\$ 10,698,148	0.2 %	0.2 %
Total	\$ 10,698,148	\$	\$	\$	\$ 10,698,148	\$ 5,103,617	\$ 5,594,531	\$ 10,698,148	0.2 %	0.2 %
Amount of Total pledged under derivative contracts									XXX	XXX
Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	\$ 10,698,148	\$	\$	\$	\$ 10,698,148	\$ 5,103,617	\$ 5,594,531	\$ 10,698,148	XXX	XXX

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

(4) Collateral received and assets held under Modco/Funds Withheld (FWH) reinsurance agreements reflected as assets within the reporting entity's financial statements

Assets	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
	BACV Collateral	BACV Modco	BACV FWH	Fair Value Collateral	Fair Value Modco	Fair Value FWH	% of BACV to Total Assets (Admitted and Nonadmitted)	% of BACV to Total Admitted Assets
General Account:								
a. Cash, Cash Equivalents and Short-Term Investments	\$	\$ 2,806,081	\$	\$	\$ 2,840,403	\$	0.0 %	0.0 %
b. Schedule D, Part 1, Section 1		56,407,916			53,831,514		1.0	1.0
c. Schedule D, Part 1, Section 2		34,326,356			32,369,297		0.6	0.6
d. Schedule D, Part 2, Section 1		988,791			988,791		0.0	0.0
e. Schedule D, Part 2, Section 2		121			121		-	-
f. Schedule B								
g. Schedule A								
h. Schedule BA, Part 1		1,500,142			1,219,345		0.0	0.0
i. Schedule DL, Part 1								
j. Other								
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	\$	\$ 96,029,407	\$	\$	\$ 91,249,471	\$	1.6 %	1.7 %
l. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Separate Account:								
m. Cash, Cash Equivalents and Short-Term Investments	\$	\$	\$	\$	\$	\$	%	%
n. Schedule D, Part 1, Section 1								
o. Schedule D, Part 1, Section 2								
p. Schedule D, Part 2, Section 1								
q. Schedule D, Part 2, Section 2								
r. Schedule B								
s. Schedule A								
t. Schedule BA, Part 1								
u. Schedule DL, Part 1								
v. Other								
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	\$	\$	\$	\$	\$	\$	%	%
x. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

Notes to the Financial Statements

5. Investments (Continued)

		(9)	(10)	(11)	(12)	(13)	(14)	(15)
		Book/Adjusted Carrying Value (BACV)	Related Party Code					
Assets		FWH Including Modco	1	2	3	4	5	6
General Account:								
a.	Cash, Cash Equivalents and Short-Term Investments	\$ 2,806,081	\$	\$	\$	\$	\$	\$ 2,806,081
b.	Schedule D, Part 1, Section 1	56,407,916						56,407,916
c.	Schedule D, Part 1, Section 2	34,326,356						34,326,356
d.	Schedule D, Part 2, Section 1	988,791						988,791
e.	Schedule D, Part 2, Section 2	121						121
f.	Schedule B	0						0
g.	Schedule A	0						0
h.	Schedule BA, Part 1	1,500,142						1,500,142
i.	Schedule DL, Part 1							
j.	Other							
k.	Total (a+b+c+d+e+f+g+h+i+j)	\$ 96,029,407	\$	\$	\$	\$	\$	\$ 96,029,407
l.	Percentage to Total FWH Assets (including Modco)	100.0 %	%	%	%	%	%	100.0 %
Separate Account:								
m.	Cash, Cash Equivalents and Short-Term Investments	\$	\$	\$	\$	\$	\$	
n.	Schedule D, Part 1, Section 1							
o.	Schedule D, Part 1, Section 2							
p.	Schedule D, Part 2, Section 1							
q.	Schedule D, Part 2, Section 2							
r.	Schedule B							
s.	Schedule A							
t.	Schedule BA, Part 1							
u.	Schedule DL, Part 1							
v.	Other							
w.	Total (m+n+o+p+q+r+s+t+u+v)	\$	\$	\$	\$	\$	\$	\$
x.	Percentage to Total FWH Assets (including Modco)	%	%	%	%	%	%	%
							(1)	(2)
							Amount	% of Liability to Total Liabilities
y.	Recognized Obligation to Return Collateral Asset (General Account)						\$	%
z.	Recognized Obligation to Return Collateral Asset (Separate Account)						\$	%
aa.	Recognized Obligation for Modco assets (General Account)						\$ 96,029,407	1.8 %
bb.	Recognized Obligation for Modco assets (Separate Account)						\$	%
cc.	Recognized Obligation FWH (excluding Modco) assets (General Account)						\$	%
dd.	Recognized Obligation FWH (excluding Modco) assets (Separate Account)						\$	%

(5) Assets held as collateral or under modified coinsurance (Modco) or funds withheld reinsurance (FWH) agreements that have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer) - Not Applicable

M. Working Capital Finance Investments - Not Applicable

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

O. 5GI Securities - Not Applicable

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees

The Company had the following prepayment penalties and acceleration fees for the period ended December 31, 2025:

	General Account	Separate Account
(1) Number of CUSIPs	7	
(2) Aggregate amount of investment income	\$ 249,121	\$

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

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

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

7. Investment Income

A. Due and Accrued Income Excluded from Surplus

Due and accrued income is excluded from investment income on the following basis

Mortgage loans - Income is excluded on loans delinquent more than 90 days. For loans less than 90 days delinquent, interest is accrued unless it is determined that the accrued interest is not collectible.

Bonds - When the Company determines collection of interest to be uncertain or interest is 90 days past due, the accrual of interest receivable is discontinued.

B. Total Amount Excluded - Not Applicable

Notes to the Financial Statements

7. Investment Income (Continued)

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

Interest Income Due and Accrued	Amount
1. Gross	\$..... 53,442,071
2. Nonadmitted	\$.....
3. Admitted	\$..... 53,442,071

D. The aggregate deferred interest - Not Applicable

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

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

- (1) Derivative instruments expose the Company to credit and market risk. The Company minimizes its credit risk by entering into transactions with highly-rated counterparties. The Company manages market risk by establishing and monitoring limits as to the types and degrees of risk that may be undertaken. The Company monitors its use of derivatives in connection with its overall asset/ liability management programs and risk management strategies. In addition, all derivative programs are monitored by the Company's risk management department.
- (2) A description of the Company's objectives for using derivatives is as follows:

Derivatives related to the management of certain risks within the Company's investments

In connection with a certain bond investment denominated in a foreign currency, the Company entered into a fixed-to-fixed foreign currency swap. This swap hedges the foreign currency exchange risk associated with the bond income. For the hedging relationship, the swap and the bond investment have closely matching terms, and so are tested quantitatively for hedge effectiveness both prospectively and retrospectively no less frequently than quarterly. The Company has performed and documented the initial prospective effectiveness assessment for the hedging relationship and concluded that the relationship was highly effective at inception. Additionally, the Company performed and documented quantitative prospective and retrospective hedge effectiveness testing for the current period end, and concluded that the hedging relationship is highly effective.

Derivatives related to the management of certain risks within the Company's fixed indexed annuity products

The Company uses equity options to manage its equity risk in its fixed indexed annuity products. The Company may purchase and sell index call and put options which have underlyings based upon the S&P equity index. As of December 31, 2025, the Company had paid a net amount of \$0.6 million for its open options.

The Company uses U.S. equity index futures to manage its equity risk in its fixed indexed annuity products. These positions are traded on recognized exchanges, and they require the posting of margin through the broker. Because the counterparties also are required to post margin, these positions do not contain significant counterparty credit risk.

Derivatives related to the management of certain risks within the Company's variable annuity products

The Company uses a combination of derivative instruments to mitigate volatility, equity, and currency risk related to certain guaranteed minimum benefits, including GLWBs, within its variable annuity products.

The Company uses U.S. and foreign equity market index futures and foreign currency futures transactions. These positions are traded on recognized exchanges, and they require the posting of margin through the broker. Because the counterparties also are required to post margin, these positions do not contain significant counterparty credit risk.

The Company uses index put options which have underlyings based upon several equity indexes, both US and foreign. As of December 31, 2025, the Company had paid a net amount of \$2.3 million for its open put options.

- (3) All derivative instruments qualifying for hedge accounting are accounted for in a manner that is consistent with the accounting for the hedged item. The derivative entered into in conjunction with a certain foreign currency-denominated bond investment is a carry value liability. The accounting for the derivative is consistent with the accounting for the bond investment, where changes in balance sheet asset and liability values due to fluctuations in foreign currency exchange rates are recorded as unrealized capital gains and losses. The derivative is reported in the Statement of Liabilities, Surplus and Other Funds at a \$6.0 million carrying value and with accumulated foreign currency translation adjustments of \$6.0 million.
- All derivative instruments used in hedging transactions that do not meet the criteria of an effective hedge are reported at fair value and are included in the Statement of Assets or the Statement of Liabilities, Surplus, and Other Funds. The changes in the fair value of these derivatives are recognized immediately as unrealized gains and losses.
- Upon termination of a derivative that qualified for hedge accounting, the realized gain or loss adjusts the basis of the hedged item and is recognized in income consistent with the hedged item.
- Upon termination of a derivative that did not or no longer meets the criteria for hedge accounting, the realized gain or loss is recorded in realized capital gains and losses.
- (4) Derivative contracts with financing premiums - Not Applicable
- (5) Net gain or loss recognized - Not Applicable
- (6) The Company had no derivatives that ceased to qualify for hedge accounting.

Notes to the Financial Statements

8. Derivative Instruments (Continued)

- (7) Cash flows associated with derivative instruments reported in the Statement of Assets are presented as Miscellaneous Investment Proceeds (Applications). Cash flows associated with derivative instruments reported in the Statement of Liabilities, Surplus and Other Funds are presented as Other Cash Provided (Applied). Cash flows related to derivative instruments include amounts attributable to changes in cost and realized gains and losses.
- (8) Derivatives accounted for as cash flow hedges of a forecasted transaction - Not Applicable
- (9) Premium Cost for Derivative Contracts - Not Applicable
- (10) Aggregate excluded components by category - Not Applicable

B. Derivatives under SSAP No. 108 - Derivative Hedging Variable Annuity Guarantees (Life/Fraternal Only) - Not Applicable

9. Income Taxes

A. Components of the net deferred tax asset/(liability)

(1) Change between years by tax character

	2025			2024			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Gross deferred tax assets	\$ 61,148,084	\$ 1,660,349	\$ 62,808,433	\$ 54,964,351	\$ 1,651,536	\$ 56,615,887	\$ 6,183,733	\$ 8,813	\$ 6,192,546
(b) Statutory valuation allowance adjustments									
(c) Adjusted gross deferred tax assets (1a - 1b)	61,148,084	1,660,349	62,808,433	54,964,351	1,651,536	56,615,887	6,183,733	8,813	6,192,546
(d) Deferred tax assets nonadmitted	44,200,972		44,200,972	38,013,413		38,013,413	6,187,559		6,187,559
(e) Subtotal net admitted deferred tax asset (1c - 1d)	\$ 16,947,112	\$ 1,660,349	\$ 18,607,461	\$ 16,950,938	\$ 1,651,536	\$ 18,602,474	\$ (3,826)	\$ 8,813	\$ 4,987
(f) Deferred tax liabilities	6,935,242		6,935,242	7,623,507		7,623,507	(688,265)		(688,265)
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	<u>\$ 10,011,870</u>	<u>\$ 1,660,349</u>	<u>\$ 11,672,219</u>	<u>\$ 9,327,431</u>	<u>\$ 1,651,536</u>	<u>\$ 10,978,967</u>	<u>\$ 684,439</u>	<u>\$ 8,813</u>	<u>\$ 693,252</u>

(2) Admission calculation components SSAP No. 101

	2025			2024			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$	\$	\$	\$	\$ 1,032,105	\$ 1,032,105	\$	\$ (1,032,105)	\$ (1,032,105)
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	10,011,870	1,660,349	11,672,219	9,327,431	619,431	9,946,862	684,439	1,040,918	1,725,357
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	10,011,870	1,660,349	11,672,219	9,327,431	619,431	9,946,862	684,439	1,040,918	1,725,357
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	86,206,819	XXX	XXX	84,735,951	XXX	XXX	1,470,868
(c) Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	6,935,242		6,935,242	7,623,507		7,623,507	(688,265)		(688,265)
(d) Deferred tax assets admitted as the result of application of SSAP No. 101. Total 2(a) + 2(b) + 2(c)	<u>\$ 16,947,112</u>	<u>\$ 1,660,349</u>	<u>\$ 18,607,461</u>	<u>\$ 16,950,938</u>	<u>\$ 1,651,536</u>	<u>\$ 18,602,474</u>	<u>\$ (3,826)</u>	<u>\$ 8,813</u>	<u>\$ 4,987</u>

(3) Ratio used as basis of admissibility

	2025	2024
(a) Ratio percentage used to determine recovery period and threshold limitation amount	1,252.000 %	1,262.000 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 613,303,307	\$ 605,377,938

(4) Impact of tax-planning strategies

(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage

	2025		2024		Change	
	(1)	(2)	(3)	(4)	(5)	(6)
	Ordinary	Capital	Ordinary	Capital	Ordinary (Col 1-3)	Capital (Col 2-4)
1. Adjusted gross DTAs amount from Note 9A1(c)	\$ 61,148,084	\$ 1,660,349	\$ 54,964,351	\$ 1,651,536	\$ 6,183,733	\$ 8,813
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	— %	100.0 %	— %	100.0 %	— %	— %
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	\$ 16,947,112	\$ 1,660,349	\$ 16,950,938	\$ 1,651,536	\$ (3,826)	\$ 8,813
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	— %	100.0 %	— %	100.0 %	— %	— %

(b) Use of reinsurance-related tax-planning strategies

Does the company's tax-planning strategies include the use of reinsurance? NO

Notes to the Financial Statements

9. Income Taxes (Continued)

- B. Regarding deferred tax liabilities that are not recognized - Not Applicable
- C. Major components of current income taxes incurred

	(1)	(2)	(3)
	2025	2024	Change (Col 1-2)
Current income taxes incurred consist of the following major components:			
1. Current Income Tax			
(a) Federal	\$ 12,650,317	\$ 3,045,181	\$ 9,605,136
(b) Foreign			
(c) Subtotal (1a+1b)	\$ 12,650,317	\$ 3,045,181	\$ 9,605,136
(d) Federal income tax on net capital gains	(563,079)	569,407	(1,132,486)
(e) Utilization of capital loss carry-forwards			
(f) Other			
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	\$ 12,087,238	\$ 3,614,588	\$ 8,472,650
	(1)	(2)	(3)
	2025	2024	Change (Col 1-2)
2. Deferred Tax Assets			
(a) Ordinary			
(1) Discounting of unpaid losses	\$	\$	\$
(2) Unearned premium reserve			
(3) Policyholder reserves	34,463,165	29,549,625	4,913,540
(4) Investments	2,374,690		2,374,690
(5) Deferred acquisition costs	23,156,296	24,811,735	(1,655,439)
(6) Policyholder dividends accrual	212,829	210,021	2,808
(7) Fixed assets			
(8) Compensation and benefits accrual			
(9) Pension accrual			
(10) Receivables - nonadmitted	937,325	389,471	547,854
(11) Net operating loss carry-forward			
(12) Tax credit carry-forward			
(13) Other	3,779	3,499	280
(99) Subtotal (Sum of 2a1 through 2a13)	\$ 61,148,084	\$ 54,964,351	\$ 6,183,733
(b) Statutory valuation allowance adjustment			
(c) Nonadmitted	44,200,972	38,013,413	6,187,559
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	\$ 16,947,112	\$ 16,950,938	\$ (3,826)
(e) Capital			
(1) Investments	\$ 1,660,349	\$ 1,651,536	\$ 8,813
(2) Net capital loss carry-forward			
(3) Real estate			
(4) Other			
(99) Subtotal (2e1+2e2+2e3+2e4)	\$ 1,660,349	\$ 1,651,536	\$ 8,813
(f) Statutory valuation allowance adjustment			
(g) Nonadmitted			
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	1,660,349	1,651,536	8,813
(i) Admitted deferred tax assets (2d + 2h)	\$ 18,607,461	\$ 18,602,474	\$ 4,987

Notes to the Financial Statements

9. Income Taxes (Continued)

	(1)	(2)	(3)
	2025	2024	Change (Col 1-2)
3. Deferred Tax Liabilities			
(a) Ordinary			
(1) Investments	\$ 4,651,348	\$ 5,274,479	\$ (623,131)
(2) Fixed assets	—	—	—
(3) Deferred and uncollected premium	1,985,808	1,857,409	128,399
(4) Policyholder reserves	114,074	326,695	(212,621)
(5) Other	184,012	164,924	19,088
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	\$ 6,935,242	\$ 7,623,507	\$ (688,265)
(b) Capital			
(1) Investments	\$ —	\$ —	\$ —
(2) Real estate	—	—	—
(3) Other	—	—	—
(99) Subtotal (3b1+3b2+3b3)	\$ —	\$ —	\$ —
(c) Deferred tax liabilities (3a99 + 3b99)	\$ 6,935,242	\$ 7,623,507	\$ (688,265)
4. Net deferred tax assets/liabilities (2i - 3c)	\$ 11,672,219	\$ 10,978,967	\$ 693,252

The change in deferred income taxes is comprised of the following (this analysis is exclusive of nonadmitted assets as the Change in Nonadmitted Assets is reported separately from the Change in Net Deferred Income Taxes in the surplus section of the Annual Statement):

	(1)	(2)	(3)
	2025	2024	Change (Col 1-2)
Adjusted gross deferred tax assets	\$ 62,808,433	\$ 56,615,887	\$ 6,192,546
Total deferred tax liabilities	6,935,242	7,623,507	(688,265)
Net deferred tax assets (liabilities)	\$ 55,873,191	\$ 48,992,380	\$ 6,880,811
Statutory valuation allowance adjustment	—	—	—
Net deferred tax assets (liabilities) after statutory valuation allowance	\$ 55,873,191	\$ 48,992,380	\$ 6,880,811
Tax effect of unrealized gains (losses)	—	—	(2,007,164)
Change in net deferred income tax	—	—	\$ 4,873,647

On July 4, 2025, H.R. 1, the One, Big, Beautiful Bill Act (“OBGBA”) was signed into law. Among other changes, it allows certain domestic research and development expenses to be deducted in the year incurred and imposes new limits on certain charitable contribution deductions. The income tax related impacts of the OBGBA are not material to the Company’s financial statements.

D. Among the more significant book to tax adjustments

	2025	Effective Tax Rate
Provision computed at statutory rate	\$ 8,057,638	21.0 %
Tax on STAT capital gains	(2,240,120)	-5.8 %
Amortization of IMR	274,193	0.7 %
Change in non-admits	(245,452)	-0.6 %
Nondeductible expense	136,060	0.4 %
Tax-exempt income deduction	(94,507)	-0.2 %
Prior year deferred tax true-up	(5,419)	-0.0 %
Prior year current tax true-up	16,614	0.0 %
Loss on reinsurance	(35,165)	-0.1 %
Intercompany operating loss carryforward	1,395,590	3.6 %
Foreign tax credit	(33,621)	-0.1 %
Derivative URGL through surplus	(239)	-0.0 %
Other	(11,981)	-0.0 %
Total	\$ 7,213,591	18.8 %

	2025	Effective Tax Rate
Federal and foreign income taxes incurred	\$ 12,650,317	33.0 %
Tax on capital gains/(losses)	(563,079)	-1.5 %
Change in net deferred income taxes charge/(benefit)	(4,873,647)	-12.7 %
Total statutory income taxes	\$ 7,213,591	18.8 %

E. Operating loss and tax credit carryforwards - Not Applicable

F. Consolidated federal income tax return

(1) The Company’s federal income tax return for 2025 will be a consolidated return that includes the following entities:

- A.U.L. Corp.

Notes to the Financial Statements

9. Income Taxes (Continued)

- Asset Protection Financial, Inc.
- Atlas Peak Insurance Company, Ltd.
- AUL Insurance Agency, Inc.
- Chesterfield International Reinsurance Limited
- Concourse Distributors, Inc.
- Concourse Financial Group Securities, Inc.
- D.R.G., Inc.
- Dealer Services Reinsurance, Ltd.
- Empower Financial Resources, Inc.
- First Protection Company
- First Protection Corporation
- First Protection Corporation of Florida
- Golden Gate Captive Insurance Company
- Interstate Administrative Services, Inc.
- Interstate National Corporation
- Interstate National Dealer Services of Florida, Inc.
- Interstate National Dealer Services, Inc.
- Investment Distributors, Inc.
- LASAS Technologies, Inc.
- Magnolia Re, Inc.
- MONY Life Insurance Company
- National Warranty Corp.
- New World Warranty Corp.
- PIPCO Reinsurance Company, Ltd.
- Protective Administrative Services, Inc.
- Protective Asset Protection, Inc.
- Protective Life Corporation
- Protective Life and Annuity Insurance Company
- Protective Life Insurance Company
- Protective Life Reinsurance Bermuda, Ltd.
- Protective Property & Casualty Insurance Company
- Shelterpoint Group, Inc.
- Shelterpoint Insurance Company
- Shelterpoint Life Insurance Company
- The Advantage Warranty Corporation
- United States Warranty Corp.
- USWC Holding Company
- USWC Installment Program, Inc.
- Warranty Business Services Corporation
- Warranty Direct, Inc.
- Warranty Topco, Inc.
- West Coast Life Insurance Company
- Western Diversified Services, Inc.

Notes to the Financial Statements

9. Income Taxes (Continued)

- Western General Dealer Services, Inc.
- Western General Warranty Corporation
- Wisconsin A.U.L., Inc.

(2) The Company is included in the consolidated federal income tax return of Protective Life Corporation ("PLC") and its subsidiaries. The method of allocation of current income taxes between the affiliates is subject to a written agreement under which the Company incurs a liability to PLC to the extent that a separate return calculation indicates that the Company has a federal income tax liability. If the Company has an income tax benefit, the benefit is recorded currently to the extent that it can be carried back against prior years' separate company income tax expense. Any amount not carried back is carried forward on a separate company basis (generally without a time limit). Income taxes recoverable (payable) are recorded in the federal income taxes receivable (payable) account and are settled periodically, per the tax sharing agreement.

- G. Federal or foreign income tax loss contingencies - Not Applicable
- H. Repatriation Transition Tax (RTT) - Not Applicable
- I. Alternative Minimum Tax (AMT) Credit - Not Applicable

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

A. & B. All outstanding shares of the Company's common stock are owned by PLICO, an insurance company domiciled in the State of Nebraska. PLICO is a wholly owned subsidiary of Protective Life Corporation ("PLC"), an insurance holding company domiciled in the State of Delaware. All outstanding shares of the Company's preferred stock are owned by PLC. PLC is a wholly owned subsidiary of Dai-ichi Life International Holdings, LLC ("Dai-ichi Life International"), a *godo kaisha* organized under the laws of Japan and subsidiary of Dai-ichi Life Holdings, Inc. ("Dai-ichi Life"). The Company is affiliated with several other companies detailed in Schedule Y.

The Company received no capital contributions in the period ended December 31, 2025.

The Company paid no dividends in the period ended December 31, 2025.

- C. Transactions with related party who are not reported on Schedule Y - Not Applicable
- D. The Company routinely receives from or pays to affiliates under the control of PLC reimbursements for expenses incurred on one another's behalf pursuant to existing service agreements. Receivables and payables among affiliates are generally settled monthly. As of December 31, 2025, the Company had an intercompany receivable of \$2.7 million and an intercompany payable of \$1.2 million. As of December 31, 2024, the Company had an intercompany receivable of \$0 and an intercompany payable of \$2.8 million.

The Company entered into an agreement with PLICO in 2012, which was amended and restated in 2023, in which a loan can be given to or received from PLICO subject to certain limitations as described in the agreement. The Company had no outstanding loaned or borrowed amounts as of December 31, 2025 or 2024, under this agreement.

- E. PLC has contracts with its affiliates under which it supplies investment, legal, and data processing services on a fee basis and other managerial and administrative services on a shared cost basis. In addition, the affiliates have a joint contract relating to allocation of costs for services performed by employees of one affiliate for another. The Company paid \$44.1 million and \$43.2 million during the years ended December 31, 2025 or 2024, respectively, for these services.
- F. There are no guarantees or undertakings for the benefit of an affiliate which result in an actual contingent exposure of the Company's or any affiliate's assets to liability, other than insurance contracts entered into in the ordinary course of business.

PLICO entered into a guaranty agreement on October 27, 1993, with the Company. PLICO has guaranteed the payment of all insurance policy claims made by the holders or beneficiaries of any policies which were issued after the date of the guaranty agreement in accordance with the terms of said policies. Total liabilities for policies covered by this agreement were approximately \$2.8 billion and \$2.1 billion as of December 31, 2025 and December 31, 2024, respectively.

PLICO entered into a guaranty agreement on December 31, 1995, whereby PLICO guaranteed that the Company will perform all of the obligations of PLICO pursuant to the terms and conditions of an indemnity coinsurance agreement between PLICO and an unaffiliated life insurance company. Total liabilities related to this coinsurance agreement were \$4.5 million and \$4.5 million as of December 31, 2025 and December 31, 2024 ,, respectively.

- G. Nature of Relationships that Could Affect Operations - Not Applicable
- H. Amount Deducted for Investment in Upstream Company - Not Applicable
- I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - Not Applicable
- J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - Not Applicable
- K. Foreign Subsidiary Value Using CARVM - Not Applicable
- L. Downstream Holding Company Value Using Look-Through Method - Not Applicable
- M. All SCA Investments - Not Applicable
- N. Investment in Insurance SCAs - Not Applicable
- O. SCA and SSAP No. 48 Entity Loss Tracking - Not Applicable

Notes to the Financial Statements

11. Debt

- A. The Company entered into an agreement with PLICO in 2012, which was amended and restated in 2023, in which a loan can be given to or received from PLICO subject to certain limitations as described in the agreement. The Company had no outstanding loaned or borrowed amounts as of December 31, 2025 under this agreement.

For repurchase agreements, the Company initiates short-term (typically less than 30 days) collateralized borrowings whereby cash is received, and securities are posted as collateral. The Company reports the cash proceeds as a liability, and the difference between the cash proceeds and the amount at which the securities are reacquired as interest expense. As of December 31, 2025, the Company had no balances outstanding under these agreements.

B. FHLB (Federal Home Loan Bank) Agreements

- (1) The Company is a member of the FHLB of Atlanta. Through its membership, the Company received cash advances in the amount of \$150.0 million, as of December 31, 2025. These cash advances are the result of the Company issuing funding agreements to the FHLB of Atlanta, for \$150.0 million.

The Company uses the funds obtained from the funding agreements in an investment spread strategy, consistent with its other investment spread operations. The Company applies SSAP No. 52, "Deposit-Type Contracts" accounting treatment to the funding agreements, consistent with its other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from issuing funding agreements to the FHLB of Atlanta for use in general operations would be accounted for consistently with SSAP No. 15, "Debt and Holding Company Obligations".

Amounts received under repurchase agreements are accounted for pursuant to SSAP No. 103, "Transfers and Servicing of Financial Assets and Extinguishments of Liabilities.

(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.....	11,017,100	11,017,100	
(c) Activity stock.....			
(d) Excess stock.....			
(e) Aggregate total (a+b+c+d).....	\$..... 11,017,100	\$..... 11,017,100	\$.....
(f) Actual or estimated borrowing capacity as determined by the insurer.....	\$..... 293,891,620	XXX	XXX
2. Prior Year-End			
(a) Membership stock - Class A.....	\$.....	\$.....	\$.....
(b) Membership stock - Class B.....	13,616,400	13,616,400	
(c) Activity stock.....			
(d) Excess stock.....			
(e) Aggregate total (a+b+c+d).....	\$..... 13,616,400	\$..... 13,616,400	\$.....
(f) Actual or estimated borrowing capacity as determined by the insurer.....	\$..... 331,719,894	XXX	XXX

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

	(1) Current Year Total (2+3+4+5+6)	(2) Not Eligible for Redemption	Eligible for Redemption			
			(3) Less Than 6 Months	(4) 6 Months to Less Than 1 Year	(5) 1 to Less Than 3 Years	(6) 3 to 5 Years
Membership Stock						
1. Class A.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....
2. Class B.....	\$..... 11,017,100	\$..... 11,017,100	\$.....	\$.....	\$.....	\$.....

(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).....	\$..... 168,611,620	\$..... 193,459,868	\$..... 150,000,000
2. Current year general account total collateral pledged.....	168,611,620	193,459,868	150,000,000
3. Current year separate accounts total collateral pledged.....			
4. Prior year-end total general and separate accounts total collateral pledged.....	232,219,311	312,217,765	207,000,000

Notes to the Financial Statements

11. Debt (Continued)

(b) Maximum amount pledged during reporting period

	(1)	(2)	(3)
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3).....	\$..... 275,119,340	\$..... 323,677,505	\$..... 242,000,000
2. Current year general account maximum collateral pledged.....	275,119,340	323,677,505	242,000,000
3. Current year separate accounts maximum collateral pledged.....			
4. Prior year-end total general and separate accounts maximum collateral pledged.....	302,248,901	384,248,912	267,000,000

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1)	(2)	(3)	(4)
	Total (2+3)	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt.....	\$.....	\$.....	\$.....	XXX.....
(b) Funding agreements.....	150,000,000	150,000,000		\$..... 148,856,741
(c) Other.....				XXX.....
(d) Aggregate total (a+b+c).....	<u>\$..... 150,000,000</u>	<u>\$..... 150,000,000</u>	<u>\$.....</u>	<u>\$..... 148,856,741</u>
2. Prior Year-end				
(a) Debt.....	\$..... 57,000,000	\$..... 57,000,000	\$.....	XXX.....
(b) Funding agreements.....	150,000,000	150,000,000		\$..... 147,873,580
(c) Other.....				XXX.....
(d) Aggregate total (a+b+c).....	<u>\$..... 207,000,000</u>	<u>\$..... 207,000,000</u>	<u>\$.....</u>	<u>\$..... 147,873,580</u>

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

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Debt.....	\$..... 92,000,000	\$..... 92,000,000	\$.....
2. Funding agreements.....	150,000,000	150,000,000	
3. Other.....			
4. Aggregate total (Lines 1+2+3).....	<u>\$..... 242,000,000</u>	<u>\$..... 242,000,000</u>	<u>\$.....</u>

(c) FHLB - Prepayment obligations

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

C. Unused commitments and lines of credit for financing arrangements:

The Company has a Repo Based Advance line of credit with the FHLB Atlanta with the ability to borrow up to 20% of the Company's net admitted assets less funding agreement advances, which was approximately \$1.0 billion as of December 31, 2025. There are no commitment fees or conditions, other than adequate collateral, that must be met to borrow on this line. The maturity of this line is June 18, 2026. See Note 11. A. for details of the terms and conditions of the Repo Based Advance.

	Current Year		Prior Year	
	Unused Commitments	Unused Lines of Credit	Unused Commitments	Unused Lines of Credit
Short-Term (contracts terminating in 12 months or less).....	\$.....	\$... 1,024,813,000	\$.....	\$..... 569,469,300
Long-Term (contracts terminating in more than 12 months).....				
Total.....	<u>\$.....</u>	<u>\$... 1,024,813,000</u>	<u>\$.....</u>	<u>\$..... 569,469,300</u>

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

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

A. The Company has 500,000 common stock shares authorized. There are 250,000 shares issued and outstanding. Each share has a par value of \$10.00.

Notes to the Financial Statements

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations (Continued)

- B. The Company has 2,000 shares of preferred stock authorized and issued with a par value of \$1.00 per share. The participating preferred stock can be redeemed at the option of the Company at \$1,000 per share. All outstanding shares of the Company's preferred stock are owned by PLC.
- C. -E. Dividends and distributions on preferred and common stock are non-cumulative and are paid as determined by the Board of Directors. Dividends and distributions may be paid without approval of the Insurance Commissioner of the State of Alabama in an amount up to the greater of 10% of policyholders' surplus as of the preceding December 31, or the Company's net gain from operations for the preceding year, subject to earned surplus limitations and reduced by dividends or distributions paid within the preceding twelve months. The Company is eligible to pay ordinary dividends of \$54.3 million during 2026 without the approval of the Insurance Commissioner of the State of Alabama. The participating preferred stock can be redeemed at the option of the Company at \$1,000 per share. In 2025 and 2024, the Company paid no dividends on common stock or preferred stock.
- F. Surplus Restrictions - Not Applicable
- G. Surplus Advances - Not Applicable
- H. Stock Held for Special Purposes - Not Applicable
- I. Changes in Special Surplus Funds - Not Applicable
- J. Unassigned Funds (Surplus)

The portion of unassigned funds (surplus) represented or reduced for cumulative unrealized gains and losses was \$(0.6) million and \$9.0 million as of December 31, 2025 and 2024, respectively
- K. Company-Issued Surplus Debentures or Similar Obligations - Not Applicable
- L. Impact of Any Restatement Due to Prior Quasi-Reorganizations - Not Applicable
- M. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - Not Applicable

14. Liabilities, Contingencies and Assessments

- A. Contingent Commitments

Please refer to Note 10, Part F for a description of the contingent commitments and guarantees the Company has entered into regarding parent, subsidiaries, and affiliates and Note 16 for commitments to extend mortgage loans.
- B. Assessments

(1) Under the insurance guaranty fund laws of most states, insurance companies doing business therein can be assessed up to prescribed limits for policyholder losses incurred by insolvent companies. From time to time, companies may be asked to contribute amounts beyond prescribed limits. It is possible that the Company could be assessed with respect to product lines not offered by the Company. In addition, legislation may be introduced in various states with respect to guaranty fund assessment laws related to insurance products, including long term care insurance and other specialty products, that alters future premium tax offsets received in connection with guaranty fund assessments. As of December 31, 2025 and 2024, the Company accrued liabilities of \$101 thousand and \$99 thousand, respectively, for future assessments. The Company accrued related assets for future premium tax credits of \$100 thousand and \$97 thousand as of December 31, 2025 and 2024 , respectively. In addition, as of December 31, 2025 and 2024 , assets of \$11 thousand and \$10 thousand, respectively, relate to assessments already paid that will be taken as credits on future premium tax returns.

(2) Assets (Liabilities) recognized from paid and accrued premium tax offsets and policy surcharges

a. Assets recognized from paid and accrued premium tax offsets and policy surcharges, prior year-end.....	\$.....	107,545
b. Decreases current year:		
Premium tax offset applied.....		81
c. Increases current year:		
Increase estimated future assessments.....		2,426
Assessments paid.....		321
Unrecoverable assessments.....		197
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges, current year-end.....	\$.....	<u>110,408</u>

(3) Guaranty fund liabilities and assets related to long-term care insolvencies

On March 1, 2017, the Commonwealth of Pennsylvania issued orders placing affiliated companies Penn Treaty Network American Insurance Company ("Penn Treaty") and American Network Insurance Company ("ANIC") in liquidation. As of March 1, 2017, the life and health insurance guaranty associations in the states where Penn Treaty and ANIC were licensed to do business have assumed responsibility for their policies. Insurance issued by Penn Treaty and ANIC consisted primarily of long-term care contracts. The Company has no remaining liabilities or recoverables related to future assessments for these insolvencies.

(a) Discount rate applied - Not Applicable

(b) The undiscounted and discounted amount of the guaranty fund assessments and related assets by insolvency - Not Applicable

(c) Number of jurisdictions, ranges of years used to discount and weighted average number of years of the discounting time period for payables and recoverables by insolvency - Not Applicable

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

- C. Gain Contingencies - Not Applicable
- D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - Not Applicable
- E. Joint and Several Liabilities - Not Applicable
- F. All Other Contingencies

A number of judgments have been returned against insurers, broker dealers and other providers of financial services involving, among other things, sales, underwriting practices, product design, product disclosure, administration, denial or delay of benefits, benefit payment methods, charging excessive or impermissible fees, recommending unsuitable products to customers, breaching fiduciary or other duties to customers, refund or claims practices, alleged agent misconduct, failure to properly supervise representatives, relationships with agents or persons with whom the insurer does business, payment of sales and other contingent commissions, and other matters. Often these legal proceedings have resulted in the award of substantial judgments that are disproportionate to actual damages, including material amounts of punitive and non-economic compensatory damages. In some states, juries, judges, and arbitrators have substantial discretion in awarding punitive non-economic compensatory damages which creates the potential for unpredictable material adverse judgments or awards in any given legal proceeding. Arbitration awards are subject to very limited appellate review. In addition, in some legal proceedings, companies have made material settlement payments. In some instances, substantial judgments may be the result of a party's perceived ability to satisfy such judgments as opposed to the facts and circumstances regarding the claims made.

At any given time, a number of financial, market conduct, or other examinations or audits of the Company's subsidiaries, as well as other insurance companies from whom the Company has coinsured blocks of life insurance and annuity policies, may be ongoing. It is possible that any examination or audit may result in payments of fines and penalties, payments to customers, or both, as well as changes in systems or procedures, or restrictions on business activities, any of which could have a material adverse effect on the Company's business, financial condition and results of operations. The Company monitors these matters for any developments that may make a loss contingency associated with any such audit or exam reasonably estimable.

The Company, like other insurance companies, in the ordinary course of business, is involved in legal proceedings. The Company cannot predict the outcome of any legal proceeding, nor can it provide an estimate of the possible loss, or range of loss, that may result from such legal proceeding. However, with respect to such legal proceedings, the Company does not expect that its ultimate liability, if any, will be material to its financial condition.

15. Leases - Not Applicable

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk

- 1. Face Amount of the Company's Financial Instruments with Off-Balance-Sheet Risk

Derivative Financial Instruments

The table below summarizes the face amount of the Company's financial instruments with off-balance-sheet risk:

	Assets		Liabilities	
	2025	2024	2025	2024
a. Swaps.....	\$..... –	\$..... 200,400,000	\$..... 50,400,000	\$..... –
b. Futures.....	8,471,845	18,695,273	16,834,423	8,556,232
c. Options.....	115,800,780	172,346,340	87,128,510	156,818,523
d. Total (a+b+c).....	<u>\$..... 124,272,625</u>	<u>\$..... 391,441,613</u>	<u>\$..... 154,362,933</u>	<u>\$..... 165,374,755</u>

See Schedule DB of the Company's Annual Statement for additional detail.

- 2. Derivative instruments expose the Company to credit and market risk. The Company minimizes its credit risk by entering into transactions with highly-rated counterparties. The Company manages market risk by establishing and monitoring limits as to the types and degrees of risk that may be undertaken. The Company monitors its use of derivatives in connection with its overall asset/ liability management programs and risk management strategies. In addition, all derivative programs are monitored by the Company's risk management department. A description of the Company's objectives for using derivatives is described more fully in Note 8.

As of December 31, 2025, the Company had posted cash and securities (at fair value) for its derivatives as collateral of approximately \$7.5 million and \$3.2 million, respectively. Of this amount, \$1.0 million and \$3.2 million of cash and securities, respectively, were posted as collateral related to futures, \$0.4 million of cash was posted as collateral related to cleared swaps, and \$6.1 million of cash was posted as collateral related to options and non-cleared swaps.

Collateral received includes cash collateral. Cash collateral received by the Company is reported in the Statement of Assets, with a corresponding amount recorded in the Statement of Liabilities, Surplus and Other Funds to represent the Company's obligation to return the collateral. As of December 31, 2025, the Company had received no cash pledged as collateral.

- 3. The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. The credit exposure of over-the-counter options is represented by the fair value of contracts with a positive fair value at the reporting date. As of December 31, 2025, the Company had received no cash pledged as collateral. Because exchange-traded futures and options are effected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.
- 4. The current credit exposure of the Company's derivative contracts is limited to the fair value at the reporting date. Credit risk is managed by entering into transactions with creditworthy counterparties. The Company also attempts to minimize its exposure to credit risk through the use of multiple highly rated counterparties.

Notes to the Financial Statements

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk (Continued)

Off-balance Sheet Financial Instruments

1. The table below presents a summary of the contractual amounts of off-balance sheet financial instruments, other than derivative financial instruments, as of December 31, 2025 and December 31, 2024:

	12/31/2025	12/31/2024
Commitments to extend mortgage loans	-	3,500,000

2. Commitments to extend mortgage loans are agreements to lend to a borrower, provided there is no violation of any condition established in the contract. The Company enters into these agreements to commit to future loan fundings at a predetermined interest rate. Commitments generally have fixed expiration dates or other termination clauses.
3. For commitments to extend mortgage loans, the amounts presented in Part 1 above do not represent amounts at risk if the counterparty defaults.
4. The collateral held for commitments to extend mortgage loans is a cash commitment fee, which is forfeited if the counterparty fails to perform.

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

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

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

20. Fair Value Measurements

A. Fair Value Measurement

The Company determines the fair value of its financial instruments in accordance with SSAP No. 100, which defines fair value, establishes a framework for measuring fair value, and expands disclosures about assets and liabilities measured at fair value. The definition of fair value in SSAP No. 100 focuses on an "exit price", the price that would be received to sell the asset or paid to transfer the liability. Included in various 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 stocks when carried at the lower of cost or fair value.

The Company's financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by SSAP No. 100. 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 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 of the instrument. The hierarchy is defined as follows:

- Level 1: Unadjusted quoted prices for identical assets or liabilities in an active market.
- Level 2: Quoted prices in markets that are not active or significant inputs that are observable either directly or indirectly. Level 2 inputs include the following:
 - (a) Quoted prices for similar assets or liabilities in active markets,
 - (b) Quoted prices for identical or similar assets or liabilities in non-active markets,
 - (c) Inputs other than quoted market prices that are observable, and
 - (d) Inputs that are derived principally from or corroborated by observable market data through correlation or other means.
- Level 3: Prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement.

(1) Fair value measurements at reporting date

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Perpetual preferred stocks: Industrial and miscellaneous	\$..... 249,925	\$..... 34,376,874	\$.....	\$.....	\$..... 34,626,799
Common stocks: Industrial and miscellaneous.....			11,017,221		11,017,221
Separate Accounts.....	199,116,569	4,124,854			203,241,423
Derivative-foreign currency contracts.....	10,288				10,288
Derivative-equity contracts.....	989,245	14,428,842			15,418,087
Total assets at fair value/NAV.....	<u>\$..... 200,366,027</u>	<u>\$..... 52,930,570</u>	<u>\$..... 11,017,221</u>	<u>\$.....</u>	<u>\$..... 264,313,818</u>
b. Liabilities at fair value					
Derivative-foreign currency contracts.....	\$..... 6,300	\$..... 4,573,455	\$.....	\$.....	\$..... 4,579,755
Derivative-equity contracts.....	245,439	13,191,439			13,436,878
Total liabilities at fair value.....	<u>\$..... 251,739</u>	<u>\$..... 17,764,894</u>	<u>\$.....</u>	<u>\$.....</u>	<u>\$..... 18,016,633</u>

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

(2) Fair value measurements in Level 3 of the fair value hierarchy

Description	Beginning balance as of 01/01/2025	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 at 12/31/2025
a. Assets										
Common stock: Industrial and miscellaneous	\$ 755				\$ (634)					\$ 121
Common stock: FHLB	13,616,400					12,315,700		(14,915,000)		11,017,100
Other asset backed maturities	49,704,000		(56,869,124)		7,165,124					—
Total assets	<u>\$ 63,321,155</u>	<u>\$</u>	<u>\$ (56,869,124)</u>	<u>\$</u>	<u>\$ 7,164,490</u>	<u>\$ 12,315,700</u>	<u>\$</u>	<u>\$ (14,915,000)</u>	<u>\$</u>	<u>\$ 11,017,221</u>
b. Liabilities										
Total liabilities	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

(3) Transfers between levels

The Company follows its policy of recognizing transfers between levels at the end of the reporting period.

Transfers into and out of Level 3

For the period ended December 31, 2025, \$56.9 million of securities were transferred out of Level 3 due to carry value classification updates.

(4) Fair Value Methodology

(a) Description of Pricing Inputs

The Company predominantly uses third-party pricing services and broker quotes to determine fair values. The third-party pricing services and brokers use certain inputs to determine the value of asset-backed securities, including residential mortgage-backed securities, commercial mortgage- backed securities, and other asset-backed securities. For these securities, the valuation consists of inputs such as, but not limited to: 1) monthly principal and interest payments on the underlying assets, 2) average lives of the securities, 3) prepayment speeds, 4) credit spreads, 5) treasury and swap yield curves, 6) discount margins, and 7) credit ratings of the securities.

To price corporate bonds, U.S. government-related securities, and other government-related securities, the brokers and third-party pricing services utilize a valuation model that consists of a hybrid income and market approach to valuation, while the Company uses a discounted cash flow model with both observable and unobservable inputs to determine a price when the securities are illiquid bonds. The external and internal pricing models include inputs such as, but not limited to: 1) principal and interest payments, 2) coupon, 3) maturity, 4) treasury yield curve, 5) credit spreads from new issue and secondary trading markets, 6) dealer quotes with adjustments for issues with early redemption features, 7) illiquidity premiums, 8) discount margins from dealers in the new issue market, 9) underlying collateral, and 10) comparative bond analysis.

The third-party pricing services price equity securities using market observable prices for the same or similar securities traded in an active market.

Mortgage loan valuations are categorized as Level 3. The Company utilizes an internally developed model to estimate fair value. This model includes inputs derived by the Company based on assumed discount rates relative to the Company's current mortgage lending rate and an expected cash flow analysis based on a review of the mortgage loan terms. The model also contains the Company's determined representative risk adjustment assumptions related to nonperformance and liquidity risks.

(b) Determination of Fair Values

The valuation methodologies used to determine the fair values of assets and liabilities reflect market participant assumptions and are based on the application of the fair value hierarchy that prioritizes observable market inputs over unobservable inputs. The Company determines the fair values of certain financial assets and financial liabilities based on quoted market prices, where available. The Company also determines certain fair values based on future cash flows discounted at the appropriate current market rate. Fair values reflect adjustments for counterparty credit quality, the Company's credit standing, liquidity, and where appropriate, risk margins on unobservable parameters. The following is a discussion of the methodologies used to determine fair values for financial instruments owned by the Company.

The fair values of corporate bonds, government securities, equity securities, and mortgage- backed securities are determined by management after considering one of three primary sources of information: third-party pricing services, non-binding independent broker quotations, or pricing matrices. Security pricing is applied using a "waterfall" approach whereby publicly available prices are first sought from third-party pricing services and the remaining unpriced securities are submitted to independent brokers for non-binding prices. Typical inputs used by these pricing methods include, but are not limited to: benchmark yields, reported trades, broker/dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers, and reference data including market research publications. Based on the typical trading volumes and the lack of quoted market prices for fixed maturities, third-party pricing services derive the majority of security prices from observable market inputs such as recent reported trades for identical or similar securities making adjustments through the reporting date based upon available market observable information outlined above. If there are no recent reported trades, the third-party pricing services and brokers may use matrix or model processes to develop a security price where future cash flow expectations are developed based upon collateral performance and discounted at an estimated market rate. Certain securities are priced via independent non-binding broker quotations, which are considered to have no significant unobservable inputs. When using non-binding independent broker quotations, the Company obtains two quotes per security when available. Where multiple broker quotes are obtained, the Company reviews the quotes and selects the quote that provides the best estimate of the price a market participant would pay for these specific assets in an arm's-length transaction. A pricing matrix is used to price securities for which the Company is unable to obtain or effectively rely on either a price from a third-party pricing service or an independent broker quotation.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

The pricing matrix used by the Company begins with current spread levels to determine the market price for the security. The credit spreads, assigned by brokers, incorporate the issuer's credit rating, liquidity discounts, weighted-average of contracted cash flows, risk premium, if warranted, due to the issuer's industry, and the security's time to maturity. The Company uses credit ratings provided by nationally recognized rating agencies.

For securities that are priced via non-binding independent broker quotations, the Company assesses whether prices received from independent brokers represent a reasonable estimate of fair value through an analysis using internal and external cash flow models developed based on spreads and, when available, market indices. The Company uses a market-based cash flow analysis to validate the reasonableness of prices received from independent brokers. These analytics, which are updated daily, incorporate various metrics (yield curves, credit spreads, prepayment rates, etc.) to determine the valuation of such holdings. As a result of this analysis, if the Company determines there is a more appropriate fair value based upon the analytics, the price received from the independent broker is adjusted accordingly. The Company did not adjust any quotes or prices received from brokers during the periods ended December 31, 2025 and December 31, 2024.

(c) Third-party Information

The Company has analyzed the third-party pricing services' valuation methodologies and related inputs and has also evaluated the various types of securities in its investment portfolio to determine an appropriate fair value hierarchy level based upon trading activity and the observability of market inputs. Based on this evaluation and investment class analysis, each price was classified into Level 1, 2, or 3. Most prices provided by third-party pricing services are classified into Level 2 because the significant inputs used in pricing the securities are market observable and the observable inputs are corroborated by the Company. Since the matrix pricing of certain debt securities includes significant non-observable inputs, they are classified as Level 3.

The Company's Separate Account assets consist of financial instruments similar to those held in the General Account. The Company utilizes the same valuation methodology as described above in determining the fair value of Separate Account assets as the Company does for General Account assets. All assets in the Separate Account are held at fair value. The Separate Account liability matches the Separate Account asset value, and its fair value is determined from valuation methods that are consistent with the Separate Account assets.

(5) Fair Value of Derivative Instruments

(a) Please refer to section 20A(1) for the Company's Fair Value Hierarchy for Derivative Financial Instruments.

There were no Level 3 derivatives held by the Company as of December 31, 2025.

(b) Derivative instruments are valued using exchange prices or counterparty quotations. Derivative instruments classified as Level 1 include futures and options, all of which are traded on active exchange markets. Derivative instruments classified as Level 2 include options, swaps, and swaptions which are traded over-the-counter. These Level 2 derivative valuations are determined using independent broker quotations, which are corroborated with observable market inputs. There were no derivative instruments categorized within Level 3 of the fair value hierarchy, and there were no transfers into or out of Level 3 for the year ended December 31, 2025.

B. Other Fair Value Disclosures - Not Applicable

C. Fair Values or NAV for All Financial Instruments

The following table presents the Company's fair value hierarchy for its financial instruments as of the reporting date:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Issuer credit obligations	\$ 2,755,630,960	\$ 2,942,504,500	\$ 17,514,426	\$ 2,691,649,035	\$ 46,467,499	\$	\$
Asset-backed securities	1,928,575,497	2,048,699,922	—	1,858,880,446	69,695,051		
Common stocks	11,017,221	11,017,221	—	—	11,017,221		
Preferred stocks	38,070,799	39,626,799	3,693,925	34,376,874	—		
Mortgage loans	318,830,302	341,119,738			318,830,302		
Cash	115,477,006	115,477,006	115,477,006				
Cash equivalents	66,782,372	66,781,530	66,691,572	90,800	—		
Short-term investments	2,029,150	1,993,668	—	1,189,150	840,000		
Other invested assets	41,356,420	47,809,313	—	41,356,420	—		
Contract loans	47,283,919	47,283,919			47,283,919		
Derivative assets	15,428,375	15,428,375	999,533	14,428,842			
Derivative collateral and receivables	7,627,975	7,627,975	7,627,975				
Separate Accounts assets	203,241,423	203,241,423	199,116,569	4,124,854			
Guaranteed investment contracts (GICs)	152,980,995	148,856,741			152,980,995		
Deposit-type contracts other than GICs	34,770,667	33,569,323			34,770,667		
Derivative liabilities	18,016,633	19,416,778	251,739	17,764,894			
Derivative collateral and payables	82,986	82,986	82,986				

The fair values of bonds, preferred stocks, and certain surplus notes reported as "Other invested assets" are determined using methodologies prescribed by the NAIC. The fair values of bonds, preferred stocks, and certain surplus notes are determined by management after considering one of three primary sources of information: third-party pricing services, non-binding independent broker quotations, or pricing matrices.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

Publicly traded unaffiliated common stock is valued based on market trades and is a Level 1 valuation under SSAP No. 100. As of December 31, 2025, the Company held approximately \$11.0 million of FHLB stock, which is classified as Level 3. The Company believes that the cost of the FHLB stock approximates fair value. The remaining amount of equity securities classified as Level 3 consists primarily of holdings obtained through bankruptcy proceedings, debt restructurings or tender offers. The Company held less than \$1 thousand of Hercules Inc. publicly traded common stock warrants, consisting of holdings obtained through a tender offer.

Cash and short-term investments can include cash deposit balances, money market mutual funds, and short-term commercial paper for which the Company considers net asset value or amortized cost to approximate fair value, and other highly-liquid debt instruments.

Cash equivalent fair values are determined using methodologies prescribed by the NAIC.

The Company estimates the fair value of mortgage loans using an internally developed model. This model includes inputs derived by the Company based on assumed discount rates relative to the Company's current mortgage loan lending rate and an expected cash flow analysis based on a review of the mortgage loan terms. The model also contains the Company's determined representative risk adjustment assumptions related to nonperformance and liquidity risks.

Contract loans are funds provided to policy holders in return for a claim on the account value of the policy. The funds provided are limited to a certain percent of the account balance. The nature of contract loans is to have low default risk as the loans are fully collateralized by the value of the policy. The majority of contract loans do not have a stated maturity and the balances and accrued interest are repaid with proceeds from the policy account balance. Due to the collateralized nature of contract loans and unpredictable timing of repayments, the Company's fair value of contract loans approximates carrying value.

The Separate Account assets are carried at fair value and are equal to the Separate Account liabilities, which represent the policyholder's equity in those assets. These amounts are reported separately as assets and liabilities related to Separate Accounts in the accompanying financial statements. Separate Account assets are invested in bonds, mortgage loans, preferred stocks, and open-ended mutual funds. The fair values of bonds and preferred stocks held in Separate Accounts are determined using methodologies prescribed by the NAIC. The fair value of bonds and preferred stocks is determined by management after considering one of three primary sources of information: third-party pricing services, non-binding independent broker quotations, or pricing matrices. These valuations are generally categorized as a Level 2 valuation as defined by SSAP No. 100. The fair value of open-ended mutual funds held in Separate Accounts was obtained from unadjusted quoted market prices. These valuations are categorized as a Level 1 valuation as defined by SSAP No. 100.

Deposit-type contracts include annuities certain, supplemental contracts, dividend accumulations, and retained assets. The Company estimates the fair values of annuities certain and supplemental contracts using models based on discounted estimated cash flows. The discount rates used in the models were based on a current market rate for similar financial instruments. The Company estimates that the fair value of dividend accumulations and retained asset balances approximates carrying value.

Included in the derivative liabilities fair value disclosure is \$4.6 million related to derivative instruments qualifying for hedge accounting that have a \$6.0 million carrying value in the Statement of Liabilities, Surplus and Other Funds.

Please refer to section A(5) above for a description of the Company's valuation methodology for derivative instruments.

- D. Not Practicable to Estimate Fair Value - Not Applicable
- E. Nature and Risk of Investments Reported at NAV - Not Applicable

21. Other Items

- A. Unusual or Infrequent Items - Not Applicable
- B. Troubled Debt Restructuring - Not Applicable
- C. Other Disclosures

Effective January 1, 2025, the Company adopted revised guidance in SSAP No. 26, "Bonds," and SSAP No. 43, "Asset-Backed Securities" for the principles-based bond definition, the accounting for bonds (issuer credit obligations and asset-backed securities), as well as revisions to various SSAPs that have been updated to reflect the revised definition or SSAP references. Refer to Note 2 - Accounting Changes and Corrections of Errors for additional details.

The Company does not have any other disclosures to report.

- D. Business Interruption Insurance Recoveries - Not Applicable
- E. State and Federal Tax Credits - Not Applicable
- F. Subprime-Mortgage-Related Risk Exposure
 - (1) The Company's exposure to subprime mortgage related risk is limited to investments in residential mortgage-backed securities that are backed by loans to borrowers with lower credit ratings. These securities are classified as subprime at issuance. The Company has exposure to Alt-A bonds which were made to borrowers with less than conventional documentation of their income and/or net assets. The Company may be exposed to unrealized losses on these holdings from time to time as the fair values of these securities are sensitive to widening spreads that can occur in difficult and illiquid market environments. In addition, the Company has exposure to realized losses if it is determined that the securities are other-than-temporarily impaired. These risks are mitigated somewhat by the Company's ability and intent to hold these securities to recovery, which may be at maturity. These securities are reviewed monthly to ensure they are performing as expected and to ensure sufficient credit support.
 - (2) Direct exposure through investments in subprime mortgage loans - Not Applicable

Notes to the Financial Statements

21. Other Items (Continued)

(3) Direct exposure through other investments

The following information relates to the Company's other investments with subprime exposure as of December 31, 2025:

	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than- Temporary Impairment Losses Recognized
a. Asset-backed securities	\$ 4,145,773	\$ 4,063,861	\$ 3,985,098	
b. Collateralized loan obligations				
c. Equity investment in SCAs				
d. Other assets				
e. Total (a+b+c+d)	<u>\$ 4,145,773</u>	<u>\$ 4,063,861</u>	<u>\$ 3,985,098</u>	<u>\$</u>

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage - Not Applicable

G. Retained Assets

(1) The Company accounts for retained assets in a manner similar to supplementary contracts. Claims expense is reported in the Summary of Operations. In lieu of a cash payment to the beneficiary, a liability is set up on the Company's books and is reflected in Exhibit 7. For 2025 and 2024, the credited rate for direct retained asset accounts was 1.00% and 0.70%, respectively. The credited rate for Liberty Mutual assumed retained asset accounts was 2.0% for both 2025 and 2024.

No fees were charged to direct retained asset account owners and assumed retained asset account owners during 2025 and 2024.

In the event of a claim, the beneficiary is given the option of a direct payment, a settlement option provided by the policy or a retained asset account.

(2)

The table below summarizes the number and balances of retained asset accounts in force, by aging category, as of December 31

	In Force			
	As of End of Current Period		As of End of Prior Year	
	Number	Balance	Number	Balance
a. Up to and including 12 months	9	\$ 802,431	7	\$ 578,938
b. 13 to 24 months	4	244,570	6	475,459
c. 25 to 36 months	5	410,974	8	534,761
d. 37 to 48 months	7	423,139	7	370,371
e. 49 to 60 months	7	341,514	6	243,291
f. Over 60 months	90	3,448,796	100	3,476,880
g. Total (a+b+c+d+e+f)	<u>122</u>	<u>\$ 5,671,424</u>	<u>134</u>	<u>\$ 5,679,699</u>

(3)

The table below details retained asset components for individual contracts at December 31, 2025:

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
a. Number/balance of retained asset accounts at the beginning of the year	134	\$ 5,679,699		\$
b. Number/amount of retained asset accounts issued/added during the year	12	1,287,790		
c. Investment earnings credited to retained asset accounts during the year	XXX	131,014	XXX	
d. Fees and other charges assessed to retained asset accounts during the year	XXX		XXX	
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year				
f. Number/amount of retained asset accounts closed/withdrawn during the year	24	1,427,079		
g. Number/balance of retained asset accounts at the end of the year (g=a+b+c-d-e-f)	<u>122</u>	<u>\$ 5,671,424</u>		<u>\$</u>

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

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

J. Reporting Net Negative (Disallowed) Interest Maintenance Reserve (IMR) - Not Applicable

22. Events Subsequent - Not Applicable

Notes to the Financial Statements

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

- (1)

Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company?

Yes () No (X)
- (2)

Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?

Yes () No (X)

Section 2 – Ceded Reinsurance Report – Part A

- (1)

Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

Yes () No (X)
- (2)

Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes () No (X)

Section 3 – Ceded Reinsurance Report – Part B

- (1)

What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. \$
- (2)

Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement?

Yes () No (X)

B. Uncollectible Reinsurance

The Company had previously ceded business to Scottish Re (U.S.), Inc. (“SRUS”) which was placed in rehabilitation on March 6, 2019 by the State of Delaware. Under the rehabilitation order, the Insurance Commissioner of the State of Delaware was appointed the receiver of SRUS (the “Receiver”) and provided with authority to conduct and continue the business of SRUS in the interest of its cedents, creditors, and stockholder.

On July 13, 2023, the Receiver filed a motion to convert the rehabilitation of SRUS into a liquidation, which was granted by the Delaware Court of Chancery (“Court”) on July 18, 2023. Under the order entered by the court (“Liquidation Order”), all active ceding company agreements were terminated at 11:59 p.m. Eastern Time on September 30, 2023.

The Receiver filed a motion to approve procedures for claims on March 25, 2024, a motion to approve dispute resolution procedures on April 17, 2024, and a motion to approve final determination procedures on June 17, 2024. Various objections were filed in response to those motions, and the parties submitted supplemental briefing on the outstanding objections. On November 28, 2025, the Court granted the Receiver’s motion to approve the proof of claim procedures, with certain modifications. The Court ordered the Receiver to file the modified procedures by December 29, 2025.

The Receiver’s notice of modified proof of claim procedures was filed and approved on December 22, 2025. The bar date for cedent reinsurance claims (claims for amounts owed based on circumstances occurring on or before September 30, 2023) is June 23, 2026, and the bar date for all other claims is June 23, 2027.

Prior to 2023, the Company maintained a reinsurance loss contingency reserve in “Other liabilities” against the SRUS reinsurance receivable balances in “Amounts recoverable from reinsurers.” The net of SRUS reinsurance receivable balances, after considering the reinsurance loss contingency reserve, was nonadmitted.

As a result of the Liquidation Order, the Company recaptured the policies previously ceded to SRUS in accordance with SSAP No. 61 by writing off balances through the accounts, exhibits, and schedules in which they were originally recorded. The net impact of the recapture of the SRUS policies as of September 30, 2023 was not material to net income or surplus.

In accordance with the application of INT 23-04: “Scottish Re Life Reinsurance Liquidation Questions”, during the fourth quarter of 2023, the Company recognized impairments of \$1.9 million of “Other Assets” and \$1.8 million of “Amounts recoverable from reinsurers” related to the SRUS receivables. The impairment of SRUS receivables was recorded against a previously established reinsurance loss contingency reserve, resulting in no material impact to net income. The reinsurance receivables balance as of December 31, 2025 and December 31, 2024 was \$3.7 million and \$3.7 million, respectively, and is fully admitted.

Notes to the Financial Statements

23. Reinsurance (Continued)

This impairment amount is based on Management’s judgment in consideration of the specific terms of its reinsurance agreements with SRUS, the uncertainty surrounding the sufficiency of assets at SRUS, the timing of expected payments under the Liquidation Order, and the level of estimation inherent in the individual components of the Company’s receivable from SRUS. The Company continues to monitor SRUS and the actions of the Receiver through discussions with legal counsel and review of publicly available information. As of the date of these financial statements, management does not believe that the ultimate outcome of the liquidation process will have a material impact on the Company’s financial position or results of operations.

For the year ended December 31, 2025 and 2024, other than SRUS mentioned above, the Company did not write off any material reinsurance receivables. As of December 31, 2025 and 2024 , the Company had \$2.5 million and \$0.2 million of nonadmitted reinsurance receivables, respectively.

- C. Commutation of Ceded Reinsurance - Not Applicable
- D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - Not Applicable
- E. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer - Not Applicable
- F. Reinsurance Agreement with an Affiliated Captive Reinsurer - Not Applicable
- G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework - Not Applicable
- H. Reinsurance Credit - Not Applicable

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

25. Change in Incurred Losses and Loss Adjustment Expenses

- A. Reasons for Changes in the Provision for Incurred Loss and Loss Adjustment Expenses Attributable to Insured Events of Prior Years

Reserves and liabilities as of January 1, 2025, were \$9.5 million. As of December 31, 2025, \$1.4 million had been paid for incurred claims attributable to insured events of prior years. Reserves remaining for prior years at December 31, 2025, were \$7.4 million as a result of re-estimation of unpaid claims and claim adjustment expenses, principally on disability income and credit lines of insurance. Therefore, there has been a \$0.7 million favorable development from January 1, 2025 to December 31, 2025. Original estimates are increased or decreased as additional information becomes known regarding individual claims. No additional premiums or return premiums have been accrued as a result of the prior year effects.
- B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses - Not Applicable

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies

Direct and assumed premiums under individual life participating policies were \$8.8 million and 7.1% and \$9.3 million and 6.6%, for the years ended December 31, 2025 and 2024, respectively, of the Company's direct and assumed premium earned. The Company accrues dividends when declared by the Board of Directors. Dividends to policyholders were \$1.1 million and \$1.1 million for the years ended December 31, 2025 and 2024, respectively. The Company has not allocated any additional income to participating policyholders.

30. Premium Deficiency Reserves - Not Applicable

31. Reserves for Life Contracts and Annuity Contracts

- 1. The Company waives deduction of deferred fractional premiums upon death of the insureds and returns any portion of the final premium beyond the month of death. The Company has certain surrender values in excess of the legally computed reserves which are included in Exhibit 5, Section A.
- 2. The method used in the valuation of substandard policies is based on the normal tabular reserves plus a portion of the substandard extra premium. For policies with a Mean reserve method, the extra substandard reserve is one half of the annualized extra premium (less a deferred premium). For policies with a Mid-terminal reserve method, the extra substandard reserve is the unearned modal substandard extra premium.
- 3. As of December 31, 2025 and 2024, the Company had \$0.5 billion and \$0.6 billion, respectively, of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Alabama. Reserves to cover this insurance totaled \$9.1 million and \$8.5 million as of December 31, 2025 and 2024, respectively, and were reported in Exhibit 5.
- 4. The Tabular Interest (Page 7, Line 4) has been determined by formula as described in the calculation of policy reserves, depending on the line of business.

The Tabular Less Actuarial Reserve Released (Page 7) has been determined by formula as described in the instructions for Page 7.

The Tabular Cost (Page 7, Line 9) has been determined by formula as described in the instructions for Page 7.
- 5. For the determination of investment earnings on funds not involving life contingencies under Exhibit 7, Columns 3 and 4, Line 3 for each valuation rate of interest the tabular interest is calculated as one- hundredth of the product of such valuation rate of interest times the mean of the amounts of funds subject to such valuation rate of interest held at the beginning and the end of the year of valuation. The tabular interest on funds not involving life contingencies on Exhibit 7, Columns 2, 5 and 6, Line 3 is generally the interest actually credited or paid on such funds.

Notes to the Financial Statements

31. Reserves for Life Contracts and Annuity Contracts (Continued)

6. Details for Other Changes

The detail of other net changes in reserves included in page 7, line 7 for the year ended December 31, 2025, is as follows:

Item	Total	Industrial Life	Ordinary			Credit Life Group and Individual	Group	
			Life Insurance	Individual Annuities	Supplementary Contracts		Life Insurance	Annuities
Excess interest on universal life products	\$ 10,097,460	\$	\$ 9,025,004	\$	\$	\$	\$ 1,072,456	\$
Total	\$ 10,097,460	\$	\$ 9,025,004	\$	\$	\$	\$ 1,072,456	\$

32. Analysis of Annuity Actuarial Reserves and Deposit-Type Contract Liabilities by Withdrawal Characteristics

Withdrawal characteristics of annuity actuarial reserves and deposit-type contract liabilities as of December 31, 2025 are as follows:

A. Individual Annuities

		General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1)	Subject to discretionary withdrawal					
a.	With market value adjustment	\$ 16,546	\$	\$	\$ 16,546	0.0 %
b.	At book value less current surrender charge of 5% or more	131,667,284			131,667,284	5.2
c.	At fair value			198,147,922	198,147,922	7.9
d.	Total with market value adjustment or at fair value (total of a through c)	131,683,830		198,147,922	329,831,752	13.1
e.	At book value without adjustment (minimal or no charge or adjustment)	2,153,141,973	123,687		2,153,265,660	85.4
(2)	Not subject to discretionary withdrawal	38,526,720			38,526,720	1.5
(3)	Total (gross: direct + assumed)	\$ 2,323,352,523	\$ 123,687	\$ 198,147,922	\$ 2,521,624,132	100.0 %
(4)	Reinsurance ceded	1,603,227			1,603,227	
(5)	Total (net) (3 - 4)	\$ 2,321,749,296	\$ 123,687	\$ 198,147,922	\$ 2,520,020,906	
(6)	Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	\$ 7,030,120	\$	\$	\$ 7,030,120	

B. Group Annuities

		General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1)	Subject to discretionary withdrawal					
a.	With market value adjustment	\$	\$ 1,583,687	\$	\$ 1,583,687	9.2 %
b.	At book value less current surrender charge of 5% or more					
c.	At fair value					
d.	Total with market value adjustment or at fair value (total of a through c)		1,583,687		1,583,687	9.2
e.	At book value without adjustment (minimal or no charge or adjustment)		1,652,098		1,652,098	9.6
(2)	Not subject to discretionary withdrawal	13,914,431			13,914,431	81.1
(3)	Total (gross: direct + assumed)	\$ 13,914,431	\$ 3,235,785	\$	\$ 17,150,216	100.0 %
(4)	Reinsurance ceded					
(5)	Total (net) (3 - 4)	\$ 13,914,431	\$ 3,235,785	\$	\$ 17,150,216	
(6)	Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	\$	\$	\$	\$	

Notes to the Financial Statements

32. Analysis of Annuity Actuarial Reserves and Deposit-Type Contract Liabilities by Withdrawal Characteristics (Continued)

C. Deposit-Type Contracts (no life contingencies)

	General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1) Subject to discretionary withdrawal					
a. With market value adjustment	\$.....	\$.....	\$.....	\$.....	%
b. At book value less current surrender charge of 5% or more					
c. At fair value					
d. Total with market value adjustment or at fair value (total of a through c)					
e. At book value without adjustment (minimal or no charge or adjustment)	9,542,971			9,542,971	5.1 ...
(2) Not subject to discretionary withdrawal	177,543,061			177,543,061	94.9 ...
(3) Total (gross: direct + assumed)	\$..... 187,086,032	\$.....	\$.....	\$..... 187,086,032	100.0 %
(4) Reinsurance ceded	4,659,969			4,659,969	
(5) Total (net) (3 - 4)	\$..... 182,426,064	\$.....	\$.....	\$..... 182,426,064	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	\$.....	\$.....	\$.....	\$.....	

D. Reconciliation of Total Annuity Actuarial Reserves and Deposit Fund Liabilities Amounts

	Amount
Life & Accident & Health Annual Statement	
(1) Exhibit 5, annuities, total (net)	\$..... 2,332,047,955
(2) Exhibit 5, supplementary contracts with life contingencies section, total (net)	3,615,774
(3) Exhibit of Deposit-type Contracts, Line 14, Column 1	182,426,064
(4) Subtotal (1+2+3)	\$..... 2,518,089,793
Separate Accounts Annual Statement	
(5) Exhibit 3, Line 0299999, Column 2	201,507,392
(6) Exhibit 3, Line 0399999, Column 2	
(7) Policyholder dividend and coupon accumulations	
(8) Policyholder premiums	
(9) Guaranteed interest contracts	
(10) Other contract deposit funds	
(11) Subtotal (5+6+7+8+9+10)	\$..... 201,507,392
(12) Combined total (4+11)	\$..... 2,719,597,185

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

Withdrawal characteristics of the Company's life actuarial reserves as of December 31, 2025, are as follows:

Notes to the Financial Statements

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics (Continued)

A. General Account

	Account Value	Cash Value	Reserve
(1) Subject to discretionary withdrawal, surrender values or policy loans:			
a. Term Policies with Cash Value	\$ -	\$ 22,073	\$ 22,074
b. Universal Life	1,552,848,568	1,856,065,621	31,405,003
c. Universal Life with Secondary Guarantees	5,649,988	4,323,312	129,792,873
d. Indexed Universal Life	5,890,356	2,052,766	453,745,465
e. Indexed Universal Life with Secondary Guarantees	-	-	-
f. Indexed Life	-	-	-
g. Other Permanent Cash Value Life Insurance	-	422,277,980	1,873,087
h. Variable Life	-	-	-
i. Variable Universal Life	1,719,290	1,935,171	1,954,743,272
j. Miscellaneous Reserves			
(2) Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	7,992,319
b. Accidental Death Benefits	XXX	XXX	86,041
c. Disability – Active Lives	XXX	XXX	685,164
d. Disability – Disabled Lives	XXX	XXX	5,593,907
e. Miscellaneous Reserves	XXX	XXX	9,767,203
(3) Total (gross: direct + assumed)	1,566,108,202	2,286,676,923	2,595,706,408
(4) Reinsurance Ceded	1,770,572	1,918,877	72,212,306
(5) Total (net) (3) - (4)	<u>\$ 1,564,337,630</u>	<u>\$ 2,284,758,046</u>	<u>\$ 2,523,494,102</u>

B. Separate Account with Guarantees - Not Applicable

C. Separate Account Nonguaranteed - Not Applicable

D. Reconciliation of Total Life Insurance Reserves

	Amount
Life & Accident & Health Annual Statement:	
1. Exhibit 5, Life Insurance Section, Total (net)	\$ 2,507,361,789
2. Exhibit 5, Accidental Death Benefits Section, Total (net)	86,041
3. Exhibit 5, Disability – Active Lives Section, Total (net)	685,164
4. Exhibit 5, Disability – Disabled Lives Section, Total (net)	5,593,906
5. Exhibit 5, Miscellaneous Reserves Section, Total (net)	9,767,202
6. Subtotal (1+2+3+4+5)	<u>\$ 2,523,494,102</u>
Separate Accounts Annual Statement:	
7. Exhibit 3, Line 0199999, Column 2	
8. Exhibit 3, Line 0499999, Column 2	
9. Exhibit 3, Line 0599999, Column 2	
10. Subtotal (7+8+9)	<u>\$</u>
11. Combined Total (6+10)	<u><u>\$ 2,523,494,102</u></u>

34. Premiums and Annuity Considerations Deferred and Uncollected

Life insurance premiums and annuity considerations deferred and uncollected represent annual or fractional premiums, either due and uncollected or not yet due, where policy reserves have been provided on the assumption that the full premium for the current policy year has been collected.

A. Deferred and Uncollected Life Insurance Premiums and Annuity Considerations

Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2025 were as follows:

Type	Gross	Net of Loading
(1) Industrial	\$	\$
(2) Ordinary new business	1,461,154	1,444,432
(3) Ordinary renewal	9,584,009	8,943,467
(4) Credit life		
(5) Group life	(915,379)	(940,705)
(6) Group annuity		
(7) Totals (1+2+3+4+5+6)	<u>\$ 10,129,784</u>	<u>\$ 9,447,193</u>

35. Separate Accounts

A. Separate Account Activity

(1) The Company utilizes Separate Accounts to record and account for assets and liabilities for particular lines of business. For the current reporting year, the Company reported assets and liabilities from the following product lines into a Separate Account:

Notes to the Financial Statements

35. Separate Accounts (Continued)

- Market value adjusted annuities
- Variable annuities
- Variable universal life

These products are included within the Separate Accounts pursuant to Alabama Code §27-38-1.

(2) Separate account assets legally insulated from the general account claims

In accordance with the products recorded within the Separate Account, all of the Company's Separate Account assets are considered legally insulated from the General Account. As of December 31, 2025 and 2024, the Company's Separate Account statement included legally insulated assets of \$203.2 million and \$179.6 million, respectively. The assets legally insulated from the General Account as of December 31, 2025, are attributed to the following products:

Product/Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable annuities	\$..... 198,807,341	\$.....
Variable universal life	 122,503	.....
Market value adjusted annuities	 4,311,579	.....
Total	<u>\$..... 203,241,423</u>	<u>\$.....</u>

(3) Separate account products that have guarantees backed by the general account

To compensate the general account for the risk taken, the separate account has paid risk charges as follows for the past five (5) years:

- a. 2025..... \$..... 3,602,690
- b. 2024..... \$..... 3,760,615
- c. 2023..... \$..... 3,789,736
- d. 2022..... \$..... 4,043,267
- e. 2021..... \$..... 4,283,181

For the year ended December 31, 2025, \$36 thousand was paid by the General Account toward Separate Account guarantees. For the preceding four years, \$11 thousand, \$31 thousand, \$44 thousand, and \$7 thousand was paid by the General Account toward Separate Account guarantees in 2024, 2023, 2022, and 2021, respectively.

(4) Securities lending transactions and repurchase/reverse repurchase agreements within the separate account

Not Applicable

B. General Nature and Characteristics of Separate Accounts Business

Separate Accounts held by the Company are for variable annuity and individual and group market value adjusted annuity contracts. The Separate Account for market value adjusted annuities provides the opportunity for the policyholder to invest in one or any combination of interest rate guarantee periods. The assets for this account are carried at fair value and are held in a non-unitized Separate Account. Amounts withdrawn from the contract in excess of the free withdrawal amount are subject to fair value adjustment, which can be positive or negative. The market value adjusted annuity business has been included in the "Nonindexed Guarantee More Than 4%" and the "Nonindexed Guarantee Less Than 4%" columns in the table below.

The Separate Accounts for the individual and group variable business invest in shares of various mutual funds with external investment advisors. The net investment experience of the Separate Account is credited directly to the policyholder and can be positive or negative. Variable annuities have been included in the Nonguaranteed Separate Accounts column in the table below.

Some of the variable annuity contracts contain GMDB and GLWB features, which are described in Note 1.

Notes to the Financial Statements

35. Separate Accounts (Continued)

	Indexed	Nonindexed Guarantee Less than/equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for year ended 12/31/2025.....	\$.....	\$.....	\$.....	\$..... 29,635,602	\$..... 29,635,602
(2) Reserves at 12/31/2025 for accounts with assets at:					
a. Fair value.....		3,359,472		198,147,922	201,507,394
b. Amortized cost.....					
c. Total reserves (a+b).....	<u>\$.....</u>	<u>\$..... 3,359,472</u>	<u>\$.....</u>	<u>\$..... 198,147,922</u>	<u>\$..... 201,507,394</u>
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment.....	\$.....	\$..... 3,359,472	\$.....	\$.....	\$..... 3,359,472
2. At book value without market value adjustment and with current surrender charge of 5% or more....					
3. At fair value.....				198,147,922	198,147,922
4. At book value without market value adjustment and with current surrender charge less than 5%.....					
5. Subtotal (1+2+3+4).....	<u>\$.....</u>	<u>\$..... 3,359,472</u>	<u>\$.....</u>	<u>\$..... 198,147,922</u>	<u>\$..... 201,507,394</u>
b. Not subject to discretionary withdrawal.....					
c. Total (a+b).....	<u>\$.....</u>	<u>\$..... 3,359,472</u>	<u>\$.....</u>	<u>\$..... 198,147,922</u>	<u>\$..... 201,507,394</u>
(4) Reserves for asset default risk in lieu of AVR.....	\$.....	\$.....	\$.....	\$.....	\$.....
C. Reconciliation of Net Transfers To or (From) Separate Accounts					
(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement					
a. Transfers to Separate Accounts (Page 4, Line 1.4).....				\$..... 29,639,951	
b. Transfers from Separate Accounts (Page 4, Line 10).....					23,825,577
c. Net transfers to or (from) Separate Accounts (a) - (b).....					<u>\$..... 5,814,374</u>
(2) Reconciling adjustments					
a. Transfers assumed under reinsurance agreements.....				\$..... (83,227,541)	
(3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement					
(1c) + (2) = (Page 4, Line 26).....					\$..... (77,413,167)

36. Loss/Claim Adjustment Expenses - Not Applicable

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

GENERAL

1.1.

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

YES

If yes, complete Schedule Y, Parts 1, 1A, 2, and 3.

1.2.

If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations?

YES

1.3.

State Regulating?

ALABAMA

1.4.

Is the reporting entity publicly traded or a member of a publicly traded group?

NO

1.5.

If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

2.1.

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

NO

2.2.

If yes, date of change:

3.1.

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2024

3.2.

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

12/31/2019

3.3.

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

07/06/2021

3.4.

By what department or departments?

ALABAMA

3.5.

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

N/A

3.6.

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

N/A

4.1.

During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11.

sales of new business?

NO

4.12.

renewals?

NO

4.2.

During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21.

sales of new business?

NO

4.22.

renewals?

NO

5.1.

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

NO

If yes, complete and file the merger history data file with the NAIC.

5.2.

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	2	3
Name of Entity	NAIC Company Code	State of Domicile

6.1.

Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

NO

6.2.

If yes, give full information

7.1.

Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity?

YES

7.2.

If yes,

7.21.

State the percentage of foreign control.

100.0 %

7.22.

State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1	2
Nationality	Type of Entity
JAPANESE	CORPORATION

8.1.

Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board?

NO

8.2.

If response to 8.1 is yes, please identify the name of the DIHC.

8.3.

Is the company affiliated with one or more banks, thrifts or securities firms?

YES

8.4.

If response to 8.3 is yes, please provide the names and locations (city and state of the main office) of any affiliates regulated by a federal financial 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.

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
INVESTMENT DISTRIBUTORS, INC.....	BIRMINGHAM, AL.....				YES.....

- 8.5. Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company?..... NO.....
- 8.6. If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule?..... N/A.....
9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
KPMG LLP 420 20TH STREET NORTH, SUITE 1800 BIRMINGHAM, AL 35203
- 10.1. Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation?..... NO.....
- 10.2. If the response to 10.1 is yes, provide information related to this exemption:
- 10.3. Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation?..... NO.....
- 10.4. If the response to 10.3 is yes, provide information related to this exemption:
- 10.5. Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?..... YES.....
- 10.6. If the response to 10.5 is no or n/a, please explain.
11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
CHRISTOPHER RAYMOND POIRIER, FSA, MAAA, VP, PROJECTIONS AND APPOINTED ACTUARY 2801 HIGHWAY 280 SOUTH BIRMINGHAM, AL 35223
- 12.1. Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly?..... NO.....

12.11 Name of real estate holding company

12.12 Number of parcels involved.....

12.13 Total book / adjusted carrying value..... \$.....
- 12.2. If yes, provide explanation
13. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:

13.1. What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?.....

13.2. Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located?.....

13.3. Have there been any changes made to any of the trust indentures during the year?.....

13.4. If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?.....
- 14.1. Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?..... YES.....

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

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

c. Compliance with applicable governmental laws, rules and regulations;

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

e. Accountability for adherence to the code.
- 14.11. If the response to 14.1 is no, please explain:
- 14.2. Has the code of ethics for senior managers been amended?..... NO.....
- 14.21. If the response to 14.2 is yes, provide information related to amendment(s).
- 14.3. Have any provisions of the code of ethics been waived for any of the specified officers?..... NO.....
- 14.31. If the response to 14.3 is yes, provide the nature of any waiver(s).
- 15.1. Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List?..... NO.....
- 15.2. If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

1	2	3	4
American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Circumstances That Can Trigger the Letter of Credit	Amount
			\$

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof?.....YES
17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof?.....YES
18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person?.....YES

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)?.....NO
- 20.1. Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11 To directors or other officers.....\$

20.12 To stockholders not officers.....\$

20.13 Trustees, supreme or grand (Fraternal only).....\$
- 20.2. Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21 To directors or other officers.....\$

20.22 To stockholders not officers.....\$

20.23 Trustees, supreme or grand (Fraternal only).....\$
- 21.1. Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement?.....NO
- 21.2. If yes, state the amount thereof at December 31 of the current year:

21.21 Rented from others.....\$

21.22 Borrowed from others.....\$

21.23 Leased from others.....\$

21.24 Other.....\$
- 22.1. Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments?.....YES
- 22.2. If answer is yes:

22.21 Amount paid as losses or risk adjustment.....\$

22.22 Amount paid as expenses.....\$

22.23 Other amounts paid.....\$
- 23.1. Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?.....YES
- 23.2. If yes, indicate any amounts receivable from parent included in the Page 2 amount:.....\$ 2,701,657
- 24.1. Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days?.....NO
- 24.2. If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

1	2
Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

- 25.01. Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03).....NO
- 25.02. If no, give full and complete information, relating thereto
THE COMPANY OWNS SECURITIES THAT HAVE BEEN PLEDGED AS COLLATERAL UNDER AN AGREEMENT WITH FEDERAL HOME LOAN BANK.
- 25.03. For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
NOTE 17
- 25.04. For the reporting entity’s securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions.....\$
- 25.05. For the reporting entity’s securities lending program, report amount of collateral for other programs.....\$
- 25.06. Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract?.....N/A
- 25.07. Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%?.....N/A
- 25.08. Does the reporting entity or the reporting entity’s securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending?.....N/A

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

25.09. For the reporting entity's securities lending program, state the amount of the following as of December 31 of the current year:

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

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

25.093. Total payable for securities lending reported on the liability page.....\$

26.1. Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03).....YES

26.2. If yes, state the amount thereof at December 31 of the current year:

26.21. Subject to repurchase agreements.....\$

26.22. Subject to reverse repurchase agreements.....\$

26.23. Subject to dollar repurchase agreements.....\$

26.24. Subject to reverse dollar repurchase agreements.....\$

26.25. Placed under option agreements.....\$

26.26. Letter stock or securities restricted as to sale - excluding FHLB Capital Stock.....\$

26.27. FHLB Capital Stock.....\$ 11,017,100

26.28. On deposit with states.....\$ 6,505,333

26.29. On deposit with other regulatory bodies.....\$

26.30. Pledged as collateral - excluding collateral pledged to an FHLB.....\$ 10,698,148

26.31. Pledged as collateral to FHLB - including assets backing funding agreements.....\$ 193,459,868

26.32. Other.....\$

26.3. For category (26.26) provide the following:

1	2	3
Nature of Restriction	Description	Amount
		\$

27.1. Does the reporting entity have any hedging transactions reported on Schedule DB?.....YES

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

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3. Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity?.....NO

27.4. If the response to 27.3 is YES, does the reporting entity utilize:

27.41 Special accounting provision of SSAP No. 108.....

27.42 Permitted accounting practice.....

27.43 Other accounting guidance.....

27.5. By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following:.....

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1. Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity?.....YES

28.2. If yes, state the amount thereof at December 31 of the current year.....\$ 13,543,211

29. 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

29.01. For agreements that comply with the requirements of the *NAIC Financial Condition Examiners Handbook*, complete the following:

1	2
Name of Custodian(s)	Custodian's Address
CITIGROUP GLOBAL MAARKETS, INC.....	399 PARK AVENUE, NEW YORK, NY 10043.....
NORTHERN TRUST.....	50 SOUTH LASALLE STREET, CHICAGO, IL 60603.....
THE BANK OF NEW YORK MELLON.....	111 SANDERS CREEK PKWY, EAST SYRACUSE, NY 13057.....

29.02. 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	2	3
Name(s)	Location(s)	Complete Explanation(s)

29.03. Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year?.....NO

29.04. If yes, give full and complete information relating thereto:

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

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

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

1	2
Name of Firm or Individual	Affiliation
GOLDMAN SACHS ASSET MANAGEMENT.....	U.....
ASSET ALLOCATION & MANAGEMENT COMPANY.....	U.....
PROTECTIVE LIFE CORPORATION.....	A.....
APOLLO CAPITAL MANAGEMENT, L.P.....	U.....
SHENKMAN CAPITAL MANAGEMENT, INC.....	U.....
STONE POINT CREDIT ADVISER.....	U.....

29.0597. For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a “U”) manage more than 10% of the reporting entity's invested assets?..... NO.....

29.0598. For firms/individuals unaffiliated with the reporting entity (i.e., designated with a “U”) listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... NO.....

29.06. For those firms or individuals listed in the table for 29.05 with an affiliation code of “A” (affiliated) or “U” (unaffiliated), provide the information for the table below.

1	2	3	4
Central Registration Depository Number	Name of Firm or Individual	Registered With	Investment Management Agreement (IMA) Filed
153502.....	APOLLO CAPITAL MANAGEMENT, L.P.....	U.S. SECURITIES AND EXCHANGE COMMISSION.....	NO.....
109875.....	ASSET ALLOCATION MANAGEMENT COMPANY.....	U.S. SECURITIES AND EXCHANGE COMMISSION.....	NO.....
361.....	GOLDMAN SACHS ASSET MANAGEMENT.....	U.S. SECURITIES AND EXCHANGE COMMISSION.....	NO.....
	PROTECTIVE LIFE CORPORATION.....	NOT A REGISTERED INVESTMENT ADVISOR.....	NO.....
112192.....	SHENKMAN CAPITAL MANAGEMENT, INC.....	U.S. SECURITIES AND EXCHANGE COMMISSION.....	NO.....
310377.....	STONE POINT CREDIT ADVISER LLC.....	U.S. SECURITIES AND EXCHANGE COMMISSION.....	NO.....

30.1. Does the reporting entity have any diversified mutual funds reported in Schedule D - Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])?..... NO.....

30.2. If yes, complete the following schedule:

1	2	3
CUSIP #	Name of Mutual Fund	Book/Adjusted Carrying Value
30.2999 TOTAL.....		\$.....

30.3. For each mutual fund listed in the table above, complete the following schedule:

1	2	3	4
Name of Mutual Fund (from above table)	Name of Significant Holding of the Mutual Fund	Amount of Mutual Fund's Book / Adjusted Carrying Value Attributable to the Holding	Date of Valuation
		\$.....	

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1	2	3
	Statement (Admitted) Value	Fair Value	Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1. Issuer Credit Obligations.....	\$..... 2,944,588,126	\$..... 2,757,714,586	\$..... (186,873,540)
31.2. Asset-Backed Securities.....	2,048,699,922	1,928,575,497	(120,124,425)
31.3. Preferred Stocks.....	39,626,799	38,070,799	(1,556,000)
31.4. Totals.....	\$..... 5,032,914,847	\$..... 4,724,360,882	\$..... (308,553,965)

31.5. Describe the sources or methods utilized in determining the fair values:
MARKET VALUES HAVE BEEN DETERMINED FOR ALL BONDS AND PREFERRED STOCKS BASED ON PUBLISHED VALUES WHERE AN ESTABLISHED MARKET EXISTS. FOR BONDS AND PREFERRED STOCKS WITHOUT AN ESTABLISHED MARKET, MANAGEMENT HAS ESTIMATED THE VALUE BASED ON THE INVESTMENT YIELD, FINANCIAL STRENGTH OF THE ISSUE, AND OTHER RELEVANT FACTORS. AMORTIZED VALUES ARE NOT USED FOR MARKET VALUES.

32.1. Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?..... YES.....

32.2. If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source?..... NO.....

32.3. If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
THE MAJORITY OF THE COMPANY'S SECURITIES ARE PRICED BY ICE. THE SECURITIES THAT ARE BROKER-PRICED ARE IMMATERIAL TO THE ENTIRE PORTFOLIO. THE COMPANY'S INTERNAL INVESTMENT TEAM CHECKS THE BROKER PRICES AGAINST THEIR KNOWLEDGE OF THE MARKET TO ENSURE THAT THE PRICES RECEIVED FROM BROKERS ARE REASONABLE.

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

33.2. If no, list exceptions:

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

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

- a.

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

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

The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities?

NO
35.

By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:

a.

The security was either:

i.

issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or

ii.

issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").

b.

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

c.

The NAIC Designation and NAIC Designation Category were derived from the credit rating assigned by an NAIC CRP in its legal capacity as an NRSRO which is shown on a current private letter rating, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.

d.

Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual?

NO

36.

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?

NO

37.

By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:

a.

The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.

b.

If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.

c.

If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.

d.

Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria?

N/A

38.1.

Does the reporting entity directly hold cryptocurrencies?

NO

38.2.

If the response to 38.1 is yes, on what schedule are they reported?

39.1.

Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies?

NO

39.2.

If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?

39.21

Held directly

39.22

Immediately converted to U.S. dollars

39.3.

If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.
1	2	3
Name of Cryptocurrency	Immediately Converted to USD, Directly Held, or Both	Accepted for Payment of Premiums
- OTHER
- 40.1.

Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?

\$

5,833

40.2.

List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations, and statistical or rating bureaus during the period covered by this statement.
1	2
Name	Amount Paid
Fitch Ratings, Inc.	\$ 5,833
- 41.1.

Amount of payments for legal expenses, if any?

\$

41.2.

List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.
1	2
Name	Amount Paid
	\$
- 20.5

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

- 42.1. Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any?.....\$.....
- 42.2. List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers, or departments of government during the period covered by this statement.

1	2
Name	Amount Paid
	\$.....

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1

Does the reporting entity have any direct Medicare Supplement Insurance in force?

NO

1.2

If yes, indicate premium earned on U.S. business only.

\$

1.3

What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?

\$

1.31

Reason for excluding:

1.4

Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.

\$

1.5

Indicate total incurred claims on all Medicare Supplement insurance.

\$

1.6

Individual policies:

Most current three years:

1.61

Total premium earned

\$

1.62

Total incurred claims

\$

1.63

Number of covered lives

All years prior to most current three years:

1.64

Total premium earned

\$

1.65

Total incurred claims

\$

1.66

Number of covered lives

1.7

Group policies:

Most current three years:

1.71

Total premium earned

\$

1.72

Total incurred claims

\$

1.73

Number of covered lives

All years prior to most current three years:

1.74

Total premium earned

\$

1.75

Total incurred claims

\$

1.76

Number of covered lives

2. Health Test:

		1	2
		Current Year	Prior Year
2.1	Premium Numerator	\$ 8,819	\$ 8,533
2.2	Premium Denominator	\$ 873,068,094	\$ 805,963,779
2.3	Premium Ratio (2.1/2.2)	0.001 %	0.001 %
2.4	Reserve Numerator	\$ 189,191	\$ 189,034
2.5	Reserve Denominator	\$ 4,900,525,033	\$ 4,406,494,693
2.6	Reserve Ratio (2.4/2.5)	0.004 %	0.004 %

3.1

Does this reporting entity have Separate Accounts?

YES

3.2

If yes, has a Separate Accounts statement been filed with this Department?

YES

3.3

What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account?

\$

3.4

State the authority under which Separate Accounts are maintained:

ALABAMA

3.5

Was any of the reporting entity's Separate Accounts business reinsured as of December 31?

NO

3.6

Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31?

YES

3.7

If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)?"

\$

4.

For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1

Amount of loss reserves established by these annuities during the current year:

\$

4.2

List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1	2
P&C Insurance Company and Location	Statement Value on Purchase Date of Annuities (i.e., Present Value)
	\$

5.1

Do you act as a custodian for health savings accounts?

NO

5.2

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

\$

5.3

Do you act as an administrator for health savings accounts?

NO

5.4

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

\$

6.1

Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers?

N/A

6.2

If the answer to 6.1 is yes, please provide the following:

21

GENERAL INTERROGATORIES

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

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
			\$	\$	\$	\$

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded).
- 7.1 Direct Premium Written

7.2 Total Incurred Claims

7.3 Number of Covered Lives
- \$ 97,733,824

\$ 23,812,756

34,172

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary guarantee)
Universal Life (with or without secondary guarantee)
Variable Universal Life (with or without secondary guarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? YES
- 8.1 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?
9. Reporting entities admitting net negative (disallowed) interest maintenance reserve (IMR) attest to the following:
- a. Fixed income investments generating IMR losses comply with the reporting entity's documented investment or liability management policies.

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

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

d. Asset sales that were generating admitted negative IMR were not compelled by liquidity pressures (e.g., to fund significant cash outflows including, but not limited to excess withdrawals and collateral calls).
- Is the reporting entity admitting net negative (disallowed) IMR in accordance with these criteria?
10. Provide the current-year amounts at risk for the following categories.

Individual and Industrial Life	Amount at Risk
10.01 Modified Coinsurance Assumed Reserves	\$ 36,175,059
10.02 Modified Coinsurance Ceded Reserves	\$ 1,123

Individual and Industrial Life Policies With Pricing Flexibility	Amount of Risk
10.03 Net Amount (Direct + Assumed – Ceded) in Force	\$ (2,330,026,308)
10.04 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	\$ (6,858,667)
10.05 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	\$
10.06 Net Modified Coinsurance Reserves (Assumed – Ceded)	\$
10.07 Life Reserves (10.04 + 10.05 + 10.06)	\$ (6,858,667)
10.08 Life Net Amount at Risk (10.03 – 10.07)	\$ (2,323,167,642)

Individual and Industrial Term Life Policies Without Pricing Flexibility	Amount of Risk
10.09 Net Amount (Direct + Assumed – Ceded) in Force	\$ 17,278,598,553
10.10 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	\$ 69,452,906
10.11 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	\$
10.12 Net Modified Coinsurance Reserves (Assumed – Ceded)	\$
10.13 Life Reserves (10.10 + 10.11 + 10.12)	\$ 69,452,906
10.14 Life Net Amount at Risk (10.09 – 10.13)	\$ 17,209,145,647

Group and Credit Life (Excluding FEGLI/SGLI)	Amount at Risk
10.15 Modified Coinsurance Assumed Reserves	\$
10.16 Modified Coinsurance Ceded Reserves	\$

Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms 36 Months and Under	Amount of Risk
10.17 Net Amount (Direct + Assumed – Ceded) in Force	\$
10.18 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	\$
10.19 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	\$
10.20 Net Modified Coinsurance Reserves (Assumed – Ceded)	\$
10.21 Life Reserves (10.18 + 10.19 + 10.20)	\$
10.22 Life Net Amount at Risk (10.17 – 10.21)	\$

Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms Over 36 Months	Amount of Risk
10.23 Net Amount (Direct + Assumed – Ceded) in Force	\$ 1,665,095,887

GENERAL INTERROGATORIES

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

10.24	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	\$	1,260,268
10.25	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	\$	
10.26	Net Modified Coinsurance Reserves (Assumed – Ceded)	\$	
10.27	Life Reserves (10.24 + 10.25 + 10.26)	\$	1,260,268
10.28	Life Net Amount at Risk (10.23 – 10.27)	\$	1,663,835,619

Group and Credit Permanent Life (Excluding FEGLI/SGLI) with Pricing Flexibility		Amount of Risk	
10.29	Net Amount (Direct + Assumed – Ceded) in Force	\$	(352,269,537)
10.30	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	\$	(3,152,488)
10.31	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	\$	
10.32	Net Modified Coinsurance Reserves (Assumed – Ceded)	\$	
10.33	Life Reserves (10.30 + 10.31 + 10.32)	\$	(3,152,488)
10.34	Life Net Amount at Risk (10.29 – 10.33)	\$	(349,117,049)

Life, Accident and Health Companies Only:

- 11.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)?

YES
- 11.2 Net reimbursement of such expenses between reporting entities:

11.21 Paid\$44,059,523

11.22 Received\$
- 12.1 Does the reporting entity write any guaranteed interest contracts?

YES
- 12.2 If yes, what amount pertaining to these items is included in:

12.21 Page 3, Line 1\$

12.22 Page 4, Line 1\$
13. For stock reporting entities only:

13.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity:\$529,568,862

14.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employer's liability exposures, of business originally written as workers' compensation insurance.

NO

14.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement?

14.3 If 14.1 is Yes, the amounts of earned premiums and claims incurred in this statement are:

	1	2	3
	Reinsurance Assumed	Reinsurance Ceded	Net Retained
14.31 Earned premium	\$	\$	\$
14.32 Paid claims			
14.33 Claim liability and reserve (beginning of year)			
14.34 Claim liability and reserve (end of year)			
14.35 Incurred claims			

- 14.4 If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of the amounts reported in Lines 14.31 and 14.34 for Column (1) are:

Attachment Point	1	2
	Earned Premium	Claim Liability and Reserve
14.41 <\$25,000	\$	\$
14.42 \$25,000 – 99,999		
14.43 \$100,000 – 249,999		
14.44 \$250,000 – 999,999		
14.45 \$1,000,000 or more		

- 14.5 What portion of earned premium reported in 14.31, Column 1 was assumed from pools?\$

Fraternal Benefit Societies Only:

15. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government?
16. How often are meetings of the subordinate branches required to be held?
17. How are the subordinate branches represented in the supreme or governing body?
18. What is the basis of representation in the governing body?
- 19.1 How often are regular meetings of the governing body held?

GENERAL INTERROGATORIES

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

- 19.2 When was the last regular meeting of the governing body held?.....
- 19.3 When and where will the next regular or special meeting of the governing body be held?
- 19.4 How many members of the governing body attended the last regular meeting?.....
- 19.5 How many of the same were delegates of the subordinate branches?.....
20. How are the expenses of the governing body defrayed?
21. When and by whom are the officers and directors elected?
22. What are the qualifications for membership?
23. What are the limiting ages for admission?
24. What is the minimum and maximum insurance that may be issued on any one life?
25. Is a medical examination required before issuing a benefit certificate to applicants?.....
26. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation?.....
- 27.1 Are notices of the payments required sent to the members?.....
- 27.2 If yes, do the notices state the purpose for which the money is to be used?.....
28. What proportion of first and subsequent year's payments may be used for management expenses?
- 28.11 First Year.....%
- 28.12 Subsequent Years.....%
- 29.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses?.....
- 29.2 If so, what amount and for what purpose?..... \$
- 30.1 Does the reporting entity pay an old age disability benefit?.....
- 30.2 If yes, at what age does the benefit commence?.....
- 31.1 Has the constitution or have the laws of the reporting entity been amended during the year?.....
- 31.2 If yes, when?
32. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time?.....
- 33.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements.....
- 33.2 If so, was an additional reserve included in Exhibit 5?.....
- 33.3 If yes, explain
- 34.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year?.....
- 34.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds?.....
35. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement?.....
- 36.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?.....
- 36.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....	\$.....
Total.....	\$.....

FIVE-YEAR HISTORICAL DATA
Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e., 17.6
\$000 omitted for amounts of life insurance

	1	2	3	4	5
	2025	2024	2023	2022	2021
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary-whole life and endowment (Line 34, Col. 4)	8,071,851	8,063,106	8,092,751	7,781,940	7,465,821
2. Ordinary-term (Line 21, Col. 4, less Line 34, Col. 4)	19,034,589	17,313,786	15,960,802	13,739,665	11,023,667
3. Credit life (Line 21, Col. 6)	117	392	1,098	2,581	5,384
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	2,426,042	2,586,008	2,767,949	2,938,767	830,395
5. Industrial (Line 21, Col. 2)	—	—			
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7. Total (Line 21, Col. 10)	29,532,599	27,963,292	26,822,600	24,462,953	19,325,267
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated	14,415,162	11,660,890	8,893,026	5,432,189	1,855,094
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary-whole life and endowment (Line 34, Col. 2)	1,187,288	1,304,283	878,700	771,319	1,619,570
9. Ordinary-term (Line 2, Col. 4, less Line 34, Col. 2)	2,951,377	2,906,369	3,655,872	3,661,093	1,376,800
10. Credit life (Line 2, Col. 6)		—			112
11. Group (Line 2, Col. 9)	38,700	67,555	90,126	2,364,391	
12. Industrial (Line 2, Col. 2)		—			
13. Total (Line 2, Col. 10)	4,177,365	4,278,207	4,624,698	6,796,803	2,996,482
Premium Income-Lines of Business (Exhibit 1 - Part 1)					
14. Individual life (Line 20.4, Col. 2)	108,116,100	123,880,171	115,163,295	62,711,797	134,577,710
15. Group life (Line 20.4, Col. 3)	67,046	6,743,882	6,616,357	18,258,718	582,177
16. Individual annuities (Line 20.4, Col. 4)	762,996,921	671,667,095	63,900,925	34,902,785	46,728,719
17. Group annuities (Line 20.4, Col. 5)			149,346		
18. Accident & Health (Line 20.4, Col. 6)	1,888,026	3,672,631	4,013,731	8,669,861	26,184
19. Other lines of business (Line 20.4, Col. 8)					
20. Total	873,068,094	805,963,779	189,843,653	124,543,160	181,914,791
Balance Sheet (Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	5,793,105,983	5,380,371,900	5,238,453,693	5,690,269,109	6,031,471,148
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	5,206,721,634	4,804,486,595	4,678,808,104	5,147,471,893	5,526,104,118
23. Aggregate life reserves (Page 3, Line 1)	4,859,157,829	4,364,217,309	4,368,526,566	4,954,870,652	5,299,263,234
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	5,238,422	4,432,399	796,379		
24. Aggregate A & H reserves (Page 3, Line 2)	12,001,091	12,544,101	8,080,349	8,272,994	2,127,983
25. Deposit-type contract funds (Page 3, Line 3)	182,426,064	180,618,684	131,914,462	34,079,835	29,293,564
26. Asset valuation reserve (Page 3, Line 24.01)	38,087,725	39,974,329	32,530,978	39,543,292	32,596,528
27. Capital (Page 3, Lines 29 & 30)	2,502,000	2,502,000	2,502,000	2,502,000	2,502,000
28. Surplus (Page 3, Line 37)	583,882,343	573,383,305	557,143,588	540,295,215	502,865,030
Cash Flow (Page 5)					
29. Net cash from operations (Line 11)	519,714,891	5,051,866	(545,807,615)	(295,190,333)	(82,971,967)
Risk-Based Capital Analysis					
30. Total adjusted capital	624,975,526	616,356,905	592,669,161	582,826,405	538,446,047
31. Authorized control level risk-based capital	48,974,424	47,981,357	35,773,614	63,284,916	40,701,611
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No./Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1)	87.5	88.4	85.8	91.2	90.2
33. Stocks (Lines 2.1 and 2.2)	0.9	0.4	0.3	0.3	0.3
34. Mortgage loans on real estate (Lines 3.1 and 3.2)	6.0	6.6	6.0	5.8	5.8
35. Real estate (Lines 4.1, 4.2 and 4.3)					
36. Cash, cash equivalents and short-term investments (Line 5)	3.2	1.9	5.3	1.0	1.6
37. Contract loans (Line 6)	0.8	1.1	1.0	0.9	0.9
38. Derivatives (Page 2, Line 7)	0.3	0.6	0.5	0.1	0.6
39. Other invested assets (Line 8)	0.8	0.9	0.8	0.7	0.7
40. Receivables for securities (Line 9)	0.3	—	—	—	
41. Securities lending reinvested collateral assets (Line 10)					
42. Aggregate write-ins for invested assets (Line 11)	0.1	—	0.4	0.1	—
43. Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Sch. D Summary, Line 9 + 15, Col. 1)					
45. Affiliated preferred stocks (Sch. D Summary, Line 22, Col. 1)					
46. Affiliated common stocks (Sch. D Summary, Line 28, Col. 1)					
47. Affiliated mortgage loans on real estate					
48. All other affiliated					
49. Total of above Lines 44 to 48					
50. Total investment in parent included in Lines 44 to 48 above					

FIVE-YEAR HISTORICAL DATA
(CONTINUED)

	1	2	3	4	5
	2025	2024	2023	2022	2021
Total Nonadmitted and Admitted Assets					
51. Total nonadmitted assets (Page 2, Line 28, Col. 2)	48,529,636	41,173,257	39,023,831	41,210,120	47,647,434
52. Total admitted assets (Page 2, Line 28, Col. 3)	5,996,347,406	5,560,008,374	5,405,543,868	5,855,934,040	6,210,641,276
Investment Data					
53. Net investment income (Exhibit of Net Investment Income)	232,373,575	204,271,131	196,591,851	212,687,688	213,964,814
54. Realized capital gains (losses) (Page 4, Line 34, Column 1)	(6,892,030)	(3,164,330)	(17,140,453)	2,924,221	(2,256,934)
55. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(7,550,760)	8,255,208	668,978	(508,130)	(1,258,990)
56. Total of above Lines 53, 54 and 55	217,930,784	209,362,009	180,120,376	215,103,779	210,448,889
Benefits and Reserve Increase (Page 6)					
57. Total contract/certificate benefits-life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 6, 7 and 8)	552,741,223	931,479,327	906,686,333	598,367,561	441,471,511
58. Total contract/certificate benefits-A & H (Lines 13 & 14, Col. 6)	1,455,431	1,217,033	1,384,039	2,116,816	303,439
59. Increase in life reserves-other than group and annuities (Line 19, Col. 2)	(17,761,176)	(74,350,472)	2,733,122	(56,822,559)	(3,127,137)
60. Increase in A & H reserves (Line 19, Col. 6)	(543,010)	4,463,752	(192,645)	6,145,011	(169,336)
61. Dividends to policyholders and refunds to members (Line 30, Col. 1)	1,114,566	1,096,746	1,092,319	1,089,067	1,088,529
Operating Percentages					
62. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23 less Line 6)/(Page 6 Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.00	7.1	7.1	12.9	25.7	14.9
63. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Column 4, Lines 14 & 15) / ½ (Exhibit of Life Insurance, Column 4, Lines 1 & 21)] x 100.00	8.6	9.7	6.5	5.1	4.2
64. A & H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)	48.2	154.1	20.2	122.0	221.3
65. A & H cost containment percent (Schedule H, Part 1, Line 4, Col. 2)		—			
66. A & H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2)	46.8	24.8	12.3	20.0	3.3
A & H Claim Reserve Adequacy					
67. Incurred losses on prior years' claims-comprehensive group health (Sch. H, Part 3, Line 3.1, Col. 3)		0			XXX
68. Prior years' claim liability and reserve- comprehensive group health (Sch. H, Part 3, Line 3.2, Col. 3)	—				XXX
69. Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 3)	8,811,706	9,127,595	5,151,776	1,672,637	XXX
70. Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 3)	9,479,603	5,059,369	5,247,045	1,693,086	XXX
Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
71. Individual industrial life (Page 6.1, Col. 2)					
72. Individual whole life (Page 6.1, Col. 3)	3,996,516	(374,034)	(1,672,640)	5,573,647	2,937,679
73. Individual term life (Page 6.1, Col. 4)	8,253,814	7,248,693	6,688,932	(234,311)	2,937,148
74. Individual indexed life (Page 6.1, Col. 5)	(846,773)	(3,356,640)	(918,944)		
75. Individual universal life (Page 6.1, Col. 6)	16,822,873	15,746,941	5,112,300	28,374,004	23,576,547
76. Individual universal life with secondary guarantees (Page 6.1, Col. 7)	834,378	534,989	622,839	746,970	613,408
77. Individual variable life (Page 6.1, Col. 8)	—				
78. Individual variable universal life (Page 6.1, Col. 9)	852,275	1,298,580	1,818,998	449,875	(73,584)
79. Individual credit life (Page 6.1, Col. 10)					
80. Individual other life (Page 6.1, Col. 11)					
81. Individual YRT mortality risk only (Page 6.1, Col. 12)					
82. Group whole life (Page 6.2, Col. 2)	887	927	1,126	1,052	938
83. Group term life (Page 6.2, Col. 3)	(170,309)	1,170,354	1,106,279	(1,616,157)	122,146
84. Group universal life (Page 6.2, Col.4)	2,504,929	1,174,334	1,079,278	2,521,723	3,085,150
85. Group variable life (Page 6.2, Col. 5)	(820,591)				
86. Group variable universal life (Page 6.2, Col. 6)	—				
87. Group credit life (Page 6.2, Col. 7)	2,603	8,171	57,279	10,846	52,650
88. Group other life (Page 6.2, Col. 8)					
89. Group YRT mortality risk only (Page 6.2, Col. 9)					
90. Individual deferred fixed annuities (Page 6.3, Col. 2)	(4,190,200)	(12,327,234)	3,018,097	3,763,224	8,659,895
91. Individual deferred indexed annuities (Page 6.3, Col. 3)	(447,340)	(1,248,186)	(2,334,249)	1,025,961	(1,991,218)
92. Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	1,074,743	5,549,299	3,672,514	(149,999)	7,513,488
93. Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)					
94. Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	(844,107)	(573,379)	(147,216)	(1,190,056)	(2,111,914)
95. Individual other annuities (Page 6.3, Col. 7)	399,331	634,356	(90,588)	552,026	(292,281)
96. Group deferred fixed annuities (Page 6.4, Col. 2)	155,566	186,520	864	(703,739)	(159,567)
97. Group deferred indexed annuities (Page 6.4, Col. 3)					
98. Group deferred variable annuities with guarantees (Page 6.4, Col. 4)	31,101	(256,291)	336,709	108,908	5,751
99. Group deferred variable annuities without guarantees (Page 6.4, Col. 5)					
100. Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	(527,083)	(601,507)	(137,785)	(890,945)	(1,103,741)
101. Group other annuities (Page 6.4, Col. 7)	52,273	(67,241)	1,370,769		
102. A & H-comprehensive individual (Page 6.5, Col. 2)					
103. A & H-comprehensive group (Page 6.5, Col. 3)					
104. A & H-Medicare supplement (Page 6.5, Col. 4)					
105. A & H-vision only (Page 6.5, Col. 5)					
106. A & H-dental only (Page 6.5, Col. 6)					
107. A & H-Federal employees health benefits plan (Page 6.5, Col. 7)					
108. A & H-Title XVIII Medicare (Page 6.5, Col. 8)					
109. A & H-Title XIX Medicaid (Page 6.5, Col. 9)					
110. A & H-credit (Page 6.5, Col. 10)	6,535	41,308	71,764	4,530	59,646
111. A & H-disability income (Page 6.5, Col. 11)	660,685	(1,867,173)	2,772,460	301,416	(44,588)
112. A & H-long-term care (Page 6.5, Col. 12)					
113. A & H-other (Page 6.5, Col. 13)	28,295	38,275	10,524	1,830	8,619
114. Aggregate of all other lines of business (Page 6, Col. 8)	(2,111,034)	1,518,677	4,415,805	5,076,715	1,208,589
115. Fraternal (Page 6, Col. 7)					
116. Total (Page 6, Col. 1)	25,719,366	14,479,739	26,855,114	43,727,522	45,004,761

If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of *SSAP No. 3—Accounting Changes and Corrections of Errors*?

If no, please explain:



GRAND TOTAL DURING THE YEAR 2025
LIFE INSURANCE (STATE PAGE)^(b)

NAIC Group Code: 0458

NAIC Company Code: 88536

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	-	-	-	-	-	-	-	-	-	-	-	-
2. Whole	42,754,063	-	31,343	891	14,517	-	46,751	4,898,237	18,136	6,936,422	14,332	11,867,128
3. Term	27,211,547	-	-	-	-	-	-	9,665,001	-	-	-	9,665,001
4. Indexed	5,462,474	-	-	-	-	-	-	-	-	(6,260)	-	(6,260)
5. Universal	22,193,708	-	-	-	-	-	-	12,227,856	-	745,288	-	12,973,144
6. Universal with secondary guarantees	159,911	-	-	-	-	-	-	-	-	-	-	-
7. Variable	-	-	-	-	-	-	-	-	-	-	-	-
8. Variable universal	609	-	-	-	-	-	-	-	-	141,714	-	141,714
9. Credit	-	-	-	-	-	-	-	-	-	-	-	-
10. Other	-	-	-	-	-	-	-	-	-	-	-	-
11. Total individual life	97,782,312	-	31,343	891	14,517	-	46,751	26,791,095	18,136	7,817,164	14,332	34,640,727
Group Life												
12. Whole	-	-	-	-	-	-	-	-	-	-	-	-
13. Term	6,624,342	-	-	-	-	-	-	5,500,000	-	-	-	5,500,000
14. Universal	601,836	-	-	-	-	-	-	575,000	-	410,446	-	985,446
15. Variable	-	-	-	-	-	-	-	-	-	-	-	-
16. Variable universal	-	-	-	-	-	-	-	-	-	-	-	-
17. Credit	(22)	-	-	-	-	-	-	-	-	-	-	-
18. Other	-	-	-	-	-	-	-	-	-	-	-	-
19. Total group life	7,226,157	-	-	-	-	-	-	6,075,000	-	410,446	-	6,485,446
Individual Annuities												
20. Fixed	726,109,568	-	-	-	-	-	-	25,165,614	-	178,223,810	-	203,389,424
21. Indexed	1,885,038	-	-	-	-	-	-	-	-	29,853,777	-	29,853,777
22. Variable with guarantees	29,605,605	-	-	-	-	-	-	6,526	-	22,935,063	-	22,941,589
23. Variable without guarantees	-	-	-	-	-	-	-	-	-	-	-	-
24. Life contingent payout	1,423,666	-	-	-	-	-	-	2,298,458	-	42,690	-	2,341,148
25. Other	-	-	-	-	-	-	-	-	-	-	-	-
26. Total individual annuities	759,023,877	-	-	-	-	-	-	27,470,598	-	231,055,340	-	258,525,938
Group Annuities												
27. Fixed	-	-	-	-	-	-	-	-	-	893,980	-	893,980
28. Indexed	-	-	-	-	-	-	-	-	-	-	-	-
29. Variable with guarantees	-	-	-	-	-	-	-	-	-	-	-	-
30. Variable without guarantees	-	-	-	-	-	-	-	-	-	-	-	-
31. Life contingent payout	-	-	-	-	-	-	-	-	-	-	-	-
32. Other	-	-	-	-	-	-	-	-	-	-	-	-
33. Total Group Annuities	-	-	-	-	-	-	-	-	-	893,980	-	893,980
Accident and Health												
34. Comprehensive individual (d)	- (f)	-	-	-	-	-	-	XXX	XXX	XXX	-	-
35. Comprehensive group (d)	- (f)	-	-	-	-	-	-	XXX	XXX	XXX	-	-
36. Medicare supplement (d)	- (f)	-	-	-	-	-	-	XXX	XXX	XXX	-	-
37. Vision only (d)	- (f)	-	-	-	-	-	-	XXX	XXX	XXX	-	-
38. Dental only (d)	- (f)	-	-	-	-	-	-	XXX	XXX	XXX	-	-
39. Federal employees health benefits plan (d)	- (f)	-	-	-	-	-	-	XXX	XXX	XXX	-	-
40. Title XVIII Medicare (d)	- (e, f)	-	-	-	-	-	-	XXX	XXX	XXX	-	-
41. Title XIX Medicaid (d)	- (f)	-	-	-	-	-	-	XXX	XXX	XXX	-	-
42. Credit A&H	(98)(f)	-	-	-	-	-	-	XXX	XXX	XXX	-	-
43. Disability income (d)	3,521,206 (f)	-	-	-	-	-	-	XXX	XXX	XXX	1,465,272	1,465,272
44. Long-term care (d)	- (f)	-	-	-	-	-	-	XXX	XXX	XXX	-	-
45. Other health (d)	12,290 (f)	-	-	-	-	-	-	XXX	XXX	XXX	5,000	5,000
46. Total accident and health	3,533,397	-	-	-	-	-	-	XXX	XXX	XXX	1,470,272	1,470,272
47. Total	867,565,743 (c)	-	31,343	891	14,517	-	46,751	60,336,693	18,136	240,176,930	1,484,604	302,016,362

GRAND TOTAL DURING THE YEAR 2025
LIFE INSURANCE (STATE PAGE) (CONTINUED)^(b)

Line of Business		Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
		13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
			Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
			14	15	16	17	18	19	20	21							
Incurred During Current Year		Number of Pols/Certs	Amount	Number of Pols/Certs	Amount	Number of Pols/Certs	Amount	Number of Pols/Certs	Amount	Unpaid December 31, Current Year	Number of Pols/Certs	Amount	Number of Pols/Certs	Amount	Number of Pols/Certs	Amount	
Individual Life		—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
1.	Industrial	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
2.	Whole	5,479,199	146	4,957,430	—	—	—	146	4,957,430	1,876,027	777	95,188,431	(429)	(26,101,473)	7,893	519,416,223	
3.	Term	7,406,549	31	9,731,366	—	—	—	31	9,731,366	1,966,793	2,457	2,951,377,445	(2,308)	(1,097,475,798)	20,689	17,078,985,086	
4.	Indexed	—	1	28,925	—	—	—	1	28,925	—	478	170,645,643	(36)	(8,393,346)	1,196	349,250,567	
5.	Universal	10,963,799	52	12,334,307	—	—	—	52	12,334,307	1,675,887	820	921,453,642	(699)	(553,745,944)	3,979	3,292,487,269	
6.	Universal with secondary guarantees	—	1	763	—	—	—	1	763	—	—	—	—	—	6	9,750,000	
7.	Variable	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
8.	Variable universal	—	1	12,819	—	—	—	1	12,819	—	—	—	(22)	(65,014,199)	5	15,510,590	
9.	Credit	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
10.	Other	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
11.	Total individual life	23,849,546	232	27,065,610	—	—	—	232	27,065,610	5,518,708	4,532	4,138,665,160	(3,494)	(1,750,730,760)	33,768	21,265,399,735	
Group Life		—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
12.	Whole	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
13.	Term	6,756,063	9	7,009,533	—	—	—	9	7,009,533	—	4,941	4,158,162,578	(5,092)	(4,268,052,578)	3,149	1,745,150,250	
14.	Universal	580,322	1	580,322	—	—	—	1	580,322	—	—	—	(5)	(2,050,200)	85	39,491,000	
15.	Variable	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
16.	Variable universal	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
17.	Credit	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
18.	Other	—	—	—	—	—	—	—	—	—	—	—	—	—	—	(a)	
19.	Total group life	7,336,384	10	7,589,854	—	—	—	10	7,589,854	—	4,941	4,158,162,578	(5,097)	(4,270,102,778)	3,234	1,784,641,250	
Individual Annuities		—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
20.	Fixed	25,960,429	354	25,960,429	—	—	—	354	25,960,429	—	3,794	724,633,636	(2,260)	(136,976,747)	19,247	2,032,143,099	
21.	Indexed	—	—	—	—	—	—	—	—	—	11	1,293,548	(260)	(26,290,558)	810	86,199,322	
22.	Variable with guarantees	45,256	3	45,256	—	—	—	3	45,256	—	67	—	(79)	(174,543,146)	1,187	739,994	
23.	Variable without guarantees	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
24.	Life contingent payout	2,336,587	283	2,336,587	—	—	—	283	2,336,587	—	15	179,569	(42)	(143,957)	442	2,830,714	
25.	Other	—	—	—	—	—	—	—	—	—	129	1,021,793	(40)	(298,741)	398	4,049,592	
26.	Total individual annuities	28,342,273	640	28,342,273	—	—	—	640	28,342,273	—	4,016	727,128,545	(2,681)	(338,253,149)	22,084	2,125,962,721	
Group Annuities		—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
27.	Fixed	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
28.	Indexed	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
29.	Variable with guarantees	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
30.	Variable without guarantees	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
31.	Life contingent payout	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
32.	Other	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
33.	Total Group Annuities	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
Accident and Health		—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
34.	Comprehensive individual (d)	—	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—	
35.	Comprehensive group (d)	—	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—	
36.	Medicare supplement (d)	—	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—	
37.	Vision only (d)	—	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—	
38.	Dental only (d)	—	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—	
39.	Federal employees health benefits plan (d)	—	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—	
40.	Title XVIII Medicare (d)	—	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—	
41.	Title XIX Medicaid (d)	—	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—	
42.	Credit A&H	—	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	(46)	(26,428)	26	17,772	
43.	Disability income (d)	—	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	(71)	(316,272)	2,513	3,521,245	
44.	Long-term care (d)	—	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—	
45.	Other health (d)	—	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	(12)	(24,293)	195	8,819	
46.	Total accident and health	—	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	(129)	(366,994)	2,734	3,547,836	
47.	Total	59,528,203	882	62,997,737	—	—	—	882	62,997,737	5,518,708	13,489	9,023,956,284	(11,401)	(6,359,453,681)	61,820	25,179,551,543	

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year \$, current year \$
(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 2) covering number of lives: 3) face amount: \$
(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: \$6,374,689 Group: \$ Total: \$6,374,689
(d) For health business on indicated lines report: Number of persons insured under PPO managed care products and number of persons insured under indemnity only products
(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$
(f) For health business report Direct Premiums Earned: Comprehensive Individual \$; Comprehensive Group \$; Medicare Supplement \$; Vision Only \$; Dental Only \$; Federal Employees Health Benefits Plan \$; Title XVIII Medicare \$; Title XIX Medicaid \$; Credit A&H \$; Disability Income \$; Long-term Care \$; Other Health \$

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	7	8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Number of Policies	Number of Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year.....		—	128,163	25,376,892	81	392	33	22,134	2,586,008	27,963,292
2.	Issued during year.....			4,533	4,138,665				406	38,700	4,177,365
3.	Reinsurance assumed.....										
4.	Revived during year.....			61	22,994				19	19,445	42,439
5.	Increased during year (net).....				80,106					10,732	90,838
6.	Subtotals, Lines 2 to 5.....			4,594	4,241,765				425	68,877	4,310,642
7.	Additions by dividends during year.....	XXX		XXX	1,539	XXX		XXX	XXX		1,539
8.	Aggregate write-ins for increases.....										
9.	Totals (Lines 1 and 6 to 8).....		—	132,757	29,620,196	81	392	33	22,559	2,654,885	32,275,473
Deductions during year:											
10.	Death.....			2,528	131,005			XXX	511	19,452	150,457
11.	Maturity.....			27	129			XXX	8	65	194
12.	Disability.....							XXX			
13.	Expiry.....			261	35,550	55	111		14	8,875	44,536
14.	Surrender.....			2,105	506,793	1	5		443	31,213	538,011
15.	Lapse.....			4,797	1,756,099				684	122,199	1,878,298
16.	Conversion.....			173	56,126			XXX	XXX	XXX	56,126
17.	Decreased (net).....				28,054		159		160	47,039	75,252
18.	Reinsurance.....										
19.	Aggregate write-ins for decreases.....										
20.	Totals (Lines 10 to 19).....			9,891	2,513,756	56	275		1,820	228,843	2,742,874
21.	In force end of year (b) (Line 9 minus Line 20).....		—	122,866	27,106,440	25	117	33	20,739	2,426,042	29,532,599
22.	Reinsurance ceded end of year.....	XXX		XXX	4,018,254	XXX	—	XXX	XXX	460,666	4,478,920
23.	Line 21 minus Line 22.....	XXX	—	XXX	23,088,186	XXX	(a) 117	XXX	XXX	1,965,376	25,053,679
Details of Write-Ins											
0801..											
0802..											
0803..											
0898. Summary of remaining write-ins for Line 8 from overflow page.....											
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above).....											
1901..											
1902..											
1903..											
1998. Summary of remaining write-ins for Line 19 from overflow page.....											
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above).....											

Life, Accident and Health Companies Only:

(a) Group \$; Individual \$

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates , Amount \$, Additional accidental death benefits included in life certificates were in amount \$ Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? If not, how are such expenses met?

EXHIBIT OF LIFE INSURANCE
(\$000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1	2	3	4
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance
24. Additions by dividends	XXX		XXX	40,221
25. Other paid-up insurance			14,771	487,592
26. Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

	Issued During Year (included in Line 2)		In Force End of Year (included in Line 21)	
	1	2	3	4
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance
Term Insurance Excluding Extended Term Insurance				
27. Term policies-decreasing			110	2,423
28. Term policies-other	2,457	2,950,947	37,626	18,951,866
29. Other term insurance-decreasing	XXX		XXX	10
30. Other term insurance	XXX	430	XXX	7,313
31. Totals, (Lines 27 to 30)	2,457	2,951,377	37,736	18,961,612
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	33,761
33. Totals, extended term insurance	XXX	XXX	1,506	39,215
34. Totals, whole life and endowment	2,076	1,187,288	83,624	8,071,851
35. Totals (Lines 31 to 34)	4,533	4,138,665	122,866	27,106,439

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (included in Line 2)		In Force End of Year (included in Line 21)	
	1	2	3	4
	Non-Participating	Participating	Non-Participating	Participating
36. Industrial				
37. Ordinary	4,138,665		26,528,610	577,829
38. Credit life (group and individual)			117	
39. Group	38,700		2,426,042	
40. Totals (Lines 36 to 39)	4,177,365		28,954,769	577,829

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1	2	3	4
	Number of Individual Policies and Group Certificates	Amount of Insurance	Number of Certificates	Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis	—	XXX	20,740	XXX
43. Federal Employees' Group Life Insurance included in Line 21				
44. Servicemen's Group Life Insurance included in Line 21				
45. Group permanent insurance included in Line 21			17,115	658,867,225

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	55,089,153

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on spouse and children under Family, Parent and Children, etc., policies and riders included above	
47.1 commuted amount	
47.2 level amount on parent or family policies	

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
	1	2	3	4	5	6	7	8
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certificates	Amount of Insurance
48. Waiver of premium			5,790	467,158			2,880	726,823
49. Disability income								
50. Extended benefits			XXX	XXX				
51. Other								
52. Total		(a)	5,790	(a) 467,158		(a)	2,880	(a) 726,823

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year	227	190		
2. Issued during year	1	37		
3. Reinsurance assumed	—	—		
4. Increased during year (net)	—	—		
5. Totals (Lines 1 to 4)	228	227		
Deductions during year:				
6. Decreased (net)	27	10		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	27	10		
9. In force end of year (line 5 minus line 8)	201	217		
10. Amount on deposit		(a) 10,853,479		(a)
11. Income now payable	201	217		
12. Amount of income payable	(a) 906,091	(a) 1,719,103	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	813	25,059	46	743
2. Issued during year	98	3,300	—	—
3. Reinsurance assumed	—	—	—	—
4. Increased during year (net)	—	—	—	—
5. Totals (Lines 1 to 4)	911	28,359	46	743
Deductions during year:				
6. Decreased (net)	68	2,761	—	52
7. Reinsurance ceded	—	—	—	—
8. Totals (Lines 6 and 7)	68	2,761	—	52
9. In force end of year (line 5 minus line 8)	843	25,598	46	691
Income now payable:				
10. Amount of income payable	(a) 8,153,244	XXX	XXX	(a) 2,242,793
Deferred fully paid:				
11. Account balance	XXX	(a) 2,474,469,190	XXX	(a) —
Deferred not fully paid:				
12. Account balance	XXX	(a) —	XXX	(a) —

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1. In force end of prior year	3,024	4,607,103	72	44,200	17	19,091
2. Issued during year	—	—	—	—	—	—
3. Reinsurance assumed	—	—	—	—	—	—
4. Increased during year (net)	—	XXX	—	XXX	—	XXX
5. Totals (Lines 1 to 4)	3,024	XXX	72	XXX	17	XXX
Deductions during year:						
6. Conversions	—	XXX	XXX	XXX	XXX	XXX
7. Decreased (net)	78	XXX	46	XXX	12	XXX
8. Reinsurance ceded	—	XXX	—	XXX	—	XXX
9. Totals (Lines 6 to 8)	78	XXX	46	XXX	12	XXX
10. In force end of year (line 5 minus line 9)	2,946	(a) 4,499,755	26	(a) 17,772	5	(a) 17,765

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1	2
	Deposit Funds Contracts	Dividend Accumulations Contracts
1. In force end of prior year	3,968	443
2. Issued during year	2	—
3. Reinsurance assumed	—	—
4. Increased during year (net)	—	—
5. Totals (Lines 1 to 4)	3,970	443
Deductions during year:		
6. Decreased (net)	243	28
7. Reinsurance ceded	—	—
8. Totals (Lines 6 and 7)	243	28
9. In force end of year (line 5 minus line 8)	3,727	415
10. Amount of account balance	(a) 151,672,389	(a) 1,798,827

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE
INTEREST MAINTENANCE RESERVE

		1
		Amount
1.	Reserve as of December 31, prior year	29,854,274
2.	Current year's realized pre-tax capital gains/(losses) of \$..... transferred into the reserve net of taxes of \$.....(853,857)	(3,212,128)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	26,642,146
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(1,305,676)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	27,947,821

AMORTIZATION

		1	2	3	4
Year of Amortization		Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/ (Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1+2+3)
1.	2025	(312,507)	(993,169)		(1,305,676)
2.	2026	196,258	(1,794,696)		(1,598,438)
3.	2027	1,304,213	(1,357,526)		(53,312)
4.	2028	2,422,009	(1,007,310)		1,414,699
5.	2029	3,171,417	(640,829)		2,530,588
6.	2030	3,132,262	(246,506)		2,885,756
7.	2031	2,862,938	1,759		2,864,696
8.	2032	2,581,935	79,837		2,661,771
9.	2033	2,346,996	166,766		2,513,762
10.	2034	2,070,880	260,505		2,331,385
11.	2035	1,780,320	360,528		2,140,848
12.	2036	1,574,182	377,723		1,951,905
13.	2037	1,323,943	312,736		1,636,680
14.	2038	1,087,499	241,868		1,329,367
15.	2039	876,597	169,061		1,045,659
16.	2040	735,038	89,464		824,502
17.	2041	607,751	48,888		656,639
18.	2042	454,098	51,253		505,351
19.	2043	307,961	54,648		362,609
20.	2044	201,139	57,155		258,294
21.	2045	185,151	60,691		245,842
22.	2046	182,305	61,882		244,186
23.	2047	181,227	63,714		244,941
24.	2048	182,365	63,447		245,811
25.	2049	160,328	65,097		225,425
26.	2050	106,779	66,565		173,344
27.	2051	68,357	60,908		129,265
28.	2052	43,824	48,306		92,130
29.	2053	16,691	35,704		52,396
30.	2054	2,320	22,053		24,373
31.	2055 and Later		7,351		7,351
32.	Total (Lines 1 to 31)	29,854,275	(3,212,128)		26,642,147

ASSET VALUATION RESERVE

		Default Component			Equity Component			7
		1	2	3	4	5	6	
		Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Real Estate and Other Invested Assets	Total (Cols. 4 + 5)	
1.	Reserve as of December 31, prior year.....	36,706,128	3,085,669	39,791,797	45,325	137,207	182,532	39,974,329
2.	Realized capital gains/(losses) net of taxes-General Account.....	(8,681,310)		(8,681,310)				(8,681,310)
3.	Realized capital gains/(losses) net of taxes-Separate Accounts.....	—		—				—
4.	Unrealized capital gains/(losses) net of deferred taxes-General Account.....	769,419		769,419				769,419
5.	Unrealized capital gains/(losses) net of deferred taxes-Separate Accounts.....	26,543		26,543				26,543
6.	Capital gains credited/(losses charged) to contract benefits, payments or reserves.....							
7.	Basic contribution.....	8,210,571	509,566	8,720,137	—	23,905	23,905	8,744,042
8.	Accumulated balances (Lines 1 through 5 - 6 + 7).....	37,031,352	3,595,234	40,626,586	45,325	161,112	206,437	40,833,023
9.	Maximum reserve.....	41,916,603	2,871,702	44,788,304	106,866	157,771	264,637	45,052,941
10.	Reserve objective.....	24,754,413	2,208,418	26,962,831	67,204	76,495	143,699	27,106,531
11.	20% of (Line 10 - Line 8).....	(2,455,388)	(277,363)	(2,732,751)	4,376	(16,923)	(12,548)	(2,745,299)
12.	Balance before transfers (Lines 8 + 11).....	34,575,964	3,317,871	37,893,835	49,701	144,188	193,889	38,087,725
13.	Transfers.....	446,170	(446,170)	—				—
14.	Voluntary contribution.....							
15.	Adjustment down to maximum/up to zero.....							
16.	Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15).....	35,022,134	2,871,702	37,893,835	49,701	144,188	193,889	38,087,725

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS

DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book / Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4x5)	7 Factor	8 Amount (Cols. 4x7)	9 Factor	10 Amount (Cols. 4x9)
1		LONG-TERM BONDS										
		Exempt Obligations	22,493,151	XXX	XXX	22,493,151	—	—	—	—	—	—
2.1	1	NAIC Designation Category 1.A	1,563,702,438	XXX	XXX	1,563,702,438	0.0002	312,740	0.0007	1,094,592	0.0013	2,032,813
2.2	1	NAIC Designation Category 1.B	94,796,793	XXX	XXX	94,796,793	0.0004	37,919	0.0011	104,276	0.0023	218,033
2.3	1	NAIC Designation Category 1.C	89,605,238	XXX	XXX	89,605,238	0.0006	53,763	0.0018	161,289	0.0035	313,618
2.4	1	NAIC Designation Category 1.D	117,185,101	XXX	XXX	117,185,101	0.0007	82,030	0.0022	257,807	0.0044	515,614
2.5	1	NAIC Designation Category 1.E	144,810,792	XXX	XXX	144,810,792	0.0009	130,330	0.0027	390,989	0.0055	796,459
2.6	1	NAIC Designation Category 1.F	691,034,449	XXX	XXX	691,034,449	0.0011	760,138	0.0034	2,349,517	0.0068	4,699,034
2.7	1	NAIC Designation Category 1.G	291,039,542	XXX	XXX	291,039,542	0.0014	407,455	0.0042	1,222,366	0.0085	2,473,836
2.8		Subtotal NAIC 1 (2.1 + 2.2 + 2.3 + 2.4 + 2.5 + 2.6 + 2.7)	2,992,174,353	XXX	XXX	2,992,174,353	XXX	1,784,375	XXX	5,580,837	XXX	11,049,408
3.1	2	NAIC Designation Category 2.A	566,240,854	XXX	XXX	566,240,854	0.0021	1,189,106	0.0063	3,567,317	0.0105	5,945,529
3.2	2	NAIC Designation Category 2.B	830,839,390	XXX	XXX	830,839,390	0.0025	2,077,098	0.0076	6,314,379	0.0127	10,551,660
3.3	2	NAIC Designation Category 2.C	462,116,919	XXX	XXX	462,116,919	0.0036	1,663,621	0.0108	4,990,863	0.0180	8,318,105
3.4		Subtotal NAIC 2 (3.1 + 3.2 + 3.3)	1,859,197,163	XXX	XXX	1,859,197,163	XXX	4,929,825	XXX	14,872,559	XXX	24,815,294
4.1	3	NAIC Designation Category 3.A	40,317,300	XXX	XXX	40,317,300	0.0069	278,189	0.0183	737,807	0.0262	1,056,313
4.2	3	NAIC Designation Category 3.B	29,787,966	XXX	XXX	29,787,966	0.0099	294,901	0.0264	786,402	0.0377	1,123,006
4.3	3	NAIC Designation Category 3.C	29,831,010	XXX	XXX	29,831,010	0.0131	390,786	0.0350	1,044,085	0.0500	1,491,551
4.4		Subtotal NAIC 3 (4.1 + 4.2 + 4.3)	99,936,276	XXX	XXX	99,936,276	XXX	963,876	XXX	2,568,294	XXX	3,670,870
5.1	4	NAIC Designation Category 4.A	7,689,162	XXX	XXX	7,689,162	0.0184	141,481	0.0430	330,634	0.0615	472,883
5.2	4	NAIC Designation Category 4.B	4,313,808	XXX	XXX	4,313,808	0.0238	102,669	0.0555	239,416	0.0793	342,085
5.3	4	NAIC Designation Category 4.C	4,973,265	XXX	XXX	4,973,265	0.0310	154,171	0.0724	360,064	0.1034	514,236
5.4		Subtotal NAIC 4 (5.1 + 5.2 + 5.3)	16,976,235	XXX	XXX	16,976,235	XXX	398,320	XXX	930,115	XXX	1,329,204
6.1	5	NAIC Designation Category 5.A	427,231	XXX	XXX	427,231	0.0472	20,165	0.0846	36,144	0.1410	60,240
6.2	5	NAIC Designation Category 5.B	—	XXX	XXX	—	0.0663	—	0.1188	—	0.1980	—
6.3	5	NAIC Designation Category 5.C	—	XXX	XXX	—	0.0836	—	0.1498	—	0.2496	—
6.4		Subtotal NAIC 5 (6.1 + 6.2 + 6.3)	427,231	XXX	XXX	427,231	XXX	20,165	XXX	36,144	XXX	60,240
7	6	NAIC 6	12	XXX	XXX	12	0.0000	—	0.2370	3	0.2370	3
8		Intentionally left blank	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9		Total long-term bonds (Sum of Lines 1+2.8+3.4+4.4+5.4+6.4+7)	4,991,204,422	XXX	XXX	4,991,204,422	XXX	8,096,562	XXX	23,987,952	XXX	40,925,019
		PREFERRED STOCKS										
10	1	Highest quality		XXX	XXX		0.0005		0.0016		0.0033	
11	2	High quality	37,806,799	XXX	XXX	37,806,799	0.0021	79,394	0.0064	241,964	0.0106	400,752
12	3	Medium quality		XXX	XXX		0.0099		0.0263		0.0376	
13	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
14	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
15	6	In or near default	1,820,000	XXX	XXX	1,820,000	0.0000	—	0.2370	431,340	0.2370	431,340
16		Affiliated life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17		Total preferred stocks (Sum of Lines 10 through 16)	39,626,799	XXX	XXX	39,626,799	XXX	79,394	XXX	673,304	XXX	832,092

ASSET VALUATION RESERVE (CONTINUED)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book / Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1+2+3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4x5)	Factor	Amount (Cols. 4x7)	Factor	Amount (Cols. 4x9)
		SHORT-TERM BONDS										
18		Exempt obligations.....		XXX	XXX		—		—		—	
19.1	1	NAIC Designation Category 1.A.....		XXX	XXX		0.0002		0.0007		0.0013	
19.2	1	NAIC Designation Category 1.B.....		XXX	XXX		0.0004		0.0011		0.0023	
19.3	1	NAIC Designation Category 1.C.....		XXX	XXX		0.0006		0.0018		0.0035	
19.4	1	NAIC Designation Category 1.D.....		XXX	XXX		0.0007		0.0022		0.0044	
19.5	1	NAIC Designation Category 1.E.....		XXX	XXX		0.0009		0.0027		0.0055	
19.6	1	NAIC Designation Category 1.F.....		XXX	XXX		0.0011		0.0034		0.0068	
19.7	1	NAIC Designation Category 1.G.....	837,998	XXX	XXX	837,998	0.0014	1,173	0.0042	3,520	0.0085	7,123
19.8		Subtotal NAIC 1 (19.1 + 19.2 + 19.3 + 19.4 + 19.5 + 19.6 + 19.7).....	837,998	XXX	XXX	837,998	XXX	1,173	XXX	3,520	XXX	7,123
20.1	2	NAIC Designation Category 2.A.....		XXX	XXX		0.0021		0.0063		0.0105	
20.2	2	NAIC Designation Category 2.B.....	703,489	XXX	XXX	703,489	0.0025	1,759	0.0076	5,347	0.0127	8,934
20.3	2	NAIC Designation Category 2.C.....	452,181	XXX	XXX	452,181	0.0036	1,628	0.0108	4,884	0.0180	8,139
20.4		Subtotal NAIC 2 (20.1 + 20.2 + 20.3).....	1,155,670	XXX	XXX	1,155,670	XXX	3,387	XXX	10,230	XXX	17,074
21.1	3	NAIC Designation Category 3.A.....		XXX	XXX		0.0069		0.0183		0.0262	
21.2	3	NAIC Designation Category 3.B.....		XXX	XXX		0.0099		0.0264		0.0377	
21.3	3	NAIC Designation Category 3.C.....		XXX	XXX		0.0131		0.0350		0.0500	
21.4		Subtotal NAIC 3 (21.1 + 21.2 + 21.3).....		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A.....		XXX	XXX		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B.....		XXX	XXX		0.0238		0.0555		0.0793	
22.3	4	NAIC Designation Category 4.C.....		XXX	XXX		0.0310		0.0724		0.1034	
22.4		Subtotal NAIC 4 (22.1 + 22.2 + 22.3).....		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A.....		XXX	XXX		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B.....		XXX	XXX		0.0663		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C.....		XXX	XXX		0.0836		0.1498		0.2496	
23.4		Subtotal NAIC 5 (23.1 + 23.2 + 23.3).....		XXX	XXX		XXX		XXX		XXX	
24	6	NAIC 6.....		XXX	XXX		—		0.2370		0.2370	
25		Total short-term bonds (18 + 19.8 + 20.4 + 21.4 + 22.4 + 23.4 + 24).....	1,993,668	XXX	XXX	1,993,668	XXX	4,560	XXX	13,750	XXX	24,197
		DERIVATIVE INSTRUMENTS										
26		Exchange traded.....	15,428,375	XXX	XXX	15,428,375	0.0005	7,714	0.0016	24,685	0.0033	50,914
27	1	Highest quality.....	413,833	XXX	XXX	413,833	0.0005	207	0.0016	662	0.0033	1,366
28	2	High quality.....		XXX	XXX		0.0021		0.0064		0.0106	
29	3	Medium quality.....		XXX	XXX		0.0099		0.0263		0.0376	
30	4	Low quality.....		XXX	XXX		0.0245		0.0572		0.0817	
31	5	Lower quality.....		XXX	XXX		0.0630		0.1128		0.1880	
32	6	In or near default.....		XXX	XXX		—		0.2370		0.2370	
33		Total derivative instruments.....	15,842,208	XXX	XXX	15,842,208	XXX	7,921	XXX	25,348	XXX	52,279
34		Total (Lines 9+ 17 + 25 + 33).....	5,048,667,097	XXX	XXX	5,048,667,097	XXX	8,188,437	XXX	24,700,353	XXX	41,833,587

ASSET VALUATION RESERVE (CONTINUED)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book / Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1+2+3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4x5)	Factor	Amount (Cols. 4x7)	Factor	Amount (Cols. 4x9)
		MORTGAGE LOANS										
		In Good Standing:										
35		Farm mortgages – CM1 – highest quality			XXX		0.0011		0.0057		0.0074	
36		Farm mortgages – CM2 – high quality			XXX		0.0040		0.0114		0.0149	
37		Farm mortgages – CM3 – medium quality			XXX		0.0069		0.0200		0.0257	
38		Farm mortgages – CM4 – low medium quality			XXX		0.0120		0.0343		0.0428	
39		Farm mortgages – CM5 – low quality			XXX		0.0183		0.0486		0.0628	
40		Residential mortgages – insured or guaranteed			XXX		0.0003		0.0007		0.0011	
41		Residential mortgages – all other			XXX		0.0015		0.0034		0.0046	
42		Commercial mortgages – insured or guaranteed			XXX		0.0003		0.0007		0.0011	
43		Commercial mortgages – all other – CM1 – highest quality	294,797,661		XXX	294,797,661	0.0011	324,277	0.0057	1,680,347	0.0074	2,181,503
44		Commercial mortgages – all other – CM2 – high quality	46,322,077		XXX	46,322,077	0.0040	185,288	0.0114	528,072	0.0149	690,199
45		Commercial mortgages – all other – CM3 – medium quality			XXX		0.0069		0.0200		0.0257	
46		Commercial mortgages – all other – CM4 – low medium quality			XXX		0.0120		0.0343		0.0428	
47		Commercial Mortgages – all other – CM5 – low quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48		Farm mortgages			XXX		0.0480		0.0868		0.1371	
49		Residential mortgages – insured or guaranteed			XXX		0.0006		0.0014		0.0023	
50		Residential mortgages - all other			XXX		0.0029		0.0066		0.0103	
51		Commercial mortgages - insured or guaranteed			XXX		0.0006		0.0014		0.0023	
52		Commercial mortgages - all other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53		Farm mortgages			XXX		—		0.1942		0.1942	
54		Residential mortgages - insured or guaranteed			XXX		—		0.0046		0.0046	
55		Residential mortgages - all other			XXX		—		0.0149		0.0149	
56		Commercial mortgages - insured or guaranteed			XXX		—		0.0046		0.0046	
57		Commercial mortgages - all other			XXX		—		0.1942		0.1942	
58		Total Schedule B mortgages (Sum of Lines 35 through 57)	341,119,738		XXX	341,119,738	XXX	509,566	XXX	2,208,418	XXX	2,871,702

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS

EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book / Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1+2+3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4x5)	Factor	Amount (Cols. 4x7)	Factor	Amount (Cols. 4x9)
COMMON STOCK												
1		Unaffiliated public	121	XXX	XXX	121	—	—	(a)		(a)	
2		Unaffiliated private		XXX	XXX		—	—	0.1945		0.1945	
3		Federal Home Loan Bank	11,017,100	XXX	XXX	11,017,100	—	—	0.0061	67,204	0.0097	106,866
4		Affiliated life with AVR		XXX	XXX		—	—	—	—	—	—
		Affiliated Investment Subsidiary:										
5		Fixed income exempt obligations					XXX		XXX		XXX	
6		Fixed income highest quality					XXX		XXX		XXX	
7		Fixed income high quality					XXX		XXX		XXX	
8		Fixed income medium quality					XXX		XXX		XXX	
9		Fixed income low quality					XXX		XXX		XXX	
10		Fixed income lower quality					XXX		XXX		XXX	
11		Fixed income in or near default					XXX		XXX		XXX	
12		Unaffiliated common stock public					—	—	(a)		(a)	
13		Unaffiliated common stock private					—	—	0.1945		0.1945	
14		Real estate					(b)		(b)		(b)	
15		Affiliated-certain other (See SVO Purposes & Procedures Manual)		XXX	XXX		—	—	0.1580		0.1580	
16		Affiliated - all other		XXX	XXX		—	—	0.1945		0.1945	
17		Total common stock (Sum of Lines 1 through 16)	11,017,221			11,017,221	XXX	—	XXX	67,204	XXX	106,866
REAL ESTATE												
18		Home office property (General Account only)					—	—	0.0912		0.0912	
19		Investment properties					—	—	0.0912		0.0912	
20		Properties acquired in satisfaction of debt					—	—	0.1337		0.1337	
21		Total real estate (Sum of Lines 18 through 20)					XXX	—	XXX		XXX	
OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
22		Exempt obligations		XXX	XXX		—	—	—	—	—	—
23	1	Highest quality		XXX	XXX		0.0005		0.0016		0.0033	
24	2	High quality		XXX	XXX		0.0021		0.0064		0.0106	
25	3	Medium quality		XXX	XXX		0.0099		0.0263		0.0376	
26	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
27	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
28	6	In or near default		XXX	XXX		—	—	0.2370		0.2370	
29		Total with bond characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX	—	XXX	—	XXX	—

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS

EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book / Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1+2+3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4x5)	Factor	Amount (Cols. 4x7)	Factor	Amount (Cols. 4x9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
30	1	Highest quality.....		XXX	XXX		0.0005		0.0016		0.0033	
31	2	High quality.....		XXX	XXX		0.0021		0.0064		0.0106	
32	3	Medium quality.....		XXX	XXX		0.0099		0.0263		0.0376	
33	4	Low quality.....		XXX	XXX		0.0245		0.0572		0.0817	
34	5	Lower quality.....		XXX	XXX		0.0630		0.1128		0.1880	
35	6	In or near default.....		XXX	XXX		—	—	0.2370		0.2370	
36		Affiliated life with AVR.....		XXX	XXX		—	—	—	—	—	—
37		Total with preferred stock characteristics (Sum of Lines 30 through 36)		XXX	XXX		XXX	—	XXX	—	XXX	—
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing Affiliated:												
38		Mortgages - CM1 - highest quality.....			XXX		0.0011		0.0057		0.0074	
39		Mortgages - CM2 - high quality.....			XXX		0.0040		0.0114		0.0149	
40		Mortgages - CM3 - medium quality.....			XXX		0.0069		0.0200		0.0257	
41		Mortgages - CM4 - low medium quality.....			XXX		0.0120		0.0343		0.0428	
42		Mortgages - CM5 - low quality.....			XXX		0.0183		0.0486		0.0628	
43		Residential mortgages - insured or guaranteed.....			XXX		0.0003		0.0007		0.0011	
44		Residential mortgages - all other.....		XXX	XXX		0.0015		0.0034		0.0046	
45		Commercial mortgages - insured or guaranteed.....			XXX		0.0003		0.0007		0.0011	
Overdue, Not in Process Affiliated:												
46		Farm mortgages.....			XXX		0.0480		0.0868		0.1371	
47		Residential mortgages - insured or guaranteed.....			XXX		0.0006		0.0014		0.0023	
48		Residential mortgages - all other.....			XXX		0.0029		0.0066		0.0103	
49		Commercial mortgages - insured or guaranteed.....			XXX		0.0006		0.0014		0.0023	
50		Commercial mortgages -- all other.....			XXX		0.0480		0.0868		0.1371	
In Process of Foreclosure Affiliated:												
51		Farm mortgages.....			XXX		—	—	0.1942		0.1942	
52		Residential mortgages - insured or guaranteed.....			XXX		—	—	0.0046		0.0046	
53		Residential mortgages - all other.....			XXX		—	—	0.0149		0.0149	
54		Commercial mortgages - insured or guaranteed.....			XXX		—	—	0.0046		0.0046	
55		Commercial mortgages - all other.....			XXX		—	—	0.1942		0.1942	
56		Total affiliated (Sum of Lines 38 through 55)			XXX		XXX	—	XXX		XXX	
57		Unaffiliated - in good standing with covenants.....			XXX		(c)		(c)		(c)	
58		Unaffiliated - in good standing defeased With government securities.....			XXX		0.0011		0.0057		0.0074	
59		Unaffiliated - in good standing primarily senior.....			XXX		0.0040		0.0114		0.0149	
60		Unaffiliated - in good standing all other.....			XXX		0.0069		0.0200		0.0257	
61		Unaffiliated - overdue, not in process.....			XXX		0.0480		0.0868		0.1371	
62		Unaffiliated - in process of foreclosure.....			XXX		—	—	0.1942		0.1942	
63		Total unaffiliated (Sum of Lines 57 through 62)			XXX		XXX	—	XXX		XXX	
64		Total with mortgage loan characteristics (Lines 56 + 63)			XXX		XXX	—	XXX		XXX	

ASSET VALUATION RESERVE (CONTINUED)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book / Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1+2+3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4x5)	Factor	Amount (Cols. 4x7)	Factor	Amount (Cols. 4x9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
65		Unaffiliated public		XXX	XXX		—	—	(a)		(a)	
66		Unaffiliated private		XXX	XXX		—	—	0.1945		0.1945	
67		Affiliated life with AVR		XXX	XXX		—	—	—		—	
68		Affiliated certain other (See SVO Purposes & Procedures Manual)		XXX	XXX		—	—	0.1580		0.1580	
69		Affiliated other - all other		XXX	XXX		—	—	0.1945		0.1945	
70		Total with common stock characteristics (Sum of Lines 65 through 69)		XXX	XXX		XXX	—	XXX		XXX	
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
71		Home office property (General Account only)					—	—	0.0912		0.0912	
72		Investment properties					—	—	0.0912		0.0912	
73		Properties acquired in satisfaction of debt					—	—	0.1337		0.1337	
74		Total with real estate characteristics (Sum of Lines 71 through 73)					XXX	—	XXX		XXX	
INVESTMENTS IN TAX CREDIT STRUCTURES												
75		Yield guaranteed state tax credit investments					0.0003		0.0006		0.0010	
76		Qualifying federal tax credit investments					0.0063		0.0120		0.0190	
77		Qualifying state tax credit investments					0.0063		0.0120		0.0190	
78		Other tax credit investments					0.0273		0.0600		0.0975	
79		Total tax credit investments (Sum of Lines 75 through 78)					XXX		XXX		XXX	
RESIDUAL TRANCHES OR INTERESTS												
80		Bonds – unaffiliated		XXX	XXX		—	—	0.1580		0.1580	
81		Bonds – affiliated		XXX	XXX		—	—	0.1580		0.1580	
82		Common stock – unaffiliated		XXX	XXX		—	—	0.1580		0.1580	
83		Common stock – affiliated		XXX	XXX		—	—	0.1580		0.1580	
84		Preferred stock – unaffiliated		XXX	XXX		—	—	0.1580		0.1580	
85		Preferred stock – affiliated		XXX	XXX		—	—	0.1580		0.1580	
86		Real estate – unaffiliated					—	—	0.1580		0.1580	
87		Real estate – affiliated					—	—	0.1580		0.1580	
88		Mortgage loans – unaffiliated		XXX	XXX		—	—	0.1580		0.1580	
89		Mortgage loans – affiliated		XXX	XXX		—	—	0.1580		0.1580	
90		Other – unaffiliated		XXX	XXX		—	—	0.1580		0.1580	
91		Other – affiliated		XXX	XXX		—	—	0.1580		0.1580	
92		Total residual tranches or interests (Sum of Lines 80 through 91)					XXX	—	XXX		XXX	
SURPLUS NOTES AND CAPITAL NOTES												
93	1	Highest quality	47,809,313	XXX	XXX	47,809,313	0.0005	23,905	0.0016	76,495	0.0033	157,771
94	2	High quality		XXX	XXX		0.0021		0.0064		0.0106	
95	3	Medium quality		XXX	XXX		0.0099		0.0263		0.0376	
96	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
97	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
98	6	In or near default		XXX	XXX		—	—	0.2370		0.2370	
99		Total surplus notes and capital notes (Sum of Lines 93 through 98)	47,809,313	XXX	XXX	47,809,313	XXX	23,905	XXX	76,495	XXX	157,771
ALL OTHER INVESTMENTS												
100		NAIC 1 working capital finance investments		XXX			—	—	0.0042		0.0042	
101		NAIC 2 working capital finance investments		XXX			—	—	0.0137		0.0137	
102		Other invested assets - Schedule BA		XXX			—	—	0.1580		0.1580	
103		Other short-term invested assets - Schedule DA		XXX			—	—	0.1580		0.1580	
104		Total all other (Sum of Lines 100 through 103)		XXX			XXX	—	XXX		XXX	
105		Total other invested assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 79, 92, 99 and 104)	47,809,313			47,809,313	XXX	23,905	XXX	76,495	XXX	157,771

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using same factors and breakdowns used for directly owned real estate.
(c) This will be the factor amount associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
0599999 – Totals								

NONE

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and
all claims for death losses and all other contract claims resisted December 31 of current year

1	2	3	4	5	6	7	8
Contract Numbers	Claim Numbers	State of Residence of Claimant	Year of Claim for Death or Disability	Amount Claimed	Amount Paid During the Year	Amount Resisted Dec. 31 of Current Year	Why Compromised or Resisted
Claims Disposed of During Current Year, Death Claims, Ordinary							
N11028665	A01N11028665	NY	2023	50,000 .....	.....	.....	Misrepresentation
0199999 – Claims Disposed of During Current Year, Death Claims, Ordinary				50,000 .....	.....	.....	XXX
0599999 – Subtotals - Disposed - Death Claims				50,000 .....	.....	.....	XXX
2699999 – Subtotals - Claims Disposed of During Current Year				50,000 .....	.....	.....	XXX
Disability Benefit Claims, Group							
495502	166429	NY	2025	2,000 .....	.....	2,000	Waiting Period Not Met
3999999 – Disability Benefit Claims, Group				2,000 .....	.....	2,000	XXX
4199999 – Subtotals - Resisted - Disability Benefit Claims				2,000 .....	.....	2,000	XXX
5299999 – Subtotals - Claims Resisted During Current Year				2,000 .....	.....	2,000	XXX
5399999 – Totals				52,000 .....	.....	2,000	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 – ANALYSIS OF UNDERWRITING OPERATIONS

		Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
		1	2	3	4	5	6	7	8	9	10	11	12	13	14
		Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1.	Premiums written	3,552,077	XXX		XXX		XXX		XXX		XXX		XXX		XXX
2.	Premiums earned	1,880,835	XXX	—	XXX	—	XXX	—	XXX	—	XXX	—	XXX	—	XXX
3.	Incurred claims	890,373	47.3	—		—		—		—		—		—	
4.	Cost containment expenses														
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	890,373	47.3	—		—		—		—		—		—	
6.	Increase in contract reserves	16,870	0.9	—		—		—		—		—		—	
7.	Commissions (a)	534	0.0												
8.	Other general insurance expenses	758,297	40.3												
9.	Taxes, licenses and fees	121,432	6.5												
10.	Total other expenses incurred	880,263	46.8												
11.	Aggregate write-ins for deductions														
12.	Gain from underwriting before dividends or refunds	93,330	5.0	—		—		—		—		—		—	
13.	Dividends or refunds														
14.	Gain from underwriting after dividends or refunds	93,330	5.0	—		—		—		—		—		—	
Details of Write-Ins															
1101.	.....														
1102.	.....														
1103.	.....														
1198.	Summary of remaining write-ins for Line 11 from overflow page														
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)														

		Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
		15	16	17	18	19	20	21	22	23	24	25	26
		Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1.	Premiums written		XXX		XXX	(98)	XXX	3,521,206	XXX		XXX	30,969	XXX
2.	Premiums earned	—	XXX	—	XXX	4,683	XXX	1,843,400	XXX	—	XXX	32,752	XXX
3.	Incurred claims	—		—		(4,656)	(99.4)	892,870	48.4	—		2,159	6.6
4.	Cost containment expenses												
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	—		—		(4,656)	(99.4)	892,870	48.4	—		2,159	6.6
6.	Increase in contract reserves	—		—		—	—	(1,737)	(0.1)	—		18,607	56.8
7.	Commissions (a)					(22)	(0.5)					556	1.7
8.	Other general insurance expenses							743,584	40.3			14,713	44.9
9.	Taxes, licenses and fees					(9)	(0.2)	119,696	6.5			1,745	5.3
10.	Total other expenses incurred					(31)	(0.7)	863,281	46.8			17,014	51.9
11.	Aggregate write-ins for deductions												
12.	Gain from underwriting before dividends or refunds	—		—		9,371	200.1	88,986	4.8	—		(5,028)	(15.4)
13.	Dividends or refunds												
14.	Gain from underwriting after dividends or refunds	—		—		9,371	200.1	88,986	4.8	—		(5,028)	(15.4)
Details of Write-Ins													
1101.	.....												
1102.	.....												
1103.	.....												
1198.	Summary of remaining write-ins for Line 11 from overflow page												
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)												

(a) Includes \$ reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (CONTINUED)

PART 2 - RESERVES AND LIABILITIES

	1	2	3	4	5	6	7	8	9	10	11	12	13
	Total	Comprehensive (Hospital and Medical) Individual	Comprehensive (Hospital and Medical) Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Medicare Title XVIII	Medicaid Title XIX	Credit A&H	Disability Income	Long-Term Care	Other Health
A. Premium Reserves:													
1. Unearned premiums.....	3,822,195									1,894	3,666,143		154,157
2. Advance premiums.....													
3. Reserve for rate credits.....	1,666,064										1,666,064		
4. Total premium reserves, current year.....	5,488,258									1,894	5,332,207		154,157
5. Total premium reserves, prior year.....	3,995,357	—	—	—	—	—	—	—	—	6,676	3,832,742	—	155,940
6. Increase in total premium reserves.....	1,492,901	—	—	—	—	—	—	—	—	(4,781)	1,499,465	—	(1,783)
B. Contract Reserves:													
1. Additional reserves (a).....	423,130										378		422,752
2. Reserve for future contingent benefits.....													
3. Total contract reserves, current year.....	423,130										378		422,752
4. Total contract reserves, prior year.....	406,260	—	—	—	—	—	—	—	—	—	2,115	—	404,145
5. Increase in contract reserves.....	16,870	—	—	—	—	—	—	—	—	—	(1,737)	—	18,607
C. Claim Reserves and Liabilities:													
1. Total current year.....	8,897,583									49	8,860,607		36,928
2. Total prior year.....	9,479,603	—	—	—	—	—	—	—	—	4,705	9,435,128	—	39,770
3. Increase.....	(582,019)	—	—	—	—	—	—	—	—	(4,656)	(574,522)	—	(2,841)

PART 3 - TEST OF PRIOR YEARS CLAIM RESERVES AND LIABILITIES

1. Claims paid during the year:													
1.1. On claims incurred prior to current year.....	1,453,218										1,452,718		500
1.2. On claims incurred during current year.....	19,174										14,674		4,500
2. Claim reserves and liabilities, December 31, current year:													
2.1. On claims incurred prior to current year.....	7,358,489										7,356,273		2,216
2.2. On claims incurred during current year.....	1,539,095								49		1,504,334		34,712
3. Test:													
3.1. Lines 1.1 and 2.1.....	8,811,706				—	—	—	—	—		8,808,991		2,716
3.2. Claim reserves and liabilities, December 31, prior year.....	9,479,603	—	—	—	—	—	—	—	—	4,705	9,435,128	—	39,770
3.3. Line 3.1 minus Line 3.2.....	(667,896)	—	—	—	—	—	—	—	—	(4,705)	(626,138)	—	(37,054)

PART 4 - REINSURANCE

A. Reinsurance Assumed:													
1. Premiums written.....	18,679										138		18,541
2. Premiums earned.....	18,690										149		18,541
3. Incurred claims.....	43,402	—	—	—	—	—	—	—	—	—	43,402	—	—
4. Commissions.....	556												556
B. Reinsurance Ceded:													
1. Premiums written.....													
2. Premiums earned.....	125										125		
3. Incurred claims.....	43,613	—	—	—	—	—	—	—	—	—	43,613	—	—
4. Commissions.....													

(a) Includes \$ premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

		1	2	3	4	5	6	7	8	9	10	11	12	13
		Comprehensive (Hospital and Medical) Individual	Comprehensive (Hospital and Medical) Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Medicare Title XVIII	Medicaid Title XIX	Credit A&H	Disability Income	Long-Term Care	Other Health	Total
A.	Direct:													
	1. Incurred Claims	-	-	-	-	-	-	-	-	(4,656)	893,082	-	2,158	890,584
	2. Beginning Claim Reserves and Liabilities	-	-	-	-	-	-	-	-	4,705	9,351,402	-	39,770	9,395,877
	3. Ending Claim Reserves and Liabilities									49	8,779,212		36,928	8,816,189
	4. Claims Paid										1,465,272		5,000	1,470,272
B.	Assumed Reinsurance:													
	1. Incurred Claims	-	-	-	-	-	-	-	-	-	43,402	-	-	43,402
	2. Beginning Claim Reserves and Liabilities	-	-	-	-	-	-	-	-	-	294,771	-	-	294,771
	3. Ending Claim Reserves and Liabilities										283,253			283,253
	4. Claims Paid										54,920			54,920
C.	Ceded Reinsurance:													
	1. Incurred Claims	-	-	-	-	-	-	-	-	-	43,613	-	-	43,613
	2. Beginning Claim Reserves and Liabilities	-	-	-	-	-	-	-	-	-	221,095	-	-	221,095
	3. Ending Claim Reserves and Liabilities										211,908			211,908
	4. Claims Paid										52,800			52,800
D.	Net:													
	1. Incurred Claims	-	-	-	-	-	-	-	-	(4,656)	892,871	-	2,158	890,373
	2. Beginning Claim Reserves and Liabilities	-	-	-	-	-	-	-	-	4,705	9,425,078	-	39,770	9,469,553
	3. Ending Claim Reserves and Liabilities									49	8,850,557		36,928	8,887,534
	4. Claims Paid										1,467,392		5,000	1,472,392
E.	Net Incurred Claims and Cost Containment Expenses:													
	1. Incurred Claims and Cost Containment Expenses	-	-	-	-	-	-	-	-	(4,656)	892,870	-	2,159	890,373
	2. Beginning Reserves and Liabilities	-	-	-	-	-	-	-	-	4,705	9,425,078	-	39,770	9,469,553
	3. Ending Reserves and Liabilities									49	8,850,557		36,928	8,887,534
	4. Paid Claims and Cost Containment Expenses	-	-	-	-	-	-	-	-	-	1,467,391	-	5,001	1,472,392

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Effective Date	Name of Reinsured	Domiciliary Jurisdiction	Type of Reinsurance Assumed	Type of Business Assumed	Amount of In Force at End of Year	Reserve	Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
General Account, Affiliates, U.S., Captive												
65315	04-6076039	05/01/2018	LINCOLN LIFE ASSUR CO OF BOSTON	NH	MCO/I	OL					9,787,751	
65315	04-6076039	05/01/2018	LINCOLN LIFE ASSUR CO OF BOSTON	NH	MCO/I	FA					175,976	
65315	04-6076039	05/01/2018	LINCOLN LIFE ASSUR CO OF BOSTON	NH	MCO/I	VA					4,079,389	
79359	13-2690792	06/03/2019	EMPOWER LIFE & ANN INS CO OF NY	NY	MCO/I	OL					26,387,308	
79359	13-2690792	06/03/2019	EMPOWER LIFE & ANN INS CO OF NY	NY	MCO/I	VA					175,686,940	
0199999 – General Account, Affiliates, U.S., Captive											216,117,364	
0399999 – General Account, Affiliates, U.S., Total											216,117,364	
0799999 – General Account, Total Affiliates											216,117,364	
General Account, Non-Affiliates, U.S. Non-Affiliates												
79359	13-2690792	06/03/2019	EMPOWER LIFE & ANN INS CO OF NY	NY	CO/I	AXXX	372,119,818	128,648,302	149,604	–	–	–
79359	13-2690792	06/03/2019	EMPOWER LIFE & ANN INS CO OF NY	NY	CO/I	DIS	–	1,030,318	54,047	–	–	–
79359	13-2690792	06/03/2019	EMPOWER LIFE & ANN INS CO OF NY	NY	CO/I	FA	–	18,131,855	–	142,775	–	–
79359	13-2690792	06/03/2019	EMPOWER LIFE & ANN INS CO OF NY	NY	CO/I	OL	824,256,673	401,367,714	(3,275)	3,361,993	–	–
79359	13-2690792	06/03/2019	EMPOWER LIFE & ANN INS CO OF NY	NY	CO/I	SC	–	244,504	–	–	–	–
79359	13-2690792	06/03/2019	EMPOWER LIFE & ANN INS CO OF NY	NY	CO/I	VA	–	717,930	4,057,863	–	–	–
79359	13-2690792	06/03/2019	EMPOWER LIFE & ANN INS CO OF NY	NY	CO/I	XXXL	569,211,145	15,678,397	4,087,245	–	–	–
79359	13-2690792	06/03/2019	EMPOWER LIFE & ANN INS CO OF NY	NY	CO/G	FA	–	6,546,844	–	(142,775)	–	–
69140	04-1867050	01/01/1995	FIRST ALLMERICA FIN LIFE INS CO	MA	CO/I	FA	–	–	–	2,496	–	–
69140	04-1867050	01/01/1995	FIRST ALLMERICA FIN LIFE INS CO	MA	CO/I	OL	1,225,000	10,728	31,116	–	–	–
64297	13-1898173	01/01/1994	FIRST UNUM LIFE INS CO	NY	CO/I	ADB	–	98	–	–	–	–
64297	13-1898173	01/01/1994	FIRST UNUM LIFE INS CO	NY	CO/I	DIS	–	287,014	–	–	–	–
64297	13-1898173	01/01/1994	FIRST UNUM LIFE INS CO	NY	CO/I	FA	–	–	–	16,826	–	–
64297	13-1898173	01/01/1994	FIRST UNUM LIFE INS CO	NY	CO/I	OL	17,118,490	4,173,877	150,735	–	–	–
64297	13-1898173	01/01/1994	FIRST UNUM LIFE INS CO	NY	CO/I	SC	–	17,128	–	–	–	–
65676	35-0472300	10/01/1998	LINCOLN NATL LIFE INS CO	IN	CO/G	ADB	–	388	–	–	–	–
65676	35-0472300	10/01/1998	LINCOLN NATL LIFE INS CO	IN	CO/G	DIS	–	295,677	–	–	–	–
65676	35-0472300	10/01/1998	LINCOLN NATL LIFE INS CO	IN	CO/G	OL	518,811,756	91,888,073	–	24,568	–	–
65676	35-0472300	10/01/1998	LINCOLN NATL LIFE INS CO	IN	CO/I	ADB	–	16,809	–	–	–	–
65676	35-0472300	10/01/1998	LINCOLN NATL LIFE INS CO	IN	CO/I	DIS	–	1,188,137	–	–	–	–
65676	35-0472300	10/01/1998	LINCOLN NATL LIFE INS CO	IN	CO/I	FA	–	1,243,568	10,436	–	–	–
65676	35-0472300	10/01/1998	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	647,217,478	147,625,832	10,265,656	–	–	–
65676	35-0472300	10/01/1998	LINCOLN NATL LIFE INS CO	IN	CO/I	SC	–	95,836	–	–	–	–
65676	35-0472300	05/01/2018	LINCOLN NATL LIFE INS CO	IN	CO/G	OL	122,589,094	103,269,291	(467,830)	3,189,538	–	–
65676	35-0472300	05/01/2018	LINCOLN NATL LIFE INS CO	IN	CO/G	FA	–	7,367,587	–	–	–	–
65676	35-0472300	05/01/2018	LINCOLN NATL LIFE INS CO	IN	CO/I	ADB	–	44,601	4,552	–	–	–
65676	35-0472300	05/01/2018	LINCOLN NATL LIFE INS CO	IN	CO/I	AXXX	120,654,310	34,362,276	2,971,563	–	–	–
65676	35-0472300	05/01/2018	LINCOLN NATL LIFE INS CO	IN	CO/I	DIS	–	1,126,769	145,936	–	–	–
65676	35-0472300	05/01/2018	LINCOLN NATL LIFE INS CO	IN	CO/I	FA	–	158,127,110	161,843	–	–	–
65676	35-0472300	05/01/2018	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	1,985,583,304	1,126,949,493	8,333,991	18,797,205	–	–
65676	35-0472300	05/01/2018	LINCOLN NATL LIFE INS CO	IN	CO/I	SC	–	3,724,971	–	–	–	–
65676	35-0472300	05/01/2018	LINCOLN NATL LIFE INS CO	IN	CO/I	VA	–	64,982	–	–	–	–
65676	35-0472300	05/01/2018	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	1,303,592,680	24,611,314	3,393,363	–	–	–

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Effective Date	Name of Reinsured	Domiciliary Jurisdiction	Type of Reinsurance Assumed	Type of Business Assumed	Amount of In Force at End of Year	Reserve	Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
81477	13-2699219	12/30/1985	UNION SECURITY LIFE INS CO OF NY	NY	CO/I	FA	—	—	—			
81477	13-2699219	12/30/1985	UNION SECURITY LIFE INS CO OF NY	NY	CO/I	OL	60,136	31,538	1,005			
0899999 – General Account, Non-Affiliates, U.S. Non-Affiliates							6,482,439,883	2,278,888,963	33,347,851	25,392,626	—	
1099999 – General Account, Total Non-Affiliates							6,482,439,883	2,278,888,963	33,347,851	25,392,626	—	
1199999 – Total General Account							6,482,439,883	2,278,888,963	33,347,851	25,392,626	216,117,364	
Separate Accounts, Non-Affiliates, U.S. Non-Affiliates												
79359	13-2690792	06/03/2019	EMPOWER LIFE & ANN INS CO OF NY	NY	MCO/I	OL					26,387,308	
79359	13-2690792	06/03/2019	EMPOWER LIFE & ANN INS CO OF NY	NY	MCO/I	VA					175,686,940	
65315	04-6076039	05/01/2018	LINCOLN LIFE ASSUR CO OF BOSTON	NH	MCO/I	OL					9,787,751	
65315	04-6076039	05/01/2018	LINCOLN LIFE ASSUR CO OF BOSTON	NH	MCO/I	SC					175,976	
65315	04-6076039	05/01/2018	LINCOLN LIFE ASSUR CO OF BOSTON	NH	MCO/I	VA					4,079,389	
1999999 – Separate Accounts, Non-Affiliates, U.S. Non-Affiliates											216,117,364	
2199999 – Separate Accounts, Non-Affiliates, Total Non-Affiliates											216,117,364	
2299999 – Total Separate Accounts											216,117,364	
2399999 – Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							6,482,439,883	2,278,888,963	33,347,851	25,392,626	432,234,728	
9999999 – Total (Sum of 1199999 and 2299999)							6,482,439,883	2,278,888,963	33,347,851	25,392,626	432,234,728	

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Effective Date	Name of Reinsured	Domiciliary Jurisdiction	Type of Reinsurance Assumed	Type of Business Assumed	Premiums	Unearned Premiums	Reserve Liability Other Than For Unearned Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
Non-Affiliates, U.S. Non-Affiliates												
81477	13-2699219	12/30/1985	UNION SECURITY LIFE INS CO OF NY	NY	QA/I	LTDI	138	—	283,253			
79359	13-2690792	06/03/2019	EMPOWER LIFE & ANN INS CO OF NY	NY	QA/I	SD	18,541	8,827	422,752			
0899999 – Non-Affiliates, U.S. Non-Affiliates							18,679	8,827	706,005			
1099999 – Total Non-Affiliates							18,679	8,827	706,005			
1199999 – Total U.S. (Sum of 0399999 and 0899999)							18,679	8,827	706,005			
9999999 – Total (Sum of 0799999 and 1099999)							18,679	8,827	706,005			

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Paid Losses	Unpaid Losses
Life and Annuity, Non-Affiliates, U.S. Non-Affiliates						
60895	35-0145825	08/01/2000	AMERICAN UNITED LIFE INS CO	IN	—	1,081
68276	48-1024691	03/17/2003	EMPLOYERS REASSUR CORP	KS	285	1,239
88340	59-2859797	01/01/2001	HANNOVER LIFE REASSUR CO OF AMER	FL	113,942	208,355
88340	59-2859797	11/01/2001	HANNOVER LIFE REASSUR CO OF AMER	FL	—	—
88340	59-2859797	10/01/2011	HANNOVER LIFE REASSUR CO OF AMER	FL	56,250	112,500
65676	35-0472300	01/01/2001	LINCOLN NATL LIFE INS CO	IN	—	—
65676	35-0472300	09/01/2001	LINCOLN NATL LIFE INS CO	IN	—	—
65676	35-0472300	01/01/2014	LINCOLN NATL LIFE INS CO	IN	—	15,900
66346	58-0828824	01/17/2003	MUNICH AMER REASSUR CO	GA	—	137,864
66346	58-0828824	05/01/2007	MUNICH AMER REASSUR CO	GA	635	2,442
66346	58-0828824	11/03/2008	MUNICH AMER REASSUR CO	GA	—	40,764
88099	75-1608507	12/02/2019	OPTIMUM RE INS CO	TX	—	12,686
74900	63-0483783	05/15/2017	PARTNERRE LIFE REINS CO OF AMER	AR	—	1,359
93572	43-1235868	10/01/1998	RGA REINS CO	MO	619,904	3,361,396
93572	43-1235868	01/01/2001	RGA REINS CO	MO	23,911	131,452
64688	75-6020048	08/09/2004	SCOR GLOBAL LIFE AMER REINS CO	DE	—	2,244
87017	62-1003368	05/01/2005	SCOR GLOBAL LIFE RE INS CO OF DE	DE	—	3,108
97071	13-3126819	01/01/2001	SCOR GLOBAL LIFE USA REINS CO	DE	570	6,235
97071	13-3126819	08/09/2004	SCOR GLOBAL LIFE USA REINS CO	DE	—	316,688
87572	23-2038295	01/01/2001	SCOTTISH RE US INC	DE	3,664,059	—
87572	23-2038295	08/09/2004	SCOTTISH RE US INC	DE	—	—
68713	84-0499703	12/28/2001	SECURITY LIFE OF DENVER INS CO	CO	—	30,853
68713	84-0499703	06/01/2002	SECURITY LIFE OF DENVER INS CO	CO	—	—
68713	84-0499703	09/03/2002	SECURITY LIFE OF DENVER INS CO	CO	—	—
82627	06-0839705	01/01/2001	SWISS RE LIFE & HLTH AMER INC	MO	1,140	—
82627	06-0839705	12/28/2001	SWISS RE LIFE & HLTH AMER INC	MO	—	—
82627	06-0839705	01/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	437,000	532,249
82627	06-0839705	11/03/2008	SWISS RE LIFE & HLTH AMER INC	MO	2,285	23,835
82627	06-0839705	11/01/2020	SWISS RE LIFE & HLTH AMER INC	MO	187,071	—
70688	36-6071399	01/01/2001	TRANSAMERICA FINANCIAL LIFE INS CO	NY	—	202,504
86231	39-0989781	03/01/1997	TRANSAMERICA LIFE INS CO	IA	—	36,452
80659	82-4533188	01/01/2001	US BUSINESS OF CANADA LIFE ASSUR CO	MI	—	165,307
60704	94-1516991	07/03/2006	WILTON REASSUR LIFE CO OF NY	NY	—	128,523
0899999 – Life and Annuity, Non-Affiliates, U.S. Non-Affiliates					5,107,052	5,475,034
Life and Annuity, Non-Affiliates, Non-U.S. Non-Affiliates						
	AA-5420050	01/01/2019	KOREAN REINS CO	KOR		12,188
	AA-1461000	05/15/2017	Swiss Life AG	CHE		11,808
	AA-1580095	01/01/2019	THE TOA REINS CO LTD	JPN		20,838
0999999 – Life and Annuity, Non-Affiliates, Non-U.S. Non-Affiliates						44,834
1099999 – Life and Annuity, Total Non-Affiliates					5,107,052	5,519,869
1199999 – Total Life and Annuity					5,107,052	5,519,869
Accident and Health, Non-Affiliates, U.S. Non-Affiliates						
82627	06-0839705	08/15/1977	SWISS RE LIFE & HLTH AMER INC	MO	10,050	
1999999 – Accident and Health, Non-Affiliates, U.S. Non-Affiliates					10,050	
2199999 – Accident and Health, Non-Affiliates, Total Non-Affiliates					10,050	
2299999 – Total Accident and Health					10,050	
2399999 – Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					5,117,102	5,475,034
2499999 – Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						44,834
9999999 – Total (Sum of 1199999 and 2299999)					5,117,102	5,519,869

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
General Account, Authorized, Non-Affiliates, U.S. Non-Affiliates														
60895	35-0145825	06/01/1966	AMERICAN UNITED LIFE INS CO	IN	YRT/I	AXXX	440,167	5,683	6,096	7,197			-	
60895	35-0145825	06/01/1966	AMERICAN UNITED LIFE INS CO	IN	YRT/I	XXXL	74,096	1,380	1,336	2,229			-	
60895	35-0145825	01/01/2000	AMERICAN UNITED LIFE INS CO	IN	CO/I	AXXX	303	1	-	228			-	
60895	35-0145825	08/01/2000	AMERICAN UNITED LIFE INS CO	IN	CO/I	AXXX	912,615	9,727	9,426	44,960			-	
60895	35-0145825	08/01/2000	AMERICAN UNITED LIFE INS CO	IN	CO/I	DIS	-	2	4	-			-	
60895	35-0145825	08/01/2000	AMERICAN UNITED LIFE INS CO	IN	CO/I	OL	285,854	255	328	1,163			-	
60895	35-0145825	08/01/2000	AMERICAN UNITED LIFE INS CO	IN	CO/I	XXXL	3,350,801	295,366	319,434	6,249			-	
60895	35-0145825	01/01/2001	AMERICAN UNITED LIFE INS CO	IN	CO/I	XXXL	360,000	2,889	2,715	6,561			-	
60895	35-0145825	12/28/2001	AMERICAN UNITED LIFE INS CO	IN	YRT/I	XXXL	43,063	1,689	1,515	1,080			-	
68276	48-1024691	04/02/2001	EMPLOYERS REASSUR CORP	KS	YRT/I	AXXX	231,073	2,278	3,474	2,607			-	
68276	48-1024691	04/02/2001	EMPLOYERS REASSUR CORP	KS	YRT/I	OL	143,045	1,113	1,208	1,375			-	
68276	48-1024691	04/02/2001	EMPLOYERS REASSUR CORP	KS	YRT/I	XXXL	54,339	318	308	664			-	
68276	48-1024691	01/17/2003	EMPLOYERS REASSUR CORP	KS	CO/I	XXXL	4,609,575	290,158	302,884	8,940			-	
68276	48-1024691	03/17/2003	EMPLOYERS REASSUR CORP	KS	YRT/I	AXXX	230,022	23,077	21,806	27,040			-	
86258	13-2572994	01/06/1997	GENERAL RE LIFE CORP	CT	YRT/I	OL	39,967	128	146	1,885			-	
86258	13-2572994	01/06/1997	GENERAL RE LIFE CORP	CT	YRT/I	XXXL	146,513	430	384	-			-	
86258	13-2572994	01/18/2005	GENERAL RE LIFE CORP	CT	CO/I	OL	183,490	105	47	188			-	
86258	13-2572994	01/18/2005	GENERAL RE LIFE CORP	CT	CO/I	XXXL	83,759	100	94	134			-	
88340	59-2859797	01/01/2001	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	AXXX	2,148,498	29,577	29,093	32,203			-	
88340	59-2859797	01/01/2001	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	1,388,502	10,778	8,622	9,970			-	
88340	59-2859797	01/01/2001	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	XXXL	146,641,418	4,769,743	5,919,754	660,395			-	
88340	59-2859797	06/04/2001	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	AXXX	69,315	83	79	2,300			-	
88340	59-2859797	11/01/2001	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	XXXL	160,000	306	628	164			-	
88340	59-2859797	01/01/2005	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	AXXX	348,471	293	274	12,845			-	
88340	59-2859797	01/01/2005	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	DIS	-	25,551	30,774	8,001			-	
88340	59-2859797	01/01/2005	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	120,698	157	21	3,513			-	
88340	59-2859797	01/01/2005	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	XXXL	95,428,456	1,870,409	2,353,406	292,203			-	
88340	59-2859797	10/01/2011	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	27,777	19	-	981			-	
88340	59-2859797	10/01/2011	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	XXXL	36,541,914	437,079	566,952	91,197			-	
88340	59-2859797	04/01/2012	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	AXXX	214,788	177	159	8,168			-	
88340	59-2859797	04/01/2012	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	XXXL	6,000,000	3,285	2,925	2,501			-	
66346	58-0828824	08/01/1962	MUNICH AMER REASSUR CO	GA	YRT/I	AXXX	1,336,650	16,940	16,614	19,905			-	
66346	58-0828824	08/01/1962	MUNICH AMER REASSUR CO	GA	YRT/I	OL	1,089,940	9,031	7,651	10,602			-	
66346	58-0828824	08/01/1962	MUNICH AMER REASSUR CO	GA	YRT/I	XXXL	536,594	4,508	4,287	6,346			-	
66346	58-0828824	07/01/1983	MUNICH AMER REASSUR CO	GA	YRT/I	OL	115,391	223	203	-			-	
66346	58-0828824	01/17/2003	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	119,385,980	5,034,248	5,887,135	239,258			-	
66346	58-0828824	03/17/2003	MUNICH AMER REASSUR CO	GA	YRT/I	AXXX	230,022	23,077	21,806	21,632			-	
66346	58-0828824	01/01/2004	MUNICH AMER REASSUR CO	GA	CO/I	AXXX	3,901,258	99,912	92,676	156,411			-	
66346	58-0828824	01/16/2004	MUNICH AMER REASSUR CO	GA	CO/I	AXXX	3,274,757	47,701	43,928	59,845			-	
66346	58-0828824	01/16/2004	MUNICH AMER REASSUR CO	GA	CO/I	OL	2,294,411	23,409	8,949	16,756			-	
66346	58-0828824	01/16/2004	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	233,374	857	428	3,337			-	
66346	58-0828824	11/03/2008	MUNICH AMER REASSUR CO	GA	YRT/I	OL	2,743,386	5,857	6,280	113,415			-	

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	9	10	Premiums	12	13	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
								Current Year	Prior Year		Current Year	Prior Year		
66346	58-0828824	12/01/2008	MUNICH AMER REASSUR CO	GA	YRT/I	AXXX	553,678	253	231	5,975			-	

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9	10		12	13		
								Current Year	Prior Year		Current Year	Prior Year		
66346	58-0828824	01/15/2010	MUNICH AMER REASSUR CO	GA	YRT/I	XXXL	10,799,919	25,626	23,142	69,233			—	
88099	75-1608507	12/02/2019	OPTIMUM RE INS CO	TX	YRT/I	OL	145,111,387	136,063	110,277	1,166			—	
88099	75-1608507	12/02/2019	OPTIMUM RE INS CO	TX	YRT/I	XXXL	—	—	—	53,459			—	
74900	63-0483783	05/15/2017	PARTNERRE LIFE REINS CO OF AMER	AR	YRT/I	XXXL	16,750,000	15,424	14,446	10,100			—	
93572	43-1235868	09/01/1984	RGA REINS CO	MO	YRT/I	OL	133,035	1,092	—	9,114			—	
93572	43-1235868	09/15/1991	RGA REINS CO	MO	YRT/I	AXXX	35,673	33	—	5,962			—	
93572	43-1235868	01/01/1992	RGA REINS CO	MO	CO/I	AXXX	954,178	14,356	13,519	17,183			—	
93572	43-1235868	01/01/1992	RGA REINS CO	MO	CO/I	OL	324,847	2,763	3,416	3,447			—	
93572	43-1235868	01/01/1992	RGA REINS CO	MO	CO/I	XXXL	332,911	4,755	3,496	6,400			—	
93572	43-1235868	10/01/1998	RGA REINS CO	MO	YRT/I	OL	446,327,357	4,642,531	4,851,359	7,253,546			—	
93572	43-1235868	10/01/1998	RGA REINS CO	MO	YRT/G	OL	372,420,519	3,355,929	3,346,607	5,010,917			—	
93572	43-1235868	10/01/1998	RGA REINS CO	MO	YRT/I	SC	—	—	—	295			—	
93572	43-1235868	10/01/1998	RGA REINS CO	MO	YRT/I	XXXL	36,257	132	125	595			—	
93572	43-1235868	10/01/1998	RGA REINS CO	MO	YRT/G	XXXL	88,245,000	1,483,905	1,503,700	—			—	
93572	43-1235868	01/01/2001	RGA REINS CO	MO	CO/I	XXXL	27,605,671	304,597	647,047	169,057			—	
93572	43-1235868	08/01/2001	RGA REINS CO	MO	CO/I	AXXX	932,792	13,081	12,561	13,677			—	
93572	43-1235868	08/01/2001	RGA REINS CO	MO	CO/I	OL	296,680	1,853	1,908	1,741			—	
93572	43-1235868	08/01/2001	RGA REINS CO	MO	CO/I	XXXL	242,298	2,598	2,572	3,708			—	
93572	43-1235868	02/26/2007	RGA REINS CO	MO	YRT/I	AXXX	226,785	55	51	945			—	
93572	43-1235868	12/01/2008	RGA REINS CO	MO	YRT/I	AXXX	295,002	159	145	3,812			—	
93572	43-1235868	12/01/2008	RGA REINS CO	MO	YRT/I	OL	224,416,876	241,539	200,158	697			—	
93572	43-1235868	12/01/2008	RGA REINS CO	MO	YRT/I	XXXL	18,850,000	23,578	30,573	150,698			—	
93572	43-1235868	12/01/2008	RGA REINS CO	MO	YRT/I	XXXL	—	—	—	2,787			—	
93572	43-1235868	05/01/2009	RGA REINS CO	MO	CO/I	OL	4,220,626	4,402	3,362	12,057			—	
93572	43-1235868	05/01/2009	RGA REINS CO	MO	CO/I	XXXL	1,005,277	1,531	1,529	2,614			—	
93572	43-1235868	01/01/2010	RGA REINS CO	MO	OTH/I	XXXL	—	—	—	1,142			—	
93572	43-1235868	01/15/2010	RGA REINS CO	MO	YRT/I	XXXL	10,999,933	24,975	22,645	65,313			—	
93572	43-1235868	07/01/2012	RGA REINS CO	MO	CO/I	AXXX	114,629	461	426	1,502			—	
93572	43-1235868	07/01/2012	RGA REINS CO	MO	CO/I	OL	3,942,900	3,692	3,503	7,828			—	
93572	43-1235868	07/01/2012	RGA REINS CO	MO	CO/I	XXXL	414,793	479	406	723			—	
93572	43-1235868	01/01/2015	RGA REINS CO	MO	CO/G	XXXL	—	—	—	154,447			—	
64688	75-6020048	04/01/1998	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	AXXX	358,180	5,295	4,824	529			—	
64688	75-6020048	04/01/1998	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	XXXL	58,264	1,364	1,396	—			—	
64688	75-6020048	01/01/2001	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	XXXL	423,254	3,838	4,550	—			—	
64688	75-6020048	08/09/2004	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	AXXX	700,414	4,177	5,241	—			—	
64688	75-6020048	04/01/2006	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	AXXX	6,388,265	16,960	19,311	—			—	
64688	75-6020048	04/01/2006	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	DIS	—	1	1	—			—	
64688	75-6020048	07/01/2012	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	AXXX	—	—	12	(1,354)			—	
64688	75-6020048	07/01/2012	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	AXXX	7,626	12	—	52			—	
64688	75-6020048	07/01/2012	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	OL	19,612	89	1,067	(167)			—	
64688	75-6020048	07/01/2012	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	1,597,040	1,429	404	4,715			—	
64688	75-6020048	07/01/2012	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	XXXL	81	—	163	(730)			—	
64688	75-6020048	07/01/2012	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	XXXL	137,920	183	11	971			—	
87017	62-1003368	04/01/1998	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	AXXX	—	—	—	8,183			—	

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9	10		12	13		
								Current Year	Prior Year		Current Year	Prior Year		
87017	62-1003368	04/01/1998	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	XXXL	—	—	—	2,370			—	
87017	62-1003368	01/01/2001	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	XXXL	—	—	—	9,032			—	
87017	62-1003368	08/09/2004	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	AXXX	213,997	150	138	3,674			—	
87017	62-1003368	04/01/2006	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	AXXX	—	—	—	127,265			—	
87017	62-1003368	04/01/2006	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	DIS	—	—	—	5			—	
97071	13-3126819	09/01/1987	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	AXXX	101,788	943	856	883			—	
97071	13-3126819	09/01/1987	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	141,639	672	672	657			—	
97071	13-3126819	09/01/1987	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	50,609	213	183	563			—	
97071	13-3126819	01/01/2001	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	1,123,071	8,381	8,770	16,330			—	
97071	13-3126819	09/16/2002	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	—	—	20	—			—	
97071	13-3126819	09/16/2002	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	—	—	41	(342)			—	
97071	13-3126819	04/01/2007	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	AXXX	—	—	—	(1,766)			—	
97071	13-3126819	04/01/2007	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	28,583	11	627	37			—	
97071	13-3126819	04/01/2007	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	166,324	248	407	(931)			—	
97071	13-3126819	01/16/2009	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	461,398	211	192	4,979			—	
97071	13-3126819	07/01/2012	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	110,730	57	—	344			—	
97071	13-3126819	07/01/2012	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	1,064,058	916	135	4,319			—	
97071	13-3126819	07/01/2012	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	XXXL	1,720,100	3,496	55	33,022			—	
97071	13-3126819	08/23/2014	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	AXXX	—	—	25	(291)			—	
97071	13-3126819	08/23/2014	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	204,636	134	94	1,019			—	
97071	13-3126819	08/23/2014	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	448,825	581	3,630	(24,943)			—	
68713	84-0499703	01/01/1986	SECURITY LIFE OF DENVER INS CO	CO	CO/I	AXXX	731,147	585	538	15,457			—	
68713	84-0499703	06/01/2002	SECURITY LIFE OF DENVER INS CO	CO	CO/I	AXXX	110,900	55	51	238			—	
68713	84-0499703	06/01/2002	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	76,254	16	16	85			—	
68713	84-0499703	06/01/2002	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	12,255,000	659,657	725,358	19,051			—	
68713	84-0499703	09/03/2002	SECURITY LIFE OF DENVER INS CO	CO	CO/I	AXXX	32,504,012	217,715	200,055	829,320			—	
68713	84-0499703	09/03/2002	SECURITY LIFE OF DENVER INS CO	CO	CO/I	DIS	—	141	3,037	5			—	
68713	84-0499703	09/03/2002	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	12,592,400	16,227	15,472	85,758			—	
68713	84-0499703	09/03/2002	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	202,259,504	14,646,225	16,381,716	(877,903)			—	
68713	84-0499703	01/01/2003	SECURITY LIFE OF DENVER INS CO	CO	CO/I	AXXX	—	—	—	14,518			—	
68713	84-0499703	12/01/2003	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	AXXX	4,524,832	405,608	390,327	43,080			—	
68713	84-0499703	01/16/2004	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	AXXX	3,290,796	76,515	70,579	120,340			—	
68713	84-0499703	01/16/2004	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	870,725	7,961	5,052	7,577			—	
68713	84-0499703	01/16/2004	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	XXXL	125,047	499	257	1,352			—	
68713	84-0499703	02/09/2004	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	AXXX	5,025,303	849,764	4,287,865	122,967			—	
68713	84-0499703	03/01/2004	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	69,942	42	38	83			—	
68713	84-0499703	03/01/2004	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	81,181	153	142	396			—	
82627	06-0839705	08/15/1966	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	—	—	—	157			—	
82627	06-0839705	09/15/1969	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	2,596	135	126	—			—	
82627	06-0839705	09/15/1969	SWISS RE LIFE & HLTH AMER INC	MO	MCO/I	OL	4,760	—	—	1,233			1,490	
82627	06-0839705	10/01/1983	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	115,391	223	203	—			—	
82627	06-0839705	01/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	1,102,500	9,656	8,749	11,939			—	
82627	06-0839705	07/01/1997	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	876,965	10,750	10,673	16,957			—	
82627	06-0839705	07/01/1997	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	170,153	886	1,026	4,152			—	

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9	10		12	13		
								Current Year	Prior Year		Current Year	Prior Year		
82627	06-0839705	07/01/1997	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	216,904	2,162	2,206	4,756			—	
82627	06-0839705	01/01/2001	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	1,979,328	16,087	15,855	37,988			—	
82627	06-0839705	06/04/2001	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	—	—	537	—			—	
82627	06-0839705	06/04/2001	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	—	—	—	50			—	
82627	06-0839705	11/01/2001	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	AXXX	108,270	112	101	1,920			—	
82627	06-0839705	12/28/2001	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	2,349,621	1,739	1,445	2,733			—	
82627	06-0839705	12/28/2001	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	52,197	2,047	1,836	1,047			—	
82627	06-0839705	06/01/2002	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	2,755,000	134,950	137,738	2,636			—	
82627	06-0839705	01/01/2003	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	AXXX	400,184	401	—	43,472			—	
82627	06-0839705	01/01/2003	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	DIS	—	16	32	—			—	
82627	06-0839705	01/01/2003	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	28,943,550	2,646,243	2,863,734	50,722			—	
82627	06-0839705	10/01/2003	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	AXXX	635,521	334	301	9,238			—	
82627	06-0839705	10/01/2003	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	DIS	—	5	5	—			—	
82627	06-0839705	10/01/2003	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	13,045,875	1,217,618	1,247,395	26,045			—	
82627	06-0839705	01/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	AXXX	2,518,662	2,930	2,859	62,452			—	
82627	06-0839705	01/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	DIS	—	116,342	131,518	27,819			—	
82627	06-0839705	01/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	1,148,384	1,207	724	11,208			—	
82627	06-0839705	01/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	582,876,497	9,777,380	11,947,040	1,404,968			—	
82627	06-0839705	11/03/2008	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	2,743,464	5,858	6,280	133,332			—	
82627	06-0839705	01/16/2009	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	184,559	84	77	1,992			—	
82627	06-0839705	01/16/2009	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	222,750,346	233,372	191,968	1,522			—	
82627	06-0839705	01/16/2009	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	429,953	963	904	144,360			—	
82627	06-0839705	01/16/2009	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	—	—	—	4,462			—	
82627	06-0839705	01/15/2010	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	17,873,278	42,358	38,264	114,917			—	
82627	06-0839705	12/15/2019	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	—	—	2,491	—			—	
82627	06-0839705	12/15/2019	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	4,860,283	513	—	—			—	
82627	06-0839705	11/01/2020	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	15,252	25	23	11,446			—	
82627	06-0839705	11/01/2020	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	698,794,324	107,115	87,581	725,169			—	
82627	06-0839705	11/01/2020	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	830,952	1,524	1,345	2,053			—	
80659	82-4533188	05/01/1979	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	AXXX	1,420,453	16,483	17,263	19,908			—	
80659	82-4533188	05/01/1979	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	1,270,884	11,070	9,044	11,464			—	
80659	82-4533188	05/01/1979	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	XXXL	665,432	6,494	6,144	7,304			—	
80659	82-4533188	01/01/2001	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	135,754,682	5,169,439	6,258,019	314,351			—	
80659	82-4533188	01/16/2004	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	AXXX	1,059,698	18,138	17,433	20,982			—	
80659	82-4533188	01/16/2004	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	2,280,230	24,094	7,482	27,213			—	
80659	82-4533188	01/16/2004	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	212,491	402	—	1,494			—	
80659	82-4533188	01/16/2009	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	AXXX	169,855	97	88	2,436			—	
65676	35-0472300	01/01/1975	LINCOLN NATL LIFE INS CO	IN	CO/I	AXXX	446,379	5,948	5,621	9,612			—	
65676	35-0472300	01/01/1975	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	141,639	672	672	1,039			—	
65676	35-0472300	01/01/1975	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	97,512	982	907	2,398			—	
65676	35-0472300	07/31/2000	LINCOLN NATL LIFE INS CO	IN	CO/I	AXXX	5,404,000	7,577	7,519	157,211			—	
65676	35-0472300	07/31/2000	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	4,850,671	3,684	2,723	170,976			—	
65676	35-0472300	07/31/2000	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	465,944	3,574	3,335	7,430			—	
65676	35-0472300	01/01/2001	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	1,352,571	9,879	9,887	19,730			—	

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9	10		12	13		
								Current Year	Prior Year		Current Year	Prior Year		
65676	35-0472300	09/01/2001	LINCOLN NATL LIFE INS CO	IN	CO/I	AXXX	3,912,485	9,909	8,926	251,465			—	
70688	36-6071399	11/01/1997	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	AXXX	—	—	673	—			—	
70688	36-6071399	11/01/1997	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	3,017	83	77	109			—	
70688	36-6071399	01/01/2001	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	AXXX	914,338	9,264	8,667	9,697			—	
70688	36-6071399	01/01/2001	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	OL	1,681,364	15,423	12,402	16,889			—	
70688	36-6071399	01/01/2001	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	202,310,136	7,743,434	9,375,693	441,977			—	
70688	36-6071399	06/04/2001	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	—	—	672	—			—	
70688	36-6071399	06/04/2001	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	—	—	856	—			—	
70688	36-6071399	06/04/2001	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXL	62,482	624	658	1,046			—	
86231	39-0989781	04/01/1981	TRANSAMERICA LIFE INS CO	IA	YRT/I	AXXX	30,922	151	—	155			—	
86231	39-0989781	04/01/1981	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	150,000	6,551	6,035	10,068			—	
86231	39-0989781	05/09/2001	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	460,728	172	100	559			—	
86231	39-0989781	05/09/2001	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	212,066	324	303	592			—	
86231	39-0989781	01/01/2002	TRANSAMERICA LIFE INS CO	IA	CO/I	AXXX	101,788	943	—	1,006			—	
86231	39-0989781	01/01/2002	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	141,639	672	—	738			—	
86231	39-0989781	04/01/2007	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	3,991,794	4,101	3,307	11,570			—	
86231	39-0989781	04/01/2007	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	1,064,133	1,738	1,665	2,880			—	
60704	94-1516991	07/03/2006	WILTON REASSUR LIFE CO OF NY	NY	CO/I	AXXX	1,934,799	456,278	451,880	86,090			—	
60704	94-1516991	07/03/2006	WILTON REASSUR LIFE CO OF NY	NY	CO/I	FA	—	1,896,222	1,335,396	188,068			—	
60704	94-1516991	07/03/2006	WILTON REASSUR LIFE CO OF NY	NY	CO/I	SC	—	4,366,974	2,830,138	—			—	
60704	94-1516991	07/03/2006	WILTON REASSUR LIFE CO OF NY	NY	CO/I	XXXL	70,910,308	4,512,082	5,206,030	254,003			—	
0899999 – General Account, Authorized, Non-Affiliates, U.S. Non-Affiliates							4,132,311,970	78,920,812	90,897,027	20,406,540			1,490	
1099999 – General Account, Authorized, Total Authorized Non-Affiliates							4,132,311,970	78,920,812	90,897,027	20,406,540			1,490	
1199999 – Total General Account Authorized							4,132,311,970	78,920,812	90,897,027	20,406,540			1,490	
General Account, Unauthorized, Non-Affiliates, Non-U.S. Non-Affiliates														
	AA-5420050	11/01/2020	KOREAN REINS CO	KOR	YRT/I	OL	74,888,638	11,972	14,787	121,834			—	
	AA-1461000	05/15/2017	Swiss Life AG	CHE	YRT/I	OL	132,277,917	130,090	104,852	492			—	
	AA-1461000	05/15/2017	Swiss Life AG	CHE	YRT/I	XXXL	11,400,000	11,162	10,519	63,116			—	
	AA-1580095	11/01/2020	THE TOA REINS CO LTD	JPN	YRT/I	OL	128,041,375	19,349	22,651	182,634			—	
	AA-3190878	07/03/2006	Wilton Reins Bermuda Ltd	BMU	MCO/I	FA	—	—	—	68,734			88,893,567	
	AA-3190878	07/03/2006	Wilton Reins Bermuda Ltd	BMU	MCO/I	SC	—	—	—	—			1,611,401	
2099999 – General Account, Unauthorized, Non-Affiliates, Non-U.S. Non-Affiliates							346,607,930	172,572	152,808	436,811			90,504,968	
2199999 – General Account, Unauthorized, Total Unauthorized Non-Affiliates							346,607,930	172,572	152,808	436,811			90,504,968	
2299999 – Total General Account Unauthorized							346,607,930	172,572	152,808	436,811			90,504,968	
4599999 – Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							4,478,919,900	79,093,384	91,049,835	20,843,351			90,506,458	
9199999 – Total U.S.							4,132,311,970	78,920,812	90,897,027	20,406,540			1,490	
9299999 – Total Non-U.S.							346,607,930	172,572	152,808	436,811			90,504,968	
9999999 – Total (Sum of 4599999 and 9099999)							4,478,919,900	79,093,384	91,049,835	20,843,351			90,506,458	

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	11	12	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
										Current Year	Prior Year		
General Account, Authorized, Non-Affiliates, U.S. Non-Affiliates													
65056	38-1659835	08/15/1977	JACKSON NATL LIFE INS CO	MI	QA/I	LTDI		6	201,914				
0899999 – General Account, Authorized, Non-Affiliates, U.S. Non-Affiliates								6	201,914				
1099999 – General Account, Authorized, Total Authorized Non-Affiliates								6	201,914				
1199999 – Total General Account Authorized								6	201,914				
4599999 – Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified								6	201,914				
9199999 – Total U.S.								6	201,914				
9999999 – Total (Sum of 4599999 and 9099999)								6	201,914				

SCHEDULE S – PART 4

Reinsurance Ceded To Unauthorized Companies

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
NAIC Company Code	ID Number	Effective Date	Name Of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols. 5+6+7)	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols 9+11+12+13+14 but not in Excess of Col. 8
General Account, Life and Annuity, Non-Affiliates, U.S. Non-Affiliates														
General Account, Life and Annuity, Non-Affiliates, Non-U.S. Non-Affiliates														
	AA-5420050	11/01/2020	KOREAN REINS CO	11,972	12,188		24,160	117,161						24,160
	AA-1461000	05/15/2017	Swiss Life AG	141,251	11,808		153,060							
	AA-1580095	11/01/2020	THE TOA REINS CO LTD	19,349	20,838		40,188	132,177						40,188
	AA-3190878	07/03/2006	Wilton Reins Bermuda Ltd	—	—	88,893,567	88,893,567	—			88,893,567			88,893,567
	AA-3190878	07/03/2006	Wilton Reins Bermuda Ltd	—	—	1,611,401	1,611,401				1,611,401			1,611,401
0999999 – General Account, Life and Annuity, Non-Affiliates, Non-U.S. Non-Affiliates				172,572	44,834	90,504,968	90,722,375	249,338	XXX		90,504,968			90,569,315
1099999 – General Account, Life and Annuity, Total Non-Affiliates				172,572	44,834	90,504,968	90,722,375	249,338	XXX		90,504,968			90,569,315
1199999 – General Account, Total Life and Annuity				172,572	44,834	90,504,968	90,722,375	249,338	XXX		90,504,968			90,569,315
2399999 – Total General Account				172,572	44,834	90,504,968	90,722,375	249,338	XXX		90,504,968			90,569,315
3699999 – Total Non-U.S.				172,572	44,834	90,504,968	90,722,375	249,338	XXX		90,504,968			90,569,315
9999999 – Total (Sum of 2399999 and 3499999)				172,572	44,834	90,504,968	90,722,375	249,338	XXX		90,504,968			90,569,315

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	026013343	Citibank,N.A.	117,161
0002	1	026008073	Credit Agricole	132,177

SCHEDULE S – PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year (\$000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral						23	24	25	26	
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0%-100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable / Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Proportion Amount of Collateral Required for Full Credit (Col. 14 x Col. 8)	16	17	18	19	20	21	22	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance With Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
9999999 – Total (Sum of 2399999 and 3499999)																		XXX				XXX	XXX		

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

SCHEDULE S - PART 6
Five-Year Exhibit of Reinsurance Ceded Business
(\$000 Omitted)

	1	2	3	4	5
	2025	2024	2023	2022	2021
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts.....	20,843	21,904	26,310	27,668	26,190
2. Commissions and reinsurance expense allowances.....	1,856	2,402	2,457	3,171	2,965
3. Contract claims.....	26,370	22,876	32,571	30,147	39,731
4. Surrender benefits and withdrawals for life contracts.....	15,889	26,800	30,928	11,404	(9,391)
5. Dividends to policyholders and refunds to members.....	—				
6. Reserve adjustments on reinsurance ceded.....	(20,730)	(32,564)	(36,744)	(16,533)	(14,802)
7. Increase in aggregate reserves for life and accident and health contracts.....	(13,964)	(15,543)	(22,355)	(21,995)	20,044
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected.....	3,940	3,999	5,006	3,932	4,250
9. Aggregate reserves for life and accident and health contracts.....	74,635	88,599	105,528	126,498	149,885
10. Liability for deposit-type contracts.....	4,660	2,662	1,386	1,263	1,391
11. Contract claims unpaid.....	5,520	5,804	6,266	7,589	8,407
12. Amounts recoverable on reinsurance.....	5,117	4,952	5,243	1,717	4,813
13. Experience rating refunds due or unpaid.....					
14. Policyholders' dividends and refunds to members (not included in Line 10).....					
15. Commissions and reinsurance expense allowances due.....	99	119	182	240	394
16. Unauthorized reinsurance offset.....	153	140	79	43	9
17. Offset for reinsurance with certified reinsurers.....					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F).....	90,505	106,714	134,061	164,312	173,606
19. Letters of credit (L).....	249	234	108	200	
20. Trust agreements (T).....		—			
21. Other (O).....		—			
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust.....					
23. Funds deposited by and withheld from (F).....					
24. Letters of credit (L).....					
25. Trust agreements (T).....					
26. Other (O).....					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

	1	2	3
	As Reported (net of ceded)	Restatement Adjustments	Restated (gross of ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12)	5,704,827,130	72,037	5,704,899,167
2. Reinsurance (Line 16)	7,463,043	(7,463,043)	—
3. Premiums and considerations (Line 15)	9,456,229	3,939,856	13,396,085
4. Net credit for ceded reinsurance	XXX	86,242,816	86,242,816
5. All other admitted assets (balance)	71,359,581	1,716	71,361,297
6. Total assets excluding Separate Accounts (Line 26)	5,793,105,983	82,793,382	5,875,899,364
7. Separate Account assets (Line 27)	203,241,423	—	203,241,423
8. Total assets (Line 28)	5,996,347,406	82,793,382	6,079,140,788
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2)	4,871,158,920	74,635,336	4,945,794,256
10. Liability for deposit-type contracts (Line 3)	182,426,064	4,659,969	187,086,033
11. Claim reserves (Line 4)	29,366,113	5,519,869	34,885,982
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7)	1,013,471	—	1,013,471
13. Premium & annuity considerations received in advance (Line 8)	974,168	10,070	984,237
14. Other contract liabilities (Line 9)	43,002,923	(1,459,760)	41,543,162
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	153,060	(153,060)	—
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)		—	—
17. Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18. Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19. All other liabilities (balance)	78,626,916	(419,041)	78,207,875
20. Total liabilities excluding Separate Accounts (Line 26)	5,206,721,634	82,793,382	5,289,515,016
21. Separate Account liabilities (Line 27)	203,241,423	—	203,241,423
22. Total liabilities (Line 28)	5,409,963,057	82,793,382	5,492,756,439
23. Capital & surplus (Line 38)	586,384,343	XXX	586,384,343
24. Total liabilities, capital & surplus (Line 39)	5,996,347,400	82,793,382	6,079,140,782
NET CREDIT FOR CEDED REINSURANCE			
25. Contract reserves	74,635,336	XXX	XXX
26. Claim reserves	5,519,869	XXX	XXX
27. Policyholder dividends/reserves	—	XXX	XXX
28. Premium & annuity considerations received in advance	10,070	XXX	XXX
29. Liability for deposit-type contracts	4,659,969	XXX	XXX
30. Other contract liabilities	(1,459,760)	XXX	XXX
31. Reinsurance ceded assets	7,463,043	XXX	XXX
32. Other ceded reinsurance recoverables	(73,753)	XXX	XXX
33. Total ceded reinsurance recoverables	90,754,773	XXX	XXX
34. Premiums and considerations	3,939,856	XXX	XXX
35. Reinsurance in unauthorized companies	153,060	XXX	XXX
36. Funds held under reinsurance treaties with unauthorized reinsurers	—	XXX	XXX
37. Reinsurance with Certified Reinsurers		XXX	XXX
38. Funds held under reinsurance treaties with Certified Reinsurers		XXX	XXX
39. Other ceded reinsurance payables/offsets	419,041	XXX	XXX
40. Total ceded reinsurance payable/offsets	4,511,957	XXX	XXX
41. Total net credit for ceded reinsurance	86,242,816	XXX	XXX

SCHEDULE S – PART 8

Reinsurance Agreements with Funds Withheld and Modified Coinsurance as of December 31, Current Year

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
LONG-TERM BONDS													
1	Exempt obligations.....	—	—			—	—						
2.1	NAIC Designation Category 1.A.....	—	34,578			—	34,578						
2.2	NAIC Designation Category 1.B.....	—	6,415			—	6,415						
2.3	NAIC Designation Category 1.C.....	—	14,743			—	14,743						
2.4	NAIC Designation Category 1.D.....	—	19,501			—	19,501						
2.5	NAIC Designation Category 1.E.....	—	18,829			—	18,829						
2.6	NAIC Designation Category 1.F.....	—	72,160			—	72,160						
2.7	NAIC Designation Category 1.G.....	—	57,129			—	57,129						
2.8	Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7).....	—	223,355			—	223,355						
3.1	NAIC Designation Category 2.A.....	—	93,540			—	93,540						
3.2	NAIC Designation Category 2.B.....	—	224,651			—	224,651						
3.3	NAIC Designation Category 2.C.....	—	141,395			—	141,395						
3.4	Subtotal NAIC 2 (3.1+3.2+3.3).....	—	459,586			—	459,586						
4.1	NAIC Designation Category 3.A.....	—	69,011			—	69,011						
4.2	NAIC Designation Category 3.B.....	—	95,818			—	95,818						
4.3	NAIC Designation Category 3.C.....	—	63,592			—	63,592						
4.4	Subtotal NAIC 3 (4.1+4.2+4.3).....	—	228,421			—	228,421						
5.1	NAIC Designation Category 4.A.....	—	25,328			—	25,328						
5.2	NAIC Designation Category 4.B.....	—	—			—	—						
5.3	NAIC Designation Category 4.C.....	—	36,000			—	36,000						
5.4	Subtotal NAIC 4 (5.1+5.2+5.3).....	—	61,328			—	61,328						
6.1	NAIC Designation Category 5.A.....	—	—			—	—						
6.2	NAIC Designation Category 5.B.....	—	—			—	—						
6.3	NAIC Designation Category 5.C.....	—	—			—	—						
6.4	Subtotal NAIC 5 (6.1+6.2+6.3).....	—	—			—	—						
7	NAIC 6.....	—	3			—	3						
8	Total long-term bonds (Sum of Lines 1+2.8+3.4+4.4+5.4+6.4 +7).....	—	972,693			—	972,693						
PREFERRED STOCKS													
9	Highest quality.....	—	—			—	—						
10	High quality.....	—	11,853			—	11,853						
11	Medium quality.....	—	—			—	—						
12	Low quality.....	—	—			—	—						
13	Lower quality.....	—	—			—	—						
14	In or near default.....	—	—			—	—						
15	Affiliated life with AVR.....												
16	Total preferred stocks (Sum of Lines 9 through 15).....	—	11,853			—	11,853						

SCHEDULE S – PART 8

Reinsurance Agreements with Funds Withheld and Modified Coinsurance as of December 31, Current Year

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
SHORT-TERM BONDS													
17	Exempt obligations.....												
18.1	NAIC Designation Category 1.A.....												
18.2	NAIC Designation Category 1.B.....												
18.3	NAIC Designation Category 1.C.....												
18.4	NAIC Designation Category 1.D.....												
18.5	NAIC Designation Category 1.E.....												
18.6	NAIC Designation Category 1.F.....												
18.7	NAIC Designation Category 1.G.....												
18.8	Subtotal NAIC 1 (18.1+18.2+18.3+18.4+18.5+18.6+18.7).....												
19.1	NAIC Designation Category 2.A.....	–	–			–	–						
19.2	NAIC Designation Category 2.B.....	–	11,497			–	11,497						
19.3	NAIC Designation Category 2.C.....	–	9,327			–	9,327						
19.4	Subtotal NAIC 2 (19.1+19.2+19.3).....	–	20,824			–	20,824						
20.1	NAIC Designation Category 3.A.....												
20.2	NAIC Designation Category 3.B.....												
20.3	NAIC Designation Category 3.C.....												
20.4	Subtotal NAIC 3 (20.1+20.2+20.3).....												
21.1	NAIC Designation Category 4.A.....												
21.2	NAIC Designation Category 4.B.....												
21.3	NAIC Designation Category 4.C.....												
21.4	Subtotal NAIC 4 (21.1+21.2+21.3).....												
22.1	NAIC Designation Category 5.A.....												
22.2	NAIC Designation Category 5.B.....												
22.3	NAIC Designation Category 5.C.....												
22.4	Subtotal NAIC 5 (22.1+22.2+22.3).....												
23	NAIC 6.....												
24	Total short-term bonds (17+18.8+19.4+20.4+21.4+22.4+23).....	–	20,824			–	20,824						
DERIVATIVE INSTRUMENTS													
25	Exchange traded.....												
26	Highest quality.....												
27	High quality.....												
28	Medium quality.....												
29	Low quality.....												
30	Lower quality.....												
31	In or near default.....												
32	Total derivative instruments.....												
33	Total (Lines 8+ 16+ 24+ 32).....	–	1,005,370			–	1,005,370						

SCHEDULE S – PART 8

Reinsurance Agreements with Funds Withheld and Modified Coinsurance as of December 31, Current Year

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1	2	3	4	5	6	7	8	9	10	11	12
	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
MORTGAGE LOANS												
In Good Standing:												
34 Farm mortgages – CM1 – highest quality.....												
35 Farm mortgages – CM2 – high quality.....												
36 Farm mortgages – CM3 – medium quality.....												
37 Farm mortgages – CM4 – low medium quality.....												
38 Farm mortgages – CM5 – low quality.....												
39 Residential mortgages – insured or guaranteed.....												
40 Residential mortgages – all other.....												
41 Commercial mortgages – insured or guaranteed.....												
42 Commercial mortgages – all other – CM1 – highest quality.....												
43 Commercial mortgages – all other – CM2 – high quality.....												
44 Commercial mortgages – all other – CM3 – medium quality.....												
45 Commercial mortgages – all other – CM4 – low medium quality.....												
46 Commercial mortgages – all other – CM5 – low quality.....												
Overdue, Not in Process:												
47 Farm mortgages.....												
48 Residential mortgages – insured or guaranteed.....												
49 Residential mortgages – all other.....												
50 Commercial mortgages – insured or guaranteed.....												
51 Commercial mortgages – all other.....												
In Process of Foreclosure:												
52 Farm mortgages.....												
53 Residential mortgages – insured or guaranteed.....												
54 Residential mortgages – all other.....												
55 Commercial mortgages – insured or guaranteed.....												
56 Commercial mortgages – all other.....												
57 Total Schedule B mortgages (Sum of Lines 34 through 56).....												
COMMON STOCK												
58 Unaffiliated public.....	–	52			–	52						
59 Unaffiliated private.....												
60 Federal Home Loan Bank.....												
61 Affiliated life with AVR.....												
Affiliated Investment Subsidiary:												
62 Fixed income exempt obligations.....												
63 Fixed income higher quality.....												
64 Fixed income high quality.....												
65 Fixed income medium quality.....												
66 Fixed income low quality.....												
67 Fixed income lower quality.....												
68 Fixed income in or near default.....												
69 Unaffiliated common stock public.....												
70 Unaffiliated common stock private.....												
71 Real estate.....												
72 Affiliated-certain other (See SVO Purposes & Procedures Manual).....												
73 Affiliated - all other.....												
74 Total common stock (Sum of Lines 58 through 73).....	–	52			–	52						

SCHEDULE S – PART 8

Reinsurance Agreements with Funds Withheld and Modified Coinsurance as of December 31, Current Year

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
REAL ESTATE													
75	Home office property (General Account only).....												
76	Investment properties.....												
77	Properties acquired in satisfaction of debt.....												
78	Total real estate (Sum of Lines 75 through 77).....												
OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS													
79	Exempt obligations.....												
80	Highest quality.....												
81	High quality.....												
82	Medium quality.....												
83	Low quality.....												
84	Lower quality.....												
85	In or near default.....												
86	Total with bond characteristics (Sum of Lines 79 through 85).....												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS													
87	Highest quality.....												
88	High quality.....												
89	Medium quality.....												
90	Low quality.....												
91	Lower quality.....												
92	In or near default.....												
93	Affiliated life with AVR.....												
94	Total with preferred stock characteristics (Sum of Lines 87 through 93).....												

NONE

SCHEDULE S – PART 8

Reinsurance Agreements with Funds Withheld and Modified Coinsurance as of December 31, Current Year

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1	2	3	4	5	6	7	8	9	10	11	12
	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing Affiliated:												
95 Mortgages – CM1 – highest quality.....												
96 Mortgages – CM2 – high quality.....												
97 Mortgages – CM3 – medium quality.....												
98 Mortgages – CM4 – low medium quality.....												
99 Mortgages – CM5 – low quality.....												
100 Residential mortgages – insured or guaranteed.....												
101 Residential mortgages – all other.....												
102 Commercial mortgages – insured or guaranteed.....												
Overdue, Not in Process Affiliated:												
103 Farm mortgages.....												
104 Residential mortgages – insured or guaranteed.....												
105 Residential mortgages – all other.....												
106 Commercial mortgages – insured or guaranteed.....												
107 Commercial mortgages – all other.....												
In Process of Foreclosure Affiliated:												
108 Farm mortgages.....												
109 Residential mortgages – insured or guaranteed.....												
110 Residential mortgages – all other.....												
111 Commercial mortgages – insured or guaranteed.....												
112 Commercial mortgages – all other.....												
113 Total Affiliated (Sum of Lines 95 through 112)												
114 Unaffiliated – in good standing with covenants.....												
115 Unaffiliated – in good standing defeased with government securities.....												
116 Unaffiliated – in good standing primarily senior.....												
117 Unaffiliated – in good standing all other.....												
118 Unaffiliated – overdue, not in process.....												
119 Unaffiliated – in process of foreclosure.....												
120 Total unaffiliated (Sum of Lines 114 through 119).....												
121 Total with mortgage loan characteristics (Lines 113 + 120).....												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
122 Unaffiliated public.....												
123 Unaffiliated private.....												
124 Affiliated life with AVR.....												
125 Affiliated certain other (See SVO Purposes & Procedures Manual).....												
126 Affiliated other - all other.....												
127 Total with common stock characteristics (Sum of Lines 122 through 126).....												

NONE

SCHEDULE S – PART 8

Reinsurance Agreements with Funds Withheld and Modified Coinsurance as of December 31, Current Year

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE													
128	Home office property (General Account only).....												
129	Investment properties.....												
130	Properties acquired in satisfaction of debt.....												
131	Total with real estate characteristics (Sum of Lines 128 through 130).....												
INVESTMENTS IN TAX CREDIT STRUCTURES													
132	Yield guaranteed state tax credit investments.....												
133	Qualifying federal tax credit investments.....												
134	Qualifying state tax credit investments.....												
135	Other tax credit investments.....												
136	Total tax credit investments (Sum of Lines 132 through 135).....												
RESIDUAL TRANCHES OR INTERESTS													
137	Bonds – unaffiliated.....												
138	Bonds – affiliated.....												
139	Common stock – unaffiliated.....												
140	Common stock – affiliated.....												
141	Preferred stock – unaffiliated.....												
142	Preferred stock – affiliated.....												
143	Real estate – unaffiliated.....												
144	Real estate – affiliated.....												
145	Mortgage loans – unaffiliated.....												
146	Mortgage loans – affiliated.....												
147	Other – unaffiliated.....												
148	Other – affiliated.....												
149	Total residual tranches or interests (Sum of Lines 137 through 148).....												
SURPLUS NOTES AND CAPITAL NOTES													
150	Highest Quality.....	–	5,566			–	5,566						
151	High Quality.....	–	–			–	–						
152	Medium Quality.....	–	–			–	–						
153	Low Quality.....	–	–			–	–						
154	Lower Quality.....	–	–			–	–						
155	In or Near Default.....	–	–			–	–						
156	Total with bond characteristics (Sum of Lines 150 through 155).....	–	5,566			–	5,566						
ALL OTHER INVESTMENTS													
157	NAIC 1 working capital finance investments.....												
158	NAIC 2 working capital finance investments.....												
159	Other invested assets – Schedule BA.....												
160	Other short-term invested assets – Schedule DA.....												
161	Cash and Cash Equivalents.....												
162	Total all other (Sum of Lines 157 through 161).....												
163	Total assets excluding non-guaranteed Separate Account assets (Sum of Lines 33, 57, 74, 78, 86, 94, 121, 127, 131, 136, 149, 156 and 162).....	–	1,010,988			–	1,010,988						
164	Total non-guaranteed Separate Account assets.....	XXX	XXX	XXX	XXX			XXX	XXX	XXX	XXX		
165	Total assets including non-guaranteed Separate Account assets (Sum of 163 and 164).....	XXX	XXX	XXX	XXX	–	1,010,988	XXX	XXX	XXX	XXX		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
States, Etc.			Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1.	Alabama	AL	L	25,991	493			26,484	(35,165)
2.	Alaska	AK	Q	1,808				1,808	
3.	Arizona	AZ	L	54,794				54,794	
4.	Arkansas	AR	L	16,870				16,870	
5.	California	CA	L	209,349		10,571		219,920	
6.	Colorado	CO	L	36,226		514		36,740	
7.	Connecticut	CT	Q	393,259	400	12,607		406,266	
8.	Delaware	DE	Q	34,755		221		34,976	
9.	District of Columbia	DC	Q	30,724				30,724	
10.	Florida	FL	L	1,395,873	4,252,675	19,417		5,667,965	282,887
11.	Georgia	GA	L	66,299	3,100	120		69,519	32,196
12.	Hawaii	HI	Q	460				460	
13.	Idaho	ID	Q	2,569				2,569	
14.	Illinois	IL	L	41,288				41,288	
15.	Indiana	IN	L	54,512				54,512	
16.	Iowa	IA	L	291				291	
17.	Kansas	KS	L	4,873				4,873	
18.	Kentucky	KY	L	2,303				2,303	
19.	Louisiana	LA	L	25,402				25,402	
20.	Maine	ME	Q	7,014				7,014	
21.	Maryland	MD	Q	161,417		531		161,948	
22.	Massachusetts	MA	L	148,490		13,360		161,849	
23.	Michigan	MI	L	153,986		160		154,146	
24.	Minnesota	MN	N	165,085		8,995		174,079	
25.	Mississippi	MS	L	3,967	181,101			185,068	
26.	Missouri	MO	L	29,186				29,186	
27.	Montana	MT	Q	7,433				7,433	
28.	Nebraska	NE	L						
29.	Nevada	NV	L	44,958				44,958	
30.	New Hampshire	NH	Q	6,755		8,832		15,587	
31.	New Jersey	NJ	Q	646,638	200,000	4,354		850,992	102,007
32.	New Mexico	NM	L	3,511				3,511	
33.	New York	NY	L	100,027,946	753,450,658	3,444,369		856,922,973	5,598,218
34.	North Carolina	NC	L	201,010	100	1,458		202,568	
35.	North Dakota	ND	Q	2,407				2,407	322,343
36.	Ohio	OH	L	17,660	2,400			20,060	
37.	Oklahoma	OK	L	4,676		213		4,890	40,610
38.	Oregon	OR	L	28,150				28,150	
39.	Pennsylvania	PA	Q	215,374	605,601	200		821,175	21,953
40.	Rhode Island	RI	Q	124,901				124,901	
41.	South Carolina	SC	L	175,692	158,395			334,087	
42.	South Dakota	SD	Q	6,093				6,093	
43.	Tennessee	TN	L	47,273				47,273	
44.	Texas	TX	L	102,813	168,954	953		272,721	
45.	Utah	UT	L	124,838				124,838	
46.	Vermont	VT	Q	17,765		5,803		23,568	
47.	Virginia	VA	L	64,514		480		64,994	
48.	Washington	WA	L	7,595		240		7,835	
49.	West Virginia	WV	Q	1,723				1,723	
50.	Wisconsin	WI	Q	11,528				11,528	9,639
51.	Wyoming	WY	Q						
52.	American Samoa	AS	N						
53.	Guam	GU	N						
54.	Puerto Rico	PR	N	1,084				1,084	
55.	U.S. Virgin Islands	VI	N	855				855	
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N	4,112				4,112	
58.	Aggregate other alien	OT	XXX	44,376				44,376	
59.	Subtotal	XXX		105,008,469	759,023,877	3,533,397		867,565,743	6,374,689
90.	Reporting entity contributions for employee benefits plans	XXX							
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX		15,067				15,067	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX							
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX		12,273				12,273	
94.	Aggregate other amounts not allocable by State	XXX							
95.	Totals (direct business)	XXX		105,035,809	759,023,877	3,533,397		867,593,083	6,374,689
96.	Plus reinsurance assumed	XXX		29,294,525	4,230,142	18,679		33,543,346	248,131
97.	Totals (all business)	XXX		134,330,334	763,254,019	3,552,077		901,136,430	6,622,820
98.	Less reinsurance ceded	XXX		20,643,524	257,098			20,900,622	602,340
99.	Totals (all business) less reinsurance ceded	XXX		113,686,810	762,996,921	(c) 3,552,077		880,235,808	6,020,480
Details of Write-Ins									
58001.	ZZZ - Other Alien	XXX		44,376				44,376	
58002.		XXX							
58003.		XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX							
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX		44,376				44,376	
9401.		XXX							
9402.		XXX							
9403.		XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX							
9499.	Totals (Lines 9401 through 9403 plus 9498) (Line 94 above)	XXX							

(a) Active Status Counts
1. L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG 31
2. R – Registered – Non-domiciled RRGs –
3. E – Eligible - Reporting entities eligible or approved to write surplus lines in the state –
4. Q – Qualified - Qualified or accredited reinsurer 19
5. N – None of the above - Not allowed to write business in the state 7

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations
PREMIUMS ARE ALLOCATED TO THE ADDRESS OF THE PAYOR AT THE TIME OF PREMIUM PAYMENT.

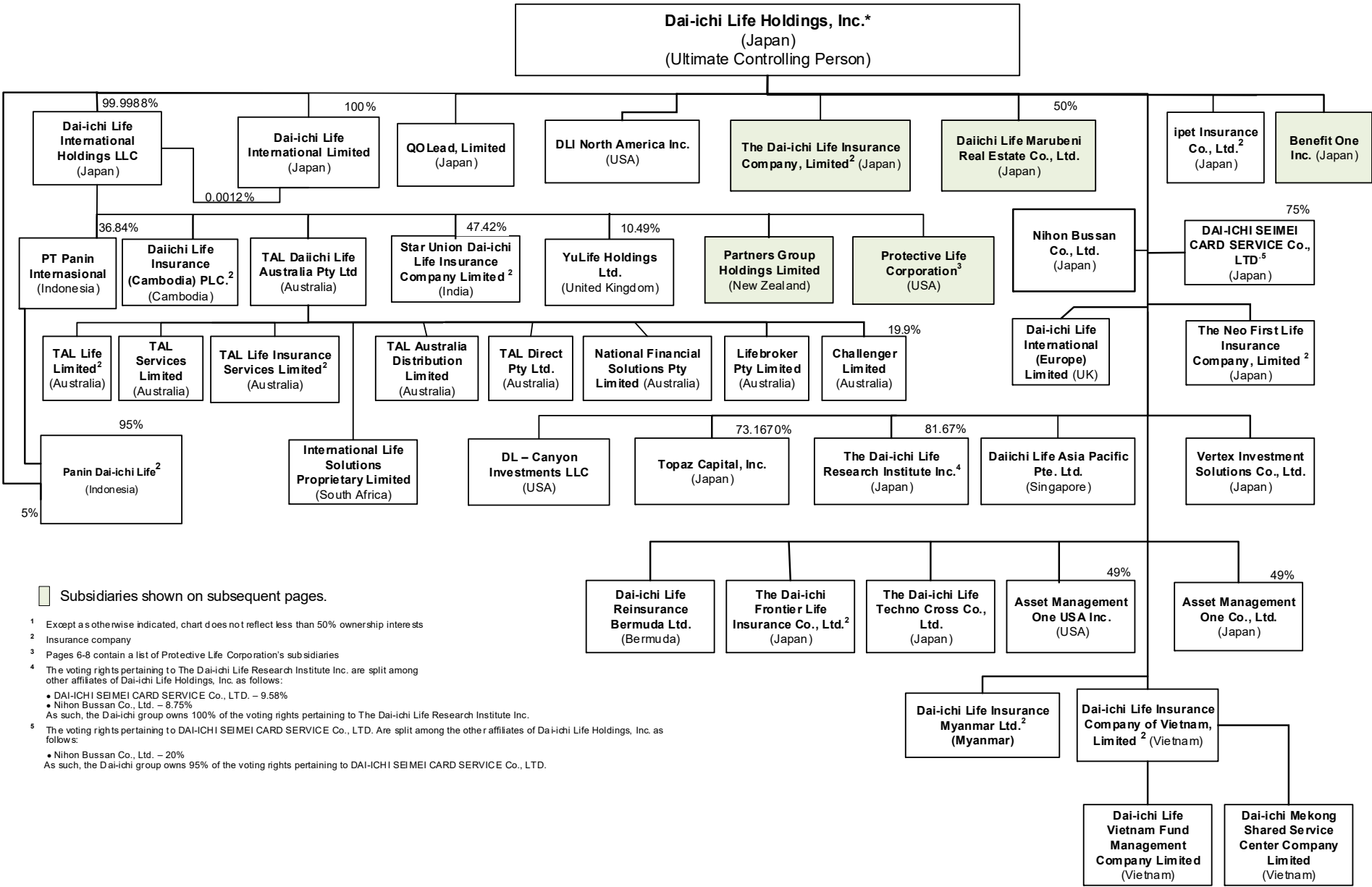
(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Column 1, Line 1 indicate which;
EXHIBIT 1, LINES 6.4, 10.4, AND 16.4, COL. 6

SCHEDULE T – PART 2
INTERSTATE COMPACT – EXHIBIT OF PREMIUMS WRITTEN
Allocated By States And Territories

			Direct Business Only					
			1	2	3	4	5	6
States, Etc.			Life (Group and Individual)	Annuities (Group and Individual)	Disability Income (Group and Individual)	Long-Term Care (Group and Individual)	Deposit-Type Contracts	Totals
1.	Alabama	AL	25,991	493			(35,165)	(8,680)
2.	Alaska	AK	1,808					1,808
3.	Arizona	AZ	54,794					54,794
4.	Arkansas	AR	16,870					16,870
5.	California	CA	209,349		10,211			219,560
6.	Colorado	CO	36,226		514			36,740
7.	Connecticut	CT	393,259	400	12,607			406,266
8.	Delaware	DE	34,755		221			34,976
9.	District of Columbia	DC	30,724					30,724
10.	Florida	FL	1,395,873	4,252,675	19,259		282,887	5,950,694
11.	Georgia	GA	66,299	3,100	120		32,196	101,715
12.	Hawaii	HI	460					460
13.	Idaho	ID	2,569					2,569
14.	Illinois	IL	41,288					41,288
15.	Indiana	IN	54,512					54,512
16.	Iowa	IA	291					291
17.	Kansas	KS	4,873					4,873
18.	Kentucky	KY	2,303					2,303
19.	Louisiana	LA	25,402					25,402
20.	Maine	ME	7,014					7,014
21.	Maryland	MD	161,417		531			161,948
22.	Massachusetts	MA	148,490		13,360			161,850
23.	Michigan	MI	153,986		160			154,146
24.	Minnesota	MN	165,085		8,995			174,080
25.	Mississippi	MS	3,967	181,101				185,068
26.	Missouri	MO	29,186					29,186
27.	Montana	MT	7,433					7,433
28.	Nebraska	NE						
29.	Nevada	NV	44,958					44,958
30.	New Hampshire	NH	6,755		8,832			15,587
31.	New Jersey	NJ	646,638	200,000	4,354		102,007	952,999
32.	New Mexico	NM	3,511					3,511
33.	New York	NY	100,027,946	753,450,658	3,432,695		5,598,218	862,509,517
34.	North Carolina	NC	201,010	100	1,458			202,568
35.	North Dakota	ND	2,407				322,343	324,750
36.	Ohio	OH	17,660	2,400				20,060
37.	Oklahoma	OK	4,676		213		40,610	45,500
38.	Oregon	OR	28,150					28,150
39.	Pennsylvania	PA	215,374	605,601	200		21,953	843,127
40.	Rhode Island	RI	124,901					124,901
41.	South Carolina	SC	175,692	158,395				334,087
42.	South Dakota	SD	6,093					6,093
43.	Tennessee	TN	47,273					47,273
44.	Texas	TX	102,813	168,954	953			272,720
45.	Utah	UT	124,838					124,838
46.	Vermont	VT	17,765		5,803			23,568
47.	Virginia	VA	64,514		480			64,994
48.	Washington	WA	7,595		240			7,835
49.	West Virginia	WV	1,723					1,723
50.	Wisconsin	WI	11,528				9,639	21,167
51.	Wyoming	WY						
52.	American Samoa	AS						
53.	Guam	GU						
54.	Puerto Rico	PR	1,084					1,084
55.	U.S. Virgin Islands	VI	855					855
56.	Northern Mariana Islands	MP						
57.	Canada	CAN	4,112					4,112
58.	Aggregate other alien	OT	44,376					44,376
59.	Totals		105,008,469	759,023,877	3,521,206		6,374,689	873,928,240

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

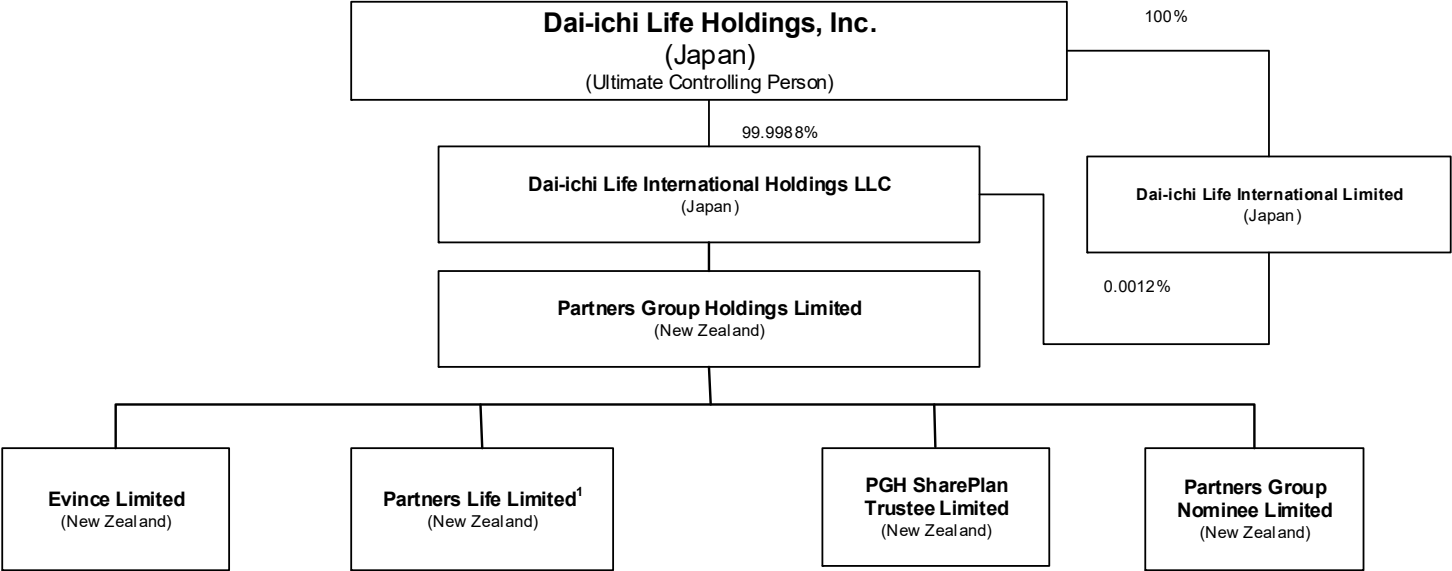
Organizational Chart of Dai-ichi Life Holdings, Inc. as of December 31, 2025¹



* Effissimo Capital Management Pte Ltd. ("Effissimo") and Effissimo's controlling persons Takashi Kousaka, Hisaaki Sato, and Yoichiro Imai are considered by the New York State Department of Financial Services, for New York insurance regulatory purposes only, to be controlling persons of MONY Life Insurance Company and Protective Life and Annuity Insurance Company. Based on the Statement of Changes to Large-Volume Holdings available on Electronic Disclosure for Investors' Network (EDINET) as of April 10, 2025, Effissimo, a non-affiliated asset management company, may be deemed the beneficial owner of 10.99% of the common stock of Dai-ichi Life Holdings, Inc.

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

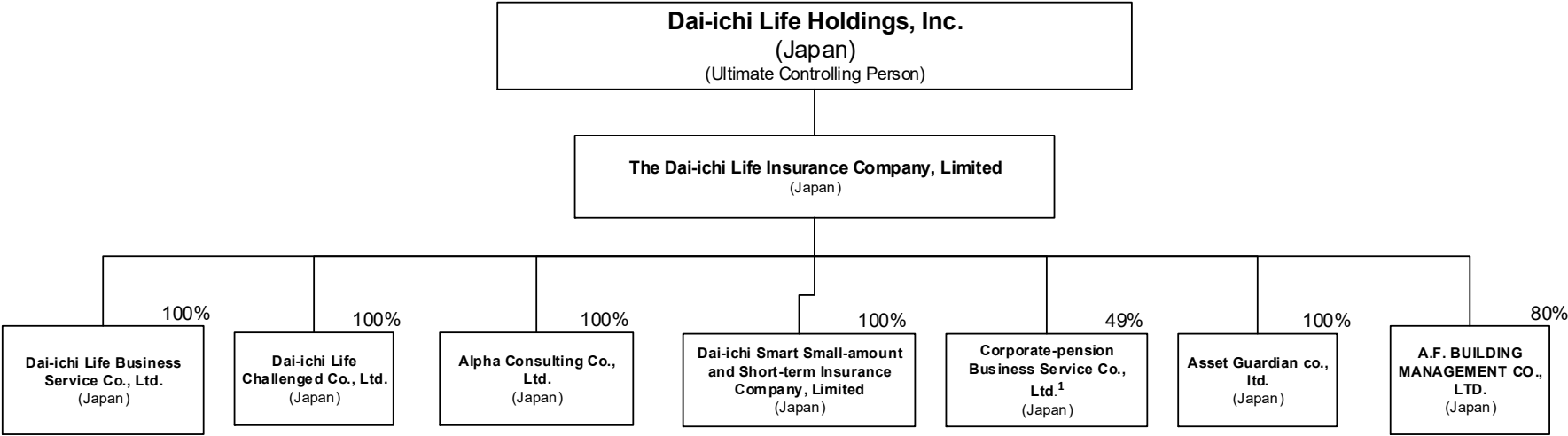
Organizational Chart of Dai-ichi Life Holdings, Inc. as of December 31, 2025



¹insurance company

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

Organizational Chart of Dai-ichi Life Holdings, Inc. as of December 31, 2025



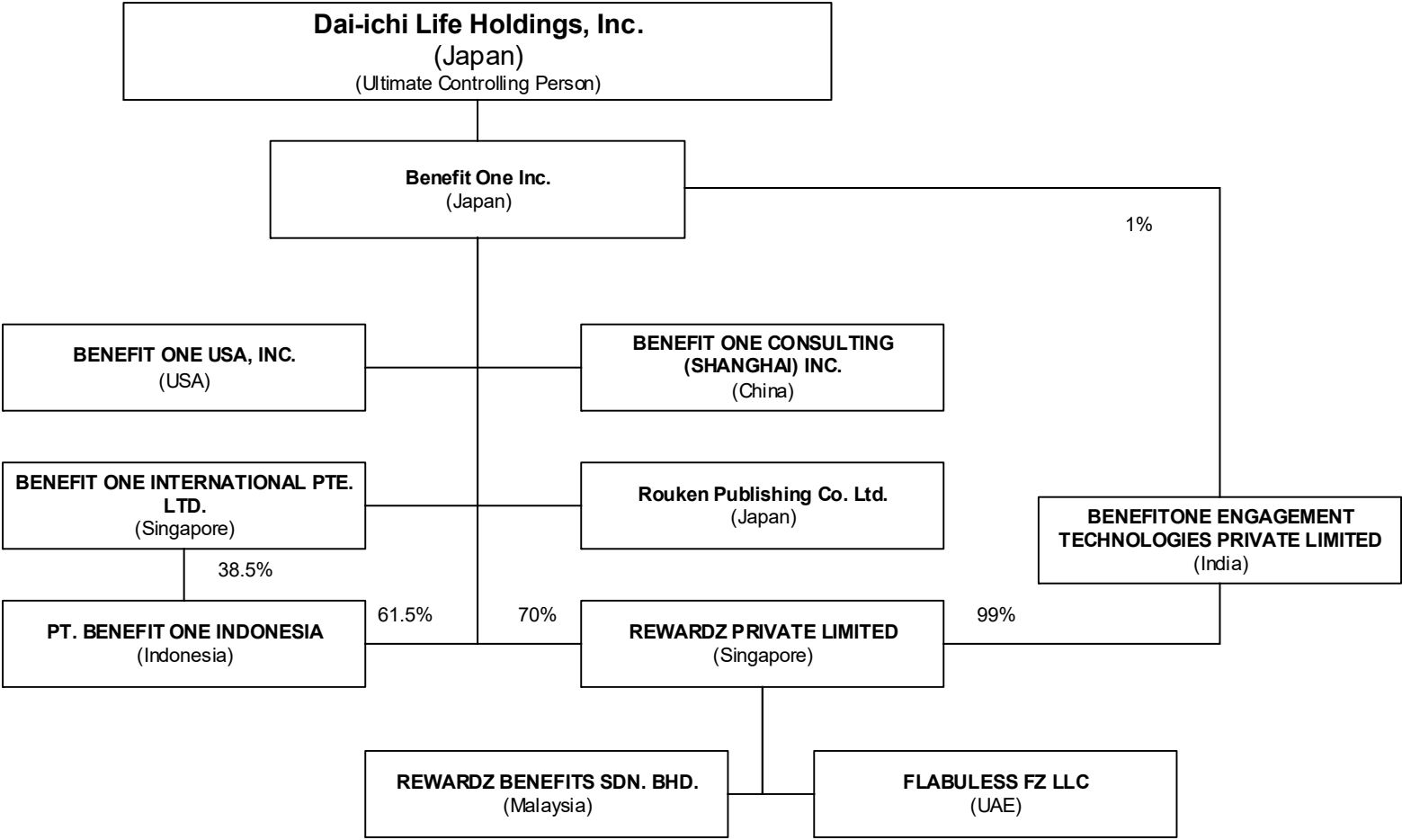
¹ The voting rights pertaining to Corporate-pension Business Service Co., Ltd. are split among the other affiliates of Dai-ichi Life Holdings, Inc. as follows:

- The Dai-ichi Life Techno Cross Co., Ltd. – 1%

As such, the Dai-ichi group owns 50% of the voting rights pertaining to Corporate-pension Business Service Co., Ltd.

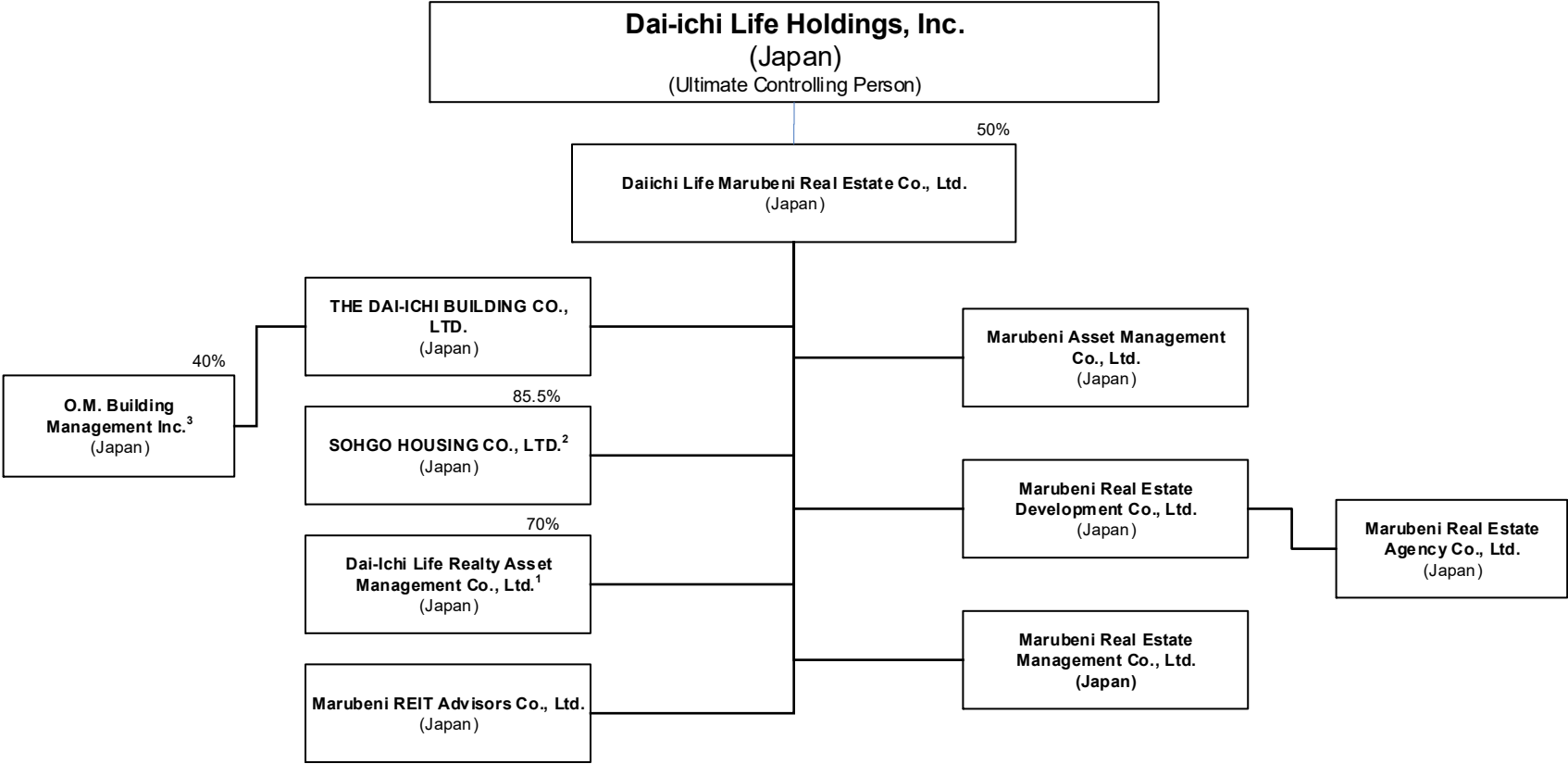
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

Organizational Chart of Dai-ichi Life Holdings, Inc. as of December 31, 2025



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

Organizational Chart of Dai-ichi Life Holdings, Inc. as of December 31, 2025



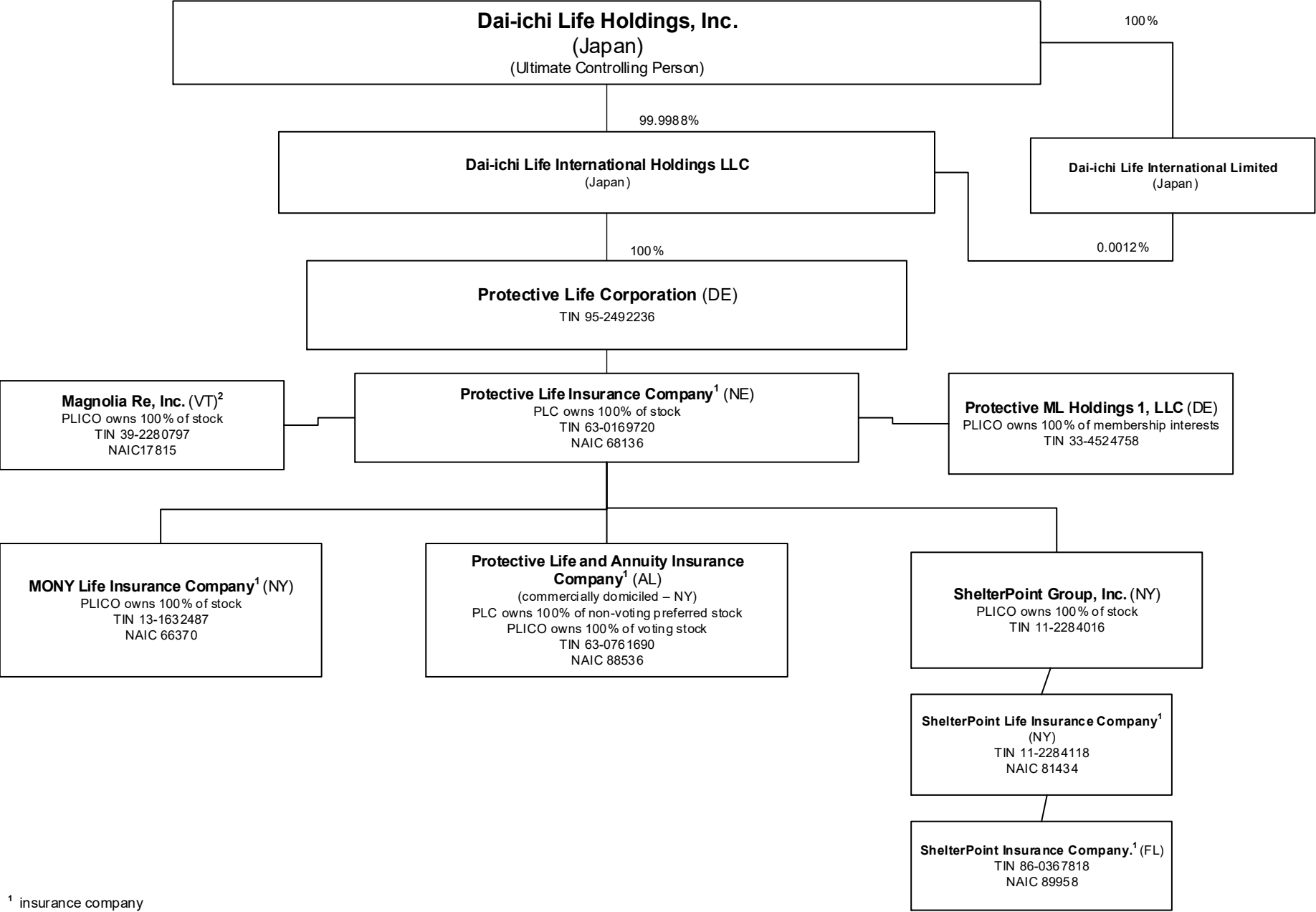
¹ The shares of Dai-ichi Life Realty Asset Management Co., Ltd. are held 70% by Daiichi Life Marubeni Real Estate Co., Ltd. and 30% by THE DAI-ICHI BUILDING CO., LTD. In other words, they are wholly owned by Daiichi Life Marubeni Real Estate Co., Ltd. and its subsidiaries. Dai-ichi Life Holdings, Inc. owns 50% of the shares of Daiichi Life Marubeni Real Estate Co., Ltd., and therefore the percentage of voting rights in Dai-ichi Life Realty Asset Management Co., Ltd. held by the Dai-ichi group is 50%.

² The shares of SOHGO HOUSING CO., Ltd. are held 85.5% by Daiichi Life Marubeni Real Estate Co., Ltd. and 14.5% by THE DAI-ICHI BUILDING CO., LTD. In other words, they are wholly owned by Daiichi Life Marubeni Real Estate Co., Ltd. and its subsidiaries. Dai-ichi Life Holdings, Inc. owns 50% of the shares of Daiichi Life Marubeni Real Estate Co., Ltd. and therefore the percentage of voting rights in SOHGO HOUSING CO., Ltd. held by the Dai-ichi group is 50%.

³ The shares of O.M. Building Management Inc. are held 40% by THE DAI-ICHI BUILDING CO., LTD. and 10% by The Dai-ichi Life Insurance Company, Limited. Since Dai-ichi Life Holdings, Inc. owns 50% of the shares of Daiichi Life Marubeni Real Estate Co., Ltd. the percentage of voting rights in O.M. Building Management Inc. held by the Dai-ichi group is 30%.

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

Organizational Chart of Dai-ichi Life Holdings, Inc. as of December 31, 2025

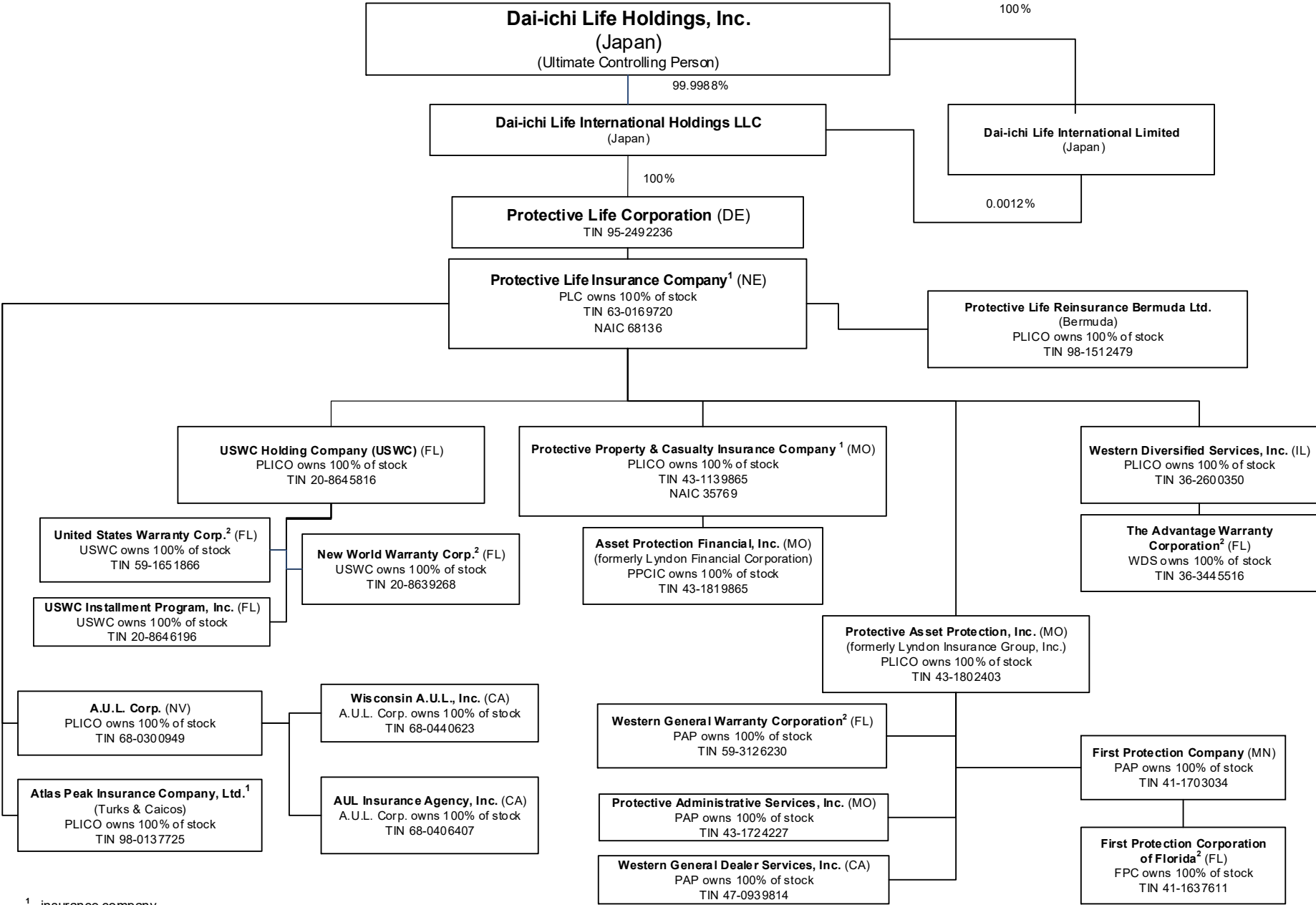


¹ insurance company

² special purpose financial insurance company

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

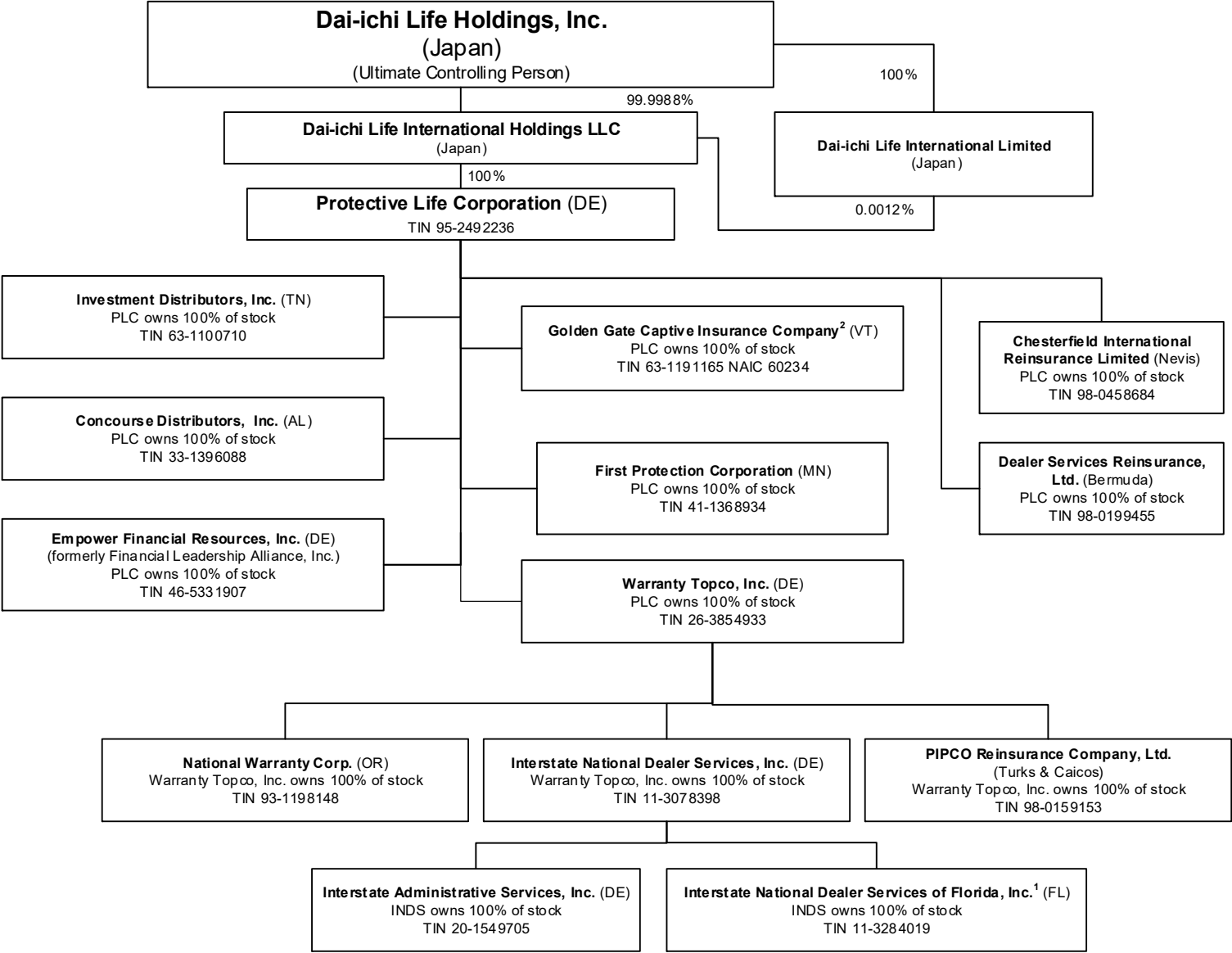
Organizational Chart of Dai-ichi Life Holdings, Inc. as of December 31, 2025



¹ insurance company
² specialty insurer

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

Organizational Chart of Dai-ichi Life Holdings, Inc. as of December 31, 2025



¹ specialty insurer
² special purpose financial insurance company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership, Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Yes/No)	*
					0000948518	TOKYO	DAI-ICHI LIFE HOLDINGS, INC.	JPN	UIP		BOARD		SHAREHOLDERS	NO	1
							TAL DAIICHI LIFE AUSTRALIA PTY LIMITED	AUS	NIA	DAI-ICHI LIFE INTERNATIONAL HOLDINGS LLC	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							DAI-ICHI LIFE REALTY ASSET MANAGEMENT CO., LTD.	JPN	NIA	DAI-ICHI LIFE HOLDINGS, INC.	OWNERSHIP	70.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							INTERNATIONAL LIFE SOLUTIONS PROPRIETARY LIMITED	ZAF	NIA	TAL DAIICHI LIFE AUSTRALIA PTY LIMITED	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							TAL LIFE LIMITED	AUS	IA	TAL DAIICHI LIFE AUSTRALIA PTY LIMITED	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							TAL DIRECT PTY LIMITED	AUS	NIA	TAL DAIICHI LIFE AUSTRALIA PTY LIMITED	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							TAL SERVICES LIMITED	AUS	NIA	TAL DAIICHI LIFE AUSTRALIA PTY LIMITED	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							TAL AUSTRALIA DISTRIBUTION LIMITED	AUS	NIA	TAL DAIICHI LIFE AUSTRALIA PTY LIMITED	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							TAL LIFE INSURANCE SERVICES LIMITED	AUS	IA	TAL DAIICHI LIFE AUSTRALIA PTY LIMITED	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							NATIONAL FINANCIAL SOLUTIONS PTY LIMITED	AUS	NIA	TAL DAIICHI LIFE AUSTRALIA PTY LIMITED	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							LIFEBROKER PTY LIMITED	AUS	NIA	TAL DAIICHI LIFE AUSTRALIA PTY LIMITED	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							CHALLENGER LIMITED	AUS	NIA	TAL DAIICHI LIFE AUSTRALIA PTY LIMITED	OWNERSHIP	19.9	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							DAI-ICHI LIFE BUSINESS SERVICE CO., LTD.	JPN	NIA	THE DAI-ICHI LIFE INSURANCE COMPANY, LIMITED	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							DAI-ICHI LIFE CHALLENGED CO., LTD.	JPN	NIA	THE DAI-ICHI LIFE INSURANCE COMPANY, LIMITED	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							A.F. BUILDING MANAGEMENT CO., LTD.	JPN	NIA	THE DAI-ICHI LIFE INSURANCE COMPANY, LIMITED	OWNERSHIP	80.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							QOLEAD, LIMITED	JPN	NIA	DAI-ICHI LIFE HOLDINGS, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							DAI-ICHI LIFE INTERNATIONAL LIMITED	JPN	NIA	DAI-ICHI LIFE HOLDINGS, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							DAI-ICHI LIFE INTERNATIONAL HOLDINGS LLC	JPN	NIA	DAI-ICHI LIFE HOLDINGS, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							TOPAZ CAPITAL, INC.	JPN	NIA	DAI-ICHI LIFE HOLDINGS, INC.	OWNERSHIP	73.2	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							PARTNERS GROUP HOLDINGS LIMITED	NZL	NIA	DAI-ICHI LIFE INTERNATIONAL HOLDINGS, LLC	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							EVINCE LIMITED	NZL	NIA	PARTNERS GROUP HOLDINGS LIMITED	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							PGH SHAREPLAN TRUSTEE LIMITED	NZL	NIA	PARTNERS GROUP HOLDINGS LIMITED	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							PARTNERS GROUP NOMINEE LIMITED	NZL	NIA	PARTNERS GROUP HOLDINGS LIMITED	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							PARTNERS LIFE LIMITED	NZL	IA	PARTNERS GROUP HOLDINGS LIMITED	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							ASSET GUARDIAN COMPANY, LIMITED	JPN	NIA	THE DAI-ICHI LIFE INSURANCE COMPANY, LIMITED	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership, Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Yes/No)	*
			13-3968270				DAI-ICHI SMART SMALL-AMOUNT AND SHORT-TERM INSURANCE COMPANY, LIMITED	JPN	NIA	THE DAI-ICHI LIFE INSURANCE COMPANY, LIMITED	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							DLI NORTH AMERICA, INC.	DE	NIA	DAI-ICHI LIFE HOLDINGS, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							THE DAI-ICHI BUILDING CO., LTD.	JPN	NIA	DAI-ICHI LIFE HOLDINGS, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							THE DAI-ICHI LIFE INSURANCE COMPANY, LIMITED	JPN	IA	DAI-ICHI LIFE HOLDINGS, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							DAI-ICHI LIFE INTERNATIONAL (EUROPE) LIMITED	GBR	NIA	DAI-ICHI LIFE HOLDINGS, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							DAIICHI LIFE ASIA PACIFIC PTE. LIMITED	SGP	NIA	DAI-ICHI LIFE HOLDINGS, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							THE NEO FIRST LIFE INSURANCE COMPANY, LIMITED	JPN	IA	DAI-ICHI LIFE HOLDINGS, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							DAI-ICHI LIFE REINSURANCE BERMUDA LTD.	BMU	NIA	DAI-ICHI LIFE HOLDINGS, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							THE DAI-ICHI FRONTIER LIFE INSURANCE COMPANY, LIMITED	JPN	IA	DAI-ICHI LIFE HOLDINGS, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							ASSET MANAGEMENT ONE CO., LTD	JPN	NIA	DAI-ICHI LIFE HOLDINGS, INC.	OWNERSHIP	49.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							ASSET MANAGEMENT ONE USA INC.	USA	NIA	DAI-ICHI LIFE HOLDINGS, INC.	OWNERSHIP	49.0	DAI-ICHI IFE HOLDINGS, INC.	NO	
							DAI-ICHI LIFE INSURANCE COMPANY OF VIETNAM, LIMITED	VNM	IA	DAI-ICHI LIFE HOLDINGS, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							DAI-ICHI LIFE VIETNAM FUND MANAGEMENT COMPANY LIMITED	VNM	NIA	DAI-ICHI LIFE INSURANCE COMPANY OF VIETNAM, LIMITED	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							DAI-ICHI MEKONG SHARED SERVICE CENTER COMPANY LIMITED	VNM	NIA	DAI-ICHI LIFE INSURANCE COMPANY OF VIETNAM, LIMITED	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							THE DAI-ICHI LIFE TECHNO CROSS CO., LTD.	JPN	NIA	DAI-ICHI LIFE HOLDINGS, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							DAI-ICHI SEIMEI CARD SERVICE CO., LTD.	JPN	NIA	DAI-ICHI LIFE HOLDINGS, INC.	OWNERSHIP	75.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							IPET INSURANCE CO., LTD.	JPN	IA	DAI-ICHI LIFE HOLDINGS, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							THE DAI-ICHI LIFE INSURANCE COMPANY, LIMITED								
							ALPHA CONSULTING CO., LTD.	JPN	NIA	THE DAI-ICHI LIFE INSURANCE COMPANY, LIMITED	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							O.M. BUILDING MANAGEMENT INC.	JPN	NIA	THE DAI-ICHI BUILDING CO., LTD	OWNERSHIP	40.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							CORPORATE-PENSION BUSINESS SERVICE CO., LTD.	JPN	NIA	THE DAI-ICHI LIFE INSURANCE COMPANY, LIMITED	OWNERSHIP	49.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							DAI-ICHI LIFE INSURANCE MYANMAR LTD.	MMR	IA	DAI-ICHI LIFE HOLDINGS, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							STAR UNION DAI-ICHI LIFE INSURANCE COMPANY LIMITED	IND	IA	DAI-ICHI LIFE INTERNATIONAL HOLDINGS LLC	OWNERSHIP	47.4	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							PT PANIN INTERNASIONAL	IDN	NIA	DAI-ICHI LIFE INTERNATIONAL HOLDINGS LLC	OWNERSHIP	36.8	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							PANIN DAI-ICHI LIFE	IDN	IA	PT PANIN INTERNASIONAL	OWNERSHIP	95.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership, Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Yes/No)	*
							PANIN DAI-ICHI LIFE	IDN	IA	DAI-ICHI LIFE HOLDINGS INC.	OWNERSHIP	5.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							PANIN DAI-ICHI LIFE	GBR	NIA	DAI-ICHI LIFE INTERNATIONAL HOLDINGS LLC	OWNERSHIP	10.5	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							THE DAI-ICHI LIFE RESEARCH INSTITUTE, INC.	JPN	NIA	DAI-ICHI LIFE HOLDINGS, INC.	OWNERSHIP	81.7	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							DAIICHI LIFE INSURANCE (CAMBODIA) PLC.	KHM	IA	DAI-ICHI LIFE INTERNATIONAL HOLDINGS LLC	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							SOHGO HOUSING CO., LTD.	JPN	NIA	DAI-ICHI LIFE HOLDINGS, INC.	OWNERSHIP	85.5	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							VERTEX INVESTMENT SOLUTIONS CO., LTD.	JPN	NIA	DAI-ICHI LIFE HOLDINGS, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							DL- CANYON INVESTMENTS LLC	USA	NIA	DAI-ICHI LIFE HOLDINGS, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							NIHON BUSSAN CO., LTD.	JPN	NIA	DAI-ICHI LIFE HOLDINGS, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							BENEFIT ONE, INC.	JPN	NIA	DAI-ICHI LIFE HOLDINGS, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							BENEFIT ONE USA, INC.	USA	NIA	BENEFIT ONE, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							BENEFIT ONE CONSULTING (SHANGHAI), INC.	CHN	NIA	BENEFIT ONE, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							BENEFIT ONE INTERNATIONAL PTE, LTD.	SGP	NIA	BENEFIT ONE, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							ROUKEN PUBLISHING CO. LTD.	JPN	NIA	BENEFIT ONE, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							REWARDZ PRIVATE LIMITED	SGP	NIA	BENEFIT ONE, INC.	OWNERSHIP	70.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							REWARDZ BENEFITS SDN. BHD.	MYS	NIA	REWARDZ PRIVATE LIMITED	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							FLABULESS FZ LLC	ARE	NIA	REWARDZ PRIVATE LIMITED	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							PT. BENEFIT ONE INDONESIA	IDN	NIA	BENEFIT ONE, INC.	ONWERSHIP	61.5	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							PT. BENEFIT ONE INDONESIA	IDN	NIA	BENEFIT ONE INTERNATIONAL PTE, LTD.	OWNERSHIP	38.5	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							BENEFITONE ENGAGEMENT TECHNOLOGIES PRIVATE LIMITED	IND	NIA	BENEFIT ONE, INC.	OWNERSHIP	1.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
							BENEFITONE ENGAGEMENT TECHNOLOGIES PRIVATE LIMITED	IND	NIA	REWARDZ PRIVATE LIMITED	OWNERSHIP	99.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		95-2492236				PROTECTIVE LIFE CORPORATION	DE	UIP	DAI-ICHI LIFE INTERNATIONAL HOLDINGS LLC	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION	68136	63-0169720				PROTECTIVE LIFE INSURANCE COMPANY	NE	UDP	PROTECTIVE LIFE CORPORATION	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION	88536	63-0761690				PROTECTIVE LIFE AND ANNUITY INSURANCE COMPANY	AL	RE	PROTECTIVE LIFE INSURANCE COMPANY	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION	66370	13-1632487				MONY LIFE INSURANCE COMPANY	NY	IA	PROTECTIVE LIFE INSURANCE COMPANY	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		36-2600350				WESTERN DIVERSIFIED SERVICES, INC.	IL	NIA	PROTECTIVE LIFE INSURANCE COMPANY	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		20-8645816				USWC HOLDING COMPANY	FL	NIA	PROTECTIVE LIFE INSURANCE COMPANY	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership, Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Yes/No)	*
0458	PROTECTIVE LIFE CORPORATION		98-0137725				ATLAS PEAK INSURANCE COMPANY, LTD.	TCA	DS	PROTECTIVE LIFE INSURANCE COMPANY	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		68-0300949				A.U.L. CORP.	NV	DS	PROTECTIVE LIFE INSURANCE COMPANY	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		59-1651866				UNITED STATES WARRANTY CORP.	FL	NIA	USWC HOLDING COMPANY	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		20-8639268				NEW WORLD WARRANTY CORP.	FL	NIA	USWC HOLDING COMPANY	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		20-8646196				USWC INSTALLMENT PROGRAM, INC.	FL	NIA	USWC HOLDING COMPANY	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		36-3445516				THE ADVANTAGE WARRANTY CORPORATION	FL	NIA	WESTERN DIVERSIFIED SERVICES, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		68-0440623				WISCONSIN A.U.L., INC.	CA	NIA	A.U.L. CORP.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		68-0406407				AUL INSURANCE AGENCY, INC.	CA	NIA	A.U.L. CORP.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		98-0199455				DEALER SERVICES REINSURANCE, LTD.	BMU	NIA	PROTECTIVE LIFE CORPORATION	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION	60234	63-1191165				GOLDEN GATE CAPTIVE INSURANCE COMPANY	VT	IA	PROTECTIVE LIFE CORPORATION	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		43-1802403				PROTECTIVE ASSET PROTECTION, INC.	MO	NIA	PROTECTIVE LIFE INSURANCE COMPANY	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		43-1724227				PROTECTIVE ADMINISTRATIVE SERVICES, INC.	MO	NIA	PROTECTIVE ASSET PROTECTION, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION	35769	43-1139865				PROTECTIVE PROPERTY & CASUALTY INSURANCE COMPANY	MO	IA	PROTECTIVE LIFE INSURANCE COMPANY	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		43-1819865				ASSET PROTECTION FINANCIAL, INC.	MO	NIA	PROTECTIVE PROPERTY & CASUALTY INSURANCE COMPANY	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		63-1100710				INVESTMENT DISTRIBUTORS, INC.	TN	NIA	PROTECTIVE LIFE CORPORATION	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		33-1396088				CONCOURSE DISTRIBUTORS, INC.	AL	NIA	PROTECTIVE LIFE CORPORATION	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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0458	PROTECTIVE LIFE CORPORATION		26-3854933				WARRANTY TOPCO, INC.	DE	NIA	PROTECTIVE LIFE CORPORATION	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		20-1549705				INTERSTATE ADMINISTRATIVE SERVICES, INC.	DE	NIA	INTERSTATE NATIONAL DEALER SERVICES, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		93-1198148				NATIONAL WARRANTY CORP	OR	NIA	INTERSTATE NATIONAL CORPORATION	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		11-3284019				INTERSTATE NATIONAL DEALER SERVICES OF FLORIDA, INC.	FL	NIA	INTERSTATE NATIONAL DEALER SERVICES, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		11-3078398				INTERSTATE NATIONAL DEALER SERVICES, INC.	DE	NIA	INTERSTATE NATIONAL CORPORATION	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		98-0159153				PIPCO REINSURANCE COMPANY, LTD.	TCA	NIA	INTERSTATE NATIONAL CORPORATION	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		41-1703034				FIRST PROTECTION COMPANY	MN	NIA	PROTECTIVE ASSET PROTECTION, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		41-1368934				FIRST PROTECTION CORPORATION	MN	NIA	PROTECTIVE LIFE CORPORATION	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		41-1637611				FIRST PROTECTION CORPORATION OF FLORIDA	FL	NIA	FIRST PROTECTION COMPANY	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		98-0458684				CHESTERFIELD INTERNATIONAL REINS. LTD.	KNA	NIA	PROTECTIVE LIFE CORPORATION	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		47-0939814				WESTERN GENERAL DEALER SERVICES, INC.	CA	NIA	PROTECTIVE ASSET PROTECTION, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		59-3126230				WESTERN GENERAL WARRANTY CORPORATION	FL	NIA	PROTECTIVE ASSET PROTECTION, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		46-5331907				EMPOWER FINANCIAL RESOURCES, INC.	DE	NIA	PROTECTIVE LIFE CORPORATION	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		98-1512479				PROTECTIVE LIFE REINSURANCE BERMUDA, LTD.	BMU	NIA	PROTECTIVE LIFE INSURANCE COMPANY	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		11-2284016				SHELTERPOINT GROUP, NC	NY	NIA	PROTECTIVE LIFE INSURANCE COMPANY	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		11-2284118				SHELTERPOINT LIFE INSURANCE COMPANY	NY	IA	SHELTERPOINT GROUP, INC.	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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0458	PROTECTIVE LIFE CORPORATION		86-0367818				SHELTERPOINT INSURANCE COMPANY	FL	IA	SHELTERPOINT LIFE INSURANCE COMPANY	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION		33-4524758				PROTECTIVE ML HOLDINGS 1, LLC	DE	DS	PROTECTIVE LIFE INSURANCE COMPANY	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	
0458	PROTECTIVE LIFE CORPORATION	17815	33-2280797				MAGNOLIA RE, INC.	VT	IA	PROTECTIVE LIFE INSURANCE COMPANY	OWNERSHIP	100.0	DAI-ICHI LIFE HOLDINGS, INC.	NO	

Asterisk	Explanation
1	EXCEPT AS OTHERWISE INDICATED, SCHEDULE DOES NOT REFLECT LESS THAN 50% OWNERSHIP INTERESTS.

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
	95-2492236	Protective Life Corporation	261,618,828	(312,266,685)							(50,647,857)	
68136	63-0169720	Protective Life Insurance Company	27,054,215	284,365,685							311,419,900	9,449,545,947
66370	13-1632487	MONY Life Insurance Company	(37,600,000)	—							(37,600,000)	
	43-1802403	Protective Asset Protection, Inc.	—	—							—	
35769	43-1139865	Protective Property & Casualty Insurance Company	—	—							—	157,447,869
	41-1637611	First Protection Corporation of Florida	(150,000)	—							(150,000)	
	41-1703034	First Protection Company	25,000	—							25,000	
	59-3126230	Western General Warranty Corporation	(500,000)	—							(500,000)	
	63-0879387	Concourse Financial Group Securities, Inc.	(51,318,828)	—							(51,318,828)	
	33-1396088	Concourse Distributors, Inc.	—	2,500,000							2,500,000	
60234	63-1191165	Golden Gate Captive Insurance Company	(128,000,000)	5,400,000							(122,600,000)	(2,880,632,796)
	98-0199455	Dealer Services Reinsurance, Ltd.	(1,000,000)	—							(1,000,000)	(128,069,523)
	98-0458684	Chesterfield International Reinsurance Limited	(300,000)	—							(300,000)	(29,378,346)
	20-8645816	USWC Holding Company	—	—							—	
	59-1651866	United States Warranty Corp.	(10,000,000)	—							(10,000,000)	
	20-4197367	Interstate National Corporation	—	—							—	
	26-3854933	Warranty Topco, Inc (Revolos)	—	—							—	
	68-0300949	A.U.L. Corp.	—	—							—	
	68-0440623	Wisconsin A.U.L., Inc.	(500,000)	—							(500,000)	
	11-3284019	Interstate National Dealer Services of Florida, Inc.	(500,000)	—							(500,000)	
	11-3078398	Interstate National Dealer Services, Inc.	(500,000)	—							(500,000)	
	98-1512479	Protective Life Reinsurance Bermuda Ltd.	—	—							—	(3,254,774,347)
17815	39-2280797	Magnolia Re, Inc.	—	20,000,000							20,000,000	(3,314,138,804)
	33-4524758	Protective ML Holdings 1, LLC	—	1,000							1,000	
81434	11-2284118	ShelterPoint Life Insurance Company	(58,329,215)	—							(58,329,215)	
	11-2284016	ShelterPoint Group, Inc.	—	—							—	
9999999	Control Totals		—	—					XXX		—	—

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1	2	3	4	5	6	7	8
Insurers in Holding Company	Owners with Greater than 10% Ownership	Ownership Percentage Column 2 of Column 1	Granted Disclaimer of Control / Affiliation of Column 2 Over Column 1 (Yes/No)	Ultimate Controlling Party	U.S. Insurance Groups or Entities Controlled by Column 5	Ownership Percentage (Column 5 of Column 6)	Granted Disclaimer of Control / Affiliation of Column 5 Over Column 6 (Yes/No)
Protective Life Insurance Company.....	Protective Life Corporation.....	100.0 %	No	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
Protective Life Insurance Company.....	Dai-ichi Life International Holdings LLC.....	100.0 %	No	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
Protective Life Insurance Company.....	Effissimo Capital Management Pte Ltd.....	11.0 %	Yes	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
Protective Life and Annuity Insurance Company.....	Protective Life Insurance Company.....	100.0 %	No	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
Protective Life and Annuity Insurance Company.....	Protective Life Corporation.....	100.0 %	No	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
Protective Life and Annuity Insurance Company.....	Dai-ichi Life International Holdings LLC.....	100.0 %	No	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
Protective Life and Annuity Insurance Company.....	Effissimo Capital Management Pte Ltd.....	11.0 %	Yes	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
MONY Life Insurance Company.....	Protective Life Insurance Company.....	100.0 %	No	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
MONY Life Insurance Company.....	Protective Life Corporation.....	100.0 %	No	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
MONY Life Insurance Company.....	Dai-ichi Life International Holdings LLC.....	100.0 %	No	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
MONY Life Insurance Company.....	Effissimo Capital Management Pte Ltd.....	11.0 %	No	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
Protective Property & Casualty Insurance Company.....	Protective Life Insurance Company.....	100.0 %	No	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
Protective Property & Casualty Insurance Company.....	Protective Life Corporation.....	100.0 %	No	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
Protective Property & Casualty Insurance Company.....	Dai-ichi Life International Holdings LLC.....	100.0 %	No	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
Protective Property & Casualty Insurance Company.....	Effissimo Capital Management Pte Ltd.....	11.0 %	Yes	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
Golden Gate Captive Insurance Company.....	Protective Life Corporation.....	100.0 %	No	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
Golden Gate Captive Insurance Company.....	Dai-ichi Life International Holdings LLC.....	100.0 %	No	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
Shelterpoint Life Insurance Company.....	SHELTERPOINT GROUP, INC.....	100.0 %	No	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
Shelterpoint Life Insurance Company.....	Protective Life Insurance Company.....	100.0 %	No	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
Shelterpoint Life Insurance Company.....	Protective Life Corporation.....	100.0 %	No	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1	2	3	4	5	6	7	8
Insurers in Holding Company	Owners with Greater than 10% Ownership	Ownership Percentage Column 2 of Column 1	Granted Disclaimer of Control / Affiliation of Column 2 Over Column 1 (Yes/No)	Ultimate Controlling Party	U.S. Insurance Groups or Entities Controlled by Column 5	Ownership Percentage (Column 5 of Column 6)	Granted Disclaimer of Control / Affiliation of Column 5 Over Column 6 (Yes/No)
Shelterpoint Life Insurance Company.....	Dai-ichi Life International Holdings LLC.....	100.0 %	No	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
Shelterpoint Life Insurance Company.....	Effissimo Capital Management Pte Ltd.....	11.0 %	Yes	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
Shelterpoint Insurance Company.....	SHELTERPOINT LIFE INSURANCE COMPANY.....	100.0 %	No	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
Shelterpoint Insurance Company.....	Protective Life Insurance Company.....	100.0 %	No	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
Shelterpoint Insurance Company.....	Protective Life Corporation.....	100.0 %	No	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
Shelterpoint Insurance Company.....	Dai-ichi Life International Holdings LLC.....	100.0 %	No	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
Shelterpoint Insurance Company.....	Effissimo Capital Management Pte Ltd.....	11.0 %	Yes	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
Magnolia Re, Inc.....	Protective Life Insurance Company.....	100.0 %	No	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
Magnolia Re, Inc.....	Protective Life Corporation.....	100.0 %	No	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No
Magnolia Re, Inc.....	Dai-ichi Life International Holdings LLC.....	100.0 %	No	Dai-ichi Life Holdings, Inc.....	Protective Life Group (NAIC Group Code 0458).....	100.0 %	No

SUPPLEMENTAL EXHIBIT AND SCHEDULE INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of **WAIVED** 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
March Filing	
1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2. Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3. Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4. Will an Actuarial Opinion be filed by March 1?	YES
April Filing	
5. Will Management’s Discussion and Analysis be filed by April 1?	YES
6. Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit – Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7. Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
June Filing	
8. Will an Audited Financial Report be filed by June 1?	YES
9. Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

SUPPLEMENTAL FILINGS

The following supplemental reports are required to be filed as part of your statement filing **if your company is engaged in the type of business covered by the supplement. 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.

March Filing	
10. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
14. Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15. Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16. Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17. Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19. 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 by March 1?	YES
20. 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 by March 1?	NO
21. 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 by March 1?	NO
22. 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 by March 1?	NO
23. Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24. Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	YES
27. Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	YES
28. Will the Workers’ Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31. Will an approval from the reporting entity’s state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32. Will an approval from the reporting entity’s state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33. Will an approval from the reporting entity’s state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34. Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35. Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	YES
36. Will the Market Conduct Annual Statement (MCAS) Premium exhibit for the Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
April Filing	
37. Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
38. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
39. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES

SUPPLEMENTAL EXHIBIT AND SCHEDULE INTERROGATORIES

		Response
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	NO
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
	August Filing	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	NO

SUPPLEMENTAL EXHIBIT AND SCHEDULE INTERROGATORIES

Explanation	Barcode
1.	
2.	
3.	
4.	
5.	
6.	
7.	
8.	
9.	
10.	LESS THAN 100 SHAREHOLDERS
11.	THE COMPANY DOES NOT WRITE MEDICARE BUSINESS.
12.	THIS COMPANY IS NOT A FOREIGN COMPANY.
13.	
14.	
15.	
16.	NOT APPLICABLE
17.	THE COMPANY DOES NOT HAVE SYNTHETIC GICS.
18.	THE COMPANY DOES NOT USE EDIM FOR INDEXED ANNUITY RESERVES.
19.	
20.	THE COMPANY DOES NOT OFFER EIUL.
21.	THE COMPANY DOES NOT OFFER EIUL.
22.	THE COMPANY DOES NOT OFFER EIUL.
23.	
24.	
25.	
26.	
27.	
28.	NO BUSINESS.
29.	
30.	THE COMPANY DOES NOT WRITE THIS TYPE OF BUSINESS.
31.	THE COMPANY HAS NOT FILED FOR RELIEF FROM THIS REQUIREMENT.
32.	THE COMPANY HAS NOT FILED FOR RELIEF FROM THIS REQUIREMENT.
33.	THE COMPANY HAS NOT FILED FOR RELIEF FROM THIS REQUIREMENT.
34.	
35.	
36.	
37.	
38.	THE COMPANY DOES NOT HAVE ANY LONG-TERM CARE BUSINESS.
39.	
40.	
41.	THE COMPANY DOES NOT HAVE ANY HEALTHCARE BUSINESS.
42.	THE COMPANY DOES NOT OFFER ANY AG38 8D SGUL.
43.	
44.	THE COMPANY HAS REQUESTED AN EXTENSION FROM ITS STATE OF DOMICILE TO FILE BY 4/15/2025.
45.	THE COMPANY HAS REQUESTED AN EXTENSION FROM ITS STATE OF DOMICILE TO FILE BY 4/15/2025.
46.	THE COMPANY HAS REQUESTED AN EXTENSION FROM ITS STATE OF DOMICILE TO FILE BY 4/15/2025.
47.	THE COMPANY HAS REQUESTED AN EXTENSION FROM ITS STATE OF DOMICILE TO FILE BY 4/15/2025.
48.	THE COMPANY IS EXEMPT UNDER MAR PREMIUM THRESHOLD.

OVERFLOW PAGE FOR WRITE-INS
EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
			2	3				
			Cost Containment	All Other					All Other Lines of Business
		Life				Investment	Fraternal	Total
09.304. Software maintenance.....		473,554		8,186	965	44,292		526,997
09.305. Recruiting.....		72,910		627	84	369		73,990
09.306. Contributions.....		72,283		475				72,758
09.307. Filing fees.....		51,127		4,765				55,892
09.308. Rating agency fees.....		17,520		104				17,624
09.309. Risk management charge.....		41,283			(26,081)	(15,202)		—
09.397. Summary of remaining write-ins for Line 9.3 from overflow page.....		728,677		14,157	(25,032)	29,459		747,261

OVERFLOW PAGE FOR WRITE-INS

SUMMARY INVESTMENT SCHEDULE

		Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
Investment Categories		Amount	Percentage of Column 1 Line 14	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage of Column 5 Line 14
1.	Issuer credit obligations (Schedule D, Part 1, Section 1):						
1.01	U.S. governments obligations	18,770,130	0.3	18,770,130		18,770,130	0.3
1.02	Other U.S. government obligations	16,246,560	0.3	16,246,560		16,246,560	0.3
1.03	Non-U.S. sovereign jurisdiction securities	15,245,481	0.3	15,245,481		15,245,481	0.3
1.04	Municipal bonds – general obligations (direct & guaranteed)	20,539,106	0.4	20,539,106		20,539,106	0.4
1.05	Municipal bonds – special revenue	170,579,114	3.0	170,579,114		170,579,114	3.0
1.06	Project finance bonds issued by operating entities						
1.07	Corporate bonds	2,500,800,957	43.8	2,500,800,957		2,500,800,957	43.8
1.08	Mandatory convertible bonds						
1.09	Single entity backed obligations	12,811,107	0.2	12,811,107		12,811,107	0.2
1.10	SVO-identified bond exchange traded funds – fair value						
1.11	SVO-identified bond exchange traded funds – systematic value						
1.12	Bonds issued by funds representing operating entities	89,136,043	1.6	89,136,043		89,136,043	1.6
1.13	Bank loans – issued						
1.14	Bank loans – acquired	25,006,730	0.4	25,006,730		25,006,730	0.4
1.15	Mortgage loans that qualify as SVO-identified credit tenant loans						
1.16	Certificates of deposit						
1.17	Other issuer credit obligations	73,369,273	1.3	73,369,273		73,369,273	1.3
1.18	Total issuer credit obligations	2,942,504,500	51.6	2,942,504,500		2,942,504,500	51.6
2.	Asset-backed securities (Schedule D, Part 1, Section 2):						
2.01	Financial asset-backed securities – self-liquidating	1,938,368,968	34.0	1,938,368,968		1,938,368,968	34.0
2.02	Financial asset-backed securities – not self-liquidating	104,853,597	1.8	104,853,597		104,853,597	1.8
2.03	Non-financial asset-backed securities	5,477,358	0.1	5,477,358		5,477,358	0.1
2.04	Total asset-backed securities	2,048,699,922	35.9	2,048,699,922		2,048,699,922	35.9
3.	Preferred stocks (Schedule D, Part 2, Section 1):						
3.01	Industrial and miscellaneous (unaffiliated)	39,626,799	0.7	39,626,799		39,626,799	0.7
3.02	Parent, subsidiaries and affiliates						
3.03	Total preferred stocks	39,626,799	0.7	39,626,799		39,626,799	0.7
4.	Common stocks (Schedule D, Part 2, Section 2):						
4.01	Industrial and miscellaneous – publicly traded (unaffiliated)	121	–	121		121	–
4.02	Industrial and miscellaneous – other (unaffiliated)	11,017,100	0.2	11,017,100		11,017,100	0.2
4.03	Parent, subsidiaries and affiliates – publicly traded						
4.04	Parent, subsidiaries and affiliates – other						
4.05	Mutual funds						
4.06	Unit investment trusts						
4.07	Closed-end funds						
4.08	Exchange traded funds						
4.09	Total common stocks	11,017,221	0.2	11,017,221		11,017,221	0.2
5.	Mortgage loans (Schedule B):						
5.01	Farm mortgages						
5.02	Residential mortgages						
5.03	Commercial mortgages	341,119,738	6.0	341,119,738		341,119,738	6.0
5.04	Mezzanine real estate loans						
5.05	Total valuation allowance						
5.06	Total mortgage loans	341,119,738	6.0	341,119,738		341,119,738	6.0
6.	Real estate (Schedule A):						
6.01	Properties occupied by company						
6.02	Properties held for production of income						
6.03	Properties held for sale						
6.04	Total real estate						
7.	Cash, cash equivalents and short-term investments:						
7.01	Cash (Schedule E, Part 1)	115,477,006	2.0	115,477,006		115,477,006	2.0
7.02	Cash equivalents (Schedule E, Part 2)	66,781,530	1.2	66,781,530		66,781,530	1.2
7.03	Short-term investments (Schedule DA)	1,993,668	0.0	1,993,668		1,993,668	0.0
7.04	Total cash, cash equivalents and short-term investments	184,252,204	3.2	184,252,204		184,252,204	3.2
8.	Contract loans	47,457,149	0.8	47,283,919		47,283,919	0.8
9.	Derivatives (Schedule DB)	15,428,375	0.3	15,428,375		15,428,375	0.3
10.	Other invested assets (Schedule BA)	47,809,313	0.8	47,809,313		47,809,313	0.8
11.	Receivables for securities	19,457,164	0.3	19,457,164		19,457,164	0.3
12.	Securities lending (Schedule DL, Part 1)				XXX	XXX	XXX
13.	Other invested assets (Page 2, Line 11)	7,627,975	0.1	7,627,975		7,627,975	0.1
14.	Total invested assets	5,705,000,360	100.0	5,704,827,131		5,704,827,131	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value.....		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8).....		
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		351,061,930
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	4,500,000	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	3,500,000	8,000,000
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		
4.	Accrual of discount.....		27
5.	Unrealized valuation increase/(decrease):		
5.1	Totals, Part 1, Column 9.....	-	
5.2	Totals, Part 3, Column 8.....		-
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		17,911,839
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		30,381
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		341,119,738
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		341,119,738
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		341,119,738

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....	48,567,429
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 16.....	
3.2	Totals, Part 3, Column 12.....	
4.	Accrual of discount.....	42,558
5.	Unrealized valuation increase/(decrease):	
5.1	Totals, Part 1, Column 13.....	
5.2	Totals, Part 3, Column 9.....	
6.	Total gain (loss) on disposals, Part 3, Column 19.....	(190,973)
7.	Deduct amounts received on disposals, Part 3, Column 16.....	551,755
8.	Deduct amortization of premium, depreciation and proportional amortization.....	57,947
9.	Total foreign exchange change in book/adjusted carrying value:	
9.1	Totals, Part 1, Column 17.....	
9.2	Totals, Part 3, Column 14.....	
10.	Deduct current year's other-than-temporary impairment recognized:	
10.1	Totals, Part 1, Column 15.....	
10.2	Totals, Part 3, Column 11.....	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	47,809,313
12.	Deduct total nonadmitted amounts.....	
13.	Statement value at end of current period (Line 11 minus Line 12).....	47,809,313

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

		1	2	3	4	5
		Total	Issuer Credit Obligations	Asset-Backed Securities	Preferred Stocks	Common Stocks
1.	Book/adjusted carrying value, December 31 of prior year.....	4,708,074,517	3,285,429,573	1,400,997,791	8,029,998	13,617,155
2.	Cost of bonds and stocks acquired, Part 3, Column 6.....	1,712,157,280	741,667,858	916,170,964	42,002,758	12,315,700
3.	Accrual of discount.....	6,094,573	4,661,010	1,433,563		XXX
4.	Unrealized valuation increase/(decrease).....	973,948			974,583	(634)
5.	Total gain (loss) on disposals, Part 4, Column 18.....	(7,040,178)	(5,889,404)	(1,429,453)	278,679	
6.	Consideration for bonds and stocks disposed, Part 4, Column 6.....	1,372,311,295	1,072,166,696	273,570,922	11,658,677	14,915,000
7.	Amortization of premium.....	5,534,268	3,962,105	1,571,621	542	XXX
8.	Total foreign exchange change in book/adjusted carrying value.....	6,669,600		6,669,600		
9.	Current year's other-than-temporary impairment recognized.....	7,484,858	7,484,858			
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2.....	249,121	249,121			XXX
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	5,041,848,441	2,942,504,500	2,048,699,922	39,626,799	11,017,221
12.	Total nonadmitted amounts.....					
13.	Statement value at end of current period (Line 11 minus Line 12).....	5,041,848,441	2,942,504,500	2,048,699,922	39,626,799	11,017,221

SCHEDULE D - SUMMARY BY COUNTRY
Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description	1 Book / Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS				
ISSUER CREDIT OBLIGATIONS				
Governments and Municipalities				
1. United States	226,134,910	208,323,067	230,999,708	216,618,610
2. Canada				
3. Other Countries	15,245,481	13,160,000	15,112,900	16,000,000
4. Total	241,380,391	221,483,067	246,112,608	232,618,610
All Other Issuer Credit Obligations (unaffiliated)				
5. United States	2,229,604,056	2,096,857,949	2,232,497,220	2,287,384,731
6. Canada	87,800,482	84,284,086	88,110,286	92,392,569
7. Other Countries	383,719,570	353,005,859	383,474,075	390,598,524
8. Total	2,701,124,109	2,534,147,894	2,704,081,581	2,770,375,825
All Other Issuer Credit Obligations (affiliated)				
9. Total				
10. Total Issuer Credit Obligations	2,942,504,500	2,755,630,960	2,950,194,189	3,002,994,435
ASSET-BACKED SECURITIES				
Asset-Backed Securities (unaffiliated)				
11. United States	1,593,201,569	1,470,684,863	1,594,634,957	1,594,597,470
12. Canada				
13. Other Countries	455,498,354	457,890,634	449,509,372	455,519,982
14. Total	2,048,699,922	1,928,575,497	2,044,144,329	2,050,117,452
Asset-Backed Securities (affiliated)				
15. Total				
16. Total Asset-Backed Securities	2,048,699,922	1,928,575,497	2,044,144,329	2,050,117,452
17. Total Bonds	4,991,204,422	4,684,206,458	4,994,338,518	5,053,111,887
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
18. United States	34,781,806	33,225,806	36,001,266	XXX
19. Canada				XXX
20. Other Countries	4,844,993	4,844,993	3,250,950	XXX
21. Total	39,626,799	38,070,799	39,252,216	XXX
Parent, Subsidiaries and Affiliates				
22. Total				XXX
23. Total Preferred Stocks	39,626,799	38,070,799	39,252,216	XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds				
24. United States	11,017,221	11,017,221	11,017,535	XXX
25. Canada				XXX
26. Other Countries				XXX
27. Total	11,017,221	11,017,221	11,017,535	XXX
Parent, Subsidiaries and Affiliates				
28. Total				XXX
29. Total Common Stocks	11,017,221	11,017,221	11,017,535	XXX
30. Total Stocks	50,644,019	49,088,019	50,269,751	XXX
31. Total Bonds and Stocks	5,041,848,441	4,733,294,477	5,044,608,269	XXX

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

		1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 52.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1.	U.S. Governments Obligations												
1.1	NAIC 1	6,908,090	8,868,929	2,993,111			XXX	18,770,130	0.4	XXX	XXX	18,770,130	
1.2	NAIC 2						XXX			XXX	XXX		
1.3	NAIC 3						XXX			XXX	XXX		
1.4	NAIC 4						XXX			XXX	XXX		
1.5	NAIC 5						XXX			XXX	XXX		
1.6	NAIC 6						XXX			XXX	XXX		
1.7	Totals	6,908,090	8,868,929	2,993,111			XXX	18,770,130	0.4	XXX	XXX	18,770,130	
2.	Other U.S. Government Securities												
2.1	NAIC 1				16,246,560		XXX	16,246,560	0.3	XXX	XXX	16,246,560	
2.2	NAIC 2						XXX			XXX	XXX		
2.3	NAIC 3						XXX			XXX	XXX		
2.4	NAIC 4						XXX			XXX	XXX		
2.5	NAIC 5						XXX			XXX	XXX		
2.6	NAIC 6						XXX			XXX	XXX		
2.7	Totals				16,246,560		XXX	16,246,560	0.3	XXX	XXX	16,246,560	
3.	Non-U.S. Sovereign Jurisdiction Securities												
3.1	NAIC 1				6,995,133		XXX	6,995,133	0.1	XXX	XXX	6,995,133	
3.2	NAIC 2					8,250,348	XXX	8,250,348	0.2	XXX	XXX	8,250,348	
3.3	NAIC 3						XXX			XXX	XXX		
3.4	NAIC 4						XXX			XXX	XXX		
3.5	NAIC 5						XXX			XXX	XXX		
3.6	NAIC 6						XXX			XXX	XXX		
3.7	Totals				6,995,133	8,250,348	XXX	15,245,481	0.3	XXX	XXX	15,245,481	
4.	Municipal Bonds - General Obligations												
4.1	NAIC 1	360,568	17,542,844		2,635,695		XXX	20,539,107	0.4	XXX	XXX	20,539,106	
4.2	NAIC 2						XXX			XXX	XXX		
4.3	NAIC 3						XXX			XXX	XXX		
4.4	NAIC 4						XXX			XXX	XXX		
4.5	NAIC 5						XXX			XXX	XXX		
4.6	NAIC 6						XXX			XXX	XXX		
4.7	Totals	360,568	17,542,844		2,635,695		XXX	20,539,107	0.4	XXX	XXX	20,539,106	
5.	Municipal Bonds - Special Revenue												
5.1	NAIC 1	1,501	6,323,902	28,604,178	103,499,554	32,149,979	XXX	170,579,114	3.4	XXX	XXX	170,579,114	
5.2	NAIC 2						XXX			XXX	XXX		
5.3	NAIC 3						XXX			XXX	XXX		
5.4	NAIC 4						XXX			XXX	XXX		
5.5	NAIC 5						XXX			XXX	XXX		
5.6	NAIC 6						XXX			XXX	XXX		
5.7	Totals	1,501	6,323,902	28,604,178	103,499,554	32,149,979	XXX	170,579,114	3.4	XXX	XXX	170,579,114	
6.	Project Finance Bonds Issued by Operating Entities (Unaffiliated)												
6.1	NAIC 1						XXX			XXX	XXX		
6.2	NAIC 2						XXX			XXX	XXX		
6.3	NAIC 3						XXX			XXX	XXX		
6.4	NAIC 4						XXX			XXX	XXX		
6.5	NAIC 5						XXX			XXX	XXX		
6.6	NAIC 6						XXX			XXX	XXX		
6.7	Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

		1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 52.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
7.	Project Finance Bonds Issued by Operating Entities (Affiliated)												
7.1	NAIC 1						XXX			XXX	XXX		
7.2	NAIC 2						XXX			XXX	XXX		
7.3	NAIC 3						XXX			XXX	XXX		
7.4	NAIC 4						XXX			XXX	XXX		
7.5	NAIC 5						XXX			XXX	XXX		
7.6	NAIC 6						XXX			XXX	XXX		
8.	Corporate Bonds (Unaffiliated)												
8.1	NAIC 1	6,313,626	42,024,381	172,333,856	297,953,009	291,645,059	XXX	810,269,931	16.2	XXX	XXX	617,768,029	192,501,903
8.2	NAIC 2	20,549,577	264,734,641	382,004,354	418,767,049	520,965,039	XXX	1,607,020,660	32.2	XXX	XXX	1,180,308,584	426,712,076
8.3	NAIC 3	535,559	35,769,450	5,279,400	22,384,126	15,622,356	XXX	79,590,891	1.6	XXX	XXX	50,300,312	29,290,579
8.4	NAIC 4		4,045,248	692,621			XXX	4,737,869	0.1	XXX	XXX	4,443,629	294,240
8.5	NAIC 5	427,231					XXX	427,231	0.0	XXX	XXX	427,231	
8.6	NAIC 6					2	XXX	2	—	XXX	XXX	2	
8.7	Totals	27,825,993	346,573,720	560,310,231	739,104,184	828,232,456	XXX	2,502,046,584	50.1	XXX	XXX	1,853,247,787	648,798,798
9.	Corporate Bonds (Affiliated)												
9.1	NAIC 1						XXX			XXX	XXX		
9.2	NAIC 2						XXX			XXX	XXX		
9.3	NAIC 3						XXX			XXX	XXX		
9.4	NAIC 4						XXX			XXX	XXX		
9.5	NAIC 5						XXX			XXX	XXX		
9.6	NAIC 6						XXX			XXX	XXX		
9.7	Totals						XXX			XXX	XXX		
10.	Mandatory Convertible Bonds (Unaffiliated)												
10.1	NAIC 1						XXX			XXX	XXX		
10.2	NAIC 2						XXX			XXX	XXX		
10.3	NAIC 3						XXX			XXX	XXX		
10.4	NAIC 4						XXX			XXX	XXX		
10.5	NAIC 5						XXX			XXX	XXX		
10.6	NAIC 6						XXX			XXX	XXX		
10.7	Totals						XXX			XXX	XXX		
11.	Mandatory Convertible Bonds (Affiliated)												
11.1	NAIC 1						XXX			XXX	XXX		
11.2	NAIC 2						XXX			XXX	XXX		
11.3	NAIC 3						XXX			XXX	XXX		
11.4	NAIC 4						XXX			XXX	XXX		
11.5	NAIC 5						XXX			XXX	XXX		
11.6	NAIC 6						XXX			XXX	XXX		
11.7	Totals						XXX			XXX	XXX		
12.	Single Entity Backed Obligations (Unaffiliated)												
12.1	NAIC 1	96,376	771,008	963,760	1,668,856		XXX	3,500,000	0.1	XXX	XXX	3,500,000	
12.2	NAIC 2	154,413	1,235,304	2,110,283	5,811,107		XXX	9,311,107	0.2	XXX	XXX	3,500,000	5,811,107
12.3	NAIC 3						XXX			XXX	XXX		
12.4	NAIC 4						XXX			XXX	XXX		
12.5	NAIC 5						XXX			XXX	XXX		
12.6	NAIC 6						XXX			XXX	XXX		
12.7	Totals	250,789	2,006,312	3,074,043	7,479,963		XXX	12,811,107	0.3	XXX	XXX	7,000,000	5,811,107

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

		1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 52.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
13.	Single Entity Backed Obligations (Affiliated)												
13.1	NAIC 1						XXX			XXX	XXX		
13.2	NAIC 2						XXX			XXX	XXX		
13.3	NAIC 3						XXX			XXX	XXX		
13.4	NAIC 4						XXX			XXX	XXX		
13.5	NAIC 5						XXX			XXX	XXX		
13.6	NAIC 6						XXX			XXX	XXX		
13.7	Totals						XXX			XXX	XXX		
14.	SVO-Identified Bond Exchange Traded Funds - Fair Value												
14.1	NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.2	NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.3	NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.4	NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.5	NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.6	NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.7	Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.	SVO-Identified Bond Exchange Traded Funds - Systemic Value												
15.1	NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.2	NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.3	NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.4	NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.5	NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.6	NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.7	Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
16.	Bonds Issued by Funds Representing Operating Entities (Unaffiliated)												
16.1	NAIC 1		265,165	500,000		16,271,443	XXX	17,036,608	0.3	XXX	XXX	16,271,443	765,165
16.2	NAIC 2	1,034,391	24,310,250	39,325,184	5,974,271	1,455,339	XXX	72,099,435	1.4	XXX	XXX	49,490,043	22,609,391
16.3	NAIC 3						XXX			XXX	XXX		
16.4	NAIC 4						XXX			XXX	XXX		
16.5	NAIC 5						XXX			XXX	XXX		
16.6	NAIC 6						XXX			XXX	XXX		
16.7	Totals	1,034,391	24,575,415	39,825,184	5,974,271	17,726,782	XXX	89,136,043	1.8	XXX	XXX	65,761,486	23,374,556
17.	Bonds Issued by Funds Representing Operating Entities (Affiliated)												
17.1	NAIC 1						XXX			XXX	XXX		
17.2	NAIC 2						XXX			XXX	XXX		
17.3	NAIC 3						XXX			XXX	XXX		
17.4	NAIC 4						XXX			XXX	XXX		
17.5	NAIC 5						XXX			XXX	XXX		
17.6	NAIC 6						XXX			XXX	XXX		
17.7	Totals						XXX			XXX	XXX		
18.	Bank Loans – Issued (Unaffiliated)												
18.1	NAIC 1						XXX			XXX	XXX		
18.2	NAIC 2						XXX			XXX	XXX		
18.3	NAIC 3						XXX			XXX	XXX		
18.4	NAIC 4						XXX			XXX	XXX		
18.5	NAIC 5						XXX			XXX	XXX		
18.6	NAIC 6						XXX			XXX	XXX		
18.7	Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

		1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 52.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
19.	Bank Loans – Issued (Affiliated)												
19.1	NAIC 1						XXX			XXX	XXX		
19.2	NAIC 2						XXX			XXX	XXX		
19.3	NAIC 3						XXX			XXX	XXX		
19.4	NAIC 4						XXX			XXX	XXX		
19.5	NAIC 5						XXX			XXX	XXX		
19.6	NAIC 6						XXX			XXX	XXX		
19.7	Totals						XXX			XXX	XXX		
20.	Bank Loans - Acquired (Unaffiliated)												
20.1	NAIC 1						XXX			XXX	XXX		
20.2	NAIC 2						XXX			XXX	XXX		
20.3	NAIC 3		2,938,309	9,830,055			XXX	12,768,364	0.3	XXX	XXX		12,768,364
20.4	NAIC 4		7,908,555	4,329,811			XXX	12,238,366	0.2	XXX	XXX		12,238,366
20.5	NAIC 5						XXX			XXX	XXX		
20.6	NAIC 6						XXX			XXX	XXX		
20.7	Totals		10,846,864	14,159,866			XXX	25,006,730	0.5	XXX	XXX		25,006,730
21.	Bank Loans - Acquired (Affiliated)												
21.1	NAIC 1						XXX			XXX	XXX		
21.2	NAIC 2						XXX			XXX	XXX		
21.3	NAIC 3						XXX			XXX	XXX		
21.4	NAIC 4						XXX			XXX	XXX		
21.5	NAIC 5						XXX			XXX	XXX		
21.6	NAIC 6						XXX			XXX	XXX		
21.7	Totals						XXX			XXX	XXX		
22.	Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)												
22.1	NAIC 1						XXX			XXX	XXX		
22.2	NAIC 2						XXX			XXX	XXX		
22.3	NAIC 3						XXX			XXX	XXX		
22.4	NAIC 4						XXX			XXX	XXX		
22.5	NAIC 5						XXX			XXX	XXX		
22.6	NAIC 6						XXX			XXX	XXX		
22.7	Totals						XXX			XXX	XXX		
23.	Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)												
23.1	NAIC 1						XXX			XXX	XXX		
23.2	NAIC 2						XXX			XXX	XXX		
23.3	NAIC 3						XXX			XXX	XXX		
23.4	NAIC 4						XXX			XXX	XXX		
23.5	NAIC 5						XXX			XXX	XXX		
23.6	NAIC 6						XXX			XXX	XXX		
23.7	Totals						XXX			XXX	XXX		
24.	Certificates of Deposit (Unaffiliated)												
24.1	NAIC 1						XXX			XXX	XXX		
24.2	NAIC 2						XXX			XXX	XXX		
24.3	NAIC 3						XXX			XXX	XXX		
24.4	NAIC 4						XXX			XXX	XXX		
24.5	NAIC 5						XXX			XXX	XXX		
24.6	NAIC 6						XXX			XXX	XXX		
24.7	Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

		1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 52.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
25.	Certificates of Deposit (Affiliated)												
25.1	NAIC 1						XXX			XXX	XXX		
25.2	NAIC 2						XXX			XXX	XXX		
25.3	NAIC 3						XXX			XXX	XXX		
25.4	NAIC 4						XXX			XXX	XXX		
25.5	NAIC 5						XXX			XXX	XXX		
25.6	NAIC 6						XXX			XXX	XXX		
25.7	Totals						XXX			XXX	XXX		
26.	Other Issuer Credit Obligations (Unaffiliated)												
26.1	NAIC 1	2,982,355					XXX	2,982,355	0.1	XXX	XXX		2,982,355
26.2	NAIC 2	303,631	12,000,000	9,000,000	11,891,750	32,029,535	XXX	65,224,916	1.3	XXX	XXX	56,224,916	9,000,000
26.3	NAIC 3		6,000,000				XXX	6,000,000	0.1	XXX	XXX	6,000,000	
26.4	NAIC 4						XXX			XXX	XXX		
26.5	NAIC 5						XXX			XXX	XXX		
26.6	NAIC 6						XXX			XXX	XXX		
26.7	Totals	3,285,986	18,000,000	9,000,000	11,891,750	32,029,535	XXX	74,207,271	1.5	XXX	XXX	62,224,916	11,982,355
27.	Other Issuer Credit Obligations (Affiliated)												
27.1	NAIC 1						XXX			XXX	XXX		
27.2	NAIC 2						XXX			XXX	XXX		
27.3	NAIC 3						XXX			XXX	XXX		
27.4	NAIC 4						XXX			XXX	XXX		
27.5	NAIC 5						XXX			XXX	XXX		
27.6	NAIC 6						XXX			XXX	XXX		
27.7	Totals						XXX			XXX	XXX		
28.	Agency Residential Mortgage-Backed Securities - Guaranteed												
28.1	NAIC 1	137,882	350,955	17,354	53	32	XXX	506,276	0.0	XXX	XXX	506,275	
28.2	NAIC 2						XXX			XXX	XXX		
28.3	NAIC 3						XXX			XXX	XXX		
28.4	NAIC 4						XXX			XXX	XXX		
28.5	NAIC 5						XXX			XXX	XXX		
28.6	NAIC 6						XXX			XXX	XXX		
28.7	Totals	137,882	350,955	17,354	53	32	XXX	506,276	0.0	XXX	XXX	506,275	
29.	Agency Commercial Mortgage-Backed Securities - Guaranteed												
29.1	NAIC 1	276,234	2,780,478	160,012	15	7	XXX	3,216,746	0.1	XXX	XXX	3,216,746	
29.2	NAIC 2						XXX			XXX	XXX		
29.3	NAIC 3						XXX			XXX	XXX		
29.4	NAIC 4						XXX			XXX	XXX		
29.5	NAIC 5						XXX			XXX	XXX		
29.6	NAIC 6						XXX			XXX	XXX		
29.7	Totals	276,234	2,780,478	160,012	15	7	XXX	3,216,746	0.1	XXX	XXX	3,216,746	
30.	Agency Residential Mortgage-Backed Securities - Not-Guaranteed												
30.1	NAIC 1	14,984,670	51,977,400	51,873,793	75,434,659	29,046,991	XXX	223,317,513	4.5	XXX	XXX	223,317,513	
30.2	NAIC 2						XXX			XXX	XXX		
30.3	NAIC 3						XXX			XXX	XXX		
30.4	NAIC 4						XXX			XXX	XXX		
30.5	NAIC 5						XXX			XXX	XXX		
30.6	NAIC 6						XXX			XXX	XXX		
30.7	Totals	14,984,670	51,977,400	51,873,793	75,434,659	29,046,991	XXX	223,317,513	4.5	XXX	XXX	223,317,513	

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

		1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 52.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
31.	Agency Commercial Mortgage-Backed Securities - Not-Guaranteed												
31.1	NAIC 1	1,486,509	5,794,128	2,735,761	1,163,155		XXX	11,179,553	0.2	XXX	XXX	11,179,552	
31.2	NAIC 2						XXX			XXX	XXX		
31.3	NAIC 3						XXX			XXX	XXX		
31.4	NAIC 4						XXX			XXX	XXX		
31.5	NAIC 5						XXX			XXX	XXX		
31.6	NAIC 6						XXX			XXX	XXX		
31.7	Totals	1,486,509	5,794,128	2,735,761	1,163,155		XXX	11,179,553	0.2	XXX	XXX	11,179,552	
32.	Non-Agency Residential Mortgage-Backed Securities - (Unaffiliated)												
32.1	NAIC 1	135,521,154	562,802,252	146,697,599	221,371,341	93,023,676	XXX	1,159,416,022	23.2	XXX	XXX	7,982,424	1,151,433,598
32.2	NAIC 2						XXX			XXX	XXX		
32.3	NAIC 3						XXX			XXX	XXX		
32.4	NAIC 4						XXX			XXX	XXX		
32.5	NAIC 5						XXX			XXX	XXX		
32.6	NAIC 6	10					XXX	10	—	XXX	XXX	10	
32.7	Totals	135,521,164	562,802,252	146,697,599	221,371,341	93,023,676	XXX	1,159,416,032	23.2	XXX	XXX	7,982,434	1,151,433,598
33.	Non-Agency Residential Mortgage-Backed Securities - (Affiliated)												
33.1	NAIC 1						XXX			XXX	XXX		
33.2	NAIC 2						XXX			XXX	XXX		
33.3	NAIC 3						XXX			XXX	XXX		
33.4	NAIC 4						XXX			XXX	XXX		
33.5	NAIC 5						XXX			XXX	XXX		
33.6	NAIC 6						XXX			XXX	XXX		
33.7	Totals						XXX			XXX	XXX		
34.	Non-Agency Commercial Mortgage-Backed Securities - (Unaffiliated)												
34.1	NAIC 1	13,331,833	54,096,423	6,372,919	361,538		XXX	74,162,713	1.5	XXX	XXX	29,632,108	44,530,604
34.2	NAIC 2		449,974				XXX	449,974	0.0	XXX	XXX		449,974
34.3	NAIC 3		801,936				XXX	801,936	0.0	XXX	XXX	505,675	296,262
34.4	NAIC 4						XXX			XXX	XXX		
34.5	NAIC 5						XXX			XXX	XXX		
34.6	NAIC 6						XXX			XXX	XXX		
34.7	Totals	13,331,833	55,348,333	6,372,919	361,538		XXX	75,414,623	1.5	XXX	XXX	30,137,783	45,276,840
35.	Non-Agency Commercial Mortgage-Backed Securities - (Affiliated)												
35.1	NAIC 1						XXX			XXX	XXX		
35.2	NAIC 2						XXX			XXX	XXX		
35.3	NAIC 3						XXX			XXX	XXX		
35.4	NAIC 4						XXX			XXX	XXX		
35.5	NAIC 5						XXX			XXX	XXX		
35.6	NAIC 6						XXX			XXX	XXX		
35.7	Totals						XXX			XXX	XXX		
36.	Non-Agency - CLOs/CBOs/CDOs- (Unaffiliated)												
36.1	NAIC 1	256,359	13,448,315	60,183,261	371,183,189		XXX	445,071,124	8.9	XXX	XXX		445,071,124
36.2	NAIC 2						XXX			XXX	XXX		
36.3	NAIC 3						XXX			XXX	XXX		
36.4	NAIC 4						XXX			XXX	XXX		
36.5	NAIC 5						XXX			XXX	XXX		
36.6	NAIC 6						XXX			XXX	XXX		
36.7	Totals	256,359	13,448,315	60,183,261	371,183,189		XXX	445,071,124	8.9	XXX	XXX		445,071,124

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

		1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 52.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
37.	Non-Agency - CLOs/CBOs/CDOs- (Affiliated)												
37.1	NAIC 1						XXX			XXX	XXX		
37.2	NAIC 2						XXX			XXX	XXX		
37.3	NAIC 3						XXX			XXX	XXX		
37.4	NAIC 4						XXX			XXX	XXX		
37.5	NAIC 5						XXX			XXX	XXX		
37.6	NAIC 6						XXX			XXX	XXX		
37.7	Totals						XXX			XXX	XXX		
38.	Other Financial Asset-Backed Securities - (Unaffiliated)												
38.1	NAIC 1	1,542,636	9,279,555	4,109,215	3,455,492		XXX	18,386,898	0.4	XXX	XXX	842,103	17,544,796
38.2	NAIC 2		1,085,118				XXX	1,085,118	0.0	XXX	XXX		1,085,118
38.3	NAIC 3		775,085				XXX	775,085	0.0	XXX	XXX		775,085
38.4	NAIC 4						XXX			XXX	XXX		
38.5	NAIC 5						XXX			XXX	XXX		
38.6	NAIC 6						XXX			XXX	XXX		
38.7	Totals	1,542,636	11,139,758	4,109,215	3,455,492		XXX	20,247,101	0.4	XXX	XXX	842,103	19,404,999
39.	Other Financial Asset-Backed Securities - (Affiliated)												
39.1	NAIC 1						XXX			XXX	XXX		
39.2	NAIC 2						XXX			XXX	XXX		
39.3	NAIC 3						XXX			XXX	XXX		
39.4	NAIC 4						XXX			XXX	XXX		
39.5	NAIC 5						XXX			XXX	XXX		
39.6	NAIC 6						XXX			XXX	XXX		
39.7	Totals						XXX			XXX	XXX		
40.	Equity-Backed Securities - (Unaffiliated)												
40.1	NAIC 1						XXX			XXX	XXX		
40.2	NAIC 2	855,009	55,518,591				XXX	56,373,600	1.1	XXX	XXX		56,373,600
40.3	NAIC 3						XXX			XXX	XXX		
40.4	NAIC 4						XXX			XXX	XXX		
40.5	NAIC 5						XXX			XXX	XXX		
40.6	NAIC 6						XXX			XXX	XXX		
40.7	Totals	855,009	55,518,591				XXX	56,373,600	1.1	XXX	XXX		56,373,600
41.	Equity-Backed Securities - (Affiliated)												
41.1	NAIC 1						XXX			XXX	XXX		
41.2	NAIC 2						XXX			XXX	XXX		
41.3	NAIC 3						XXX			XXX	XXX		
41.4	NAIC 4						XXX			XXX	XXX		
41.5	NAIC 5						XXX			XXX	XXX		
41.6	NAIC 6						XXX			XXX	XXX		
41.7	Totals						XXX			XXX	XXX		
42.	Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)												
42.1	NAIC 1	234,992	6,193,773	1,390,472	2,133,259		XXX	9,952,496	0.2	XXX	XXX		9,952,497
42.2	NAIC 2	8,588,091	16,893,683	13,045,726			XXX	38,527,500	0.8	XXX	XXX		38,527,500
42.3	NAIC 3						XXX			XXX	XXX		
42.4	NAIC 4						XXX			XXX	XXX		
42.5	NAIC 5						XXX			XXX	XXX		
42.6	NAIC 6						XXX			XXX	XXX		
42.7	Totals	8,823,083	23,087,456	14,436,198	2,133,259		XXX	48,479,996	1.0	XXX	XXX		48,479,997

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

		1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 52.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
43.	Other Financial Asset-Backed Securities - Not Self-Liquidating (Affiliated)												
43.1	NAIC 1						XXX			XXX	XXX		
43.2	NAIC 2						XXX			XXX	XXX		
43.3	NAIC 3						XXX			XXX	XXX		
43.4	NAIC 4						XXX			XXX	XXX		
43.5	NAIC 5						XXX			XXX	XXX		
43.6	NAIC 6						XXX			XXX	XXX		
43.7	Totals						XXX			XXX	XXX		
44.	Lease-Backed Securities - Practical Expedient (Unaffiliated)												
44.1	NAIC 1						XXX			XXX	XXX		
44.2	NAIC 2						XXX			XXX	XXX		
44.3	NAIC 3						XXX			XXX	XXX		
44.4	NAIC 4						XXX			XXX	XXX		
44.5	NAIC 5						XXX			XXX	XXX		
44.6	NAIC 6						XXX			XXX	XXX		
44.7	Totals						XXX			XXX	XXX		
45.	Lease-Backed Securities - Practical Expedient (Affiliated)												
45.1	NAIC 1						XXX			XXX	XXX		
45.2	NAIC 2						XXX			XXX	XXX		
45.3	NAIC 3						XXX			XXX	XXX		
45.4	NAIC 4						XXX			XXX	XXX		
45.5	NAIC 5						XXX			XXX	XXX		
45.6	NAIC 6						XXX			XXX	XXX		
45.7	Totals						XXX			XXX	XXX		
46.	Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)												
46.1	NAIC 1	1,700,898	1,676,326				XXX	3,377,224	0.1	XXX	XXX		3,377,224
46.2	NAIC 2					2,100,134	XXX	2,100,134	0.0	XXX	XXX		2,100,134
46.3	NAIC 3						XXX			XXX	XXX		
46.4	NAIC 4						XXX			XXX	XXX		
46.5	NAIC 5						XXX			XXX	XXX		
46.6	NAIC 6						XXX			XXX	XXX		
46.7	Totals	1,700,898	1,676,326			2,100,134	XXX	5,477,358	0.1	XXX	XXX		5,477,358
47.	Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)												
47.1	NAIC 1						XXX			XXX	XXX		
47.2	NAIC 2						XXX			XXX	XXX		
47.3	NAIC 3						XXX			XXX	XXX		
47.4	NAIC 4						XXX			XXX	XXX		
47.5	NAIC 5						XXX			XXX	XXX		
47.6	NAIC 6						XXX			XXX	XXX		
47.7	Totals						XXX			XXX	XXX		
48.	Lease-Backed Securities - Full Analysis (Unaffiliated)												
48.1	NAIC 1						XXX			XXX	XXX		
48.2	NAIC 2						XXX			XXX	XXX		
48.3	NAIC 3						XXX			XXX	XXX		
48.4	NAIC 4						XXX			XXX	XXX		
48.5	NAIC 5						XXX			XXX	XXX		
48.6	NAIC 6						XXX			XXX	XXX		
48.7	Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

		1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 52.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
49.	Lease-Backed Securities - Full Analysis (Affiliated)												
49.1	NAIC 1						XXX			XXX	XXX		
49.2	NAIC 2						XXX			XXX	XXX		
49.3	NAIC 3						XXX			XXX	XXX		
49.4	NAIC 4						XXX			XXX	XXX		
49.5	NAIC 5						XXX			XXX	XXX		
49.6	NAIC 6						XXX			XXX	XXX		
49.7	Totals						XXX			XXX	XXX		
50.	Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)												
50.1	NAIC 1						XXX			XXX	XXX		
50.2	NAIC 2						XXX			XXX	XXX		
50.3	NAIC 3						XXX			XXX	XXX		
50.4	NAIC 4						XXX			XXX	XXX		
50.5	NAIC 5						XXX			XXX	XXX		
50.6	NAIC 6						XXX			XXX	XXX		
50.7	Totals						XXX			XXX	XXX		
51.	Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated)												
51.1	NAIC 1						XXX			XXX	XXX		
51.2	NAIC 2						XXX			XXX	XXX		
51.3	NAIC 3						XXX			XXX	XXX		
51.4	NAIC 4						XXX			XXX	XXX		
51.5	NAIC 5						XXX			XXX	XXX		
51.6	NAIC 6						XXX			XXX	XXX		
51.7	Totals						XXX			XXX	XXX		

NONE

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

		1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 52.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
52.	Total Bonds Current Year												
52.1	NAIC 1	(d) 186,135,683	784,195,833	478,935,291	1,104,101,508	462,137,187		3,015,505,503	60.4	XXX	XXX	1,147,346,237	1,868,159,266
52.2	NAIC 2	(d) 31,485,112	376,227,560	445,485,547	442,444,177	564,800,395		1,860,442,791	37.3	XXX	XXX	1,297,773,891	562,668,900
52.3	NAIC 3	(d) 535,559	46,284,781	15,109,455	22,384,126	15,622,356		99,936,276	2.0	XXX	XXX	56,805,986	43,130,290
52.4	NAIC 4	(d)	11,953,803	5,022,432				16,976,235	0.3	XXX	XXX	4,443,629	12,532,606
52.5	NAIC 5	(d) 427,231						(c) 427,231	0.0	XXX	XXX	427,231	
52.6	NAIC 6	(d) 10				2		(c) 12	—	XXX	XXX	12	
52.7	Totals	218,583,596	1,218,661,977	944,552,725	1,568,929,811	1,042,559,940		(b) 4,993,288,048	100.0	XXX	XXX	2,506,796,987	2,486,491,061
52.8	Line 52.7 as a % of Col. 7	4.4	24.4	18.9	31.4	20.9		100.0	XXX	XXX	XXX	50.2	49.8
53.	Total Bonds Prior Year												
53.1	NAIC 1	180,194,033	545,812,345	522,592,938	944,213,339	448,059,998		XXX	XXX	2,640,872,653	56.316	1,400,296,171	1,240,576,482
53.2	NAIC 2	90,722,313	319,635,231	611,384,733	478,813,277	426,301,909		XXX	XXX	1,926,857,463	41.090	1,357,064,554	569,792,909
53.3	NAIC 3	2,535,060	15,877,757	30,254,354	12,902,219	10,758,752		XXX	XXX	72,328,142	1.542	36,672,435	35,655,707
53.4	NAIC 4	298,658	16,767,831	7,621,981		3,873,856		XXX	XXX	28,562,326	0.609	9,590,790	18,971,536
53.5	NAIC 5	1,388	477,541		20,000,000			XXX	XXX	(c) 20,478,929	0.437	478,929	20,000,000
53.6	NAIC 6					250,952		XXX	XXX	(c) 250,952	0.005	2	250,950
53.7	Totals	273,751,452	898,570,705	1,171,854,006	1,455,928,835	889,245,467		XXX	XXX	(b) 4,689,350,465	100.000	2,804,102,881	1,885,247,584
53.8	Line 53.7 as a % of Col. 9	5.8	19.2	25.0	31.0	19.0		XXX	XXX	100.0	XXX	59.8	40.2
54.	Total Publicly Traded Bonds												
54.1	NAIC 1	26,559,846	137,694,922	189,046,277	451,643,560	342,401,631		1,147,346,237	23.0	XXX	XXX	1,147,346,237	XXX
54.2	NAIC 2	17,280,483	157,864,781	270,248,153	376,463,226	475,917,247		1,297,773,891	26.0	XXX	XXX	1,297,773,891	XXX
54.3	NAIC 3	535,559	16,396,701	5,279,400	18,971,970	15,622,356		56,805,986	1.1	XXX	XXX	56,805,986	XXX
54.4	NAIC 4		3,751,008	692,621				4,443,629	0.1	XXX	XXX	4,443,629	XXX
54.5	NAIC 5	427,231						427,231	0.0	XXX	XXX	427,231	XXX
54.6	NAIC 6	10				2		12	—	XXX	XXX	12	XXX
54.7	Totals	44,803,130	315,707,413	465,266,451	847,078,756	833,941,236		2,506,796,987	50.2	XXX	XXX	2,506,796,987	XXX
54.8	Line 54.7 as a % of Col. 7	1.8	12.6	18.6	33.8	33.3		100.0	XXX	XXX	XXX	100.0	XXX
54.9	Line 54.7 as a % of L52.7, C7, Sn 52	0.9	6.3	9.3	17.0	16.7		50.2	XXX	XXX	XXX	50.2	XXX
55.	Total Privately Placed Bonds												
55.1	NAIC 1	159,575,837	646,500,911	289,889,013	652,457,949	119,735,556		1,868,159,266	37.4	XXX	XXX	XXX	1,868,159,266
55.2	NAIC 2	14,204,629	218,362,779	175,237,394	65,980,950	88,883,148		562,668,900	11.3	XXX	XXX	XXX	562,668,900
55.3	NAIC 3		29,888,079	9,830,055	3,412,156			43,130,290	0.9	XXX	XXX	XXX	43,130,290
55.4	NAIC 4		8,202,795	4,329,811				12,532,606	0.3	XXX	XXX	XXX	12,532,606
55.5	NAIC 5									XXX	XXX	XXX	
55.6	NAIC 6									XXX	XXX	XXX	
55.7	Totals	173,780,465	902,954,564	479,286,273	721,851,055	208,618,704		2,486,491,061	49.8	XXX	XXX	XXX	2,486,491,061
55.8	Line 55.7 as a % of Col. 7	7.0	36.3	19.3	29.0	8.4		100.0	XXX	XXX	XXX	XXX	100.0
55.9	Line 55.7 as a % of L52.7, C7, Sn 52	3.5	18.1	9.6	14.5	4.2		49.8	XXX	XXX	XXX	XXX	49.8

(a) Includes \$2,264,789,682 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ current year of bonds with Z designations and \$ prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$ current year of bonds with 5GI designations, \$ prior year of bonds with 5GI designations and \$2 current year, \$250,952 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$837,998; NAIC 2 \$1,245,628; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$.

SCHEDULE DA - VERIFICATION BETWEEN YEARS
Short-Term Investments

		1	2	3
		Total	Bonds	Other Short-term Investment Assets
1.	Book/adjusted carrying value, December 31 of prior year.....	2,923,101	2,923,101	
2.	Cost of short-term investments acquired.....	3,326,746	3,326,746	
3.	Accrual of discount.....	87,060	87,060	
4.	Unrealized valuation increase/(decrease).....			
5.	Total gain (loss) on disposals.....	35,020	35,020	
6.	Deduct consideration received on disposals.....	4,316,542	4,316,542	
7.	Deduct amortization of premium.....	61,716	61,716	
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).....	1,993,668	1,993,668	
11.	Deduct total nonadmitted amounts.....			
12.	Statement value at end of current period (Line 10 minus Line 11).....	1,993,668	1,993,668	

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			12,439,620
2.	Cost paid/(consideration received) on additions:			
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	1,657,091		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	122,382		1,779,473
3.	Unrealized valuation increase/(decrease):			
3.1	Section 1, Column 17	(500,199)		
3.2	Section 2, Column 19	(9,663,709)		(10,163,908)
4.	SSAP No. 108 adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			5,600,934
6.	Considerations received/(paid) on terminations, Section 2, Column 15			6,812,215
7.	Amortization:			
7.1	Section 1, Column 19	-		
7.2	Section 2, Column 21			-
8.	Adjustment to book/adjusted carrying value of hedged item:			
8.1	Section 1, Column 20			
8.2	Section 2, Column 23			
9.	Total foreign exchange change in book/adjusted carrying value:			
9.1	Section 1, Column 18	(6,669,600)		
9.2	Section 2, Column 20	-		(6,669,600)
10.	Book/adjusted carrying value at end of current period (1+2+3+4+5-6+7+8+9)			(3,825,696)
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			(3,825,696)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)			206,430
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)			(369,137)
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges:			
3.11	Section 1, Column 15, current year minus			
3.12	Section 1, Column 15, prior year			
	Change in variation margin on open contracts - All Other:			
3.13	Section 1, Column 18, current year minus	(163,078)		
3.14	Section 1, Column 18, prior year	206,022	(369,100)	(369,100)
3.2	Add:			
	Change in adjustment to basis of hedged item:			
3.21	Section 1, Column 17, current year to date minus			
3.22	Section 1, Column 17, prior year			
	Change in amount recognized			
3.23	Section 1, Column 19, current year to date minus	(163,078)		
3.24	Section 1, Column 19, prior year plus	206,022		
3.25	SSAP No. 108 adjustments		(369,100)	(369,100)
3.3	Subtotal (Line 3.1 minus Line 3.2)			-
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(1,842,018)	
4.2	Less:			
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)			
4.22	Amount recognized (Section 2, Column 16)	(1,842,018)		
4.23	SSAP No. 108 adjustments		(1,842,018)	
4.3	Subtotal (Line 4.1 minus Line 4.2)			-
5.	Dispositions gains (losses) on contracts terminated in prior year:			
5.1	Total gain (loss) recognized for terminations in prior year			
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			(162,707)
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			(162,707)

(SI-18) Schedule DB - Part C - Section 1

NONE

(SI-19) Schedule DB - Part C - Section 2

NONE

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.....	(3,825,696)
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	(162,707)
3.	Total (Line 1 plus Line 2).....	(3,988,403)
4.	Part D, Section 1, Column 6.....	15,428,375
5.	Part D, Section 1, Column 7.....	(19,416,778)
6.	Total (Line 3 minus Line 4 minus Line 5).....	—
		Fair Value Check
7.	Part A, Section 1, Column 16.....	(2,425,551)
8.	Part B, Section 1, Column 13.....	—
9.	Total (Line 7 plus Line 8).....	(2,425,551)
10.	Part D, Section 1, Column 9.....	15,339,343
11.	Part D, Section 1, Column 10.....	(17,764,894)
12.	Total (Line 9 minus Line 10 minus Line 11).....	—
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	504,005
14.	Part B, Section 1, Column 20.....	757,533
15.	Part D, Section 1, Column 12.....	1,261,538
16.	Total (Line 13 plus Line 14 minus Line 15).....	—

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS
(Cash Equivalents)

		1	2	3	4
		Total	Bonds	Money Market Mutual Funds	Other
1.	Book/adjusted carrying value, December 31 of prior year.....	29,718,822	—	29,718,822	
2.	Cost of cash equivalents acquired.....	1,808,173,476	64,494,071	1,743,679,406	
3.	Accrual of discount.....	197,170	197,170		
4.	Unrealized valuation increase/(decrease).....				
5.	Total gain (loss) on disposals.....	9,909	9,909		
6.	Deduct consideration received on disposals.....	1,771,313,119	64,606,463	1,706,706,656	
7.	Deduct amortization of premium.....	4,729	4,729		
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).....	66,781,530	89,958	66,691,572	
11.	Deduct total nonadmitted amounts.....				
12.	Statement value at end of current period (Line 10 minus Line 11).....	66,781,530	89,958	66,691,572	

(E-01) Schedule A - Part 1

NONE

(E-02) Schedule A - Part 2

NONE

(E-03) Schedule A - Part 3

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value / Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
300030019		COLUMBUS	OH		08/27/2008	6.50	108,789	-	27				3,000,000	06/10/2008
300030026		JASPER	AL		04/04/2012	5.38	1,364,319	-	-				3,050,000	02/17/2012
300030028		GRANDVIEW	MO		05/10/2012	5.30	1,010,693	-	-				5,200,000	11/01/2011
300030032		MONROE	NC		09/28/2012	5.13	340,525	-	-				1,870,000	08/14/2012
300030035		PARKER	CO		11/14/2012	5.38	253,239	-	-				2,700,000	10/04/2012
300030042		MERRILLVILLE	IN		10/09/2013	4.75	553,938	-	-				2,850,000	10/09/2013
300030044		EI PASO	TX		05/09/2014	5.38	1,502,479	-	-				3,850,000	03/21/2014
300030048		GLENCOE	IL		08/26/2014	4.88	835,978	-	-				2,250,000	07/01/2014
300030049		GRAND RAPIDS	MI		09/22/2014	4.75	518,750	-	-				2,310,000	08/07/2014
300030050		ANNA	IL		10/02/2014	4.50	1,391,891	-	-				4,160,000	10/01/2014
300030051		PALM COAST	FL		11/18/2014	4.63	578,098	-	-				1,630,000	10/28/2014
300030052		MIAMI	FL		12/03/2014	6.00	465,540	-	-				3,540,000	11/13/2014
300030053		COLD SPRING	KY		12/10/2014	4.38	1,714,601	-	-				4,710,000	11/19/2014
300030056		MICCO	FL		02/13/2015	4.20	387,436	-	-				5,050,000	12/23/2014
300030057		SAN MARCOS	TX		03/12/2015	4.38	1,212,025	-	-				4,060,000	02/03/2015
300030059		BIRMINGHAM	AL		10/11/2016	4.00	1,670,131	-	-				4,230,000	09/16/2016
300030060		MARYVILLE	TN		12/21/2016	3.88	1,893,285	-	-				3,950,000	11/03/2016
300030061		AUBURN HILLS	MI		02/03/2017	4.50	3,346,102	-	-				9,340,000	01/13/2017
300030065		SAN DIEGO	CA		06/01/2019	6.11	1,546,230	-	(29,361)				5,600,000	12/28/2004
300030069		COLUMBIA	SC		02/28/2020	3.75	8,462,693	-	-				15,000,000	08/20/2019
300030070		LOWELL	AR		03/16/2020	3.63	10,534,810	-	-				19,700,000	02/20/2020
300030071		EDEN PRAIRIE	MN		04/15/2020	3.50	5,834,853	-	-				10,700,000	03/04/2020
300030073		NORTHVILLE	MI		08/28/2020	3.75	2,348,700	-	-				6,000,000	07/14/2020
300030074		CONCORD	NC		09/17/2020	3.50	2,434,664	-	-				6,850,000	06/01/2020
300030076		BIRMINGHAM	AL		10/15/2020	3.75	15,881,195	-	-				23,000,000	08/19/2020
300030077		CHANTILY	VA		11/02/2020	3.25	9,450,844	-	-				21,300,000	10/02/2020
300030078		MERRIONETTE PARK	IL		11/05/2020	6.00	6,873,341	-	-				14,400,000	09/21/2020
300030079		ROCHESTER	NY		11/17/2020	3.50	12,084,857	-	-				21,000,000	09/15/2020
300030080		HUNTSVILLE	AL		12/18/2020	3.00	8,874,990	-	-				19,950,000	11/16/2020
300030081		STERLING HEIGHTS	MI		01/25/2021	3.00	11,609,462	-	-				19,400,000	12/07/2020
300030082		LAS VEGAS	NV		01/28/2021	3.25	4,459,476	-	-				10,995,000	10/23/2020
300030083		LAS VEGAS	NV		01/28/2021	3.25	4,982,909	-	-				12,250,000	10/23/2020
300030084		SALT LAKE CITY	UT		01/28/2021	3.25	2,191,039	-	-				6,230,000	12/15/2020
300030085		RIVERTON	UT		01/28/2021	3.25	3,410,039	-	-				6,840,000	12/15/2020
300030086		ST GEORGE	UT		01/28/2021	3.25	2,419,656	-	-				7,000,000	10/13/2020
300030087		WEST JORDAN	UT		01/28/2021	3.25	1,174,956	-	-				5,740,000	12/15/2020
300030088		WEST VALLEY CITY	UT		01/28/2021	3.25	1,239,433	-	-				6,320,000	12/15/2020
300030089		FITCHBURG	WI		03/04/2021	2.75	4,307,290	-	-				8,930,000	01/20/2021
300030090		FITCHBURG	WI		03/04/2021	2.75	4,910,311	-	-				10,275,000	01/20/2021
300030092		MEMPHIS	TN		05/19/2021	3.00	23,940,224	-	-				37,150,000	03/30/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value / Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
300030093		REDDING	CA		06/01/2021	2.95	16,689,817	—	—				33,150,000	03/19/2021
300030094		OAKDALE	PA		07/30/2021	2.95	5,883,931	—	—				10,100,000	04/21/2021
		EAST WINDSOR	CT		07/30/2021	2.95	9,866,899	—	—				17,050,000	04/02/2021
300030096		PHOENIX	AZ		08/31/2021	3.00	10,801,918	—	—				23,000,000	05/12/2021
300030097		CHARLOTTE	NC		09/20/2021	3.03	4,462,767	—	—				7,560,000	03/15/2021
300030098		DD	MO		09/24/2021	2.55	8,121,578	—	—				19,650,000	07/07/2021
300030099		BRISTOL	RI		11/15/2021	2.75	3,352,943	—	—				6,060,000	09/24/2021
		JACKSONVILLE	FL		11/24/2021	2.95	6,638,410	—	—				12,150,000	10/19/2021
300030101		LA VALE	MD		12/06/2021	2.50	2,997,914	—	—				20,200,000	10/22/2021
		SPARTANBURG	SC		03/15/2022	3.00	4,120,870	—	—				9,400,000	12/08/2021
300030103		LAREDO	TX		03/18/2022	3.10	11,491,130	—	—				24,730,000	01/06/2022
300030104		PITTSBURGH	PA		05/27/2022	3.25	3,499,864	—	—				33,300,000	05/04/2022
300030105		AUBURN HILLS	MI		05/31/2022	3.25	7,682,656	—	—				22,300,000	04/26/2022
300030106		LOGAN	UT		07/11/2022	3.63	6,776,156	—	—				14,000,000	06/15/2022
		CORAL SPRINGS	FL		03/07/2024	6.50	9,495,188	—	—				15,500,000	12/18/2023
		FOX RIVER GROVE	IL		09/12/2024	6.57	3,882,649	—	—				6,250,000	09/06/2024
300030109		MOODY	AL		10/30/2024	6.40	5,203,495	—	—				11,800,000	09/19/2024
300030110		WAUNAKEE	WI		11/21/2024	6.25	19,657,081	—	—				33,300,000	10/07/2024
300030111		GULF SHORES	AL		11/21/2024	6.00	3,893,208	—	—				11,050,000	10/09/2024
300030112		BLUFFTON	SC		11/22/2024	6.00	8,198,075	—	—				18,250,000	11/13/2024
300030113		SANDY	UT		11/22/2024	6.75	15,783,399	—	—				27,500,000	09/24/2024
300030114		SPRINGDALE	AR		12/17/2025	6.00	4,500,000	—	—				7,800,000	10/31/2025
0599999 – Mortgages in Good Standing - Commercial Mortgages - All Other							341,119,738	—	(29,333)				746,480,000	XXX
0899999 – Total Mortgages in Good Standing							341,119,738	—	(29,333)				746,480,000	XXX
3399999 – Total Mortgages							341,119,738	—	(29,333)				746,480,000	XXX

General Interrogatory:

1. Mortgages in good standing \$ unpaid taxes \$ interest due and unpaid.
2. Restructured mortgages \$ unpaid taxes \$ interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.
4. Mortgages in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
300030113.....	SANDY.....	UT.....		11/22/2024.....	6.80.....	—.....	3,500,000.....	27,500,000.....
300030114.....	SPRINGDALE.....	AR.....		12/17/2025.....	6.00.....	4,500,000.....	—.....	7,800,000.....
0599999 – Mortgages in Good Standing - Commercial Mortgages - All Other.....						4,500,000.....	3,500,000.....	35,300,000.....
0899999 – Total Mortgages in Good Standing.....						4,500,000.....	3,500,000.....	35,300,000.....
3399999 – Total Mortgages.....						4,500,000.....	3,500,000.....	35,300,000.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value / Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages closed by repayment																	
300030041	BIRMINGHAM	AL		05/30/2013	02/03/2025	449,765		-			-		449,765	449,765			
300030064	CHATTANOOGA	TN		04/30/2018	04/01/2025	2,846,047		-			-		2,846,047	2,846,047			
300030027	NEWARK	DE		04/17/2012	09/09/2025	1,044,167		-			-		1,044,167	1,044,167			
300030067	MELROSE PARK	IL		06/01/2019	11/25/2025	151,842		(1,020)			(1,020)		150,822	150,822			
0199999 – Mortgages closed by repayment						4,491,821		(1,020)			(1,020)		4,490,801	4,490,801			
Mortgages with partial repayments																	
300030019	COLUMBUS	OH		08/27/2008		266,087		-			-			157,325			
300030026	JASPER	AL		04/04/2012		1,448,665		-			-			84,346			
300030028	GRANDVIEW	MO		05/10/2012		1,231,688		-			-			220,995			
300030032	MONROE	NC		09/28/2012		384,909		-			-			44,384			
300030035	PARKER	CO		11/14/2012		410,243		-			-			157,004			
300030042	MERRILLVILLE	IN		10/09/2013		633,152		-			-			79,214			
300030044	EI PASO	TX		05/09/2014		1,638,327		-			-			135,849			
300030048	GLENCOE	IL		08/26/2014		910,786		-			-			74,809			
300030049	GRAND RAPIDS	MI		09/22/2014		631,205		-			-			112,455			
300030050	ANNA	IL		10/02/2014		1,516,005		-			-			124,114			
300030051	PALM COAST	FL		11/18/2014		628,731		-			-			50,634			
300030052	MIAMI	FL		12/03/2014		563,232		-			-			97,693			
300030053	COLD SPRING	KY		12/10/2014		1,865,085		-			-			150,484			
300030056	MICCO	FL		02/13/2015		683,093		-			-			295,656			
300030057	SAN MARCOS	TX		03/12/2015		1,360,968		-			-			148,943			
300030059	BIRMINGHAM	AL		10/11/2016		1,789,783		-			-			119,652			
300030060	MARYVILLE	TN		12/21/2016		2,027,481		-			-			134,196			
300030061	AUBURN HILLS	MI		02/03/2017		3,569,631		-			-			223,529			
300030065	SAN DIEGO	CA		06/01/2019		1,865,856		-			-			290,266			
300030069	COLUMBIA	SC		02/28/2020		8,718,481		-			-			255,788			
300030070	LOWELL	AR		03/16/2020		10,906,611		-			-			371,801			
300030071	EDEN PRAIRIE	MN		04/15/2020		6,041,217		-			-			206,363			
300030073	NORTHVILLE	MI		08/28/2020		2,544,602		-			-			195,902			
300030074	CONCORD	NC		09/17/2020		2,873,188		-			-			438,525			
300030076	BIRMINGHAM	AL		10/15/2020		16,237,303		-			-			356,108			
300030077	CHANTILY	VA		11/02/2020		9,781,106		-			-			330,262			
300030078	MERRIONETTE PARK	IL		11/05/2020		7,113,531		-			-			240,191			
300030079	ROCHESTER	NY		11/17/2020		12,495,115		-			-			410,258			
300030080	HUNTSVILLE	AL		12/18/2020		9,192,416		-			-			317,425			
300030081	STERLING HEIGHTS	MI		01/25/2021		11,913,910		-			-			304,448			
300030082	LAS VEGAS	NV		01/28/2021		4,613,563		-			-			154,087			
300030083	LAS VEGAS	NV		01/28/2021		5,155,082		-			-			172,173			
300030084	SALT LAKE CITY	UT		01/28/2021		2,266,745		-			-			75,706			
300030085	RIVERTON	UT		01/28/2021		3,527,866		-			-			117,826			
300030086	ST GEORGE	UT		01/28/2021		2,503,262		-			-			83,606			
300030087	WEST JORDAN	UT		01/28/2021		1,215,554		-			-			40,598			
300030088	WEST VALLEY CITY	UT		01/28/2021		1,282,259		-			-			42,826			
300030089	FITCHBURG	WI		03/04/2021		4,463,293		-			-			156,002			
300030090	FITCHBURG	WI		03/04/2021		5,088,154		-			-			177,843			
300030092	MEMPHIS	TN		05/19/2021		24,478,050		-			-			537,826			
300030093	REDDING	CA		06/01/2021		17,120,539		-			-			430,722			
300030094	OAKDALE	PA		07/30/2021		6,075,145		-			-			191,214			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value / Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
300030095	EAST WINDSOR	CT		07/30/2021		10,187,551		-			-			320,652			
300030096	PHOENIX	AZ		08/31/2021		11,171,759		-			-			369,841			
300030097	CHARLOTTE	NC		09/20/2021		4,614,290		-			-			151,524			
300030098	SPRINGFIELD	MO		09/24/2021		8,340,979		-			-			219,401			
300030099	BRISTOL	RI		11/15/2021		3,469,354		-			-			116,410			
300030100	JACKSONVILLE	FL		11/24/2021		6,863,418		-			-			225,009			
300030101	LA VALE	MD		12/06/2021		3,686,662		-			-			688,748			
300030102	SPARTANBURG	SC		03/15/2022		4,313,547		-			-			192,677			
300030103	LAREDO	TX		03/18/2022		12,324,584		-			-			833,453			
300030104	PITTSBURGH	PA		05/27/2022		3,975,740		-			-			475,876			
300030105	AUBURN HILLS	MI		05/31/2022		7,925,732		-			-			243,076			
300030106	LOGAN	UT		07/11/2022		6,924,359		-			-			148,203			
300030107	CORAL SPRINGS	FL		03/07/2024		9,663,624		-			-			168,437			
300030108	FOX RIVER GROVE	IL		09/12/2024		3,983,780		-			-			101,131			
300030109	MOODY	AL		10/30/2024		5,292,811		-			-			89,316			
300030110	WAUNAKEE	WI		11/21/2024		20,000,000		-			-			342,919			
300030111	GULF SHORES	AL		11/21/2024		4,000,000		-			-			106,792			
300030112	BLUFFTON	SC		11/22/2024		8,300,000		-			-			101,925			
300030113	SANDY	UT		11/22/2024		12,500,000		-			-			216,601			
0299999 – Mortgages with partial repayments						346,570,109		-			-			13,421,038			
0599999 – Total						351,061,930		(1,020)			(1,020)		4,490,801	17,911,839			

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book / Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	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	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Surplus Notes: Unaffiliated																			
575767-AN-8	MASS MUTUAL LIFE BASIC 3.729% 10/15/70		Springfield	MA	Various	1.D FE	04/21/2020		491,177	324,485	491,550		71				18,645		
638671-AL-1	NATIONWIDE MUT INS SURPLUS NOTE 4.950% 04/22/44		Columbus	OH	JPMorgan Chase Bank N.A.	1.G FE	06/01/2018		502,911	441,156	502,417		(80)				24,750		
638671-AN-7	NATIONWIDE MUTUAL INSURA BASIC 4.350% 04/30/50		Columbus	OH	Wells Fargo Bank N.A.	1.G FE	04/27/2020		20,714,310	18,079,417	20,769,657		42,111				1,000,500		
636792-AB-9	NATL LIFE INSURANCE-VRMT SURPLUS NOTE 5.250% 07/19/68		Montpelier	VT	Various	1.G FE	05/01/2019		5,000,000	4,143,958	5,000,000						262,500		
64952G-AE-8	NEW YORK LIFE INSURANCE BASIC 5.875% 05/15/33		New York	NY	Great-West Acquisition	1.C FE	06/01/2019		3,823,896	3,187,057	3,482,935		(56,776)				176,250		
694475-AA-2	PACIFIC LIFE INS CO SURPLUS NOTE 9.250% 06/15/39		Newport Beach	CA	Wachovia Bank	1.F FE	06/01/2018		3,998,170	5,441,948	3,998,736		46				370,000		
707567-AE-3	PENN MUTUAL LIFE INS CO BASIC 3.800% 04/29/61		Horsham	PA	Stifel, Nicolaus and Company	1.F FE	04/26/2021		9,072,630	5,990,680	9,068,346		(912)				342,000		
878091-BF-3	TEACHERS INS ANNUITY SURPLUS NOTE 4.270% 05/15/47		New York	NY	JPMorgan Chase Bank N.A.	1.D FE	06/01/2018		3,987,465	3,294,015	3,989,496		296				170,800		
95765P-AA-7	WESTERN & SOUTHERN LIFE SURPLUS NOTE 5.150% 01/15/49		Cincinnati	OH	JPMorgan Chase Bank N.A.	1.F FE	05/01/2019		506,982	453,704	506,176		(144)				25,750		
2799999 – Surplus Notes: Unaffiliated									48,097,541	41,356,420	47,809,313		(15,388)				2,391,195		XXX
6899999 – Subtotals: Unaffiliated									48,097,541	41,356,420	47,809,313		(15,388)				2,391,195		XXX
7099999 – Totals									48,097,541	41,356,420	47,809,313		(15,388)				2,391,195		XXX

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
	1A	1A \$	1B \$	1C \$	3,482,935	1D \$	4,481,046	1E \$		1F \$	13,573,258	1G \$	26,272,074		
	1B	2A \$	2B \$	2C \$											
	1C	3A \$	3B \$	3C \$											
	1D	4A \$	4B \$	4C \$											
	1E	5A \$	5B \$	5C \$											
	1F	6 \$													

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Lender or Owner/Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
70999999 - Totals										XXX

NONE

SCHEDULE BA - PART 3

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

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 B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Surplus Notes: Unaffiliated																			
575767-AN-8	MASS MUTUAL LIFE BASIC 3.729% 10/15/70	Springfield	MA	AAM	04/21/2020	02/10/2025	245,740		4			4		245,744	163,983		(81,761)	(81,761)	3,004
575767-AN-8	MASS MUTUAL LIFE BASIC 3.729% 10/15/70	Springfield	MA	AAM	04/21/2020	11/12/2025	245,740		31			31		245,770	167,538		(78,233)	(78,233)	10,048
638671-AL-1	NATIONWIDE MUT INS SURPLUS NOTE 4.950% 04/22/44	Columbus	OH	AAM	06/01/2018	11/12/2025	251,248		(35)			(35)		251,214	220,234		(30,979)	(30,979)	13,097
2799999 – Surplus Notes: Unaffiliated							742,728		–			–		742,728	551,755		(190,973)	(190,973)	26,149
6899999 – Subtotals: Unaffiliated							742,728		–			–		742,728	551,755		(190,973)	(190,973)	26,149
7099999 – Totals							742,728		–			–		742,728	551,755		(190,973)	(190,973)	26,149

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)																			
690353-XN-2	OVERSEAS PRIVATE INV COR		1.A	1,336,375	1,323,610	1,306,619	1,328,880		(1,063)			3.540	3.373	MJSD	2,082	46,856	05/01/2018	06/15/2030	27,237
912828-6A-3	U S Treasury Notes NOTES	SD	1.A	1,095,149	1,105,000	1,104,007	1,104,778		2,725			2.625	2.878	JJ	12,138	29,006	08/19/2022	01/31/2026	1,119,503
912828-6A-3	U S Treasury Notes NOTES		1.A	545,097	550,000	549,506	549,890		1,356			2.625	2.878	JJ	6,042	14,438	08/19/2022	01/31/2026	557,219
912828-R3-6	U S Treasury Notes NOTES	C	1.A	2,952,625	3,200,000	3,177,490	3,173,188		70,320			1.625	3.920	MN	6,751	52,000	09/21/2022	05/15/2026	3,226,000
912828-R3-6	U S Treasury Notes NOTES		1.A	1,660,852	1,800,000	1,787,338	1,784,918		39,555			1.625	3.920	MN	3,798	29,250	09/21/2022	05/15/2026	1,814,625
91282C-ET-4	US TREASURY N B NOTES	SD	1.A	4,825,431	4,945,000	4,886,085	4,857,291		31,860			2.625	3.928	MN	11,412	64,903	06/18/2025	05/31/2027	5,009,903
91282C-NN-7	US TREASURY N B NOTES		1.A	1,002,776	1,000,000	1,008,242	1,002,572		(204)			3.875	3.813	JJ	16,216		08/01/2025	07/31/2030	1,019,375
91282C-NR-8	US TREASURY N B NOTES		1.A	2,992,734	3,000,000	3,020,039	2,993,111		377			4.000	4.040	JJ	50,217		08/19/2025	07/31/2032	3,060,000
91282C-PN-5	US TREASURY N B NOTES	SD	1.A	543,189	550,000	544,973	543,263		73			3.500	3.775	MN	1,692		12/09/2025	11/30/2030	559,625
91282C-PN-5	US TREASURY N B NOTES		1.A	1,432,045	1,450,000	1,436,746	1,432,239		194			3.500	3.775	MN	4,462		12/09/2025	11/30/2030	1,475,375
0019999999 – Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)				18,386,274	18,923,610	18,821,044	18,770,130		145,191			XXX	XXX	XXX	114,811	236,453	XXX	XXX	17,868,862
Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC)																			
3134GV-5K-0	FHLMC AGENCY DEBENTURES		1.A	10,000,000	10,000,000	7,178,218	10,000,000					2.220	2.220	JJ	103,600	222,000	07/02/2020	07/13/2040	10,111,000
880591-CS-9	Tennessee Valley Authority AGENCY DEBENTURES		1.A	6,866,525	5,000,000	5,596,324	6,246,560		(102,288)			5.880	3.032	AO	73,500	294,000	06/01/2019	04/01/2036	5,147,000
0029999999 – Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC)				16,866,525	15,000,000	12,774,543	16,246,560		(102,288)			XXX	XXX	XXX	177,100	516,000	XXX	XXX	15,258,000
Issuer Credit Obligations: Non-U.S. Sovereign Jurisdiction Securities																			
168863-DY-1	REPUBLIC OF CHILE BASIC		1.F FE	6,994,400	7,000,000	6,223,000	6,995,133		204			4.340	4.346	MS	96,203	303,800	03/02/2022	03/07/2042	7,151,900
91086Q-BF-4	UNITED MEXICAN STATES BASIC		2.B FE	4,582,500	5,000,000	3,925,000	4,646,954		9,847			4.600	5.170	JJ	100,944	230,000	05/01/2018	01/23/2046	5,115,000
91087B-AB-6	UNITED MEXICAN STATES BASIC		2.B FE	3,536,000	4,000,000	3,012,000	3,603,394		10,301			4.350	5.126	JJ	80,233	174,000	05/01/2018	01/15/2047	4,087,000
0039999999 – Issuer Credit Obligations: Non-U.S. Sovereign Jurisdiction Securities				15,112,900	16,000,000	13,160,000	15,245,481		20,352			XXX	XXX	XXX	277,381	707,800	XXX	XXX	16,353,900
Issuer Credit Obligations: Municipal Bonds – General Obligations (Direct & Guaranteed)																			
041826-YX-0	ARLINGTON ISD-B-QSCB MUNICIPALS		1.A FE	10,343	10,000	10,004	10,000					4.616	4.616	FA	174	462	05/01/2018	02/15/2026	10,231
052430-FC-4	AUSTIN ISD-REF-B-BABS MUNICIPALS		1.B FE	1,665,270	1,500,000	1,519,425	1,571,388		(13,932)			5.141	3.994	FA	32,131	77,115	05/01/2018	08/01/2030	1,538,558
401784-XF-5	GUILFORD CNTY IMPT-B MUNICIPALS		1.A FE	12,299,872	10,645,000	11,260,387	11,356,409		(139,371)			5.461	3.856	FA	242,218	581,323	05/01/2018	08/01/2030	10,935,662
57582P-UD-0	MASSACHUSETTS ST MUNICIPALS		1.B FE	1,215,840	1,000,000	1,031,620	1,062,530		(14,282)			5.306	3.613	JJ	26,530	53,060	09/27/2012	01/01/2030	1,026,530
68608K-A3-2	OREGON ST MUNICIPALS		1.B FE	2,738,314	2,350,000	2,400,502	2,635,695		(15,333)			5.382	4.198	FA	52,699	126,477	05/01/2018	08/01/2039	2,413,239
815626-GQ-3	SEDGWICK CNTY KS UNIF SCH DIST MUNICIPALS		1.C FE	1,128,033	870,000	890,410	903,085		(15,522)			6.220	3.670	AO	13,529	54,114	12/28/2011	10/01/2028	155,039
849476-MD-5	SPRING BRANCH ISD B MUNICIPALS		1.A FE	3,150,270	3,000,000	3,001,920	3,000,000					5.538	5.538	FA	69,225	166,140	05/01/2018	02/01/2030	3,083,070
0049999999 – Issuer Credit Obligations: Municipal Bonds – General Obligations (Direct & Guaranteed)				22,207,942	19,375,000	20,114,268	20,539,106		(198,440)			XXX	XXX	XXX	436,506	1,058,691	XXX	XXX	19,162,329
Issuer Credit Obligations: Municipal Bonds – Special Revenue																			
02765U-CR-3	AMERICAN MUN PWR-OHIO INC POWER		1.F FE	4,000,000	4,000,000	4,083,320	4,000,000					6.053	6.053	FA	91,468	242,120	10/01/2009	02/15/2043	4,121,060
052414-MG-1	AUSTIN ELEC UTIL-RF-B MUNICIPALS		1.D FE	10,237,016	8,650,000	8,893,411	9,860,861		(56,532)			5.720	4.425	MN	63,222	494,780	05/01/2018	11/15/2040	8,897,390
072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL MUNICIPALS		1.E FE	3,743,936	2,550,000	2,886,014	3,577,168		(24,871)			6.907	4.206	AO	44,032	176,129	05/01/2018	10/01/2050	1,527,300
072868-AC-6	BAYLOR UNIV TX BASIC		1.E FE	1,991,640	2,000,000	1,815,520	1,994,213		362			4.019	4.049	MS	26,793	80,380	05/01/2018	03/01/2038	2,040,190
13067W-JF-0	CA WTR RES-AO-PREREF MUNICIPALS		1.A	53,222	55,000	54,241	54,594		201			3.237	3.639	JD	148	1,780	05/01/2018	12/01/2027	55,890

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
								Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	
	CUSIP Identification	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value												Payment Due at Maturity
	190760-HT-8		COBB-MARIETTA COLISEUM & EXHIB MUNICIPALS	3,157,560	3,000,000	2,752,920	3,000,000		(26,392)			4.500	3.596	JJ	67,500	135,000	06/01/2019	01/01/2047	129,775
	196711-LY-9		CO COPS-TXB-B MUNICIPALS	1,015,964	820,000	850,397	898,676		(19,576)			6.250	3.468	MS	15,090	51,250	06/01/2019	09/15/2029	845,625
	196711-LZ-6		CO COPS-TXB-B MUNICIPALS	1,359,180	1,000,000	1,086,130	1,271,627		(14,776)			6.450	3.876	MS	18,992	64,500	06/01/2019	09/15/2039	1,032,250
	231266-GC-5		CURATORS UNIV MO SYS FACS REV MUNICIPALS	5,024,320	4,000,000	4,128,960	4,789,639		(34,887)			5.792	4.086	MN	38,613	231,680	05/01/2018	11/01/2041	4,115,840
	235036-7A-2		DALLAS-FORT WORTH TX INTERNATI AIRPORT	165,000	165,000	115,495	165,000					2.919	2.919	MN	803	4,816	07/31/2020	11/01/2050	167,408
	264416-AN-8		DUKE UNIV TXB-A MUNICIPALS	6,553,931	5,175,000	5,650,997	6,111,163		(65,378)			5.850	3.853	AO	75,684	302,738	05/01/2018	04/01/2037	5,326,369
	438701-Z5-6		HONOLULU CITY & CNTY HI WSTWTR WATER	670,000	670,000	591,014	670,000					1.623	1.623	JJ	5,437	10,874	12/16/2020	07/01/2031	675,437
	452024-GT-3		ILLINOIS MUN ELEC AGY PWR SUPP POWER	1,545,000	1,545,000	1,626,035	1,545,000					6.832	6.832	FA	43,981	105,554	07/15/2009	02/01/2035	1,597,777
	452252-FH-7		ILLINOIS ST TOLL HWY AUTH TOLL TRANSPORTATION	4,000,000	4,000,000	4,247,400	4,000,000					6.184	6.184	JJ	123,680	247,360	05/12/2009	01/01/2034	4,123,680
	455057-SV-2		INDIANA ST FIN AUTH REV BUILD BUILD AMERICA BONDS	4,000,000	4,000,000	4,451,360	4,000,000					6.596	6.596	FA	109,933	263,840	06/23/2009	02/01/2039	4,131,920
	45506D-WY-7		INDIANA FIN AUTH-A MUNICIPALS	4,855,700	5,000,000	4,599,400	4,913,104		8,448			3.624	3.865	JJ	90,600	181,200	05/01/2018	07/01/2036	1,092,048
	47770V-CV-0		JOBSOHIO BEVERAGE-B GENERAL	2,984,052	2,740,000	2,757,372	2,981,531		(2,521)			4.532	3.387	JJ	62,088		11/20/2025	01/01/2035	2,802,088
	485429-Z6-4		KS ST DEV FIN D REF GENERAL	2,318,514	2,200,000	2,223,716	2,281,696		(5,517)			4.727	4.308	AO	21,954	103,994	05/01/2018	04/15/2037	2,251,997
	54628C-MV-1		LOUISIANA ST LOCAL GOVT ENVRNM WATER	10,000,000	10,000,000	7,866,100	10,000,000					2.787	2.787	FA	116,125	278,700	07/31/2020	02/01/2040	10,139,350
	57586E-TQ-4		Massachusetts St Health EDL MEDICAL	2,944,025	2,500,000	2,708,275	2,793,357		(22,983)			6.432	4.903	AO	40,200	160,800	05/01/2018	10/01/2035	2,580,400
	592041-XW-2		MET GOVT NASHVILLE MUNICIPALS	4,648,550	5,000,000	4,007,000	4,709,722		9,010			3.437	3.846	AO	42,963	171,850	05/01/2018	10/01/2046	5,085,925
	592041-ZW-0		MET GOVT NASHVILLE MEDICAL	3,036,420	3,000,000	2,004,630	3,033,129		(810)			3.235	3.172	JJ	48,525	97,050	10/29/2021	07/01/2052	3,048,525
	59259N-ZH-9		Metropolitan Transn Auth NY TRANSPORTATION	3,510,000	3,510,000	4,126,812	3,510,000					7.336	7.336	MN	32,902	257,494	04/23/2009	11/15/2039	1,212,916
	60636A-EC-3		MISSOURI ST HLTH EDUCNTL FAC MUNICIPALS	6,393,205	6,500,000	6,189,170	6,441,545		7,059			3.535	3.680	FA	86,804	229,775	05/01/2018	02/15/2033	6,614,888
	610763-PG-3		MONROE CNTY WTR B BAB MUNICIPALS	2,407,880	2,000,000	2,088,000	2,176,897		(34,400)			6.259	4.121	FA	52,158	125,180	05/01/2018	08/01/2030	2,062,590
	610763-PN-8		MONROE CNTY WTR B BAB MUNICIPALS	1,942,125	1,540,000	1,657,887	1,798,195		(21,488)			6.339	4.196	FA	40,675	97,621	05/01/2018	08/01/2035	1,588,810
	646139-W3-5		NEW JERSEY ST TPK AUTH TPK REV TRANSPORTATION	4,000,000	4,000,000	4,794,160	4,000,000					7.414	7.415	JJ	148,280	296,560	04/20/2009	01/01/2040	1,150,929
	658289-B8-5		NC ST UNIV-B-TXBL MUNICIPALS	7,925,680	8,000,000	7,324,960	7,943,012		2,542			4.000	4.062	AO	80,000	320,000	05/01/2018	10/01/2041	8,160,000
	677632-G9-6		OHIO ST UNIV HIGHER EDUCATION	9,904,500	10,000,000	8,026,900	9,913,968		1,366			4.048	4.097	JD	33,733	404,800	05/01/2018	12/01/2056	10,202,400
	73358X-CN-0		PORT AUTH OF NEW YORK & NEW JE TRANSPORTATION	460,000	460,000	295,752	460,000					3.175	3.175	JJ	6,735	14,605	01/22/2021	07/15/2060	467,303
	765418-FX-1		RICHMOND EXPWY-D-TXBL MUNICIPALS	10,612	10,000	10,274	10,231		(36)			5.122	4.321	JJ	236	512	05/01/2018	07/15/2031	1,381
	765418-FY-9		RICHMOND EXPWY-D-TXBL MUNICIPALS	4,924,649	4,510,000	4,552,755	4,833,138		(13,900)			5.322	4.668	JJ	110,677	240,022	05/01/2018	07/15/2041	4,630,011
	79575D-E6-3		SALT RVR PROJ AGRIC MUNICIPALS	3,123,945	2,750,000	2,702,233	3,032,223		(13,592)			4.839	3.927	JJ	66,536	133,073	05/01/2018	01/01/2041	2,816,536
	837151-JB-6		SOUTH CAROLINA ST PUBLIC SVC A MUNICIPALS	5,939,350	5,000,000	5,180,150	5,642,253		(44,478)			5.784	4.312	JD	24,100	289,200	05/01/2018	12/01/2041	514,460
	873547-HN-6		TACOMA WASH WTR REV MUNICIPALS	2,267,620	2,000,000	2,054,540	2,120,694		(21,800)			5.371	4.006	JD	8,952	107,420	05/01/2018	12/01/2030	2,053,710

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
87354T-BG-9	TACOMA WTR-TXB-B-BABS MUNICIPALS		1.B FE	4,827,200	4,000,000	4,098,400	4,627,776		(29,771)			5.621	4.195	JD	18,737	224,840	05/01/2018	12/01/2040	4,112,420
87638T-EG-4	TARRANT CO CULT ED-A MUNICIPALS		1.C FE	9,903,900	10,000,000	8,661,200	9,918,546		2,174			4.366	4.425	MN	55,788	436,600	05/01/2018	11/15/2047	10,218,300
880558-GG-0	TENNESSEE ST SCH BOND AUTH HIGHER EDUCATION		1.B FE	935,000	935,000	881,686	935,000					3.656	3.656	MN	5,697	34,184	04/09/2015	11/01/2035	204,549
88213A-GJ-8	TEXAS ST A M UNIV SYS BRD OF HIGHER EDUCATION		1.A FE	500,000	500,000	436,905	500,000					3.579	3.579	MN	2,287	17,895	06/29/2016	05/15/2040	132,519
898365-AA-9	TRUSTEES BOSTON CLG MUNICIPALS		1.D FE	2,763,900	2,500,000	2,445,600	2,711,432		(7,896)			5.085	4.388	JJ	63,563	127,125	05/01/2018	07/01/2043	2,563,563
914073-BD-2	UNIV OF ARKANSAS AR UNIV REVEN HIGHER EDUCATION		1.C FE	2,000,000	2,000,000	1,585,180	2,000,000					3.097	3.097	JD	5,162	61,940	04/01/2021	12/01/2041	2,030,970
91412G-HB-4	UNIV OF CALIFORNIA CA REVENUES HIGHER EDUCATION		1.D FE	6,905,000	6,905,000	6,179,077	6,905,000					4.053	4.053	MN	35,760	279,860	07/26/2012	05/15/2041	7,044,930
914440-KK-7	UNIVERSITY MASS BLDG AUTH PROJ HIGHER EDUCATION		1.C FE	280,000	280,000	280,274	280,000					6.573	6.573	MN	3,067	18,404	10/15/2009	05/01/2039	289,202
91523N-GW-0	UNIV WA REV-GEN-BUILD MUNICIPALS		1.B FE	2,275,800	2,000,000	1,961,600	2,207,727		(10,120)			4.997	4.054	AO	24,985	99,940	05/01/2018	10/01/2040	2,049,970
927063-CJ-4	VLG CTR CDD-B-REF-TXB MUNICIPALS		1.D FE	6,472,682	6,350,000	6,473,825	6,434,429		(5,862)			5.015	4.855	AO	79,613	318,453	05/01/2018	10/01/2036	6,509,226
92817S-TB-4	VIRGINIA ST PUBLIC SCH AUTH MUNICIPALS		1.B FE	1,153,750	1,000,000	1,037,870	1,066,236		(12,953)			5.512	3.919	FA	22,967	55,120	05/01/2018	08/01/2030	1,027,560
939781-R8-5	WA HGR ED-B-TXBL MUNICIPALS		1.F FE	1,293,980	1,000,000	1,083,150	1,225,270		(11,610)			6.000	3.921	AO	15,000	60,000	06/01/2019	04/01/2040	1,030,000
977100-DR-4	WISCONSIN-B-REF-TXBL MUNICIPALS		1.C FE	3,114,160	3,500,000	3,085,145	3,235,061		18,001			3.294	4.138	MN	19,215	115,290	05/01/2018	05/01/2037	3,557,645
0059999999 – Issuer Credit Obligations: Municipal Bonds – Special Revenue				173,538,967	163,320,000	156,613,212	170,579,114		(452,987)			XXX	XXX	XXX	2,191,460	7,772,306	XXX	XXX	148,035,032
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)																			
0010EP-AF-5	AEP Texas Central Co Ser E		2.A FE	5,970,859	6,000,000	6,549,785	5,987,502		1,332			6.650	6.687	FA	150,733	399,000	09/24/2003	02/15/2033	6,199,500
00115A-AN-9	AEP TRANSMISSION CO LLC BASIC		1.F FE	5,191,688	8,299,000	5,127,611	5,210,145		18,456			2.750	5.467	FA	86,217		08/25/2025	08/15/2051	8,413,111
001192-AD-5	AGL Capital Corp		2.A FE	2,822,742	3,510,000	3,733,390	3,119,037		30,254			6.000	7.779	AO	52,650	210,600	05/15/2009	10/01/2034	3,615,300
00206R-CP-5	AT&T INC BASIC		2.B FE	757,388	750,000	721,772	754,143		(374)			4.500	4.424	MN	4,313	33,750	04/24/2015	05/15/2035	766,875
00206R-GW-6	AT&T INC BASIC		2.B FE	3,954,134	3,994,000	4,125,100	3,967,371		2,206			6.000	6.098	MN	30,621	239,640	11/21/2018	11/15/2034	4,113,820
00817Y-AM-0	Aetna US Healthcare Inc BASIC		2.B FE	4,922,850	5,000,000	3,963,538	4,945,448		2,182			4.125	4.216	MN	26,354	206,250	11/02/2012	11/15/2042	5,103,125
00914A-AS-1	AIR LEASE CORP BASIC		2.B FE	4,891,600	5,000,000	4,489,928	4,930,622		10,285			2.875	3.129	JJ	66,285	143,750	01/05/2022	01/15/2032	5,071,875
01166V-AA-7	ALASKA AIRLINES 2020 TR BASIC		1.E FE	337,473	304,030	305,804	314,964		(5,693)			4.800	2.223	FA	5,513	14,593	08/27/2021	08/15/2027	165,687
012653-AF-8	ALBEMARLE CORP BASIC		2.C FE	8,765,226	10,037,000	9,091,398	8,784,453		13,339			5.650	6.647	JD	47,258	567,091	04/14/2025	06/01/2052	10,320,545
018522-M#-6	ALLETE INC PRIVATE PLACEMENT		1.F	5,000,000	5,000,000	4,460,807	5,000,000					2.790	2.790	MS	46,500	139,500	03/31/2021	09/01/2031	5,069,750
02005N-BU-3	ALLY FINANCIAL INC BASIC		2.C FE	2,028,600	2,000,000	2,123,007	2,018,783		(5,491)			6.848	6.499	JJ	67,719	136,960	02/14/2024	01/03/2030	2,036,459
02005N-BV-1	ALLY FINANCIAL INC BASIC		2.C FE	7,229,320	7,000,000	7,266,840	7,225,071		(4,249)			6.184	5.704	JJ	186,379		10/03/2025	07/26/2035	7,115,225
02043Q-AC-1	ALNY 0 09/15/28		3.A Z*	19,162	20,000	19,275	19,173		12				1.566	N/A			12/17/2025	09/15/2028	20,000
02079K-BB-2	ALPHABET INC-CL C BASIC		1.C FE	2,977,830	3,000,000	2,964,758	2,977,857		27			5.700	5.745	MN	26,125		11/03/2025	11/15/2075	3,085,500
023135-BM-7	AMAZON.COM INC BASIC		1.E FE	1,485,748	1,500,000	1,207,192	1,487,083		189			4.250	4.300	FA	22,844	63,750	06/06/2018	08/22/2057	1,531,875
02512L-AB-6	AMERICAN CHEMCIAL SOC BASIC		1.D FE	10,000,000	10,000,000	7,307,752	10,000,000					3.781	3.781	MS	126,033	378,100	05/14/2020	03/01/2050	10,189,050
026874-CW-5	American Intl Group BASIC		2.A FE	4,815,886	5,000,000	5,649,943	4,874,550		6,515			6.820	7.136	MN	43,572		09/28/2012	11/15/2037	5,170,500
026874-DP-9	American Intl Group BASIC		2.A FE	6,964,580	7,000,000	5,864,983	6,968,717		699			4.375	4.405	JD	851	306,250	05/06/2020	06/30/2050	7,153,125
030288-AC-8	AMERICAN TRANSMISSION SYSTEMS BASIC		1.F FE	423,827	425,000	382,862	424,270		110			2.650	2.681	JJ	5,193	11,263	11/29/2021	01/15/2032	430,631

Annual Statement for the Year 2025 of the Protective Life And Annuity Insurance Company

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
03073E-AQ-8	AMERISOURCEBERGEN CORP BASIC		2.A FE	2,996,430	3,000,000	2,520,100	2,997,032		80			4.300	4.307	JD	5,733	129,000	11/30/2017	12/15/2047	3,064,500
032654-AP-0	ANALOG DEVICES BASIC		1.G FE	504,210	500,000	476,474	502,689		(199)			4.500	4.435	JD	1,625	22,500	12/02/2016	12/05/2036	511,250
035240-AG-5	Anheuser Busch Inbev Wor BASIC		1.G FE	258,066	250,000	239,512	256,170		(252)			4.950	4.729	JJ	5,706	12,375	12/13/2016	01/15/2042	256,188
037389-AU-7	Aon Corp		2.A FE	4,954,200	5,000,000	5,468,026	4,967,698		1,297			6.250	6.318	MS	78,993	312,500	09/07/2010	09/30/2040	5,156,250
03743Q-AX-6	APA CORP BASIC		2.C FE	9,995,351	10,000,000	9,983,274	9,996,060		709			4.375	4.390	AO	92,361	218,750	09/16/2025	10/15/2028	10,218,750
03743Q-AY-4	APA CORP BASIC		2.C FE	2,809,139	2,500,000	2,745,092	2,789,955		(19,183)			7.750	4.515	JD	8,611	96,875	09/16/2025	12/15/2029	2,596,875
037833-AL-4	APPLE INC BASIC		1.B FE	3,824,048	4,000,000	3,389,047	3,860,441		5,416			3.850	4.134	MN	24,383	154,000	05/01/2018	05/04/2043	4,077,000
039483-BH-4	Archer Daniels Midland Co BASIC		1.F FE	1,549,985	1,500,000	1,259,323	1,540,376		(1,626)			4.016	3.802	AO	12,550	60,240	06/01/2019	04/16/2043	1,530,120
039483-BM-3	Archer Daniels Midland Co BASIC		1.F FE	3,715,784	4,000,000	3,108,606	3,760,712		6,674			3.750	4.172	MS	44,167	150,000	05/01/2018	09/15/2047	4,075,000
039483-BQ-4	Archer Daniels Midland Co BASIC		1.F FE	6,926,150	7,000,000	6,009,672	6,935,286		1,544			4.500	4.565	MS	92,750	315,000	11/28/2018	03/15/2049	7,157,500
040555-CF-9	Arizona Public Service		2.A FE	3,647,685	3,000,000	3,057,354	3,382,350		(44,475)			5.625	3.638	MN	21,563	168,750	06/01/2019	05/15/2033	3,084,375
040555-CH-5	Arizona Public Service		2.A FE	5,105,040	6,000,000	6,157,248	5,508,573		35,263			5.500	6.663	MS	110,000	330,000	04/17/2006	09/01/2035	6,165,000
040555-CM-4	Arizona Public Service		2.A FE	2,254,866	2,000,000	1,930,112	2,194,415		(9,029)			5.050	4.178	MS	33,667	101,000	05/01/2018	09/01/2041	2,050,500
040555-CY-8	Arizona Public Service BASIC		2.A FE	2,999,490	3,000,000	2,405,202	2,999,560		11			4.250	4.251	MS	42,500	127,500	02/26/2019	03/01/2049	3,063,750
045054-AP-8	ASHTeAD CAPITAL INC BASIC		2.C FE	406,337	405,000	361,798	405,777		(133)			2.450	2.412	FA	3,831	9,923	08/03/2021	08/12/2031	409,961
045487-AD-7	ASSOC BANC-CORP BASIC		2.C FE	5,000,000	5,000,000	5,195,762	5,000,000					6.455	6.455	FA	109,376	322,750	08/26/2024	08/29/2030	5,094,087
04621W-AE-0	ASSURED GUARANTY US HLDG BASIC		2.A FE	445,524	600,000	424,685	448,876		2,665			3.600	5.429	MS	6,360	21,600	09/24/2024	09/15/2051	610,800
04686J-AD-3	ATHENE HOLDINGS LTD BASIC		2.A FE	4,967,800	5,000,000	3,505,377	4,970,627		659			3.950	3.987	MN	19,750	197,500	05/20/2021	05/25/2051	5,098,750
04686J-AE-1	ATHENE HOLDINGS LTD BASIC		2.A FE	3,503,850	5,000,000	3,172,331	3,534,208		23,981			3.450	5.588	MN	22,042	172,500	09/24/2024	05/15/2052	5,086,250
049560-AM-7	Atmos Energy Corp BASIC		1.F FE	3,047,523	3,000,000	2,537,989	3,038,197		(1,391)			4.125	4.026	AO	26,125	123,750	05/01/2018	10/15/2044	3,061,875
05379B-AK-3	Avista Corp		1.G FE	3,819,520	4,000,000	4,323,910	3,895,619		7,255			6.250	6.613	JD	20,833	250,000	06/26/2009	12/01/2035	4,125,000
05379B-AQ-0	Avista Corp BASIC		1.G FE	5,006,950	5,000,000	4,115,145	5,006,335		(170)			4.350	4.341	JD	18,125	217,500	03/19/2020	06/01/2048	5,108,750
053807-AU-7	Avnet Inc BASIC		2.C FE	4,961,000	5,000,000	4,514,556	4,977,638		3,771			3.000	3.091	MN	19,167	150,000	05/04/2021	05/15/2031	5,075,000
054561-AM-7	AXA EQUITABLE HOLDINGS I BASIC		2.A FE	4,985,514	5,000,000	4,500,682	4,987,677		295			5.000	5.018	AO	49,306	250,000	01/15/2019	04/20/2048	5,125,000
05572Y-HP-0	BOKF NA BASIC		2.A FE	10,000,000	10,000,000	10,212,533	10,000,000					6.108	6.108	MN	93,317		11/03/2025	11/06/2040	10,000,000
05605H-AD-2	BWX TECHNOLOGIES INC BASIC		3.C FE	197,026	195,000	185,835	196,968		(58)				-0.208	N/A			11/06/2025	11/01/2030	195,000
06051G-JW-0	BANK OF AMERICA CORP BASIC		1.G FE	375,000	375,000	296,997	375,000					3.311	3.311	AO	2,380	12,416	04/16/2021	04/22/2042	380,543
06051G-KL-2	BANK OF AMERICA CORP BASIC		2.A FE	5,000,000	5,000,000	4,714,984	5,000,000					3.846	3.846	MS	60,361	192,300	03/03/2022	03/08/2037	5,096,150
071813-DE-6	Baxter International Inc BAX 5.65 12/15/35		2.C FE	3,995,960	4,000,000	4,059,959	3,995,983		23			5.650	5.663	JD	16,950		11/19/2025	12/15/2035	4,113,000
07274N-AZ-6	BAYER US FINANCE II LLC BASIC		2.B FE	3,909,869	4,000,000	3,756,672	3,909,869					4.200	4.592	JJ	77,467	168,000	07/12/2018	07/15/2034	4,084,000
073952-AB-9	BEACON FUNDING TRUST BASIC		2.B FE	2,500,000	2,500,000	2,546,570	2,500,000					6.266	6.266	FA	59,179	121,839	10/29/2024	08/15/2054	2,578,325
075887-BG-3	Becton Dickinson BASIC		2.B FE	1,130,540	1,150,000	1,021,420	1,133,956		510			4.685	4.798	JD	2,395	53,878	05/01/2018	12/15/2044	1,176,939
075887-BM-0	Becton Dickinson BASIC		2.B FE	5,807,580	6,000,000	5,341,628	5,841,146		5,126			4.875	5.099	MN	37,375	292,500	05/01/2018	05/15/2044	6,146,250
08880@-AA-4	BFC Chevron Fed Rec Trst 2010C PRIVATE PLACEMENT		1.F YE	680,118	673,385	678,587	676,860		(478)			5.180	5.032	APR	26,161	34,881	06/01/2019	04/01/2033	89,238
09062X-AD-5	BIOGEN INC BASIC		2.A FE	2,845,560	3,000,000	2,771,151	2,846,467		907			5.200	5.633	MS	45,933		10/21/2025	09/15/2045	3,078,000
09062X-AG-8	BIOGEN INC BASIC		2.A FE	3,283,750	5,000,000	3,238,991	3,286,143		2,393			3.150	5.795	MN	26,250		12/04/2025	05/01/2050	5,078,750
09659D-AA-4	STANFORD UNIVERSITY BASIC		1.A FE	12,416,125	11,500,000	9,345,134	12,310,315		(15,610)			4.249	3.839	MN	81,439	488,635	05/01/2018	05/01/2054	11,744,318
096630-AH-1	BOARDWALK PIPELINES LP BASIC		2.B FE	6,992,020	7,000,000	6,626,756	6,995,770		744			3.400	3.413	FA	89,911	238,000	08/04/2020	02/15/2031	7,119,000
097023-AU-9	Boeing Co		2.C FE	5,496,378	4,395,000	4,736,465	5,003,434		(72,867)			6.125	3.881	FA	101,695	269,194	05/01/2018	02/15/2033	4,529,597
097023-AX-3	Boeing Co		2.C FE	3,916,520	4,000,000	4,508,788	3,942,844		2,558			6.875	7.043	MS	80,972	275,000	03/11/2009	03/15/2039	4,137,500
097023-CK-9	Boeing Co BASIC		2.C FE	5,268,340	7,000,000	5,230,323	5,271,241		2,901			3.900	5.854	MN	45,500		12/01/2025	05/01/2049	7,136,500
097023-CQ-6	Boeing Co BASIC		2.C FE	7,326,600	10,000,000	7,310,102	7,332,217		5,617			3.750	5.824	FA	156,250		11/21/2025	02/01/2050	10,187,500
097023-CX-1	Boeing Co BASIC		2.C FE	994,720	1,000,000	984,378	994,911		45			5.930	5.965	MN	9,883	59,300	01/16/2024	05/01/2060	1,029,650
10240L-AA-0	BOWHEAD SPECIALTY HOLD BOW 7 3/4 12/01/30		2.A FE	10,000,000	10,000,000	10,023,225	10,000,000					7.750	7.750	JD	77,500		11/20/2025	12/01/2030	10,387,500

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
10373Q-BQ-2	BP CAP MARKETS AMERICA BASIC		1.E FE	8,500,320	8,000,000	5,248,984	8,469,916		(7,494)			3.379	3.101	FA	107,377	270,320	09/14/2021	02/08/2061	8,135,160
110122-AU-2	Bristol Myers Squibb Co BASIC		1.F FE	6,743,450	7,000,000	5,395,060	6,826,944		7,626			3.250	3.447	FA	94,792	227,500	07/26/2012	08/01/2042	7,113,750
11043X-AA-1	BRITISH AIR 19-1 AA PTT BASIC		1.C FE	7,177,046	7,177,046	6,781,608	7,177,046					3.300	3.314	MJSD	10,526	236,843	07/15/2019	12/15/2032	252,846
114259-AP-9	Brooklyn Union Gas BASIC		2.A FE	2,597,700	3,000,000	2,479,496	2,610,623		10,260			4.504	5.584	MS	41,662	135,120	09/24/2024	03/10/2046	3,067,560
114259-AQ-7	Brooklyn Union Gas BASIC		2.A FE	3,891,412	4,700,000	3,761,103	3,913,537		17,584			4.273	5.599	MS	59,134	200,831	09/24/2024	03/15/2048	4,800,416
120568-BC-3	BUNGE LTD FINANCE CORP BASIC		2.A FE	10,167,800	10,000,000	9,189,921	10,095,580		(17,228)			2.750	2.550	MN	35,903	275,000	08/10/2021	05/14/2031	10,137,500
12189L-AP-6	BURLINGTN NORTH SANTA FE BASIC		1.F FE	5,705,050	5,000,000	4,854,805	5,559,257		(21,812)			5.150	4.227	MS	85,833	257,500	05/01/2018	09/01/2043	5,128,750
12189T-AD-6	Burlington Northern		1.F FE	1,520,470	1,105,000	1,344,070	1,382,015		(20,716)			7.290	4.282	JD	6,713	80,555	05/01/2018	06/01/2036	1,145,277
12513G-BL-2	CDW LLC		2.C FE	5,136,500	5,000,000	5,103,191	5,122,505		(11,261)			5.550	5.187	FA	99,438	277,500	09/24/2024	08/22/2034	5,138,750
12527G-AL-7	CF INDUSTRIES INC CF 5.3 11/26/35		2.B FE	249,808	250,000	249,587	249,809		1			5.300	5.310	MN	1,288		11/20/2025	11/26/2035	256,625
125523-BH-2	CIGNA Corp BASIC		2.A FE	8,144,458	7,500,000	7,321,649	8,033,028		(22,640)			5.375	4.726	FA	152,292	403,125	07/01/2020	02/15/2042	7,701,563
125896-BX-7	CMS Energy Corp BASIC		2.B FE	100,000	100,000	106,950	100,000					3.375	3.375	MN	563	3,375	05/02/2023	05/01/2028	101,688
126117-AW-0	CNA Financial Corp BASIC		2.B FE	4,987,400	5,000,000	4,500,264	4,993,855		1,254			2.050	2.078	FA	38,722	102,500	08/11/2020	08/15/2030	5,051,250
12636Y-AD-4	CRH AMERICA FINANCE INC BASIC		2.A FE	1,902,640	2,000,000	1,709,558	1,916,114		2,071			4.500	4.809	AO	21,750	90,000	07/09/2018	04/04/2048	2,045,000
126408-GY-3	CSX Corp BASIC		1.G FE	722,993	750,000	630,166	730,178		705			4.100	4.311	MS	9,054	30,750	01/11/2013	03/15/2044	765,375
126650-BP-4	CVS Corp		2.B FE	230,492	216,727	219,068	219,256		(823)			6.036	5.276	MON	763	13,082	09/27/2010	12/10/2028	1,526
126650-CD-0	CVS Corp BASIC		2.B FE	2,883,990	3,000,000	2,802,977	2,884,908		918			5.300	5.643	JD	11,483	79,500	10/21/2025	12/05/2043	3,079,500
126650-CZ-1	CVS Corp BASIC		2.B FE	11,304,960	12,000,000	10,620,367	11,335,604		15,022			5.050	5.484	MS	161,600	606,000	12/20/2023	03/25/2048	12,303,000
126650-DZ-0	CVS Corp BASIC		2.B FE	5,190,400	5,000,000	4,874,290	5,187,180		(2,937)			5.875	5.604	JD	24,479	293,750	09/24/2024	06/01/2053	5,146,875
12695*-AA-3	CVS Lease Backed 2016 PP PRIVATE PLACEMENT		2.B	3,067,021	3,358,186	2,922,210	3,153,786		13,931			3.416	4.489	MON	6,692	114,715	06/01/2019	10/10/2038	19,736
14040H-CY-9	CAPITAL ONE FINANCIAL BASIC		2.A FE	1,470,675	1,500,000	1,572,229	1,475,270		2,482			5.817	6.091	FA	36,356	87,255	02/14/2024	02/01/2034	1,526,578
144141-CV-8	Carolina Power & Light		1.F FE	5,872,795	5,000,000	5,255,701	5,552,492		(47,875)			5.700	4.243	AO	71,250	285,000	05/01/2018	04/01/2035	5,142,500
149123-BN-0	Caterpillar Inc BASIC		1.F FE	3,155,580	2,500,000	2,781,367	2,937,104		(32,432)			6.050	4.012	FA	57,139	151,250	05/01/2018	08/15/2036	2,575,625
15189W-AH-3	CenterPoint Energy Resour Corp		2.A FE	5,608,930	5,560,000	5,794,743	5,594,537		(1,482)			5.850	5.786	JJ	149,981	325,260	09/15/2011	01/15/2041	3,664,130
15189W-B#-6	CenterPoint Energy Resour Corp PRIVATE PLACEMENT		1.G	3,816,653	3,300,000	3,023,812	3,748,631		(19,816)			5.000	3.858	FA	68,750	165,000	05/27/2022	02/01/2042	3,382,500
153609-G#-3	Central Hudson Gas & Elec Corp PRIVATE PLACEMENT		2.A	7,000,000	7,000,000	4,591,317	7,000,000					3.420	3.420	MN	31,255	239,400	04/29/2020	05/14/2050	7,119,700
15987T-AS-0	CHARLES STARK DRAPER LAB BASIC		1.D FE	6,902,019	6,500,000	6,257,323	6,610,770		(48,506)			4.188	3.366	MS	90,740	272,220	06/01/2019	09/01/2038	6,636,110
161175-CE-2	CHARTER COMM OPT LLC CAP BASIC		2.C FE	471,452	475,000	330,552	471,982		136			3.500	3.552	MS	5,542	16,625	09/27/2021	03/01/2042	483,313
163072-AB-7	CHEESECAKE FACTORY THE BASIC		4.A	295,050	290,000	284,055	294,240		(810)			2.000	1.638	MS	1,708	3,174	02/26/2025	03/15/2030	292,900
166764-CA-6	CHEVRON CORP BASIC		1.D FE	2,199,599	3,262,000	2,224,284	2,206,605		7,006			3.078	5.506	MN	13,945	50,202	08/25/2025	05/11/2050	3,312,202
17289R-AB-2	CITADEL SECURITIES GLOBA BASIC		2.C FE	9,989,700	10,000,000	10,542,064	9,990,107		407			6.200	6.214	JD	22,389	310,000	06/11/2025	06/18/2035	10,310,000
172967-KR-1	Citigroup Inc BASIC		2.B FE	269,897	270,000	237,626	269,931		2			4.750	4.752	MN	1,532	12,825	02/13/2017	05/18/2046	276,413
17327C-AQ-6	Citigroup Inc BASIC		1.G FE	400,000	400,000	367,090	400,000					3.057	3.057	JJ	5,299	12,228	01/18/2022	01/25/2033	405,811
174610-AS-4	CITIZENS FINANCIAL GROUP BASIC		2.A FE	2,993,400	3,000,000	2,789,981	2,997,095		665			2.500	2.525	FA	30,208	75,000	02/03/2020	02/06/2030	3,037,500
191216-CQ-1	Coca Cola Co BASIC		1.E FE	6,955,060	7,000,000	5,885,506	6,959,943		933			4.200	4.238	MS	78,400	294,000	03/20/2020	03/25/2050	7,147,000
195869-AG-7	Colonial Pipeline Co 144A		2.C FE	3,998,920	4,000,000	4,529,347	4,000,329		25			7.630	7.630	MN	26,281	305,200	04/01/2002	04/15/2032	4,114,450
198280-AH-2	COLUMBIA PIPELINE GROUP BASIC		2.A FE	3,513,404	3,100,000	3,072,591	3,442,629		(10,808)			5.800	4.897	JD	14,983	179,800	05/01/2018	06/01/2045	3,189,900
19828T-AC-0	COLUMBIA PIPELINES OPCO BASIC		2.A FE	6,692,202	6,399,000	6,842,546	6,691,612		(590)			6.544	6.195	MN	53,507	209,375	08/25/2025	11/15/2053	6,608,375

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
19828T-AF-3	COLUMBIA PIPELINES OPCO BASIC		2.A FE	513,665	500,000	474,779	513,462		(172)			5.695	5.506	AO	7,119	30,215	09/24/2024	10/01/2054	514,238
20030N-BM-2	Comcast Corp BASIC		1.G FE	2,956,263	3,000,000	2,869,745	2,973,218		2,514			4.200	4.325	FA	47,600	126,000	05/01/2018	08/15/2034	3,063,000
20268J-AG-8	COMMONSPIRIT HEALTH BASIC		1.G FE	1,513,260	2,000,000	1,501,298	1,514,016		756			3.910	5.765	AO	19,550		12/01/2025	10/01/2050	2,039,100
202795-HG-8	COMMONWEALTH EDISON		1.F FE	5,973,840	6,000,000	6,416,193	5,989,352		1,180			5.875	5.906	FA	146,875	352,500	01/14/2003	02/01/2033	6,176,250
20826F-AF-3	CONOCOPHILLIPS CO BASIC		1.F FE	315,870	316,000	300,473	315,930		6			4.150	4.153	MN	1,676	13,114	11/07/2014	11/15/2034	322,557
20826F-AV-8	CONOCOPHILLIPS CO BASIC		1.F FE	9,983,900	10,000,000	7,372,267	9,985,151		326			3.800	3.809	MS	111,889	380,000	02/22/2022	03/15/2052	10,190,000
209111-EU-3	Consolidated Edison		1.G FE	1,994,140	2,000,000	2,289,428	1,996,207		194			6.750	6.773	AO	33,750	135,000	04/01/2008	04/01/2038	2,067,500
209111-GB-3	Consolidated Edison BASIC		1.G FE	3,983,960	4,000,000	2,743,820	3,984,875		208			3.600	3.619	JD	6,400	144,000	06/03/2021	06/15/2061	4,072,000
210371-AF-7	Constellation Energy Group		2.B FE	3,990,520	4,000,000	4,613,472	3,996,075		475			7.600	7.620	AO	76,000	304,000	03/22/2002	04/01/2032	4,152,000
210518-CZ-7	Consumers Energy Co BASIC		1.E FE	3,092,852	3,500,000	2,536,789	3,163,455		10,427			3.250	3.935	FA	42,972	113,750	05/01/2018	08/15/2046	3,556,875
210518-DA-1	Consumers Energy Co BASIC		1.F FE	5,004,570	5,000,000	4,004,559	5,003,993		(120)			3.950	3.944	JJ	91,069	197,500	05/01/2018	07/15/2047	5,098,750
212015-AQ-4	CONTINENTAL RESOURCES BASIC		2.C FE	299,158	300,000	239,465	299,370		21			4.900	4.917	JD	1,225	14,700	09/04/2014	06/01/2044	307,350
216831-AB-3	Cooper Tire & Rubber		4.A FE	3,380,007	3,000,000	3,086,250	3,034,038		(26,317)			7.625	6.629	MS	67,354	228,750	10/09/1998	03/15/2027	3,114,375
224044-BY-2	Cox Communications Inc. BASIC		2.B FE	5,017,150	5,000,000	3,981,759	5,012,764		(485)			4.700	4.678	JD	10,444	235,000	01/28/2013	12/15/2042	5,117,500
224399-AT-2	CRANE NXT CO BASIC		3.C FE	3,947,230	7,000,000	4,496,628	3,979,193		31,963			4.200	8.582	MS	86,567	147,000	04/14/2025	03/15/2048	7,147,000
23345M-AC-1	DT MIDSTREAM INC BASIC		2.C FE	4,993,100	5,000,000	4,835,906	4,995,347		632			4.300	4.317	AO	45,389	215,000	03/30/2022	04/15/2032	5,107,500
237194-AM-7	DARDEN RESTAURANTS INC BASIC		2.B FE	5,897,837	6,223,000	5,116,128	5,942,481		6,925			4.550	4.886	FA	106,966	283,147	07/12/2018	02/15/2048	6,364,573
25179M-AL-7	Devon Energy Corp BASIC		2.B FE	7,805,920	8,000,000	7,761,512	7,820,003		6,975			5.600	5.822	JJ	206,578	448,000	12/20/2023	07/15/2041	8,224,000
25179M-AN-3	Devon Energy Corp BASIC		2.B FE	3,088,773	3,085,000	2,680,060	3,088,011		(125)			4.750	4.741	MN	18,724	146,538	05/01/2018	05/15/2042	3,158,269
25179M-AU-7	Devon Energy Corp BASIC		2.B FE	1,708,560	2,000,000	1,745,953	1,717,189		7,288			5.000	6.268	JD	4,444	100,000	10/29/2024	06/15/2045	2,050,000
25179M-BH-5	Devon Energy Corp BASIC		2.B FE	5,085,350	5,000,000	4,612,443	5,084,303		(1,000)			5.750	5.630	MS	84,653	301,076	09/24/2024	09/15/2054	5,143,750
25245B-AA-5	DIAGEO INVESTMENT CORP BASIC		1.G FE	5,178,125	5,000,000	4,345,639	5,138,481		(5,889)			4.250	4.017	MN	29,514	212,500	05/01/2018	05/11/2042	5,106,250
25468P-BW-5	Walt Disney Company BASIC		1.F FE	1,051,687	750,000	855,073	910,893		(23,299)			7.000	3.145	MS	17,500	52,500	06/01/2019	03/01/2032	776,250
25470D-AD-1	DISCOVERY COMMUNICATIONS		3.B FE	3,998,960	4,000,000	3,200,000	3,999,256		31			6.350	6.352	JD	21,167	254,000	05/27/2010	06/01/2040	4,127,000
256746-AK-4	DOLLAR TREE INC BASIC		2.B FE	4,939,500	5,000,000	3,370,243	4,944,574		1,309			3.375	3.440	JD	14,063	168,750	01/04/2022	12/01/2051	5,084,375
25809K-AA-3	DOORDASH INC BASIC		2.B	170,000	170,000	177,565	170,000							N/A			05/28/2025	05/15/2030	170,000
260003-AK-4	DOVER CORP BASIC		2.A FE	3,429,027	3,000,000	3,021,010	3,327,330		(15,280)			5.375	4.372	MS	53,750	161,250	05/01/2018	03/01/2041	3,080,625
260543-CE-1	Dow Chemical Co. BASIC		2.B FE	7,394,609	7,515,000	6,828,032	7,347,008		(4,462)			5.250	5.443	MN	50,413	273,000	10/09/2025	11/15/2041	7,712,269
260543-CL-5	Dow Chemical Co. BASIC		2.B FE	2,648,886	3,257,000	2,620,713	2,654,622		5,736			4.625	6.323	AO	37,659	75,318	08/25/2025	10/01/2044	3,332,318
260543-DD-2	Dow Chemical Co. BASIC		2.B FE	4,963,000	5,000,000	3,237,366	4,967,435		794			3.600	3.640	MN	23,000	180,000	08/17/2020	11/15/2050	5,090,000
260543-DM-2	Dow Chemical Co. BASIC		2.B FE	5,717,520	6,000,000	5,476,164	5,718,836		1,316			5.950	6.303	MS	105,117	182,467	08/25/2025	03/15/2055	6,178,500
264399-ED-4	Duke Energy Corp		2.A FE	2,982,600	3,000,000	3,326,658	2,992,848		815			6.450	6.494	AO	40,850	193,500	10/03/2002	10/15/2032	3,096,750
26441C-BY-0	Duke Energy Corp BASIC		2.B FE	494,205	500,000	515,000	499,388		2,067			4.125	4.558	AO	4,354	20,625	06/01/2023	04/15/2026	510,313
26442C-BH-6	DUKE ENERGY CAROLINAS BASIC		1.F FE	4,526,406	6,174,000	4,448,377	4,535,860		9,454			3.550	5.467	MS	64,535	109,589	08/25/2025	03/15/2052	6,283,589
26442U-AK-0	DUKE ENERGY PROGRESS LLC BASIC		1.F FE	10,180,280	17,000,000	9,949,742	10,223,793		43,513			2.500	5.464	FA	160,556		08/25/2025	08/15/2050	17,212,500
266233-AB-1	DUQUESNE LIGHT HOLDINGS		2.C FE	2,490,275	2,500,000	2,553,981	2,494,828		382			6.250	6.279	FA	59,028	156,250	08/11/2005	08/15/2035	2,578,125
26882P-AR-3	ERAC USA FINANCE COMPANY BASIC		1.G FE	896,385	750,000	841,771	827,779		(7,215)			6.700	5.165	JD	4,188	50,250	06/06/2013	06/01/2034	775,125
277432-AL-4	Eastman Chemical		2.B FE	7,711,031	8,000,000	7,102,195	7,711,285		1,807			4.800	5.116	MS	128,000	240,000	10/21/2025	09/01/2042	8,192,000
278865-AM-2	ECOLAB INC BASIC		1.G FE	3,557,121	3,000,000	3,074,637	3,432,362		(18,660)			5.500	4.246	JD	10,542	165,000	05/01/2018	12/08/2041	3,082,500
283695-BQ-6	El Paso Natural Gas BASIC		2.B FE	749,955	750,000	697,951	749,967		5			3.500	3.501	FA	9,917	26,250	02/08/2022	02/15/2032	763,125
28370T-AF-6	EL PASO PIPELINE PART OP BASIC		2.B FE	4,497,700	5,000,000	4,422,425	4,519,144		16,867			4.700	5.589	MN	39,167	235,000	09/24/2024	11/01/2042	5,117,500
291011-BB-9	Emerson Electric Co		1.F FE	9,567,811	8,577,000	9,312,484	9,307,663		(39,564)			6.125	5.205	AO	110,905	525,341	05/01/2018	04/15/2039	4,717,171
29279F-AA-7	ENERGY TRANSFER OPERATNG BASIC		2.B FE	514,975	500,000	496,387	513,344		(268)			6.250	6.033	AO	6,597	31,250	01/09/2019	04/15/2049	515,625

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
								Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	
E106	CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value											Payment Due at Maturity
	29364G-AN-3	ENTERGY CORP BASIC		2.B FE	398,608	400,000	379,451	399,514	191			1.900	1.951	JD	338	7,600	03/02/2021	06/15/2028	403,800
	29364W-BB-3	ENTERGY LOUISIANA LLC BASIC		1.F FE	435,565	500,000	405,582	437,384	1,441			4.200	5.142	MS	7,000	21,000	09/24/2024	09/01/2048	510,500
	29364W-BJ-6	ENTERGY LOUISIANA LLC BASIC		1.F FE	9,936,400	10,000,000	7,617,221	9,948,858	2,536			3.100	3.142	JD	13,778	310,000	03/04/2021	06/15/2041	10,155,000
	293791-AT-6	Enterprise Products Ser B		1.G FE	1,973,972	2,000,000	2,108,431	1,986,960	1,050			5.750	5.843	MS	38,333	115,000	08/22/2005	03/01/2035	2,057,500
	29379V-AM-5	ENTERPRISE PRODUCTS OPER		1.G FE	3,978,663	4,000,000	4,822,037	3,985,578	691			7.550	7.596	AO	63,756	302,000	10/27/2009	04/15/2038	4,151,000
	29379V-AT-0	ENTERPRISE PRODUCTS OPER		1.G FE	2,482,925	2,500,000	2,642,076	2,487,957	480			5.950	5.999	FA	61,979	148,750	01/05/2011	02/01/2041	2,574,375
	29379V-BQ-5	BASIC		1.G FE	1,583,640	1,925,000	1,586,674	1,586,227	2,587			4.250	5.654	FA	30,907		08/25/2025	02/15/2048	1,965,906
	298736-AM-1	EURONET WORLDWIDE INC BASIC		2.B FE	192,100	190,000	173,256	191,946	(154)			0.625	0.406	AO	449		08/14/2025	10/01/2030	190,594
	29977G-AC-6	EVERBANK FINL CORP BASIC		2.B FE	7,000,000	7,000,000	7,234,559	7,000,000				8.375	8.375	MS	195,417	587,878	08/28/2024	09/01/2034	7,165,004
	29977G-AE-2	EVERBANK FINL CORP BASIC		2.B FE	3,000,000	3,000,000	3,105,243	3,000,000				7.500	7.498	MS	86,875		08/07/2025	09/01/2035	3,063,433
	30034W-AD-8	EVERGY INC BASIC		2.B FE	207,120	200,000	243,400	205,109	(1,708)			4.500	3.118	JD	400	9,000	06/05/2025	12/15/2027	204,500
	30190A-AG-9	F&G ANNUITIES & LIFE INC BASIC		2.C FE	8,885,220	9,000,000	9,170,254	8,895,749	8,766			6.250	6.425	AO	135,938	562,500	10/23/2024	10/04/2034	9,281,250
	302445-AE-1	FLIR SYSTEMS INC BASIC		2.B FE	4,990,350	5,000,000	4,628,597	4,995,272	961			2.500	2.522	FA	52,083	125,000	07/20/2020	08/01/2030	5,062,500
	302491-AV-7	FMC Corp BASIC		3.A FE	6,996,430	7,000,000	4,462,411	6,996,939	71			4.500	4.503	AO	78,750	315,000	09/17/2019	10/01/2049	7,157,500
	30251B-AB-4	FMR LLC		1.E FE	3,990,880	4,000,000	4,429,812	3,993,831	268			6.450	6.467	MN	32,967	258,000	10/28/2009	11/15/2039	4,129,000
	30251B-AE-8	FMR LLC BASIC		1.E FE	1,183,380	1,244,000	1,185,378	1,184,122	743			5.150	5.591	FA	26,694		08/25/2025	02/01/2043	1,276,033
	30259J-AA-1	FNB CORP BASIC		2.B FE	1,000,000	1,000,000	988,550	1,000,000				6.515	6.541	FMAN	8,686	71,030	02/11/2019	02/14/2029	1,017,545
	31428X-DN-3	FEDEX CORP BASIC		2.B FE	3,759,939	4,000,000	3,228,916	3,762,121	2,182			4.100	4.603	AO	34,622	82,000	10/06/2025	04/15/2043	4,082,000
	31428X-DR-4	FEDEX CORP BASIC		2.B FE	3,038,508	3,000,000	2,605,787	3,038,352	(156)			4.750	4.649	MN	18,208	71,250	10/06/2025	11/15/2045	3,071,250
	31428X-DS-2	FEDEX CORP BASIC		2.B FE	3,359,360	4,000,000	3,372,987	3,362,010	2,650			4.550	5.911	AO	45,500		11/04/2025	04/01/2046	4,091,000
	314353-AA-1	FEDEX 2020-1 CLASS AA BASIC		1.D FE	1,098,955	1,098,955	959,958	1,098,955				1.875	1.875	FA	7,498	20,605	07/30/2020	02/20/2034	338,173
	31620M-AU-0	FIDELITY NATIONAL INFORM BASIC		2.B FE	8,685,109	8,905,000	7,423,729	8,720,342	5,245			4.500	4.658	FA	151,385	400,725	05/01/2018	08/15/2046	9,105,363
	31620M-BU-9	FIDELITY NATIONAL INFORM BASIC		2.B FE	5,963,700	6,000,000	4,463,946	5,970,517	1,497			3.100	3.141	MS	62,000	186,000	02/23/2021	03/01/2041	6,093,000
	31620R-AL-9	FIDELITY NATL FINANCIAL BASIC		2.B FE	406,824	600,000	380,912	410,961	3,290			3.200	5.505	MS	5,547	19,200	09/24/2024	09/17/2051	609,600
	318069-B@-9	FINNING INTERNATIONAL INC PRIVATE PLACEMENT		2.A FE	1,045,650	1,000,000	995,779	1,008,260	(6,308)			4.530	3.849	AO	11,073	45,300	06/01/2019	04/03/2027	1,022,650
	31847R-AH-5	FIRST AMERICAN FINANCIAL BASIC		2.C FE	9,966,300	10,000,000	8,735,828	9,980,145	3,257			2.400	2.438	FA	90,667	240,000	07/27/2021	08/15/2031	10,120,000
	31959X-AF-0	FIRST CITIZENS BANCSHARE BASIC		2.C FE	7,836,213	7,700,000	7,852,514	7,834,134	(2,079)			6.254	6.000	MS	145,805		10/15/2025	03/12/2040	7,700,000
	319626-AA-5	FIRST CITIZENS BANCSHARE BASIC		2.C FE	4,997,000	5,000,000	4,995,876	4,997,192	192			5.600	5.607	MS	90,222		09/30/2025	09/05/2035	5,140,000
	320209-AC-3	FIRST FINANCIAL BANCORP BASIC		2.B FE	4,200,000	4,200,000	4,215,750	4,200,000				6.375	6.374	JD	37,931		11/06/2025	12/01/2035	4,333,875
	32119C-AA-2	FIRST NATIONAL OF NEBRASKA BASIC		2.B FE	10,000,000	10,000,000	10,395,169	10,000,000				7.250	7.250	JD	32,222	372,569	06/05/2025	06/15/2035	10,199,687
	337738-AV-0	Fiserv BASIC		2.B FE	3,180,440	4,000,000	3,149,790	3,181,753	1,313			4.400	6.041	JJ	88,000		12/04/2025	07/01/2049	4,088,000
	33835P-AA-4	FIVE CORNERS FND TR IV BASIC		1.G FE	4,106,378	4,017,000	4,127,911	4,106,021	(357)			5.997	5.832	FA	91,006		08/25/2025	02/15/2053	4,137,450
	33939H-AB-5	FLEX INTERMEDIATE HOLDCO BASIC		2.C FE	499,975	500,000	421,102	499,999				4.317	4.317	JD	60	21,585	05/24/2021	12/30/2039	510,793
	33972P-AA-7	FLNG LIQUEFACTION 2 LLC BASIC		2.B FE	25,485,654	27,714,450	25,803,188	25,604,288	118,634			4.125	5.520	MS	288,981	571,611	04/14/2025	03/31/2038	1,424,525
	341081-EP-8	Florida Power Light Co BASIC		1.E FE	4,289,054	3,600,000	3,822,908	3,982,397	(45,657)			5.850	4.106	FA	87,750	210,600	05/01/2018	02/01/2033	3,705,300
	341081-EQ-6	Florida Power Light Co		1.E FE	2,505,161	2,112,000	2,248,958	2,346,586	(23,544)			5.625	4.029	AO	29,700	118,800	05/01/2018	04/01/2034	2,171,400
	341081-FE-2	Florida Power Light Co BASIC		1.E FE	2,879,180	2,500,000	2,518,805	2,786,927	(13,730)			5.125	4.090	JD	10,677	128,125	05/01/2018	06/01/2041	2,564,063
	341081-FX-0	Florida Power Light Co BASIC		1.D FE	3,176,975	4,656,000	3,198,281	3,187,017	10,042			3.150	5.559	AO	36,666	73,332	08/25/2025	10/01/2049	4,729,332

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
								Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	
341081-GZ-4	Florida Power Light Co BASIC		1.D FE	1,433,982	1,391,000	1,419,706	1,433,911		(71)			5.800	5.604	MS	23,755	45,718	08/25/2025	03/15/2065	1,431,339
341099-CL-1	DUKE ENERGY FLORIDA LLC		1.F FE	4,145,457	3,000,000	3,350,494	3,833,833		(52,197)			6.400	3.610	JD	8,533	192,000	06/01/2019	06/15/2038	3,096,000
343412-AJ-1	FLUOR CORP BASIC		3.A	433,281	380,000	432,896	426,870		(6,411)			1.125	-2.156	FA	1,615	1,913	12/23/2025	08/15/2029	382,138
34489*-AC-3	Football Club Term 2033 Trust PRIVATE PLACEMENT		1.F FE	5,000,000	5,000,000	4,925,246	5,000,000					3.960	3.960	OCT	48,400	200,200	06/06/2018	10/05/2028	5,201,300
34490@-AC-8	Football Club Term 2021-XI Tr PRIVATE PLACEMENT		1.F FE	1,500,000	1,500,000	1,462,620	1,500,000					2.970	2.970	OCT	10,890	45,045	07/17/2020	10/05/2027	1,545,169
34502*-AB-8	Football Club Term 2032 Trust PRIVATE PLACEMENT		1.F FE	1,002,956	1,000,000	980,552	1,000,718		(391)			3.310	3.267	OCT	7,907	33,468	06/01/2019	10/05/2027	1,033,100
345370-CQ-1	Ford Motor Company BASIC		3.A FE	4,871,150	5,000,000	3,970,385	4,905,525		3,479			4.750	4.915	JJ	109,514	237,500	01/03/2013	01/15/2043	5,118,750
349631-AN-1	Beam, Inc.		2.A FE	1,966,760	2,000,000	2,075,369	1,982,096		1,269			5.875	5.995	JJ	54,181	117,500	01/05/2006	01/15/2036	2,058,750
35137L-AK-1	FOX CORP BASIC		2.B FE	16,036,480	16,000,000	15,447,510	16,036,480					5.576	5.558	JJ	386,603	892,160	09/24/2024	01/25/2049	16,446,080
35805B-AB-4	FRESENIUS MED CARE III BASIC		2.C FE	9,466,329	9,365,000	8,326,048	9,417,625		(10,074)			2.375	2.253	FA	83,407	222,419	12/04/2020	02/16/2031	9,476,209
360271-AL-4	FULTON FINANCIAL CORP BASIC GE HEALTHCARE TECH INC		2.B FE	11,000,000	11,000,000	10,946,700	11,000,000					6.005	6.027	MJSD	31,191	726,536	02/25/2020	03/15/2030	11,178,335
36266G-AA-5	BASIC		2.B FE	349,584	350,000	358,014	349,689		77			4.800	4.827	FA	6,393	16,800	08/07/2024	08/14/2029	358,400
370334-BJ-2	General Mills Inc BASIC		2.B FE	5,370,105	5,000,000	5,028,008	5,283,239		(13,265)			5.400	4.850	JD	12,000	270,000	05/01/2018	06/15/2040	5,135,000
37045V-AP-5	General Motors Corp BASIC		2.B FE	492,445	500,000	482,243	492,952		400			5.150	5.308	AO	6,438	25,750	09/24/2024	04/01/2038	512,875
37045V-AQ-3	General Motors Corp BASIC		2.B FE	1,773,940	2,000,000	1,821,473	1,777,656		3,716			5.400	6.339	AO	27,000	108,000	03/10/2025	04/01/2048	2,054,000
37045V-AT-7	General Motors Corp BASIC		2.B FE	15,709,155	16,500,000	16,064,243	15,715,125		5,970			5.950	6.344	AO	245,438	490,875	08/25/2025	04/01/2049	16,990,875
373334-JR-3	Georgia Power Company K GLAXOSMITHKLINE CAP INC		1.G FE	3,422,184	3,000,000	3,044,251	3,318,674		(15,554)			5.400	4.397	JD	13,500	162,000	05/01/2018	06/01/2040	3,081,000
377372-AJ-6	BASIC		1.F FE	2,011,596	2,000,000	1,754,304	2,009,248		(362)			4.200	4.162	MS	24,033	84,000	05/01/2018	03/18/2043	2,042,000
378272-BC-1	GLENCORE FUNDING LLC BASIC		2.A FE	389,380	500,000	371,607	391,846		1,947			3.875	5.462	AO	3,444	19,375	09/24/2024	04/27/2051	509,688
378272-BH-0	GLENCORE FUNDING LLC BASIC		2.A FE	4,935,800	5,000,000	3,377,042	4,941,449		1,397			3.375	3.444	MS	45,938	168,750	09/17/2021	09/23/2051	5,084,375
37940X-AU-6	GLOBAL PAYMENTS INC BASIC		2.C FE	212,323	220,000	197,340	213,812		1,110			1.500	2.072	MS	1,100	3,300	10/21/2024	03/01/2031	221,650
37940X-AY-8	GLOBAL PAYMENTS INC BASIC		2.C FE	16,934,600	17,000,000	16,933,368	16,935,247		647			5.550	5.601	MN	123,179		11/10/2025	11/15/2035	17,471,750
37959E-AC-6	GLOBE LIFE INC BASIC GLOBAL ATLANTIC FIN CO		2.A FE	2,993,970	3,000,000	3,154,991	2,994,746		532			5.850	5.876	MS	51,675	186,225	08/20/2024	09/15/2034	3,087,750
37959G-AA-5	BASIC		2.B FE	11,285,782	11,305,000	11,133,462	11,296,786		1,951			4.400	4.421	AO	105,011	497,420	09/30/2019	10/15/2029	11,553,710
38141G-C5-1	Goldman Sachs Group BASIC		1.F FE	4,024,718	3,935,000	3,996,371	4,024,502		(216)			5.734	5.575	JJ	95,894		08/25/2025	01/28/2056	4,047,816
38141G-YK-4	Goldman Sachs Group BASIC		2.A FE	503,485	500,000	367,699	502,872		(145)			2.908	2.862	JJ	6,462	14,540	07/15/2021	07/21/2042	507,308
38143Y-AC-7	GOLDMAN SACHS GROUP INC GRANITE CONSTRUCTION INC		2.B FE	3,988,240	4,000,000	4,401,352	3,993,435		435			6.450	6.472	MN	43,000	258,000	04/10/2006	05/01/2036	4,129,000
387328-AF-4	BASIC		3.B	115,181	100,000	159,500	113,051		(2,130)			3.250	0.299	JD	144	3,250	04/07/2025	06/15/2030	101,625
38869P-AP-9	Graphic Packaging BASIC Great Lakes Gas Trans Co		2.C FE	270,000	270,000	267,536	270,000					1.512	1.512	AO	862	4,082	03/01/2021	04/15/2026	272,041
39063@-AG-5	PRIVATE PLACEMENT GUIDEWIRE SOFTWARE INC		2.A	160,355	150,000	153,689	152,944		(1,130)			6.950	5.253	MS	2,780	10,425	06/01/2019	03/25/2028	17,246
40171V-AC-4	BASIC		3.A Z*	245,499	225,000	247,388	243,339		(2,160)			1.250	-0.886	MN	469	2,009	10/07/2025	11/01/2029	226,406
404119-CS-6	HCA INC BASIC		2.C FE	1,969,957	2,000,000	1,711,909	1,972,662		1,127			4.375	4.495	MS	25,764	87,500	08/07/2023	03/15/2042	2,043,750
40440V-AF-2	HPS CORPORATE LENDING FU BASIC		2.C FE	2,804,571	2,825,000	2,952,573	2,808,739		4,168			6.750	6.961	JJ	79,983	95,344	02/15/2025	01/30/2029	2,920,344
406216-AY-7	Halliburton Hardwood Funding LLC PRIVATE		2.A FE	3,977,520	4,000,000	4,721,316	3,984,080		649			7.450	7.497	MS	87,744	298,000	03/11/2009	09/15/2039	4,149,000
41242*-BM-3	PLACEMENT		1.G FE	8,000,000	8,000,000	7,454,824	8,000,000					4.060	4.060	JD	21,653	325,702	08/08/2018	06/07/2033	8,162,400
413875-AW-5	Harris Corp BASIC		2.B FE	744,930	750,000	755,789	748,482		572			4.400	4.488	JD	1,467	33,000	12/06/2018	06/15/2028	766,500
416518-AC-2	HARTFORD FINL SVCS GRP		1.G FE	3,995,720	4,000,000	4,414,653	3,996,833		106			6.625	6.633	AO	55,944	265,000	04/02/2012	04/15/2042	4,132,500
418056-AU-1	HASBRO INC BASIC		2.C FE	1,889,400	2,000,000	1,787,211	1,893,637		3,262			5.100	5.566	MN	13,033	102,000	09/24/2024	05/15/2044	2,051,000
41875#-AA-0	HAT-HWI Fed Rec Trust Series A PRIVATE PLACEMENT		1.D YE	6,748,462	6,554,327	6,337,768	6,659,486		(13,714)			4.040	3.621	JUL	132,397	264,795	06/01/2019	07/01/2033	656,117

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
42218S-AF-5	HEALTH CARE SERVICES INC BASIC		2.A FE	9,959,900	10,000,000	9,085,542	9,981,183		4,009			2.200	2.245	JD	18,333	220,000	05/28/2020	06/01/2030	10,110,000
42218S-AM-0	HEALTH CARE SERVICES INC BASIC		2.A FE	4,982,200	5,000,000	4,828,677	4,982,867		229			5.875	5.900	JD	13,056	293,750	11/01/2024	06/15/2054	5,146,875
431116-AC-6	HIGHMARK INC		1.G FE	2,406,803	2,435,000	2,361,814	2,407,093		290			6.125	6.242	MN	19,057	74,572	10/27/2025	05/15/2041	2,509,572
431116-AE-2	HIGHMARK INC BASIC		2.B FE	1,589,440	2,000,000	1,778,598	1,680,233		49,122			2.550	6.093	MN	7,225	51,000	02/07/2024	05/10/2031	2,025,500
44329H-AD-6	HP COMMUNITIES LLC BASIC		1.C FE	5,309,445	5,120,000	4,617,830	5,286,651		(3,528)			5.820	5.566	MS	87,740	297,984	05/01/2018	09/15/2053	329,765
44329H-AJ-3	HP COMMUNITIES LLC BASIC		1.C FE	3,176,916	3,000,000	2,858,250	3,138,630		(5,902)			5.780	5.329	MS	51,057	173,400	05/01/2018	03/15/2046	180,038
444454-AD-4	HUGHES SATELLITE SYSTEMS BASIC		5.A FE	427,231	480,000	458,539	427,231		741	51,051		5.250	16.719	FA	10,500	25,200	05/01/2018	08/01/2026	492,600
44701Q-BF-8	HUNTSMAN INTL LLC BASIC		3.A FE	5,301,818	5,250,000	4,426,689	5,279,400		(5,147)			2.950	2.834	JD	6,883	154,875	05/26/2021	06/15/2031	5,327,438
44929@-AP-9	ICRE REIT HLDNGS PRIVATE PLACEMENT		2.A PL	4,044,160	4,000,000	3,787,173	4,017,250		(4,525)			3.760	3.628	JJ	74,364	150,400	06/01/2019	07/05/2029	4,000,836
450636-E@-0	ITR Concession Company LLC PRIVATE PLACEMENT		2.B FE	5,000,000	5,000,000	3,833,101	5,000,000					3.910	3.910	MS	57,564	195,500	02/16/2022	03/15/2042	5,097,750
45138L-BD-4	Idaho Power BASIC		1.G FE	80,948	100,000	75,303	81,642		552			3.650	5.171	MS	1,217	3,650	09/24/2024	03/01/2045	101,825
45138L-BE-2	Idaho Power BASIC		1.F FE	3,936,352	4,000,000	3,096,888	3,947,535		1,638			4.050	4.147	MS	54,000	162,000	05/01/2018	03/01/2046	4,081,000
452308-AR-0	ILLINOIS TOOL WORKS INC BASIC		1.E FE	4,996,790	5,000,000	4,237,504	4,997,662		98			3.900	3.904	MS	65,000	195,000	05/01/2018	09/01/2042	5,097,500
453836-AJ-7	INDEPENDENT BANK CORP BASIC		2.C FE	170,000	170,000	176,562	170,000					7.250	7.249	AO	3,081	6,368	03/20/2025	04/01/2035	173,287
45384B-AD-8	INDEPENDENT BANK GRP INC BASIC		2.A FE	8,000,000	8,000,000	8,500,000	8,000,000					8.375	8.204	FA	253,111	697,917	07/29/2024	08/15/2034	8,180,092
455434-BR-0	Indianapolis Power Light BASIC		1.G FE	444,775	500,000	422,257	446,881		1,649			4.500	5.419	JD	1,875	22,500	09/24/2024	06/01/2044	511,250
458140-AK-6	Intel Corporation		2.B FE	3,970,320	4,000,000	3,556,447	3,979,445		854			4.800	4.847	AO	48,000	192,000	09/14/2011	10/01/2041	4,096,000
45826H-AC-3	INTEGER HOLDINGS CORP BASIC		3.A FE	184,667	185,000	170,755	184,631		(37)			1.875	1.923	MS	1,021	1,705	07/31/2025	03/15/2030	186,734
459506-AL-5	Intl Flavor & Fragrances Inc BASIC		2.C FE	5,956,680	6,000,000	5,319,826	5,962,143		874			5.000	5.047	MS	79,167	300,000	09/24/2018	09/26/2048	6,150,000
459506-AS-0	Intl Flavor & Fragrances Inc BASIC		2.C FE	2,001,412	2,899,000	1,983,174	2,003,589		2,177			3.468	5.835	JD	8,378	50,269	11/13/2025	12/01/2050	2,949,269
460146-CN-1	International Paper BASIC		2.B FE	3,174,923	3,071,000	2,829,565	3,158,721		(2,557)			5.150	4.923	MN	20,209	158,157	07/10/2018	05/15/2046	3,150,078
461070-AV-6	Interstate Power & Light LNT 4.95 09/30/34		2.A FE	249,190	250,000	249,385	249,195		5			4.950	4.995	MS	3,128		12/17/2025	09/30/2034	256,188
461070-AW-4	Interstate Power & Light BASIC		2.A FE	5,708,773	5,886,000	5,588,283	5,709,881		1,109			5.450	5.662	MS	81,088	160,394	08/25/2025	09/30/2054	6,046,394
465741-AQ-9	ITRON INC BASIC		3.C PL	331,275	325,000	328,453	330,359		(798)			1.375	0.992	JJ	2,061	4,473	08/29/2025	07/15/2030	327,234
46590X-AP-1	JBS USAFOODFINANCE BASIC		2.C FE	3,223,760	4,000,000	3,597,902	3,374,435		78,547			3.000	5.989	MN	15,333	120,000	01/17/2024	05/15/2032	4,060,000
466313-AK-9	JABIL INC BASIC		2.C FE	2,993,280	3,000,000	2,797,313	2,996,515		631			3.000	3.025	JJ	41,500	90,000	07/13/2020	01/15/2031	3,045,000
46647P-BM-7	JPMORGAN CHASE & CO BASIC		1.E FE	9,000,000	9,000,000	7,092,099	9,000,000					3.109	3.109	AO	53,630	279,810	04/15/2020	04/22/2041	9,164,559
46647P-CC-8	JPMORGAN CHASE & CO BASIC		1.F FE	750,600	750,000	686,137	750,338		(59)			2.580	2.571	AO	3,709	19,350	04/16/2021	04/22/2032	759,675
46817M-AL-1	JACKSON FINANCIAL INC BASIC		2.B FE	854,600	1,035,000	942,278	890,783		19,888			3.125	5.964	MN	3,414	32,344	02/16/2024	11/23/2031	1,051,172
46817M-AN-7	JACKSON FINANCIAL INC BASIC		2.B FE	4,926,770	7,000,000	4,895,075	4,954,201		27,431			4.000	6.304	MN	29,556	280,000	03/04/2025	11/23/2051	7,140,000
47103M-AB-4	JANUS HEND US HLDGS INC BASIC		2.B FE	2,235,821	2,422,000	2,465,596	2,246,518		10,697			5.450	6.557	MS	40,700	66,000	04/11/2025	09/10/2034	2,488,000
476556-CX-1	Jersey Central Power & Light		2.A FE	894,650	1,000,000	1,083,843	933,636		3,697			6.150	7.004	JD	5,125	61,500	06/25/2008	06/01/2037	1,030,750
477143-AJ-0	JETBLUE 2019-1 CLASS A BASIC		3.B FE	6,469,789	6,476,078	6,026,104	6,473,889		779			2.950	2.966	MN	24,411	191,044	11/07/2019	05/15/2028	4,087,674
478115-AD-0	JOHNS HOPKINS UNIVERSITY BASIC		1.B FE	4,839,465	5,000,000	3,976,676	4,871,138		4,659			3.753	3.951	JJ	93,825	187,650	05/01/2018	07/01/2045	1,697,945
478160-BV-5	Johnson & Johnson BASIC		1.A FE	9,665,860	10,000,000	8,130,374	9,725,875		8,811			3.700	3.898	MS	123,333	370,000	05/01/2018	03/01/2046	10,185,000
48133D-L2-4	JPMORGAN CHASE FINANCIAL BASIC		1.D FE	508,411	450,000	520,031	472,309		(16,013)			0.500	-2.824	JD	100	2,250	04/18/2024	06/15/2027	451,125
48203R-AD-6	JUNIPER NETWORKS INC		2.B FE	2,998,650	3,000,000	3,016,481	2,999,103		36			5.950	5.953	MS	52,558	178,500	02/28/2011	03/15/2041	3,089,250
48203R-AP-9	JUNIPER NETWORKS INC BASIC		2.B FE	4,491,495	4,500,000	3,981,948	4,495,584		842			2.000	2.021	JD	5,250	90,000	12/03/2020	12/10/2030	4,545,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
								Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	
482480-AN-0	KLA-TENCOR CORP BASIC		1.F FE	249,615	250,000	233,130	249,637		3			5.250	5.259	JJ	6,052	13,125	06/21/2022	07/15/2062	256,563
485134-BH-2	Kansas City Power & Light		1.F FE	8,419,292	7,000,000	7,612,062	7,928,009		(73,723)			6.050	4.381	MN	54,114	423,500	05/01/2018	11/15/2035	7,211,750
488401-AC-4	Kemper Corp BASIC		2.C FE	9,985,900	10,000,000	8,955,868	9,992,889		1,398			2.400	2.416	MS	60,667	240,000	09/22/2020	09/30/2030	10,120,000
49338C-AA-1	KEYSPAN GAS EAST		2.A FE	4,000,000	4,000,000	4,012,025	4,000,000					5.819	5.819	AO	58,190	232,760	03/28/2011	04/01/2041	4,116,380
494550-AQ-9	Kinder Morgan Energy Partners		2.B FE	633,623	500,000	575,464	582,497		(8,815)			7.300	4.699	FA	13,789	36,500	06/01/2019	08/15/2033	518,250
494550-BU-9	Kinder Morgan Energy Partners BASIC		2.B FE	1,984,280	2,000,000	1,921,339	1,987,743		383			5.500	5.554	MS	36,667	110,000	02/19/2014	03/01/2044	2,055,000
49455W-AF-3	KINDER MORGAN FINANCE		2.B FE	1,998,573	2,000,000	2,053,023	1,999,441		39			6.400	6.404	JJ	62,578	128,000	03/01/2006	01/05/2036	2,064,000
50077L-AZ-9	KRAFT HEINZ FOODS CO BASIC		2.B FE	3,039,685	3,000,000	2,588,285	3,036,130		(833)			4.875	4.789	AO	36,563	146,250	01/19/2021	10/01/2049	3,073,125
501044-CR-0	Kroger Co BASIC		2.A FE	498,305	500,000	467,288	498,786		47			5.000	5.022	AO	5,278	25,000	04/11/2012	04/15/2042	512,500
501044-DG-3	Kroger Co BASIC		2.A FE	2,810,643	3,000,000	2,531,990	2,836,144		4,381			4.450	4.867	FA	55,625	133,500	06/01/2019	02/01/2047	3,066,750
501044-DN-8	Kroger Co BASIC		2.B FE	7,973,440	8,000,000	6,128,024	7,976,572		574			3.950	3.969	JJ	145,711	316,000	01/06/2020	01/15/2050	8,158,000
50155Q-AM-2	KYNDRYL HOLDINGS INC BASIC		2.B FE	2,453,430	3,000,000	2,382,617	2,457,483		4,053			4.100	5.873	AO	25,967		10/21/2025	10/15/2041	3,061,500
50155Q-AN-0	KYNDRYL HOLDINGS INC BASIC		2.B FE	998,760	1,000,000	1,061,848	998,936		97			6.350	6.367	FA	23,107	63,500	02/15/2024	02/20/2034	1,031,750
50540R-AS-1	LABORATORY CORP OF AMER BASIC		2.B FE	3,397,552	3,500,000	3,121,165	3,415,134		2,641			4.700	4.897	FA	68,542	164,500	05/01/2018	02/01/2045	3,582,250
521865-BD-6	Lear Corp BASIC		2.B FE	2,072,282	2,900,000	1,974,082	2,089,460		13,574			3.550	5.603	JJ	47,471	102,950	09/24/2024	01/15/2052	2,951,475
524660-AZ-0	Leggett & Platt Inc BASIC		2.C FE	6,957,370	7,000,000	6,925,791	6,984,295		4,462			4.400	4.476	MS	90,689	308,000	03/04/2019	03/15/2029	7,154,000
524660-BA-4	Leggett & Platt Inc BASIC		2.C FE	7,976,400	8,000,000	5,274,753	7,978,351		507			3.500	3.516	MN	35,778	280,000	11/16/2021	11/15/2051	8,140,000
525015-AA-1	LEHIGH UNIVERSITY BASIC		1.D FE	4,522,830	5,000,000	3,680,908	4,607,854		12,645			3.479	4.058	MN	22,227	173,950	05/01/2018	11/15/2046	1,695,662
525ESC-AJ-8	Lehman Brothers Inc ESCROW		6. *	1	2,310,000	231	1							JJ			04/18/2012	01/27/2060	—
53079E-BJ-2	LIBERTY MUTUAL GROUP INC BASIC		2.B FE	397,760	500,000	371,293	400,134		1,879			3.951	5.426	AO	4,171	19,755	09/24/2024	10/15/2050	509,878
53079E-BK-9	LIBERTY MUTUAL GROUP INC BASIC		2.B FE	5,224,380	7,000,000	4,862,017	5,245,620		16,608			3.950	5.601	MN	35,331	276,500	09/24/2024	05/15/2060	7,138,250
531546-AB-5	LIBERTY UTILITIES FIN BASIC		2.B FE	9,974,000	10,000,000	9,079,113	9,987,060		2,592			2.050	2.079	MS	60,361	205,000	09/16/2020	09/15/2030	10,102,500
53220K-AG-3	LIGAND PHARMACEUTICALS I BASIC		3.B Z*	103,307	90,000	105,381	103,131		(176)			0.750	-2.151	AO	257		12/11/2025	10/01/2030	90,338
532457-BC-1	Eli Lilly & Co		1.E FE	4,950,950	5,000,000	5,463,330	4,969,356		1,726			5.950	6.023	MN	38,014	297,500	03/04/2009	11/15/2037	5,148,750
534187-AW-9	Lincoln National Corp		2.B FE	3,130,645	3,500,000	3,767,402	3,262,500		12,516			6.300	7.163	AO	50,225	220,500	03/05/2008	10/09/2037	3,610,250
538034-BC-2	LIVE NATION ENTERTAINMEN BASIC		3.C Z*	106,520	100,000	105,050	106,185		(334)			2.875	1.298	JJ	1,326		10/09/2025	01/15/2030	101,438
539830-AW-9	Lockheed Martin Corp		1.F FE	4,739,540	4,000,000	4,307,451	4,558,266		(27,237)			5.720	4.402	JD	19,067	228,800	05/01/2018	06/01/2040	4,114,400
539830-AZ-2	Lockheed Martin Corp BASIC		1.F FE	2,978,370	3,000,000	2,786,827	2,984,992		623			4.850	4.896	MS	42,842	145,500	09/06/2011	09/15/2041	3,072,750
54864@-AA-8	Lowes Mtg PT Trust Ser 2003-A PRIVATE PLACEMENT		2.A YE	257,479	230,526	236,372	239,682		(2,650)			6.150	3.797	MON	630	14,177	01/28/2020	05/15/2029	2,725
548661-EE-3	LOWES COMPANIES INC BASIC		2.A FE	500,975	500,000	360,461	500,802		(42)			2.800	2.787	MS	4,122	14,000	09/14/2021	09/15/2041	507,000
54867*-AA-7	Lowes (Portage, MI) 2011-A CTL PRIVATE PLACEMENT		2.A	642,264	626,564	625,274	628,765		(1,970)			4.340	3.700	MON	831	27,193	06/01/2019	01/20/2027	8,799
54986Q-AA-5	Lukens Inc MTN-A		6. *	1	1,000,000	1	1					6.500	33.128	FA			01/25/1996	02/01/2033	1,032,500
55261F-AV-6	M&T BANK CORPORATION BASIC		2.A FE	9,340,400	10,000,000	10,181,075	9,374,016		33,616			5.385	6.242	JJ	246,813	269,250	04/09/2025	01/16/2036	10,151,885
55306N-AB-0	MKS INSTRUMENTS INC BASIC		3.B	485,229	495,000	631,373	487,309		1,666			1.250	1.616	JD	516	6,188	10/22/2024	06/01/2030	498,094
55336V-AM-2	MPLX LP		2.B FE	1,934,170	2,000,000	1,828,374	1,952,830		2,771			4.500	4.756	AO	19,000	90,000	05/01/2018	04/15/2038	2,045,000
55336V-AN-0	MPLX LP BASIC		2.B FE	500,570	500,000	417,067	500,543		(14)			4.700	4.692	AO	4,961	23,500	02/06/2018	04/15/2048	511,750
55336V-AP-5	MPLX LP BASIC		2.B FE	2,805,405	3,000,000	2,466,929	2,819,657		2,087			4.900	5.290	AO	31,033	147,000	05/01/2018	04/15/2058	3,073,500
5574A0-AB-3	Madison Gas & Electric Co MTN		1.E FE	4,000,000	4,000,000	4,371,638	4,000,000					7.120	7.120	AO	71,200	284,800	04/01/2002	04/01/2032	4,142,400
56585A-AF-9	MARATHON PETROLEUM CORP BASIC		2.B FE	3,014,713	3,000,000	3,201,901	3,010,904		(436)			6.500	6.461	MS	65,000	195,000	11/21/2011	03/01/2041	3,097,500
56585A-AM-4	MARATHON PETROLEUM CORP BASIC		2.B FE	3,096,960	3,000,000	2,911,097	3,093,965		(2,623)			5.850	5.584	JD	7,800	175,500	09/24/2024	12/15/2045	3,087,750
570535-AS-3	Markel Corp BASIC		2.B FE	352,916	350,000	282,655	352,439		(69)			4.300	4.250	MN	2,508	15,050	11/21/2017	11/01/2047	357,525

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
570535-AX-2	Markel Corp BASIC		2.B FE	2,788,650	3,000,000	2,036,383	2,804,322		4,231			3.450	3.846	MN	15,525	103,500	02/11/2022	05/07/2052	3,051,750
571676-AG-0	MARS INC BASIC		1.F FE	2,786,765	3,555,000	2,796,101	2,790,563		3,799			4.125	5.659	AO	36,661	73,322	08/25/2025	04/01/2054	3,628,322
571676-AH-8	MARS INC BASIC		1.F FE	9,934,700	10,000,000	7,816,373	9,939,640		818			4.200	4.234	AO	105,000	420,000	03/26/2019	04/01/2059	10,210,000
571748-AK-8	Marsh & McLennan Cos Inc		1.G FE	3,957,680	4,000,000	4,341,273	3,981,669		1,865			5.875	5.951	FA	97,917	235,000	04/07/2004	08/01/2033	4,117,500
573284-AU-0	Martin Marietta Material BASIC		2.B FE	7,798,474	8,869,000	7,350,877	7,943,645		22,659			4.250	5.041	JD	16,753	376,933	07/11/2018	12/15/2047	9,057,466
573874-AJ-3	MARVELL TECHNOLOGY INC BASIC		2.B FE	2,994,575	3,000,000	2,781,590	2,996,807		550			2.950	2.972	AO	18,683	88,500	10/07/2021	04/15/2031	3,044,250
577081-AW-2	Mattel Inc BASIC		2.C FE	3,296,090	3,500,000	3,299,432	3,297,833		1,743			5.450	6.021	MN	31,792	95,375	10/14/2025	11/01/2041	3,595,375
578454-AB-6	MAYO CLINIC BASIC		1.C FE	8,718,318	9,000,000	7,410,275	8,781,808		9,437			3.774	3.978	MN	43,401	339,660	05/01/2018	11/15/2043	2,445,282
582839-AG-1	MEAD JOHNSON NUTRITION C BASIC		1.G FE	546,350	500,000	443,086	535,723		(1,338)			4.600	4.036	JD	1,917	23,000	08/17/2016	06/01/2044	511,500
586054-AC-2	MEMORIAL SLOAN-KETTERING BASIC		1.D FE	7,572,098	7,500,000	6,096,734	7,565,011		(1,109)			4.200	4.149	JJ	157,500	315,000	05/01/2018	07/01/2055	7,657,500
594457-BT-9	Michigan Consolidated Gas Co		1.F FE	5,978,220	6,000,000	6,347,850	5,991,243		958			5.700	5.725	MS	100,700	342,000	02/12/2003	03/15/2033	6,171,000
594918-AR-5	MICROSOFT CORP BASIC		1.A FE	6,920,340	7,000,000	5,716,215	6,945,329		2,329			3.500	3.562	MN	31,306	245,000	11/02/2012	11/15/2042	7,122,500
594918-BE-3	MICROSOFT CORP BASIC		1.A FE	3,961,820	4,000,000	3,209,298	3,966,074		602			4.000	4.050	FA	61,778	160,000	05/01/2018	02/12/2055	4,080,000
594918-BS-2	MICROSOFT CORP BASIC		1.A FE	5,124,925	5,000,000	4,576,415	5,083,582		(6,886)			3.450	3.255	FA	68,521	172,500	06/01/2019	08/08/2036	5,086,250
595620-AE-5	Midamerican Energy Co		1.F FE	3,893,053	3,200,000	3,419,160	3,647,312		(36,452)			5.750	4.015	MN	30,667	184,000	05/01/2018	11/01/2035	3,292,000
595620-AS-4	Midamerican Energy Co BASIC		1.F FE	1,882,408	2,000,000	1,500,744	1,900,553		2,676			3.650	3.986	FA	30,417	73,000	05/01/2018	08/01/2048	2,036,500
60040R-AE-6	MILLENNIUM CONS PRIVATE PLACEMENT		2.C FE	15,000,000	15,000,000	15,328,019	15,000,000					8.375	8.375	MS	418,750	649,063	02/12/2025	03/01/2030	15,628,125
60871R-AH-3	MOLSON COORS BREWING CO BASIC		2.B FE	11,200,597	12,000,000	9,664,640	11,323,949		19,201			4.200	4.626	JJ	232,400	504,000	07/31/2019	07/15/2046	12,252,000
610202-BP-7	Monongahela Power BASIC		1.G FE	1,975,440	2,000,000	1,956,304	1,976,923		739			5.400	5.502	JD	4,800	108,000	12/20/2023	12/15/2043	2,054,000
617446-8U-6	Morgan Stanley Dean Witter BASIC		1.E FE	750,633	750,000	659,435	750,329		(61)			1.794	1.785	FA	5,158	13,455	11/10/2020	02/13/2032	760,243
61945C-AB-9	MOSAIC CO BASIC		2.B FE	8,434,170	9,000,000	8,149,046	8,548,912		17,691			4.875	5.348	MN	56,063	438,750	05/01/2018	11/15/2041	9,219,375
626717-AG-7	Murphy Oil Corp BASIC		3.A FE	3,989,640	4,000,000	3,439,356	4,034,337		(1,171)			5.875	5.795	JD	19,583	235,000	11/27/2012	12/01/2042	4,117,500
62912X-AF-1	NGPL PIPECO LLC		2.C FE	24,281	25,000	25,101	24,849		87			4.875	5.269	FA	460	1,244	05/01/2018	08/15/2027	25,609
631103-AM-0	The Nasdaq OMX Group Inc BASIC		2.A FE	2,216,357	2,926,000	2,241,112	2,220,244		3,886			3.950	5.742	MS	36,599	57,789	08/25/2025	03/07/2052	2,983,789
63111X-AE-1	NASDAQ INC BASIC		2.A FE	1,517,328	1,600,000	1,141,729	1,533,645		3,512			2.500	2.842	JD	1,111	40,000	02/04/2021	12/21/2040	1,620,000
636180-BP-5	National Fuel Gas BASIC		2.C FE	404,865	375,000	379,214	387,130		(4,736)			4.750	3.347	MS	5,938	17,813	01/24/2022	09/01/2028	383,906
636180-BR-1	National Fuel Gas BASIC		2.C FE	502,760	500,000	456,400	501,492		(276)			2.950	2.885	MS	4,917	14,750	02/09/2021	03/01/2031	507,375
637071-AK-7	National Oilwell Inc BASIC		2.B FE	2,386,590	3,000,000	2,360,258	2,390,806		4,216			3.950	5.858	JD	9,875	59,250	10/21/2025	12/01/2042	3,059,250
644188-BH-6	New England Power BASIC		1.G FE	1,984,969	1,952,000	1,988,664	1,984,932		(37)			5.936	5.810	MN	11,587	57,935	08/25/2025	11/25/2052	2,009,935
649322-AD-6	NY & PRESBYTERIAN HOSPIT BASIC		1.C FE	4,855,765	5,000,000	3,913,028	4,869,833		2,060			4.063	4.215	FA	84,646	203,150	05/01/2018	08/01/2056	5,101,575
650119-AB-6	NEW YORK UNIVERSITY		1.D FE	2,189,190	2,119,000	2,147,193	2,154,972		(4,862)			4.955	4.442	JJ	52,498	104,996	05/01/2018	07/01/2032	202,489
65473Q-BC-6	Nisource Finance Corp BASIC		2.B FE	2,657,954	2,975,000	2,684,424	2,661,278		3,323			4.800	5.744	FA	53,947		08/25/2025	02/15/2044	3,046,400
65480C-AH-8	NISSAN MOTOR ACC CO BASIC		3.B FE	8,000,800	8,000,000	7,971,678	8,000,761		(39)			5.550	5.547	MS	133,200	444,000	09/24/2024	09/13/2029	8,222,000
65486A-AB-9	NLV FINANCIAL CORP BASIC		2.A FE	1,924,560	2,000,000	1,992,094	1,934,294		4,946			6.500	6.990	MS	38,278	130,000	01/05/2024	03/15/2035	2,065,000
655664-AT-7	NORDSTROM INC BASIC		3.A FE	597,188	750,000	717,035	669,514		15,615			4.375	7.363	AO	8,203	32,813	08/07/2020	04/01/2030	766,406
655844-BM-9	Norfolk Southern Corp BASIC		2.A FE	641,288	750,000	623,524	670,336		3,017			3.950	4.886	AO	7,406	29,625	06/26/2013	10/01/2042	764,813
665501-AK-8	Northern Natural Gas BASIC		1.G FE	333,664	329,000	266,812	332,729		(161)			4.100	4.004	MS	3,972	13,489	06/01/2019	09/15/2042	335,745
665531-AJ-8	NORTHERN OIL & GAS INC BASIC		4.A YE	67,782	60,000	57,810	66,192		(1,590)			3.625	0.460	AO	459	2,175	02/21/2025	04/15/2029	61,088
665531-AK-5	NORTHERN OIL & GAS INC BASIC		3.C FE	31,357	30,000	28,905	31,184		(173)			3.625	2.370	AO	230	356	06/30/2025	04/15/2029	30,544
665772-CC-1	Northern States Power BASIC		1.F FE	6,474,575	5,000,000	5,512,148	6,013,962		(68,319)			6.200	3.985	JJ	155,000	310,000	05/01/2018	07/01/2037	5,155,000
665789-BA-0	Northern States Power of WI BASIC		1.E FE	257,313	300,000	233,664	258,500		941			4.200	5.251	MS	4,200	12,600	09/24/2024	09/01/2048	306,300
666807-BD-3	Northrop-Grumman		2.A FE	4,671,450	5,000,000	4,944,797	4,773,463		9,642			5.050	5.500	MN	32,264	252,500	01/05/2011	11/15/2040	2,050,500
66765R-BR-6	Northwest Natural Gas Ser B		1.F FE	5,000,000	5,000,000	5,186,375	5,000,000					5.660	5.661	JD	23,583	283,000	02/20/2003	02/25/2033	5,066,033

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
668444-AA-0	NORTHWESTERN UNIVERSITY BASIC		1.B FE	5,216,465	5,000,000	4,321,120	5,172,758		(6,467)			4.198	3.929	JD	17,492	209,900	05/01/2018	12/01/2047	669,769
668444-AC-6	NORTHWESTERN UNIVERSITY BASIC		1.B FE	3,417,468	3,000,000	2,827,728	3,310,710		(15,694)			4.643	3.720	JD	11,608	139,290	05/01/2018	12/01/2044	423,626
67059N-AH-1	NUTANIX INC BASIC		3.B YE	261,019	240,000	269,520	259,920		(1,099)			0.250	4.281	AO	150		11/26/2025	10/01/2027	240,300
674599-CL-7	Occidental Petroleum BASIC		2.C FE	2,993,280	3,000,000	2,166,639	2,994,947		148			4.100	4.112	FA	46,467	123,000	11/02/2016	02/15/2047	3,061,500
674599-CX-1	Occidental Petroleum BASIC		2.C FE	1,741,300	2,000,000	1,723,420	1,756,088		11,728			4.300	5.591	FA	32,489	86,000	09/24/2024	08/15/2039	2,043,000
674599-DF-9	Occidental Petroleum BASIC		2.C FE	572,772	500,000	532,982	552,806		(3,618)			6.450	5.154	MS	9,496	32,250	09/13/2019	09/15/2036	516,125
677050-AQ-9	OGLETHORPE POWER CORP BASIC		2.A FE	4,927,451	5,000,000	3,594,895	4,934,525		1,581			3.750	3.833	FA	78,125	187,500	05/05/2021	08/01/2050	5,093,750
677071-AB-8	OHANA MILITARY COMM LLC BASIC		1.D FE	1,895,093	1,650,000	1,688,643	1,783,119		(14,091)			6.043	4.157	AO	24,927	99,710	04/01/2025	10/01/2034	93,309
677071-AG-7	OHANA MILITARY COMM LLC BASIC		1.D FE	5,795,445	5,000,000	5,084,100	5,416,480		(56,613)			5.780	4.257	AO	72,250	289,000	05/01/2018	10/01/2036	331,764
677071-AU-6	OHANA MILITARY COMM LLC 144A		1.D FE	1,088,879	974,886	969,290	1,065,375		(2,592)			6.000	5.103	AO	14,623	58,493	11/16/2015	10/01/2051	33,587
677415-CF-6	Ohio Power Ser G		2.A FE	4,976,867	5,000,000	5,488,692	4,990,101		1,057			6.600	6.635	FA	124,667	330,000	09/18/2003	02/15/2033	5,165,000
678858-BL-4	Oklahoma Gas & Electric		1.G FE	3,679,474	2,975,000	3,097,758	3,503,685		(26,240)			5.850	4.195	JD	14,503	174,038	05/01/2018	06/01/2040	3,062,019
678858-BN-0	Oklahoma Gas & Electric BASIC		1.G FE	3,795,596	4,000,000	3,201,717	3,837,452		6,250			3.900	4.233	MN	26,000	156,000	05/01/2018	05/01/2043	4,078,000
678858-BY-6	Oklahoma Gas & Electric BASIC		1.G FE	2,025,942	2,061,000	2,026,881	2,026,230		287			5.600	5.723	AO	28,854	57,708	08/25/2025	04/01/2053	2,118,708
681919-BN-5	OmniCom Group OMC 5.4 10/01/48		2.A FE	4,975,341	5,000,000	4,646,427	4,975,483		143			5.400	5.437	AO	67,500		12/02/2025	10/01/2048	5,135,000
68233J-BB-9	Oncor Electric Delivery BASIC		1.F FE	8,104,249	8,500,000	6,684,174	8,177,892		10,898			3.750	4.035	AO	79,688	318,750	05/01/2018	04/01/2045	8,659,375
68233J-BD-5	Oncor Electric Delivery BASIC		1.F FE	962,511	1,000,000	768,511	968,533		892			3.800	4.018	MS	9,606	38,000	05/17/2018	09/30/2047	1,019,000
68233J-BG-8	Oncor Electric Delivery BASIC		1.F FE	2,221,915	2,780,000	2,239,670	2,226,039		4,124			4.100	5.665	MN	14,564	56,990	08/25/2025	11/15/2048	2,836,990
68235P-AG-3	ONE GAS INC BASIC		1.G FE	6,923,840	7,000,000	5,981,502	6,933,918		1,617			4.500	4.567	MN	52,500	315,000	11/01/2018	11/01/2048	7,157,500
682680-AT-0	ONEOK INC BASIC		2.B FE	4,504,936	4,500,000	3,942,846	4,504,474		(123)			4.950	4.942	JJ	103,950	222,750	05/01/2018	07/13/2047	4,611,375
682680-AV-5	ONEOK INC BASIC		2.B FE	11,602,240	12,000,000	10,851,566	11,620,898		8,257			5.200	5.444	JJ	287,733	624,000	12/20/2023	07/15/2048	12,312,000
682680-CG-6	ONEOK INC BASIC		2.B FE	13,437,580	13,000,000	12,238,902	13,434,931		(1,741)			5.850	5.636	MN	126,750	838,663	09/24/2024	11/01/2064	13,380,250
68389X-AH-8	Oracle Corp		2.B FE	3,973,360	4,000,000	3,931,343	3,982,196		824			6.125	6.174	JJ	117,736	245,000	06/30/2009	07/08/2039	4,122,500
68389X-CB-9	Oracle Corp BASIC		2.B FE	402,415	500,000	323,242	403,573		921			4.100	5.317	MS	5,467	20,500	09/24/2024	03/25/2061	510,250
693304-BD-8	Peco Energy BASIC		1.F FE	4,649,592	5,304,000	4,521,847	4,653,646		4,054			4.600	5.485	MN	31,176	121,992	08/25/2025	05/15/2052	5,425,992
693506-BC-0	PPG INDUSTRIES INC		2.A FE	2,491,850	2,500,000	3,042,637	2,494,713		254			7.700	7.727	MS	56,681	192,500	01/23/2009	03/15/2038	2,596,250
693506-BE-6	PPG INDUSTRIES INC		2.A FE	2,369,826	2,440,000	2,469,330	2,391,260		2,039			5.500	5.701	MN	17,148	134,200	01/18/2011	11/15/2040	2,507,100
69351U-AM-5	PP&L Electric Utilities		1.E FE	3,975,920	4,000,000	4,395,936	3,983,880		751			6.250	6.295	MN	31,944	250,000	05/19/2009	05/15/2039	4,125,000
69352P-AS-2	PPL CAPITAL FUNDING INC BASIC		2.A FE	506,325	500,000	548,750	500,463		(2,091)			2.875	2.448	MS	4,233	14,375	02/22/2023	03/15/2028	507,188
69403W-AC-1	PACIFIC BEACON LLC BASIC		2.C FE	2,173,788	2,000,000	1,967,140	2,090,268		(12,647)			5.508	4.644	JJ	50,796	110,160	05/01/2018	07/15/2036	131,750
694308-GY-7	Pacific Gas and Electric		2.A FE	4,396,400	5,000,000	4,164,666	4,424,250		21,880			4.500	5.601	JD	10,000	225,000	09/24/2024	12/15/2041	5,112,500
694308-HA-8	Pacific Gas and Electric BASIC		2.A FE	2,382,780	3,000,000	2,277,284	2,409,456		21,181			3.750	5.583	FA	42,500	112,500	09/24/2024	08/15/2042	3,056,250
694308-JH-1	Pacific Gas and Electric BASIC		2.A FE	2,320,440	3,000,000	2,277,071	2,326,316		5,876			3.300	5.569	FA	41,250		10/21/2025	08/01/2040	3,049,500
694308-JQ-1	Pacific Gas and Electric BASIC		2.A FE	456,230	500,000	437,030	458,595		1,855			4.500	5.327	JJ	11,250	22,500	09/24/2024	07/01/2040	511,250
694308-KD-8	Pacific Gas and Electric BASIC		2.A FE	2,799,712	3,135,000	2,743,679	2,809,860		5,013			5.250	6.044	MS	54,863	164,588	12/20/2023	03/01/2052	3,217,294
694308-KK-2	Pacific Gas and Electric BASIC		2.A FE	5,219,900	5,000,000	5,293,721	5,219,161		(739)			6.700	6.357	AO	83,750	167,500	08/25/2025	04/01/2053	5,167,500
694476-AD-4	Pacific Life Corp BASIC		1.G FE	697,725	700,000	663,907	697,870		88			5.125	5.152	JJ	15,048	35,875	09/24/2024	01/30/2043	717,938
695114-CN-6	Pacificorp BASIC		2.A FE	433,115	500,000	396,063	436,241		2,474			4.100	5.287	FA	8,542	20,500	09/24/2024	02/01/2042	510,250
695114-CV-8	Pacificorp BASIC		2.A FE	422,455	500,000	371,521	424,401		1,538			4.150	5.264	FA	7,839	20,750	09/24/2024	02/15/2050	510,375
70202L-AD-4	PARSONS CORP BASIC		2.C Z*	664,622	610,000	627,080	648,345		(12,011)			2.625	0.595	MS	5,338	16,013	01/30/2025	03/01/2029	618,006
70450Y-AN-3	PAYPAL HOLDINGS INC BASIC		1.G FE	516,580	500,000	460,527	516,417		(152)			5.250	5.051	JD	2,188	26,250	09/24/2024	06/01/2062	513,125
717081-CY-7	Pfizer Inc		1.F FE	3,997,680	4,000,000	4,779,636	3,998,318		74			7.200	7.205	MS	84,800	288,000	03/17/2009	03/15/2039	4,144,000
718547-AW-2	PHILLIPS 66 CO BASIC		2.A FE	4,744,650	5,000,000	4,712,230	4,746,281		1,631			5.650	6.025	JD	12,556	141,250	08/25/2025	06/15/2054	5,141,250
718547-AX-0	PHILLIPS 66 CO BASIC		2.A FE	4,626,700	5,000,000	4,621,830	4,628,390		1,690			5.500	6.045	MS	80,972	137,500	08/25/2025	03/15/2055	5,137,500

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
72284K-AB-7	PINE STREET TRUST III BASIC		2.A FE	8,226,762	8,120,000	8,258,063	8,225,722		(928)			6.223	6.125	MN	64,567	349,733	08/25/2025	05/15/2054	8,372,654
72650R-BH-4	PLAINS ALL AMER PIPELINE BASIC		2.B FE	3,668,760	4,000,000	3,512,982	3,680,516		9,250			4.900	5.585	FA	74,044	196,000	09/24/2024	02/15/2045	4,098,000
72650R-BL-5	PLAINS ALL AMER PIPELINE BASIC		2.B FE	728,993	750,000	752,258	747,179		2,817			4.500	4.908	JD	1,500	33,750	06/22/2018	12/15/2026	766,875
73651E-AC-2	Portland General Electric Co M MTN 144A		1.E FE	1,991,420	2,000,000	2,155,434	1,996,020		388			6.875	6.909	FA	57,292	137,500	07/30/2003	08/01/2033	2,068,750
737679-DJ-6	Potomac Electric Power Co BASIC		1.F FE	1,762,580	1,804,000	1,748,462	1,762,824		244			5.500	5.663	MS	29,215	49,610	08/25/2025	03/15/2054	1,853,610
740816-AD-5	PRES FELLOWS OF HARVARD BASIC		1.A FE	2,481,139	1,975,000	2,086,658	2,334,848		(21,572)			5.625	3.808	AO	27,773	111,094	05/01/2018	10/01/2038	2,030,547
740816-AL-7	PRES FELLOWS OF HARVARD BASIC		1.A FE	1,945,852	2,000,000	1,789,463	1,962,689		2,475			3.619	3.818	AO	18,095	72,380	05/01/2018	10/01/2037	2,036,190
74170*-AT-6	PRIME PROPERTY FUND LLC PRIVATE PLACEMENT		2.A	4,075,658	4,000,000	3,621,091	4,042,868		(5,504)			3.730	3.551	AO	33,156	149,200	06/01/2019	10/11/2032	4,074,600
74251V-AN-2	Principal Finl Group BASIC		1.G FE	7,835,456	8,000,000	6,733,892	7,861,943		3,959			4.300	4.428	MN	43,956	344,000	05/01/2018	11/15/2046	8,172,000
743263-AP-0	Progress Energy Inc		2.B FE	999,140	1,000,000	1,059,268	999,440		25			6.000	6.006	JD	5,000	60,000	11/16/2009	12/01/2039	1,030,000
744320-AY-8	Prudential Financial Inc BASIC		1.G FE	1,806,282	2,275,000	1,795,090	1,810,044		3,762			3.905	5.524	JD	5,923	44,419	08/25/2025	12/07/2047	2,319,419
74432Q-AH-8	Prudential Financial Inc MTN C		1.G FE	4,103,350	5,000,000	5,175,139	4,496,855		36,803			5.400	6.865	JD	13,500	270,000	04/17/2008	06/13/2035	5,135,000
744448-CJ-8	Public Service Co of Colorado BASIC		1.F FE	420,525	500,000	403,153	423,870		2,659			3.950	5.311	MS	5,815	19,750	09/24/2024	03/15/2043	509,875
744448-CX-7	Public Service Co of Colorado BASIC		1.E FE	90,121	100,000	83,728	90,339		168			4.500	5.175	JD	375	4,500	09/24/2024	06/01/2052	102,250
744448-DC-2	Public Service Co of Colorado XEL 5.15 09/15/35		1.E FE	253,293	250,000	253,861	253,288		(5)			5.150	4.969	MS	5,150		12/17/2025	09/15/2035	256,438
74456Q-CC-8	Public Service El & Gas BASIC		1.F FE	2,644,753	3,856,000	2,632,178	2,652,915		8,162			3.150	5.509	JJ	60,732		08/25/2025	01/01/2050	3,916,732
745332-CA-2	Puget Sound Power and Light Co		1.F FE	4,000,000	4,000,000	4,187,689	4,000,000					5.757	5.757	AO	57,570	230,280	09/08/2009	10/01/2039	4,115,140
74834L-AQ-3	QUEST DIAGNOSTIC INC		2.A FE	1,945,260	2,000,000	2,065,819	1,962,412		1,668			5.750	5.949	JJ	48,236	115,000	03/21/2011	01/30/2040	2,057,500
75458J-AA-5	RAYBURN CTRY SEC LLC BASIC		1.A FE	339,592	339,592	322,308	339,592					2.307	2.306	JD	653	7,834	02/04/2022	12/01/2030	22,319
754730-AF-6	RAYMOND JAMES FINANCIAL BASIC		1.G FE	5,231,155	5,000,000	4,585,978	5,194,697		(5,567)			4.950	4.654	JJ	114,125	247,500	05/01/2018	07/15/2046	5,123,750
75513E-BU-4	RAYTHEON TECH CORP BASIC		2.A FE	3,027,956	3,000,000	3,440,959	3,023,164		(1,167)			7.000	6.906	AO	44,333	210,000	12/07/2020	04/15/2038	3,105,000
75513E-CB-5	RAYTHEON TECH CORP BASIC		2.A FE	8,466,325	8,500,000	7,954,442	8,471,755		1,164			4.700	4.730	JD	17,756	399,500	12/07/2020	12/15/2041	8,699,750
75513E-CS-8	RAYTHEON TECH CORP BASIC		2.A FE	1,222,406	1,275,000	1,230,043	1,222,685		279			5.375	5.673	FA	23,605		08/25/2025	02/27/2053	1,309,266
759916-AD-1	REPLIGEN CORP BASIC		3.B YE	301,709	285,000	311,363	295,674		(3,615)			1.000	-0.263	JD	127	2,850	02/11/2025	12/15/2028	286,425
771367-CA-5	Rochester Gas & Electric Corp 144A		1.F FE	2,000,000	2,000,000	2,360,706	2,000,000					8.000	8.000	JD	7,111	160,000	12/19/2008	12/15/2033	2,080,000
77340R-AD-9	ROCKIES EXPRESS PIPELINE 144A		3.B FE	1,990,860	2,000,000	2,176,140	1,993,904		284			7.500	7.538	JJ	69,167	150,000	06/24/2008	07/15/2038	2,075,000
78397D-AD-0	SBL HOLDINGS INC BASIC		2.C FE	26,849,790	27,000,000	26,195,787	26,858,232		7,711			7.200	7.282	AO	329,400	1,692,000	08/25/2025	10/30/2034	27,972,000
78409V-BM-5	S P GLOBAL INC BASIC		1.G FE	4,911,354	5,000,000	3,740,466	4,911,354					3.900	4.091	MS	65,000	195,000	02/28/2023	03/01/2062	5,097,500
78516F-AB-5	SABAL TRAIL TRANS 144A		2.A FE	5,240,365	5,000,000	4,755,036	5,175,146		(11,148)			4.682	4.301	MN	39,017	234,100	06/01/2019	05/01/2038	5,117,050
79588T-AD-2	SAMMONS FINANCIAL GROUP BASIC		2.A FE	6,984,040	7,000,000	6,494,830	6,990,894		1,547			3.350	3.377	AO	48,854	234,500	04/13/2021	04/16/2031	7,117,250
79588T-AE-0	SAMMONS FINANCIAL GROUP BASIC		2.A FE	4,995,250	5,000,000	4,870,300	4,996,768		433			4.750	4.762	AO	54,757	237,500	04/05/2022	04/08/2032	5,118,750
800363-AB-9	SANDY SPRING BANCORP INC BASIC		2.B FE	325,000	325,000	322,573	325,000					6.733	6.733	FMAN	2,796	23,950	10/29/2019	11/15/2029	330,856
826418-BQ-7	Sierra Pacific Power Co BASIC		1.G FE	1,558,315	1,561,000	1,561,017	1,558,446		131			5.900	5.912	MS	27,118	46,050	04/14/2025	03/15/2054	1,607,050
82967N-BA-5	SIRIUS XM RADIO INC BASIC		3.C FE	685,800	720,000	721,753	712,843		4,207			5.000	5.666	FA	15,000	36,000	05/01/2018	08/01/2027	738,000
83007C-AD-4	6297782 LLC BASIC		2.C FE	499,998	500,000	507,514	500,029		30			5.026	5.024	AO	6,283	12,565	08/06/2025	10/01/2029	512,565
832248-BC-1	SMITHFIELD FOODS INC BASIC		2.C FE	7,249,177	7,173,000	6,605,806	7,211,363		(7,767)			3.000	2.874	AO	45,429	215,190	10/15/2020	10/15/2030	7,280,595
833445-AD-1	SNOWFLAKE INC BASIC		3.B	25,311	25,000	38,600	25,233		(62)				-0.247	N/A			09/26/2024	10/01/2029	25,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
835495-AJ-1	Sonoco Products		2.C FE	4,960,450	5,000,000	5,046,854	4,972,420		1,147			5.750	5.806	MN	47,917	287,500	10/25/2010	11/01/2040	5,143,750
837004-CD-0	South Carolina Electric & Gas		1.F FE	1,941,340	2,000,000	2,006,411	1,960,913		1,793			5.500	5.705	JD	4,889	110,000	01/08/2010	12/15/2039	2,055,000
837004-CH-1	South Carolina Electric & Gas		1.F FE	3,666,812	4,000,000	2,943,112	3,684,694		2,707			4.500	4.961	JD	15,000	180,000	05/01/2018	06/01/2064	4,090,000
840441-AA-7	SOUTHSTATE CORP BASIC		2.C FE	15,000,000	15,000,000	15,740,578	15,000,000					7.000	7.000	JD	52,500	525,000	06/10/2025	06/13/2035	15,287,500
842400-GK-3	So California Edison BASIC		2.A FE	6,730,080	7,000,000	6,769,664	5,329,110		6,074			4.125	4.358	MS	96,250	288,750	07/30/2018	03/01/2048	7,144,375
842400-HX-4	So California Edison BASIC		1.G FE	4,841,600	5,000,000	4,805,016	4,842,864		1,264			5.875	6.111	JD	24,479	146,875	08/25/2025	12/01/2053	5,146,875
842587-DZ-7	SOUTHERN CO BASIC		2.A FE	362,579	330,000	352,110	352,603		(9,976)			4.500	-0.198	JD	660	14,850	05/12/2025	06/15/2027	337,425
845011-AB-1	SOUTHWEST GAS CORP BASIC		2.A FE	351,008	350,000	275,968	350,875		(23)			4.150	4.133	JD	1,210	14,525	05/28/2019	06/01/2049	357,263
845011-AC-9	SOUTHWEST GAS CORP BASIC		2.A FE	9,987,400	10,000,000	9,092,903	9,994,077		1,251			2.200	2.214	JD	9,778	220,000	06/01/2020	06/15/2030	10,110,000
845437-BT-8	Southwestern Electric Power Co BASIC		2.A FE	352,665	500,000	329,991	355,899		2,560			3.250	5.314	MN	2,708	16,250	09/24/2024	11/01/2051	508,125
845743-BL-6	S W Public Service Ser F		2.B FE	3,334,840	4,000,000	4,201,433	3,581,888		24,713			6.000	7.429	AO	60,000	240,000	05/26/2009	10/01/2036	4,120,000
845743-BU-6	S W Public Service BASIC		1.G FE	6,993,140	7,000,000	4,634,316	6,994,060		160			3.150	3.155	MN	36,750	220,500	02/23/2021	05/01/2050	7,110,250
84756N-AE-9	SPECTRA ENERGY PARTNERS BASIC		2.B FE	4,993,750	5,000,000	5,057,158	4,995,118		152			5.950	5.959	MS	79,333	297,500	09/16/2013	09/25/2043	5,148,750
84858D-AA-6	SPIRIT AIR 2015-1 PTT A Ser A		3.C FE	939,156	933,322	895,368	935,181		(688)			4.100	3.992	AO	9,567	38,266	05/01/2018	04/01/2028	408,015
86765B-AM-1	SUNOCO LOGISTICS PARTNER BASIC		2.B FE	3,972,120	4,000,000	3,517,355	3,979,507		749			4.950	4.995	JJ	91,300	198,000	01/07/2013	01/15/2043	4,099,000
87164D-XY-1	SYNOVUS BANK GA SNV 5.957		2.C FE	15,250,213	15,250,000	15,350,359	15,250,199		(13)			5.957	5.955	JJ	55,516		12/02/2025	01/15/2036	15,250,000
87165B-AY-9	01/15/36 SYNCHRONY FINANCIAL BASIC		2.C FE	20,831,470	20,500,000	21,086,054	20,828,346		(3,124)			6.000	5.779	JJ	519,333		11/03/2025	07/29/2036	20,973,997
87264A-CT-0	T-MOBILE USA INC BASIC		2.A FE	6,993,426	7,000,000	4,725,214	6,994,116		133			3.400	3.405	AO	50,244	238,000	06/29/2022	10/15/2052	7,119,000
875127-AW-2	Tampa Electric Co BASIC		1.G FE	3,694,950	3,000,000	3,214,337	3,480,881		(32,091)			6.150	4.348	MN	23,575	184,500	05/01/2018	05/15/2037	3,092,250
87612E-BA-3	Target Corp BASIC		1.F FE	3,914,360	4,000,000	3,386,972	3,940,588		2,472			4.000	4.125	JJ	80,000	160,000	06/21/2012	07/01/2042	4,080,000
87612E-BG-0	Target Corp BASIC		1.F FE	4,654,600	5,000,000	3,945,236	4,706,804		7,935			3.900	4.317	MN	24,917	195,000	06/28/2018	11/15/2047	5,097,500
87612G-AB-7	TARGA RESOURCES CORP BASIC		2.B FE	12,657,450	15,000,000	12,876,254	12,670,338		12,888			4.950	6.149	AO	156,750	371,250	08/25/2025	04/15/2052	15,371,250
87612G-AD-3	TARGA RESOURCES CORP BASIC		2.B FE	15,631,500	15,000,000	15,684,036	15,628,858		(2,642)			6.500	6.177	FA	368,333		08/25/2025	02/15/2053	15,487,500
87612K-AC-6	TARGA RESOURCES CORP BASIC		2.B FE	4,987,850	5,000,000	5,040,082	4,988,446		596			6.250	6.268	JJ	156,250		08/25/2025	07/01/2052	5,156,250
88162G-AB-9	TETRA TECH INC BASIC		1.F FE	658,899	560,000	606,872	630,308		(27,455)			2.250	-2.367	FA	4,760	12,600	02/12/2025	08/15/2028	566,300
882389-CC-1	Texas Eastern Transmission		2.A FE	2,582,752	2,000,000	2,247,859	2,329,073		(43,057)			7.000	4.105	JJ	64,556	140,000	06/01/2019	07/15/2032	2,070,000
88739L-AV-8	Timken Co BASIC		2.B FE	2,308,954	2,000,000	2,085,018	2,078,754		(39,891)			7.160	4.899	FA	54,098	143,200	06/01/2019	11/03/2027	2,031,027
891092-AE-8	Toro Co		2.A FE	2,955,390	3,000,000	3,303,893	2,972,732		1,562			6.625	6.741	MN	33,125	198,750	04/23/2007	05/01/2037	3,099,375
89417E-AS-8	TRAVELERS COS INC BASIC		1.F FE	2,950,020	3,000,000	2,964,857	2,950,554		534			5.450	5.568	MN	16,350	81,750	08/25/2025	05/25/2053	3,081,750
89566E-AD-0	TRI-STATE GEN & TRANS ASSN INC		2.A FE	3,920,360	4,000,000	4,096,013	3,944,598		2,326			6.000	6.146	JD	10,667	240,000	06/03/2010	06/15/2040	4,120,000
898361-AM-2	AMHERST COLLEGE BASIC		1.B FE	5,286,507	5,500,000	4,831,190	5,347,989		9,174			3.794	4.078	MN	34,778	208,670	05/01/2018	11/01/2042	659,176
89838L-AF-1	TRUSTEES OF BOSTON COLL BASIC		1.D FE	10,556,900	10,000,000	8,262,417	10,451,239		(15,567)			3.993	3.668	JJ	199,650	399,300	05/01/2018	07/01/2047	2,222,708
898813-AQ-3	Tucson Electric Power Company BASIC		1.G FE	1,992,460	2,000,000	1,770,854	1,993,412		154			4.850	4.874	JD	8,083	97,000	11/26/2018	12/01/2048	2,048,500
902252-AB-1	TYLER TECHNOLOGIES INC BASIC		2.B YE	445,320	420,000	424,620	421,760		(8,717)			0.250	-1.743	MS	309	1,050	01/10/2025	03/15/2026	420,525
902494-BD-4	Tyson Foods Inc BASIC		2.B FE	4,662,821	4,835,000	4,166,555	4,688,454		3,864			4.550	4.778	JD	17,722	219,993	05/01/2018	06/02/2047	4,944,996
906548-BY-7	Union Electric Co		1.F FE	4,944,150	5,000,000	5,137,954	4,975,241		2,324			5.500	5.576	MS	80,972	275,000	03/05/2003	03/15/2034	5,137,500
907818-CS-5	Union Pacific Corp		1.G FE	4,385,500	5,000,000	5,182,461	4,731,315		27,677			5.375	6.293	JD	22,396	268,750	08/20/2003	06/01/2033	5,134,375
907818-EG-9	Union Pacific Corp BASIC		1.G FE	3,889,256	4,000,000	3,023,299	3,895,469		925			4.375	4.517	MN	22,361	175,000	05/01/2018	11/15/2065	4,087,500
90932M-AA-3	UNITED AIR 2019-2 A PTT BASIC		2.A FE	5,076,983	5,076,983	4,863,338	5,076,983					2.900	2.899	MN	24,539	147,233	09/03/2019	05/01/2028	3,172,770
910637-V*-5	United Illuminating Co PRIVATE PLACEMENT		1.G	6,000,000	6,000,000	5,248,470	6,000,000					2.020	2.020	JD	10,100	121,200	09/22/2020	12/01/2030	6,060,600
911312-BQ-8	UNITED PARCEL SERVICE BASIC		1.F FE	4,996,650	5,000,000	4,131,478	4,997,088		73			4.250	4.254	MS	62,569	212,500	03/13/2019	03/15/2049	5,106,250
913017-BP-3	United Tech Corp BASIC		2.A FE	3,587,928	3,000,000	3,288,242	3,425,563		(24,576)			6.125	4.622	JJ	84,729	183,750	05/01/2018	07/15/2038	3,091,875

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
913017-BT-5	United Tech Corp		2.A FE	3,950,680	4,000,000	3,624,978	3,965,189		1,398			4.500	4.576	JD	15,000	180,000	05/24/2012	06/01/2042	4,090,000
91324P-BK-7	UNITEDHEALTH GROUP INC		1.F FE	5,908,500	6,000,000	6,953,856	5,940,842		3,021			6.875	6.997	FA	155,833	412,500	02/04/2008	02/15/2038	6,206,250
91324P-BW-1	UNITEDHEALTH GROUP INC		1.F FE	3,055,944	3,000,000	2,644,407	3,043,312		(1,907)			4.375	4.248	MS	38,646	131,250	05/01/2018	03/15/2042	3,065,625
914744-AD-9	UNIV OF NOTRE DAME BASIC		1.A FE	4,774,685	5,000,000	3,899,322	4,819,762		6,617			3.438	3.708	FA	64,940	171,900	05/01/2018	02/15/2045	2,542,975
91913Y-AL-4	Valero Energy Corp		2.B FE	1,994,260	2,000,000	2,206,602	1,996,506		198			6.625	6.647	JD	5,889	132,500	06/05/2007	06/15/2037	2,066,250
91913Y-BD-1	Valero Energy Corp BASIC		2.B FE	2,434,495	3,500,000	2,430,161	2,435,624		1,129			3.650	5.971	JD	10,646		12/05/2025	12/01/2051	3,563,875
922280-AD-4	VARONIS SYSTEM INC BASIC		4.C YE	309,198	290,000	269,265	304,468		(3,974)			1.000	-0.346	MS	854	2,940	11/27/2024	09/15/2029	291,450
92343V-BG-8	VERIZON COMMUNICATIONS INC BASIC		2.A FE	2,128,708	2,500,000	2,010,450	2,202,114		11,186			3.850	4.897	MN	16,042	96,250	05/01/2018	11/01/2042	2,548,125
92343V-GB-4	VERIZON COMMUNICATIONS INC BASIC		2.A FE	7,928,400	8,000,000	5,697,263	7,935,342		1,553			3.550	3.599	MS	78,100	284,000	03/11/2021	03/22/2051	8,142,000
92343V-HK-3	INC VZ 6 11/30/65		2.A FE	4,516,920	4,500,000	4,458,679	4,516,866		(54)			6.000	5.975	MN	27,750		11/13/2025	11/30/2065	4,635,000
92344W-AB-7	Verizon Maryland Inc		2.A FE	3,915,440	4,000,000	3,993,447	3,965,598		3,682			5.125	5.266	JD	9,111	205,000	06/11/2003	06/15/2033	4,102,500
92538J-AB-2	VERTEX INC BASIC		3.C Z*	153,221	130,000	123,084	149,902		(3,319)			0.750	-3.535	MN	163	488	06/23/2025	05/01/2029	130,488
92553P-AP-7	Viacom Inc BASIC		2.C FE	6,844,082	7,000,000	4,883,888	6,886,367		4,295			4.375	4.512	MS	90,174	306,250	07/22/2013	03/15/2043	7,153,125
92556V-AE-6	VIATRIS INC BASIC		2.C FE	2,310,240	3,000,000	2,306,557	2,317,073		6,833			3.850	6.265	JD	2,888	57,750	10/08/2025	06/22/2040	3,057,750
92556V-AF-3	VIATRIS INC BASIC		2.C FE	3,393,950	5,000,000	3,344,253	3,402,962		9,012			4.000	6.664	JD	5,000	100,000	08/25/2025	06/22/2050	5,100,000
927804-FL-3	VIRGINIA ELEC & POWER CO BASIC		2.A FE	1,992,000	2,000,000	1,642,124	1,994,360		227			4.000	4.023	JJ	36,889	80,000	01/03/2013	01/15/2043	2,040,000
92826C-AE-2	VISA INC BASIC		1.D FE	3,122,073	3,000,000	2,926,575	3,077,063		(6,653)			4.150	3.824	JD	5,879	124,500	05/01/2018	12/14/2035	3,062,250
92826C-AJ-1	VISA INC BASIC		1.D FE	1,884,424	2,000,000	1,566,253	1,903,155		2,766			3.650	3.985	MS	21,494	73,000	05/01/2018	09/15/2047	2,036,500
928668-CX-8	VOLKSWAGEN GROUP AMERICA BASIC		2.A FE	334,809	335,000	338,237	334,820		10			4.850	4.863	MS	4,965		09/02/2025	09/11/2030	343,124
929089-AC-4	VOYA FINANCIAL INC BASIC		2.A FE	3,261,159	3,300,000	2,923,055	3,268,191		891			4.800	4.875	JD	7,040	158,400	06/20/2016	06/15/2046	3,379,200
929160-AV-1	Vulcan Materials Co BASIC		2.B FE	6,488,153	7,000,000	6,010,998	6,562,005		11,227			4.500	4.978	JD	14,000	315,000	05/01/2018	06/15/2047	7,157,500
92940P-AF-1	WRKCO INC BASIC		2.B FE	124,961	125,000	121,587	124,979		3			4.200	4.203	JD	438	5,250	05/16/2019	06/01/2032	127,625
931142-DG-5	WalMart Stores BASIC		1.C FE	2,994,186	3,000,000	2,602,956	2,995,455		179			4.000	4.012	AO	26,667	120,000	05/01/2018	04/11/2043	3,060,000
93884P-DW-7	Washington Gas Light Co MTN Se BASIC		1.G FE	8,646,705	9,000,000	6,999,781	8,707,136		8,920			3.796	4.029	MS	100,594	341,640	05/01/2018	09/15/2046	9,170,820
947890-AK-5	Webster Financial Corp BASIC		2.B FE	4,005,360	4,000,000	4,000,043	4,005,337		(23)			5.784	5.750	MS	70,693		10/29/2025	09/11/2035	4,115,680
94973V-AL-1	Anthem Inc		2.A FE	3,933,620	4,000,000	4,241,849	3,962,617		2,643			5.850	5.975	JJ	107,900	234,000	11/17/2009	01/15/2036	2,058,500
95101V-AA-7	WESLEYAN UNIVERSITY BASIC		1.D FE	6,943,902	7,000,000	5,471,807	6,944,576		35			4.781	4.820	JJ	167,335	334,670	05/01/2018	07/01/2116	7,167,335
957576-AA-9	Western & Southern Finance 144A		1.F FE	3,336,967	3,337,000	3,491,344	3,337,091		(9)			5.750	5.750	JJ	88,477	191,878	12/06/2011	07/15/2033	3,432,939
958254-AD-6	WESTERN GAS PARTNERS LP BASIC		2.C FE	3,937,720	4,000,000	3,651,671	3,951,295		1,511			5.450	5.557	AO	54,500	218,000	03/11/2014	04/01/2044	4,109,000
958254-AJ-3	WESTERN GAS PARTNERS LP BASIC		2.C FE	3,434,120	4,000,000	3,462,577	3,437,903		3,783			5.300	6.506	MS	70,667		08/25/2025	03/01/2048	4,106,000
960413-AW-2	WESTLAKE CHEMICAL CORP BASIC		2.B FE	749,662	750,000	716,625	749,807		28			3.375	3.380	JD	1,125	25,313	06/12/2020	06/15/2030	762,656
960413-BB-7	WESTLAKE CHEMICAL CORP BASIC		2.B FE	6,980,190	7,000,000	7,014,991	6,980,425		235			5.550	5.587	MN	59,354		11/04/2025	11/15/2035	7,194,250
962166-BR-4	Weyerhaeuser Co		2.B FE	1,360,378	1,000,000	1,140,307	1,196,450		(27,595)			7.375	3.792	MS	21,715	73,750	06/01/2019	03/15/2032	1,036,875
962166-CB-8	Weyerhaeuser Co BASIC		2.B FE	3,930,640	4,000,000	3,098,478	3,935,518		1,353			4.000	4.101	MS	49,778	160,000	02/23/2022	03/09/2052	4,080,000
96332H-CG-2	Whirlpool Corp BASIC		3.A FE	5,534,085	5,321,000	4,350,218	5,493,096		(6,296)			5.150	4.870	MS	91,344	274,032	05/01/2018	03/01/2043	5,458,016
96926G-AD-5	RICE UNIVERSITY BASIC		1.A FE	9,598,290	10,000,000	7,697,054	9,645,484		7,028			3.774	3.988	MN	48,223	377,400	05/01/2018	05/15/2055	2,191,457
96950F-AF-1	WILLIAMS PARTNERS LP		2.B FE	3,976,569	4,000,000	4,317,100	3,984,493		652			6.300	6.342	AO	53,200	252,000	07/09/2010	04/15/2040	4,126,000
97650W-AG-3	WINTRUST FINANCIAL CORP BASIC		2.A FE	11,000,000	11,000,000	10,946,547	11,000,000					4.850	4.850	JD	37,049	533,500	06/03/2019	06/06/2029	11,266,750
976656-BZ-0	Wisconsin Electric Power BASIC		1.G FE	9,354,087	7,750,000	8,282,089	8,834,161		(77,368)			5.700	4.098	JD	36,813	441,750	05/01/2018	12/01/2036	7,970,875

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

E10.15

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
97786#-AP-7	Wolseley Capital Inc PRIVATE PLACEMENT		2.A FE	1,951,358	2,000,000	1,977,186	1,993,298		7,074			3.510	3.887	MN	6,045	70,200	06/01/2019	11/30/2026	2,035,100
98138K-AA-2	WORCESTER POLY INSTITUTE BASIC		1.F FE	5,875,578	6,500,000	4,815,566	5,932,800		8,723			4.338	4.905	MS	93,990	281,970	05/01/2018	09/01/2056	1,633,842
98385X-AQ-9	XTO Energy Inc		1.D FE	4,793,280	4,800,000	5,465,529	4,795,831		214			6.375	6.385	JD	13,600	306,000	07/07/2009	06/15/2038	4,953,000
98877D-AF-2	ZF NA CAPITAL BASIC		3.C FE	10,406,500	10,000,000	9,881,715	10,324,570	(65,728)				6.750	5.873	AO	127,500	675,000	09/24/2024	04/23/2030	10,337,500
98971D-AB-6	ZIONS BANCORP NA BASIC		2.B FE	9,968,700	10,000,000	9,425,346	9,986,804		3,185			3.250	3.287	AO	55,972	325,000	10/24/2019	10/29/2029	10,162,500
98971D-AC-4	ZIONS BANCORP NA BASIC		2.B FE	12,000,000	12,000,000	12,741,432	12,000,000					6.816	6.816	MN	95,424	817,920	11/14/2024	11/19/2035	12,216,580
98978V-AH-6	ZOETIS INC BASIC		2.A FE	254,207	250,000	230,156	253,065	(121)				4.700	4.594	FA	4,896	11,750	10/31/2013	02/01/2043	255,875
98978V-AY-9	ZOETIS INC ZTS 0 1/4 06/15/29		1.C Z*	488,157	485,000	498,338	488,127	(30)				0.250	0.063	JD	44		12/23/2025	06/15/2029	485,606
Q3629#-AN-3	ETSA Utilities Finance Pty Ltd PRIVATE PLACEMENT		1.G	6,234,886	6,700,000	6,154,474	6,469,820		35,943			3.310	4.000	FA	86,860	221,770	07/20/2018	08/10/2031	6,810,885
009088-AA-3	AIR CANADA 2015-2AA PTT BASIC		1.E FE	1,334,422	1,354,743	1,335,847	1,348,864		2,507			3.750	3.999	JD	2,258	50,803	05/01/2018	12/15/2027	698,599
00909D-AA-1	AIR CANADA 2020-2A PTT BASIC		1.F FE	216,883	210,873	215,606	214,522	(419)				5.250	4.569	AO	2,768	11,071	09/28/2020	04/01/2029	65,902
013716-AW-5	Alcan Aluminium		1.F FE	1,890,180	2,000,000	2,134,613	1,942,764		4,374			5.750	6.155	JD	9,583	115,000	10/28/2005	06/01/2035	2,057,500
03666H-AD-3	ANTARES HOLDINGS BASIC		2.B FE	5,974,703	6,177,000	6,036,175	6,022,413		47,710			2.750	5.257	JJ	78,328		08/25/2025	01/15/2027	6,261,934
03666H-AE-1	ANTARES HOLDINGS BASIC		2.B FE	3,735,347	3,850,000	3,764,849	3,754,947		19,600			3.750	5.444	JJ	66,573		08/25/2025	07/15/2027	3,922,188
0778FP-AA-7	BELL CANADA BASIC		2.B FE	4,929,100	5,000,000	4,140,688	4,939,545		1,545			4.464	4.551	AO	55,800	223,200	05/01/2018	04/01/2048	5,111,600
11777Q-AC-4	B2GOLD CORP BASIC		2.C	256,271	200,000	319,500	250,507	(5,763)				2.750	-3.014	FA	2,292	2,796	07/30/2025	02/01/2030	202,750
136055-AA-8	Canadian Imperial Bank 144A Ser 2002-A-1		1.C FE	1,245,829	1,245,829	1,314,674	1,245,828					7.262	7.262	AO	20,356	90,472	04/16/2002	04/10/2032	30,932
136385-AG-6	Canadian Natural Resources		2.A FE	1,995,420	2,000,000	2,085,673	1,997,913		170			5.850	5.865	FA	48,750	117,000	11/23/2004	02/01/2035	2,058,500
136385-AL-5	Canadian Natural Resources		2.A FE	869,438	750,000	797,122	833,426	(4,854)				6.250	5.020	MS	13,802	46,875	01/03/2017	03/15/2038	773,438
136385-AY-7	Canadian Natural Resources BASIC		2.A FE	468,440	500,000	441,663	469,410		742			4.950	5.437	JD	2,063	24,750	09/24/2024	06/01/2047	512,375
32076V-AE-3	FIRST MAJESTIC SILVER AGCN 0 1/8 01/15/31		2.C Z*	550,000	550,000	606,100	550,000					0.125	0.125	JJ	44		12/04/2025	01/15/2031	550,344
71644E-AG-7	Petro-Canada		2.A FE	2,894,340	3,000,000	3,124,279	2,941,879		4,452			5.950	6.226	MN	22,808	178,500	09/21/2009	05/15/2035	3,089,250
71644E-AJ-1	Petro-Canada		2.A FE	5,304,356	4,000,000	4,427,676	4,963,683	(58,059)				6.800	4.273	MN	34,756	272,000	06/01/2019	05/15/2038	4,136,000
775109-BG-5	ROGERS COMMUNICATIONS BASIC		2.C FE	5,227,760	5,000,000	3,972,261	5,195,097	(5,574)				4.300	4.028	FA	81,222	215,000	06/01/2019	02/15/2048	5,107,500
775109-CJ-8	ROGERS COMMUNICATIONS BASIC		2.C FE	4,952,060	5,000,000	4,287,050	4,956,509		1,779			4.500	4.577	MS	66,250	225,000	07/25/2023	03/15/2042	5,112,500
867224-AB-3	Suncor Energy Inc BASIC		2.A FE	8,498,050	10,000,000	7,619,598	8,542,219		14,709			4.000	5.077	MN	51,111	300,000	08/25/2025	11/15/2047	10,200,000
867224-AE-7	Suncor Energy Inc BASIC		2.A FE	10,568,550	15,000,000	10,711,419	10,593,460		24,910			3.750	6.034	MS	182,813	281,250	08/25/2025	03/04/2051	15,281,250
87971M-BD-4	TELUS CORPORATION BASIC		2.B FE	497,190	500,000	492,929	499,654		299			2.800	2.863	FA	5,250	14,000	09/16/2016	02/16/2027	507,000
891160-MJ-9	Toronto-Dominion Bank BASIC		1.G FE	747,570	750,000	745,771	748,919		168			3.625	3.653	MS	8,005	27,188	09/15/2016	09/15/2031	763,594
89352H-AE-9	Transcanada Pipeline		2.B FE	2,998,860	3,000,000	3,443,698	2,999,262		35			7.250	7.253	FA	82,167	217,500	08/06/2008	08/15/2038	3,108,750
89352H-AM-1	Transcanada Pipeline BASIC		2.B FE	3,043,515	3,000,000	2,927,567	3,027,850	(2,942)				4.625	4.482	MS	46,250	138,750	06/01/2019	03/01/2034	3,069,375
89352H-AX-7	Transcanada Pipeline BASIC		2.B FE	5,244,840	5,000,000	4,716,326	5,178,829	(11,289)				4.750	4.361	MN	30,347	237,500	06/01/2019	05/15/2038	5,118,750
89352H-AZ-2	Transcanada Pipeline BASIC		2.B FE	910,574	1,003,000	929,882	911,220		647			5.100	5.824	MS	15,062	25,577	08/25/2025	03/15/2049	1,028,577
98417E-AN-0	Glencore Finance Canada		2.A FE	4,910,850	4,500,000	4,653,497	4,827,497	(12,882)				6.000	5.315	MN	34,500	270,000	05/01/2018	11/15/2041	4,635,000
00217G-AC-7	APTIV PLC APTIV CORP BASIC		2.B FE	8,961,450	10,000,000	7,718,791	8,982,825		16,632			4.150	4.813	MN	69,167	415,000	09/24/2024	05/01/2052	10,207,500
00973R-AP-8	AKER BP ASA BASIC		2.B FE	2,378,525	2,500,000	2,280,265	2,380,408		1,557			5.800	6.157	AO	36,250	145,000	10/21/2024	10/01/2054	2,572,500
01609W-BA-9	ALIBABA GROUP HOLDING-SP ADR BASIC		1.E FE	346,840	500,000	325,370	348,775		1,530			3.250	5.113	FA	6,410	16,250	09/24/2024	02/09/2061	508,125
034863-BC-3	ANGLO AMERICAN CAPITAL BASIC		2.B FE	6,879,110	7,000,000	5,906,109	6,886,603		2,110			4.750	4.860	MS	96,979	332,500	03/14/2022	03/16/2052	7,166,250
05330G-AA-2	AUTORIDAD CANAL DE PANAM BASIC		2.A FE	4,180,000	4,000,000	3,860,684	4,111,916	(10,289)				4.950	4.556	JJ	83,600	198,000	05/01/2018	07/29/2035	2,049,500
05523R-AD-9	BAE SYSTEMS PLC BASIC		1.G FE	536,295	500,000	483,674	516,165	(3,751)				3.400	2.553	AO	3,589	17,000	04/20/2020	04/15/2030	508,500

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
05578Q-AG-8	BPCE SA BASIC		2.B FE	4,681,320	6,000,000	4,432,761	4,743,160		48,789			3.582	5.610	AO	42,984	214,920	09/24/2024	10/19/2042	6,188,904
06738E-BW-4	BARCLAYS PLC BASIC		2.A FE	7,000,000	7,000,000	5,418,756	7,000,000					3.330	3.330	MN	23,958	233,100	11/17/2021	11/24/2042	7,179,978
06744E-DH-7	Barclays Bank PLC BACR 1 02/16/29		1.E FE	529,753	470,000	515,393	527,154		(2,599)			1.000	-2.703	FA	1,763		11/11/2025	02/16/2029	472,350
09659T-2A-8	BNP PARIBAS BASIC		2.A FE	747,593	750,000	745,603	748,654		157			4.375	4.404	MS	10,938	32,813	02/22/2018	03/01/2033	766,406
12565W-AC-5	CK HUTCHISON INTNTL 21 BASIC		1.F FE	9,834,600	10,000,000	7,708,434	9,864,595		6,751			3.125	3.238	AO	65,972	312,500	04/12/2021	04/15/2041	10,156,250
12656*-AS-1	CSLB Holdings Inc PRIVATE PLACEMENT		1.G	10,000,000	10,000,000	8,754,781	10,000,000					2.730	2.730	MN	25,783	273,000	05/06/2020	05/27/2032	10,136,500
162775-AA-8	CHECK POINT SOFTWARE CHKP 0 12/15/30		2.C Z*	80,000	80,000	79,800	80,000							N/A			12/04/2025	12/15/2030	80,000
191241-AJ-7	COCA-COLA FEMSA SAB CV BASIC		1.G FE	14,308,619	14,283,000	12,063,426	14,297,996		(2,302)			1.850	1.832	MS	88,079	264,236	12/02/2020	09/01/2032	14,415,118
202712-BJ-3	COMMONWEALTH BANK AUST BASIC		1.G FE	3,000,000	3,000,000	2,459,887	3,000,000					4.316	4.316	JJ	61,503	129,480	01/03/2018	01/10/2048	3,064,740
202712-BL-8	COMMONWEALTH BANK AUST BASIC		1.G FE	7,000,000	7,000,000	5,859,704	7,000,000					3.743	3.743	MS	79,331	262,010	09/05/2019	09/12/2039	7,131,005
202712-BN-4	COMMONWEALTH BANK AUST BASIC		1.G FE	5,000,000	5,000,000	4,557,757	5,000,000					2.688	2.688	MS	41,067	134,400	03/02/2021	03/11/2031	5,067,200
21987B-AK-4	CODELCO INC BASIC		2.A FE	5,043,857	4,500,000	4,602,389	4,855,796		(28,442)			5.625	4.607	MS	70,313	253,125	05/01/2018	09/21/2035	4,626,563
21987B-BA-5	CODELCO INC BASIC		2.A FE	1,380,000	2,000,000	1,428,600	1,388,958		8,958			3.700	6.148	JJ	31,039	37,000	03/07/2025	01/30/2050	2,037,000
225313-AM-7	CREDIT AGRICOLE SA BASIC		2.A FE	9,939,200	10,000,000	9,517,132	9,973,031		6,146			3.250	3.322	JJ	150,764	325,000	01/08/2020	01/14/2030	10,162,500
23248V-AC-9	CYBERARK SOFTWARE LTD BASIC		3.B Z*	223,894	225,000	240,413	223,990		96				0.081	N/A			08/21/2025	06/15/2030	225,000
251526-CY-3	Deutsche Bank NY BASIC		2.A FE	13,238,160	13,000,000	13,283,291	13,214,474		(18,974)			5.403	5.165	MS	214,619	702,390	09/24/2024	09/11/2035	13,211,293
25156P-BC-6	Deutsche Telekom Int Fin BASIC		2.A FE	7,947,920	8,000,000	7,738,572	7,962,045		2,179			4.750	4.801	JD	10,556	380,000	06/14/2018	06/21/2038	8,190,000
25243Y-AV-1	DIAGEO CAPITAL PLC BASIC		1.G FE	2,952,656	3,005,000	2,469,205	2,963,661		1,630			3.875	3.986	AO	20,054	116,444	05/01/2018	04/29/2043	3,063,222
268317-AT-1	Electricite De France SA BASIC		2.A FE	6,793,640	7,000,000	6,239,394	6,819,170		4,097			5.000	5.195	MS	97,222	350,000	09/18/2018	09/21/2048	7,175,000
28249N-AA-9	EIG PEARL HOLDINGS SARL BASIC		1.E FE	493,842	491,726	455,375	493,176		(170)			3.545	3.493	FA	5,859	17,432	01/14/2022	08/31/2036	36,940
29268B-AF-8	ENEL FINANCE INTL SA		2.A FE	3,978,520	4,000,000	4,208,704	3,985,569		657			6.000	6.039	AO	56,000	240,000	09/30/2009	10/07/2039	4,120,000
29278G-AY-4	ENEL FINANCE INTL NV BASIC		2.A FE	8,068,160	8,000,000	7,538,580	8,067,426		(726)			5.500	5.439	JD	19,556	440,000	09/24/2024	06/15/2052	8,220,000
29280H-AB-8	ENEL FINANCE INTL NV BASIC		2.B FE	6,047,800	6,250,000	4,512,710	6,066,303		8,001			2.875	3.098	JJ	84,353	179,688	09/24/2024	07/12/2041	6,339,844
36321P-AC-4	GALAXY PIPELINE ASSETS BASIC		1.C FE	4,000,000	4,000,000	3,274,905	4,000,000					3.250	3.250	MS	32,861	130,000	10/27/2020	09/30/2040	495,930
472145-AH-4	JAZZ INVESTMENTS I LTD BASIC		3.B FE	207,012	200,000	266,200	205,833		(1,009)			3.125	2.464	MS	1,840	4,602	04/08/2025	09/15/2030	203,125
478375-AH-1	JOHNSON CONTROLS INTL PL BASIC		2.A FE	5,933,620	6,000,000	6,475,706	5,956,047		3,096			6.000	6.099	JJ	166,000	360,000	12/09/2016	01/15/2036	6,180,000
478375-AN-8	JOHNSON CONTROLS INTL PL BASIC		2.A FE	664,146	700,000	605,871	664,555		282			4.950	5.258	JJ	17,229	34,650	09/24/2024	07/02/2064	717,325
50247V-AC-3	LYB INTL FINANCE BV BASIC		2.B FE	9,137,100	10,000,000	8,326,245	9,187,621		25,210			4.875	5.592	MS	143,542	487,500	12/21/2023	03/15/2044	10,243,750
60284M-AB-8	MINERA MEXICO SA DE CV BASIC		2.A FE	3,949,320	4,000,000	3,370,000	3,954,759		1,015			4.500	4.578	JJ	77,500	180,000	09/19/2019	01/26/2050	4,090,000
632525-AW-1	NATIONAL AUSTRALIA BANK BASIC		1.G FE	4,921,950	5,000,000	3,555,171	4,937,544		3,314			2.648	2.750	JJ	61,419	132,400	01/06/2021	01/14/2041	5,066,200
639057-AB-4	NATWEST GROUP PLC BASIC		2.A FE	4,893,550	5,000,000	4,602,745	4,924,884		6,347			3.032	3.210	MN	13,897	151,600	09/10/2020	11/28/2035	5,075,800
639057-AP-3	NATWEST GROUP PLC BASIC		2.A FE	233,533	230,000	241,645	232,388		(657)			6.475	6.113	JD	1,241	14,893	03/25/2024	06/01/2034	237,446
654744-AD-3	NISSAN MOTOR CO BASIC		3.B FE	5,736,780	6,000,000	5,657,026	5,785,499		38,751			4.810	5.686	MS	83,373	288,600	09/24/2024	09/17/2030	6,144,300
683879-AF-7	OPTICS BIDCO SPA OPTICS 7.2 07/18/36		3.A FE	1,001,185	899,000	894,730	991,683		(6,396)			7.200	5.854	JJ	29,307	64,728	07/01/2024	07/18/2036	931,364
683879-AH-3	OPTICS BIDCO SPA BASIC		3.A FE	431,169	370,000	370,741	426,569		(3,092)			7.721	5.940	JD	2,143	28,568	07/01/2024	06/04/2038	384,284
71643V-AB-1	PETROLEOS MEXICANOS BASIC		4.A FE	1,044,309	1,029,000	1,026,253	1,038,932		(1,635)			6.700	6.470	FA	25,854	68,943	03/25/2022	02/16/2032	354,491
71654Q-BX-9	PETROLEOS MEXICANOS BASIC		3.A FE	3,801,375	4,500,000	3,382,351	3,887,730		13,874			5.625	6.886	JJ	111,094	253,125	05/01/2018	01/23/2046	4,626,563

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
								Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value												Payment Due at Maturity
716743-AL-3	PETRONAS CAPITAL LTD BASIC		1.G FE	5,571,390	5,500,000	4,914,608	5,558,887		(1,914)			4.500	4.417	MS	70,813	247,500	05/01/2018	03/18/2045	5,623,750
74365P-AF-5	PROSUS NV BASIC		2.B FE	10,000,000	10,000,000	9,099,754	10,000,000					3.061	3.061	JJ	142,847	306,100	07/07/2021	07/13/2031	10,153,050
74730D-AC-7	QATAR PETROLEUM BASIC		1.C FE	410,589	415,000	373,751	412,432		430			2.250	2.370	JJ	4,383	9,338	06/30/2021	07/12/2031	419,669
75102X-AD-8	RAIZEN FUELS FINANCE BASIC		2.C FE	8,949,030	9,000,000	6,886,548	8,953,223		3,676			5.700	5.774	JJ	233,700	427,500	09/24/2024	01/17/2035	9,256,500
78081B-AP-8	ROYALTY PHARMA PLC BASIC		2.C FE	3,560,375	3,660,000	2,435,328	3,569,351		2,153			3.350	3.497	MS	40,529	122,610	09/10/2021	09/02/2051	3,721,305
803014-AC-3	SANTOS FINANCE LTD BASIC		2.C FE	7,008,960	7,000,000	6,976,584	7,008,869		(90)			5.750	5.733	MN	53,669		11/07/2025	11/13/2035	7,201,250
	SIEMENS FINANCIERINGSMAT																		
82620K-BE-2	BASIC		1.D FE	499,330	500,000	454,530	499,634		66			2.150	2.165	MS	3,285	10,750	03/02/2021	03/11/2031	505,375
83368R-AW-2	Societe General BASIC		2.B FE	2,488,450	2,500,000	2,352,774	2,494,888		1,166			3.000	3.054	JJ	33,125	75,000	01/16/2020	01/22/2030	2,537,500
856899-AC-3	STATE GRID OVERSEAS INV.		1.E FE	4,071,600	4,000,000	3,773,017	4,057,107		(2,180)			4.375	4.258	MN	18,958	175,000	05/01/2018	05/22/2043	4,087,500
87927V-AR-9	TELECOM ITALIA CAPITAL BASIC		3.B FE	345,398	301,000	326,421	332,158		(2,083)			7.200	5.870	JJ	9,813	21,672	05/01/2018	07/18/2036	311,836
87927V-AV-0	TELECOM ITALIA CAPITAL BASIC		3.B FE	216,900	180,000	199,389	207,598		(1,466)			7.721	5.957	JD	1,042	13,898	05/01/2018	06/04/2038	186,949
	TELEFONICA EMISIONES SAU																		
87938W-AU-7	BASIC		2.C FE	10,653,280	11,000,000	9,719,803	10,664,020		8,418			5.213	5.458	MS	179,993	573,430	09/24/2024	03/08/2047	11,286,715
	TEVA PHARMACEUTICALS NE																		
88167A-AF-8	BASIC		3.A FE	760,485	750,000	567,153	758,494		(258)			4.100	4.019	AO	7,688	30,750	07/19/2016	10/01/2046	765,375
89400P-AG-8	TRANSURBAN FINANCE CO		2.A FE	291,866	294,000	291,983	293,710		228			3.375	3.458	MS	2,729	9,923	09/15/2016	03/22/2027	298,961
	TRANSURBAN FINANCE CO																		
89400P-AK-9	BASIC		2.A FE	6,995,520	7,000,000	6,377,464	6,997,635		421			2.450	2.457	MS	50,021	171,500	09/09/2020	03/16/2031	7,085,750
89680Y-AC-9	TRITON CONTAINER BASIC		2.C FE	8,748,100	10,000,000	9,019,608	8,951,226		161,359			3.150	5.395	JD	14,000	315,000	09/24/2024	06/15/2031	10,157,500
904678-AY-5	UNICREDIT SPA BASIC		1.G FE	2,992,590	3,000,000	2,791,202	2,995,368		641			3.127	3.154	JD	7,296	93,810	05/27/2021	06/03/2032	3,046,905
91911T-AK-9	VALE OVERSEAS LIMITED		2.B FE	4,648,000	4,000,000	4,533,410	4,498,075		(23,329)			6.875	5.573	MN	38,958	275,000	05/01/2018	11/10/2039	4,137,500
92212W-AG-5	VAR ENERGI ASA BASIC		2.C FE	1,988,120	2,000,000	2,113,932	1,988,644		525			6.500	6.582	MN	14,083	65,000	05/14/2025	05/22/2035	2,065,000
92857W-BT-6	VODAFONE GROUP PLC BASIC		2.B FE	471,265	500,000	440,557	471,673		291			5.125	5.497	JD	854	25,625	09/24/2024	06/19/2059	512,813
92936M-AE-7	WPP FINANCE 2010 BASIC		2.B FE	487,275	500,000	447,622	490,071		310			5.625	5.805	MN	3,594	28,125	11/07/2013	11/15/2043	514,063
961214-EG-4	Westpac Banking Corp BASIC		1.G FE	10,000,000	10,000,000	9,301,723	10,000,000		4,421			4.421	4.421	JJ	192,805	442,100	07/16/2019	07/24/2039	10,221,050
980236-AS-2	WOODSIDE FINANCE LTD BASIC		2.A FE	21,012,440	22,000,000	20,729,043	21,015,733		3,543			5.700	6.026	MS	379,683	826,500	08/25/2025	09/12/2054	22,627,000
	YARA INTERNATIONAL ASA																		
984851-AF-2	BASIC		2.B FE	499,565	500,000	504,143	499,875		48			4.750	4.761	JD	1,979	23,750	05/30/2018	06/01/2028	511,875
	YARA INTERNATIONAL ASA																		
984851-AG-0	BASIC		2.B FE	6,931,869	6,441,000	6,066,255	6,667,771		(51,203)			3.148	2.260	JD	15,207	202,763	07/28/2020	06/04/2030	6,542,381
	Thames Water Utilities Ltd																		
G8781@-AK-5	PRIVATE PLACEMENT		5.C									5.300		MN	132,500		08/25/2022	11/16/2037	—
	GPT RE LIMITED PRIVATE																		
Q3971@-AH-2	PLACEMENT		1.G	5,039,631	5,000,000	4,497,360	5,022,872		(2,828)			3.780	3.705	JD	5,775	189,000	06/01/2019	12/20/2032	5,094,500
Q6291#-AD-5	MONASH UNIVERSITY PRIVATE		1.B FE	4,097,472	4,000,000	3,576,853	4,061,400		(6,057)			3.800	3.589	JJ	72,200	152,050	06/01/2019	07/10/2034	4,076,000
	NSW Elec Ntwks Fin Pty Ltd																		
Q6518@-AC-6	PRIVATE PLACEMENT		2.B FE	6,000,000	6,000,000	5,464,823	6,000,000					3.330	3.330	MS	58,275	199,800	06/30/2016	09/16/2031	6,099,900
	Orica Finance Ltd PRIVATE																		
Q7160#-AL-3	PLACEMENT		2.B FE	3,045,766	3,000,000	2,984,633	3,008,814		(6,282)			4.330	4.102	MN	20,928	129,900	06/01/2019	05/03/2027	3,064,950
Q7795#-AB-8	QIC FINANCE PTY LTD PRIVATE		1.G YE	5,033,667	5,000,000	4,803,653	5,013,320		(3,459)			3.960	3.878	JJ	93,500	197,993	06/01/2019	07/11/2029	5,099,000
	Transurban Qld Fin Pty Ltd																		
Q9194*-AG-4	PRIVATE PLACEMENT		2.B FE	2,888,059	3,000,000	2,774,384	2,939,725		8,751			3.700	4.083	JD	3,392	111,000	06/01/2019	12/20/2031	3,055,500
	VICTORIA PWR NTWKS FIN PTY																		
Q9396#-AH-4	LTD PRIVATE PLACEMENT		1.G	4,162,154	4,000,000	3,969,439	4,020,782		(23,389)			3.750	3.135	MN	20,417	150,000	06/01/2019	11/12/2026	4,075,000
	Statnett SF PRIVATE																		
R2284#-AJ-9	PLACEMENT		1.F	7,019,600	8,000,000	7,168,876	7,511,262		74,993			2.790	4.000	MS	67,580	223,200	07/20/2018	09/12/2031	8,111,600
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)				2,503,980,930	2,569,213,228	2,334,882,179	2,500,800,957		164,568	51,051		XXX	XXX	XXX	29,966,595	99,974,758	XXX	XXX	2,485,406,350
Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated)																			

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
02377N-AA-8	AMERICAN AIRLINES INC BASIC		1.G FE	3,500,000	3,500,000	3,460,116	3,500,000					4.900	4.900	MN	23,343		10/28/2025	05/11/2038	3,585,750
02377P-AA-3	AMERICAN AIRLINES INC BASIC		2.C FE	3,500,000	3,500,000	3,526,775	3,500,000					5.650	5.650	MN	26,916		10/28/2025	11/11/2034	3,598,875
03744A-AA-0	AP Oryx Holdings PRIVATE PLACEMENT		2.B PL	5,811,107	5,811,107	5,904,782	5,811,107					6.100	6.100	MS	111,267	336,754	09/23/2024	09/08/2043	5,988,346
0129999999 – Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated)				12,811,107	12,811,107	12,891,673	12,811,107					XXX	XXX	XXX	161,526	336,754	XXX	XXX	13,172,971
Issuer Credit Obligations: Bonds Issued by Funds Representing Operating Entities (Unaffiliated)																			
015271-BB-4	ALEXANDRIA REAL ESTATE E BASIC		2.A FE	481,330	500,000	437,321	481,709		289			5.150	5.408	AO	5,436	25,750	09/24/2024	04/15/2053	512,875
048677-AC-2	ATLANTIC MARINE CORP COM BASIC		2.B FE	3,049,682	3,023,978	2,777,796	3,045,371		(628)			5.373	5.301	JD	13,540	162,478	05/01/2018	12/01/2050	195,347
05348E-BB-4	Avalonbay Communities BASIC		1.G FE	7,775,488	8,000,000	6,630,705	7,810,945		5,250			4.150	4.320	JJ	166,000	332,000	05/01/2018	07/01/2047	8,166,000
09261H-BG-1	Blackstone Private Credit Fund BASIC		2.B FE	1,476,816	1,500,000	1,550,084	1,480,587		3,197			6.250	6.554	JJ	40,625	93,750	11/08/2024	01/25/2031	1,546,875
09581C-AD-3	BLUE OWL CREDIT INCOME BASIC		2.C FE	8,950,393	9,000,000	8,995,640	8,957,007		6,614			5.800	5.930	MS	153,700	261,000	05/02/2025	03/15/2030	9,261,000
09581J-AT-3	BLUE OWL FINANCE LLC BASIC		2.B FE	2,330,596	2,382,000	2,460,193	2,333,701		3,104			6.250	6.571	AO	30,189	148,875	04/11/2025	04/18/2034	2,456,438
10112R-BJ-2	BOSTON PROPERTIES LP BASIC		2.B FE	25,699,000	25,000,000	25,742,760	25,630,140		(54,629)			5.750	5.387	JJ	662,847	1,273,785	09/24/2024	01/15/2035	25,718,750
10112R-BM-5	BOSTON PROPERTIES LP BASIC		2.B FE	90,000	90,000	86,895	90,000					2.000	2.000	AO	460		09/25/2025	10/01/2030	90,900
22822V-AX-9	Crown Castle Intl Corp BASIC		2.B FE	4,592,300	5,000,000	3,654,925	4,664,124		16,465			2.900	3.471	AO	36,250	145,000	05/18/2021	04/01/2041	5,072,500
25389J-AX-4	DIGITAL REALTY TRUST LP BASIC		2.B FE	544,674	530,000	537,420	543,008		(1,666)			1.875	1.221	MN	1,270	6,398	06/26/2025	11/15/2029	534,969
26884A-BH-5	ERP Operating LP BASIC		1.G FE	2,828,184	3,000,000	2,426,463	2,854,971		3,990			4.000	4.348	FA	50,000	120,000	05/01/2018	08/01/2047	3,060,000
27965#-AS-1	Edens Limited Partnership PRIVATE PLACEMENT		2.A PL	3,005,975	3,000,000	2,959,857	3,001,331		(802)			3.840	3.811	JJ	48,320	115,200	06/01/2019	07/31/2027	3,057,600
29717P-AV-9	Essex Portfolio LP BASIC		2.A FE	499,015	500,000	446,474	499,461		79			2.650	2.669	MS	3,901	13,250	02/06/2020	03/15/2032	506,625
29717P-AY-3	Essex Portfolio LP BASIC		2.A FE	497,115	500,000	475,093	499,069		418			1.700	1.788	MS	2,833	8,500	02/22/2021	03/01/2028	504,250
38152B-AA-9	GOLDMAN SACHS PRIVATE CR BASIC		2.C FE	6,955,755	6,856,000	6,986,337	6,944,302		(11,453)			5.875	5.266	MN	61,537	201,395	08/25/2025	05/06/2028	7,057,395
38152B-AC-5	GOLDMAN SACHS PRIVATE CR BASIC		2.C FE	2,996,430	3,000,000	3,060,755	2,996,837		407			6.250	6.278	MN	28,646	93,750	04/29/2025	05/06/2030	3,093,750
38173M-AB-8	GOLUB CAPITAL BDC BASIC		2.B FE	490,405	500,000	492,411	498,770		1,859			2.500	2.887	FA	4,410	12,500	03/31/2021	08/24/2026	506,250
49446R-AT-6	KIMCO REALTY CORP BASIC		1.G FE	752,805	750,000	641,698	752,354		(66)			4.450	4.427	MS	11,125	33,375	08/02/2017	09/01/2047	766,688
67401P-AC-2	OAKTREE SPECIALTY LEND BASIC		2.C FE	1,000,812	1,033,000	1,010,403	1,008,410		7,598			2.700	5.082	JJ	12,861		08/25/2025	01/15/2027	1,046,946
69120V-AZ-4	BLUE OWL CREDIT INCOME CORP OCINCC 6.65 03/15/31		2.C FE	2,950,151	3,000,000	3,094,147	2,960,693		6,080			6.650	6.954	MS	58,742	199,500	05/20/2024	03/15/2031	3,099,750
828807-CZ-8	SIMON PROPERTY GROUP LP BASIC		1.G FE	4,825,245	5,000,000	4,186,529	4,853,173		4,177			4.250	4.468	MN	18,299	212,500	05/01/2018	11/30/2046	5,106,250
92277G-AZ-0	VENTAS REALTY LP BASIC		2.A FE	482,741	475,000	670,700	476,373		(3,256)			3.750	3.046	JD	1,484	17,813	01/11/2024	06/01/2026	483,906
95041A-AD-0	WELLTOWER OP LLC BASIC		1.G FE	273,831	240,000	362,400	265,165		(7,056)			3.125	0.153	JJ	3,458	7,583	01/06/2025	07/15/2029	243,750
PPE726-DI-0	CSFV CORE II LLC PRIVATE PLACEMENT		1.F PL	500,000	500,000	458,583	500,000					2.770	2.770	AO	3,463	13,850	03/04/2021	04/01/2031	506,925
71531Q-AG-6	PERSHING SQUARE HOLDINGS BASIC		2.A FE	5,988,300	6,000,000	6,008,845	5,988,543		243			5.500	5.534	AO	57,750		10/24/2025	10/28/2032	6,165,000
0169999999 – Issuer Credit Obligations: Bonds Issued by Funds Representing Operating Entities (Unaffiliated)				89,037,043	89,379,978	86,154,434	89,136,043		(19,786)			XXX	XXX	XXX	1,477,146	3,498,252	XXX	XXX	88,760,737
Issuer Credit Obligations: Bank Loans – Acquired (Unaffiliated)																			
03827F-BD-2	APPLIED SYSTEMS INC Applied Systems Inc 02/07/31 T		4.C FE	590,306	591,045	595,079	590,370		837			6.172	6.581	N/A	107	40,721	02/07/2024	02/24/2031	591,156
20848P-AM-0	CONSERVICE MIDCO LLC Conservice Midco LLC 05/13/30		4.C FE	982,612	982,612	985,992	982,612					6.466	6.759	N/A	182	27,809	08/05/2025	05/13/2030	985,132

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
23958C-AD-9	DAYFORCE INC Dayforce Inc 03/03/31 TLB S+20		3.C FE	9,827,268	9,850,500	9,850,500	9,830,055		2,787			5.840	5.932	N/A	99,081	446,133	02/14/2025	03/01/2031	9,900,330
39806L-AJ-6	GREYSTAR REAL ESTATE PARTNER Greystar Real Estate Partners		3.C FE	2,938,085	2,940,374	2,958,752	2,938,309		225			6.322	6.520	N/A	1,572	83,408	07/29/2025	08/21/2030	2,940,374
44332E-AZ-9	HUB INTERNATIONAL LTD HUB INTL LTD 06/20/30 TL S+250		4.A FE	297,671	300,730	302,630	298,115		444			6.120	6.392	N/A	3,681	14,625	01/30/2025	06/20/2030	304,123
68218H-AE-7	OMNIA PARTNERS LLC Omnia Partners LLC 07/25/30 TL		4.B FE	430,934	430,934	433,166	430,934					6.359	6.413	N/A	76	31,823	05/31/2024	07/25/2030	438,342
68627B-AK-1	Orion Advisor Solutions, LLC Orion Advisor Solutions 0927 PROJECT RUBY ULTIMATE PARENT Project Ruby Ultimate Parent C		4.C FE	1,034,233	1,048,315	1,056,502	1,035,214		981			7.110	7.490	N/A	14,493	20,265	07/23/2025	09/24/2030	1,062,207
74339U-BA-7	VSTG ACQUISITION CORP VSTG Acquisition Corp 07/13/29		4.B FE	1,634,797	1,645,898	1,652,219	1,636,528		1,731			6.780	7.163	N/A	310	51,313	07/24/2025	03/10/2028	1,645,898
92919L-AC-4	NUVEI TECHNOLOGIES CORP Neon Maple 111731 TL B1 S+2		4.B FE	1,462,272	1,469,620	1,469,620	1,464,551		4,344			7.752	7.940	N/A	316	120,137	01/26/2024	07/13/2029	1,473,890
69425B-AD-9	BIFM CA BUYER INC Bifm CA Buyer Inc 05/31/28 TL		4.A FE	2,957,217	2,970,094	2,977,385	2,957,645		429			6.666	6.847	N/A	550	49,644	10/01/2025	11/17/2031	3,178,280
G0757G-AH-5	SAPHILUX SARL IQ-EQ Holdings SA 07/18/28 TL		4.C FE	582,234	591,030	595,832	582,988		755			7.166	7.905	N/A	118	10,862	10/01/2025	05/31/2028	594,788
BL4721-97-5	HYPERION REFINANCE SARL Hyperion Refinance Sarl 02/15/		4.C FE	1,477,612	1,477,612	1,489,160	1,477,612					6.730	6.786	N/A	9,391	34,343	08/08/2025	07/18/2028	1,491,965
G4712J-BB-7			4.B FE	781,511	786,080	788,957	781,795		285			6.666	6.891	N/A	146	21,782	08/08/2025	02/15/2031	788,406
0209999999 – Issuer Credit Obligations: Bank Loans – Acquired (Unaffiliated)				24,996,751	25,084,845	25,155,793	25,006,730		12,817			XXX	XXX	XXX	130,022	952,865	XXX	XXX	25,394,892
Issuer Credit Obligations: Other Issuer Credit Obligations (Unaffiliated)																			
020002-AU-5	Allstate Corp Hybrid		2.C FE	4,800,170	5,000,000	5,252,710	4,817,957		1,599			6.500	6.781	MN	41,528	325,000	06/21/2007	05/15/2057	2,065,000
025537-AU-5	AMERICAN ELECTRIC POWER BASIC		2.C FE	500,000	500,000	491,689	500,000					3.875	3.875	FA	7,319	19,375	11/10/2021	02/15/2062	509,688
05463H-AC-5	AXIS SPECIALTY FINANCE BASIC		2.B FE	3,000,000	3,000,000	2,888,430	3,000,000					4.900	4.900	JJ	67,783	147,000	12/03/2019	01/15/2040	3,073,500
21871X-AP-4	COREBRIDGE FINANCIAL INC BASIC		2.C FE	12,000,000	12,000,000	12,290,032	12,000,000					6.875	6.874	JD	36,667	825,000	05/24/2023	12/15/2052	12,412,500
21871X-AT-6	COREBRIDGE FINANCIAL INC BASIC		2.C FE	2,995,500	3,000,000	3,023,163	2,995,593		73			6.375	6.386	MS	56,313	192,844	09/06/2024	09/15/2054	3,095,625
638611-AA-1	Nationwide Financial Services Capital Trust		2.B FE	3,828,800	4,000,000	4,472,000	3,891,750		5,725			7.899	8.275	MS	105,320	315,960	10/17/2002	03/01/2037	4,157,980
718547-BA-9	PHILLIPS 66 CO BASIC		2.C FE	13,982,500	14,000,000	13,942,607	13,980,726		(1,774)			6.200	6.074	MS	248,344		10/14/2025	03/15/2056	14,203,560
744320-BJ-0	Prudential Financial Inc BASIC		2.B FE	5,000,000	5,000,000	4,954,291	5,000,000					5.125	5.125	FA	86,128	256,250	02/23/2022	03/01/2052	5,000,712
87361@-AA-6	TH VF2 HOLDINGS TH MSR ICO SPV 3 LLC - Note		1.G FE	2,142,491	2,146,667	2,146,667	2,144,357		1,866			6.941	7.181	N/A	2,897	106,017	04/21/2025	10/26/2026	2,160,104
929089-AF-7	VOYA FINANCIAL INC BASIC		2.C FE	4,700,000	5,000,000	4,713,475	4,735,259		6,380			4.700	5.103	JJ	103,139	235,000	10/10/2019	01/23/2048	5,117,500
784730-AB-9	SSR MINING INC BASIC		2.C Z*	306,290	240,000	312,720	303,631		(2,658)			2.500	-81.188	AO	1,500	500	12/29/2025	04/01/2039	202,500
89352H-BG-3	Transcanada Pipeline BASIC		2.C FE	5,000,000	5,000,000	5,153,685	5,000,000					7.000	7.000	JD	29,167	269,306	02/19/2025	06/01/2065	5,175,000
03837A-AD-2	APTIV PLC GLOBAL FIN BASIC		3.A FE	6,000,000	6,000,000	6,228,414	6,000,000					6.875	6.865	JD	18,333	517,917	09/09/2024	12/15/2054	6,206,250
65558R-AK-5	NORDEA BANK ABP BASIC		2.B FE	9,000,000	9,000,000	9,193,932	9,000,000					6.300	6.300	MS	151,200	567,000	09/19/2024	03/25/2125	9,283,500
0269999999 – Issuer Credit Obligations: Other Issuer Credit Obligations (Unaffiliated)				73,255,750	73,886,667	75,063,814	73,369,273		11,211			XXX	XXX	XXX	955,639	3,777,168	XXX	XXX	72,663,418
0489999999 – Total – Issuer Credit Obligations (Unaffiliated)				2,950,194,189	3,002,994,435	2,755,630,960	2,942,504,500		(419,364)	51,051		XXX	XXX	XXX	35,888,184	118,831,048	XXX	XXX	2,902,076,489
0499999999 – Total – Issuer Credit Obligations (Affiliated)												XXX	XXX	XXX			XXX	XXX	
0509999999 – Total – Issuer Credit Obligations				2,950,194,189	3,002,994,435	2,755,630,960	2,942,504,500		(419,364)	51,051		XXX	XXX	XXX	35,888,184	118,831,048	XXX	XXX	2,902,076,489

Annual Statement for the Year 2025 of the Protective Life And Annuity Insurance Company

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
	1A	1A \$114,780,964	1B \$93,971,227	1C \$64,871,890	1D \$114,475,387	1E \$102,963,477	1F \$290,823,833	1G \$284,194,162
	1B	2A \$566,240,854	2B \$733,388,182	2C \$461,031,801				
	1C	3A \$40,317,300	3B \$28,507,206	3C \$29,534,749				
	1D	4A \$7,689,162	4B \$4,313,808	4C \$4,973,265				
	1E	5A \$427,231	5B \$	5C \$				
	1F	6 \$2						

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %
Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)																				
36202D-6V-8	Govt Natl Mtg Assoc 3584		1.A	91,338	88,356	92,405	89,616		(126)			6.000	5.382	MON	442	5,301	08/15/2004	07/20/2034	14,405	XXX
38375B-2J-0	Government National Mortgage A SERIES 2013H13 CLASS HA		1.A	192	196	183	192					1.750	1.956	MON		3	10/01/2025	05/20/2063	3,604	XXX
911760-NF-9	Vendee Mortgage Trust VA SERIES 19993 CLASS Z		1.A	160,890	145,855	151,168	152,363		(1,407)			6.500	3.762	MON	790	9,481	05/01/2018	10/15/2029	5,104	XXX
911760-NR-3	Vendee Mortgage Trust VA SERIES 20001 CLASS 2Z		1.A	276,013	255,859	262,119	264,103		(1,921)			7.250	5.391	MON	1,546	18,550	05/01/2018	01/15/2030	7,121	XXX
1019999999 – Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)				528,433	490,265	505,875	506,274		(3,454)			XXX	XXX	XXX	2,778	33,335	XXX	XXX	30,234	XXX
Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt from RBC)																				
36179A-SQ-0	Govt Natl Mtg Assn POOL AC1427		1.A	1,217,696	1,303,828	1,246,742	1,264,240		6,402			2.720	3.834	MON	2,955	35,464	05/01/2018	08/15/2031	20,959	XXX
3620AC-DT-8	Govt Natl Mtg Assn POOL 725614		1.A	61	59	60	61					5.470	4.996	MON		3	05/01/2018	12/20/2059	216	XXX
38376G-5E-6	Govt Natl Mtg Assn SERIES 2011120 CLASS C		1.A	24,943	24,129	24,043	24,094		(26)			3.850	3.794	MON	77	929	09/13/2011	03/16/2052	9,687	XXX
38378B-7E-3	Govt Natl Mtg Assn SERIES 201333 CLASS AC		1.A	177,625	178,685	162,355	178,352		55			1.744	1.810	MON	260	3,116	03/12/2013	05/16/2046	4,288	XXX
38378B-QG-7	Govt Natl Mtg Assn 2012-27 D		1.A	1,750,000	1,750,000	1,655,110	1,750,000					3.487	3.459	MON	5,085	61,023	02/09/2012	03/16/2045	100,940	XXX
1029999999 – Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt from RBC)				3,170,324	3,256,702	3,088,312	3,216,746		6,431			XXX	XXX	XXX	8,378	100,535	XXX	XXX	136,090	XXX
Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)																				
31287M-F3-9	Fedl Home Loan Mtg Corp POOL C61986		1.A	1,796	1,662	1,736	1,723		(10)			5.500	4.159	MON	8	91	05/01/2018	12/01/2031	136	XXX
31292H-PS-7	Federal Home Loan Mtg Corp C01333		1.A	2,543	2,322	2,404	2,432		(15)			5.500	3.639	MON	11	128	05/01/2018	02/01/2032	117	XXX
31296M-FJ-3	Fedl Home Loan Mtg Corp POOL A12869		1.A	88,397	84,471	84,765	87,178		(248)			4.500	3.326	MON	317	3,801	05/01/2018	09/01/2033	2,803	XXX
31296N-V6-1	FHLMC POOL A14237		1.A	21,698	20,324	20,675	21,048		(87)			5.000	3.606	MON	85	1,016	05/01/2018	10/01/2033	675	XXX
31296P-5J-7	FHLMC POOL A15349		1.A	55,940	52,515	53,422	54,336		(222)			5.000	4.028	MON	219	2,626	05/01/2018	11/01/2033	1,585	XXX
31296V-AZ-2	FHLMC POOL A19924		1.A	15,544	14,630	15,029	15,116		(58)			5.000	4.148	MON	61	731	05/01/2018	04/01/2034	516	XXX
31297B-FT-4	FHLMC POOL A23778		1.A	8,363	7,838	7,973	8,139		(30)			5.000	3.702	MON	33	392	05/01/2018	06/01/2034	313	XXX
31297M-TP-3	FHLMC POOL A32358		1.A	4,639	4,344	4,461	4,526		(12)			5.000	(1.572)	MON	18	217	05/01/2018	04/01/2035	341	XXX
31297N-AL-0	FHLMC POOL A32711		1.A	9,291	8,697	8,707	9,060		(33)			5.000	3.936	MON	36	435	05/01/2018	05/01/2035	400	XXX
31297N-ES-1	FHLMC POOL A32845		1.A	14,179	13,382	13,572	13,832		(47)			5.000	4.241	MON	56	669	05/01/2018	05/01/2035	242	XXX
31297N-K8-8	FHLMC POOL A33019		1.A	5,448	5,105	5,242	5,308		(20)			5.000	4.014	MON	21	255	05/01/2018	08/01/2035	194	XXX
31297S-HP-3	FHLMC POOL A36538		1.A	44,780	41,906	42,060	43,653		(156)			5.000	3.948	MON	175	2,095	05/01/2018	08/01/2035	1,319	XXX
31297S-N8-4	FHLMC POOL A36715		1.A	36,867	34,794	35,548	36,011		(123)			5.000	4.225	MON	145	1,740	05/01/2018	08/01/2035	831	XXX
31297U-N4-8	FHLMC POOL A38511		1.A	11,022	10,318	10,618	10,724		(41)			5.000	4.151	MON	43	516	05/01/2018	10/01/2035	371	XXX
3132DW-JM-6	Freddie Mac FR SD8368		1.A	511,634	517,864	533,009	511,722		22			6.000	6.384	MON	2,589	31,072	11/10/2023	10/01/2053	4,881	XXX
313399-NJ-2	FHLMC SERIES 2343 CLASS ZU		1.A	86,192	78,119	81,610	82,037		(638)			6.500	3.431	MON	423	5,078	05/01/2018	08/15/2031	491	XXX
31339W-Y4-2	KZ		1.A	292,070	269,731	280,659	282,470		(1,595)			6.500	4.679	MON	1,461	17,533	05/01/2018	04/15/2032	1,128	XXX
3133N3-VN-1	Freddie Mac POOL RE6021		1.A	970,147	960,838	847,466	968,886		(222)			3.000	2.881	MON	2,402	28,825	10/08/2019	11/01/2049	44,656	XXX
3133N3-XJ-8	Freddie Mac POOL RE6081		1.A	47,762,106	46,623,654	36,843,935	47,611,827		(29,626)			2.000	1.769	MON	77,706	932,473	12/07/2020	01/01/2051	285,832	XXX
3133N3-XN-9	Freddie Mac POOL RE6085		1.A	7,550,627	7,513,062	5,657,835	7,544,633		(1,187)			1.500	1.454	MON	9,391	112,696	01/27/2021	02/01/2051	39,489	XXX
3133N3-XP-4	Freddie Mac POOL RE6086		1.A	10,771,713	10,504,184	8,300,852	10,735,430		(7,381)			2.000	1.763	MON	17,507	210,084	01/06/2021	02/01/2051	61,722	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %
3133TA-BZ-4	FHLMC SERIES 1966 CLASS Z		1.A	389	346	347	353		(6)			6.500	1.594	MON	2	22	05/01/2018	06/15/2027	385	XXX
3133TC-V7-0	FHLMC SERIES 2034 CLASS Z		1.A	2,057	1,827	1,858	1,880		(27)			6.500	2.610	MON	10	119	05/01/2018	02/15/2028	107	XXX
3133TD-PX-8	FHLMC SERIES T11 CLASS A8		1.A	8,544	7,931	7,946	8,046		(64)			6.500	4.664	MON	43	515	05/01/2018	01/25/2028	3,334	XXX
3133TE-CM-4	FHLMC SERIES 2066 CLASS Z		1.A	7,766	6,895	6,957	7,118		(86)			6.500	3.560	MON	37	448	05/01/2018	06/15/2028	158	XXX
3133TE-JY-1	FHLMC SERIES 2061 CLASS ZA		1.A	4,772	4,499	4,501	4,509		(46)			6.500	4.332	MON	24	292	05/01/2018	06/20/2028	399	XXX
	FHLMC SERIES 2091 CLASS ZC		1.A	114,378	106,706	109,366	109,724		(882)			6.000	3.643	MON	534	6,402	05/01/2018	11/15/2028	2,857	XXX
3133TG-UA-9	FHLMC SERIES 2105 CLASS ZG		1.A	101,917	103,794	105,578	102,916		181			6.000	6.534	MON	519	6,228	05/01/2018	12/15/2028	1,868	XXX
	FHLMC SERIES 2104 CLASS ZM		1.A	39,573	35,593	36,395	37,619		(509)			6.000	1.778	MON	178	2,136	05/01/2018	12/15/2028	676	XXX
3133TH-QB-6	FHLMC SERIES 2114 CLASS ZM		1.A	31,526	28,878	29,382	29,917		(284)			6.000	3.260	MON	144	1,733	05/01/2018	01/15/2029	655	XXX
3133TJ-HS-5	FHLMC SERIES 2125 CLASS JZ		1.A	48,082	44,491	45,315	45,604		(344)			6.000	4.192	MON	222	2,669	05/01/2018	02/15/2029	785	XXX
	FHLMC SERIES 2135 CLASS LZ		1.A	36,766	34,081	34,577	34,959		(287)			6.500	4.146	MON	185	2,215	05/01/2018	03/15/2029	582	XXX
31359U-G6-6	Fannie Mae SERIES 199857 CLASS ZE		1.A	5,909	5,585	5,636	5,678		(37)			6.500	4.958	MON	30	363	05/01/2018	10/25/2028	219	XXX
31359U-LQ-6	Fannie Mae SERIES 199846 CLASS GZ		1.A	10,391	9,328	9,448	9,923		(145)			6.500	1.290	MON	51	606	05/01/2018	08/18/2028	336	XXX
	FNMA SERIES 201222 CLASS PY		1.A	3,187,039	3,210,617	3,071,983	3,195,637		291			3.500	3.563	MON	9,364	112,372	02/06/2012	03/25/2042	2	XXX
3136A4-FU-8	QY		1.A	919,278	920,033	865,962	918,580		(40)			3.500	3.515	MON	2,683	32,201	02/08/2012	03/25/2042	160	XXX
3136A4-KE-8	Fannie Mae 2012-15 VB		1.A	140,700	139,092	138,753	138,766		(100)			4.000	3.891	MON	464	5,564	12/11/2013	09/25/2033	256	XXX
	Fannie Mae SERIES 201816 CLASS HU		1.A	383,343	413,866	396,306	400,887		1,433			3.000	4.188	MON	1,035	12,416	12/20/2018	02/25/2047	6,097	XXX
31371M-AF-4	Fannie Mae POOL 255706		1.A	4,360	3,982	4,162	4,218		(21)			5.500	3.896	MON	18	219	05/01/2018	05/01/2035	146	XXX
31376K-JJ-6	Fannie Mae POOL 357665		1.A	19,349	18,026	18,511	19,165		(94)			5.000	0.613	MON	75	901	05/01/2018	11/01/2034	816	XXX
3137A9-KB-1	Freddie Mac SERIES 3843 CLASS KB		1.A	75,716	77,608	77,378	77,412		117			4.000	4.335	MON	259	3,104	04/27/2011	05/15/2040	27,070	XXX
	FHLMC SERIES 4166 CLASS CA		1.A	5,471,115	5,474,536	4,961,564	5,469,286		(65)			3.250	3.266	MON	14,827	177,922	01/24/2013	02/15/2043	48	XXX
3137BB-E6-3	PA		1.A	14,857	14,327	14,260	14,334		(61)			3.000	2.191	MON	36	430	11/07/2014	12/15/2041	38	XXX
31383S-RL-6	Fannie Mae POOL 511791		1.A	573	518	531	541		(4)			6.000	4.164	MON	3	31	05/01/2018	03/01/2031	34	XXX
31384W-KW-9	Fannie Mae POOL 535909		1.A	580	520	534	551		(4)			6.000	3.142	MON	3	31	05/01/2018	05/01/2031	39	XXX
3138AN-DY-6	Fannie Mae POOL A18218		1.A	217,613	209,136	204,803	215,756		(340)			4.000	3.533	MON	697	8,365	06/01/2019	08/01/2041	5,641	XXX
31391H-YZ-1	Fannie Mae POOL 667728		1.A	18,688	17,407	17,670	18,098		(93)			5.000	3.772	MON	73	870	05/01/2018	03/01/2033	915	XXX
31391U-QQ-1	Fannie Mae 677363		1.A	7,705	7,578	7,687	7,608		(5)			5.500	5.285	MON	35	417	01/13/2003	01/01/2033	644	XXX
31391U-TQ-8	Fannie Mae 677459		1.A	1,115	1,096	1,114	1,099		(1)			5.500	5.374	MON	5	60	01/13/2003	01/01/2033	183	XXX
31391V-LG-6	Fannie Mae 678127		1.A	4,533	4,458	4,523	4,474		(3)			5.500	5.296	MON	20	245	01/13/2003	01/01/2033	1,011	XXX
31391V-LQ-4	Fannie Mae 678135		1.A	361	356	361	356					5.500	5.380	MON	2	19	01/13/2003	01/01/2033	247	XXX
31391W-EV-9	Fannie Mae 678848		1.A	438	430	437	435		(1)			5.500	2.670	MON	2	24	01/13/2003	12/01/2032	200	XXX
31391W-GG-0	Fannie Mae 678899		1.A	2,619	2,575	2,659	2,584		(1)			5.500	5.330	MON	12	142	01/13/2003	01/01/2033	782	XXX
31391W-GW-5	Fannie Mae 678913		1.A	2,398	2,358	2,392	2,365		(1)			5.500	5.361	MON	11	130	01/13/2003	01/01/2033	770	XXX
31391X-R3-5	Fannie Mae 680106		1.A	691	680	689	684		(1)			5.500	5.247	MON	3	37	01/13/2003	01/01/2033	970	XXX
31391X-R5-0	Fannie Mae 680108		1.A	4,064	3,997	4,055	4,008		(3)			5.500	5.364	MON	18	220	01/13/2003	01/01/2033	631	XXX
31392B-4C-7	FANNIE MAE SERIES 20027 CLASS ZE		1.A	81,884	73,800	76,221	77,153		(742)			6.000	2.648	MON	369	4,428	05/01/2018	03/25/2032	905	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %
31392B-P6-7	FANNIE MAE SERIES 200212 CLASS ZB		1.A	100,771	90,786	93,446	96,144		(724)			6.000	3.718	MON	454	5,447	05/01/2018	03/25/2032	996	XXX
31392F-YC-5	Fannie Mae SERIES 200285 CLASS PE		1.A	185,345	172,635	178,265	179,469		(785)			5.500	4.137	MON	791	9,495	05/01/2018	12/25/2032	1,042	XXX
31392K-VN-3	FREDDIE MAC SERIES 2444 CLASS AZ		1.A	216,606	192,056	201,694	204,391		(1,806)			6.500	3.882	MON	1,040	12,484	05/01/2018	05/15/2032	779	XXX
31392M-K6-8	FHLMC SERIES 2461 CLASS ZL		1.A	2,339,070	2,076,098	2,184,969	2,214,484		(17,706)			6.500	3.788	MON	11,246	134,946	05/01/2018	06/15/2032	9,549	XXX
31393G-2A-1	PE		1.A	64,539	60,014	62,076	63,077		(306)			5.500	3.502	MON	275	3,301	05/01/2018	12/15/2032	382	XXX
31393K-7J-8	Fedl Home Loan Mtg Corp SERIES 2567 CLASS PH		1.A	172,861	160,391	165,570	167,027		(649)			5.500	4.098	MON	735	8,821	05/01/2018	02/15/2033	901	XXX
31395W-YM-3	FHLMC SERIES 3016 CLASS QC		1.A	305,546	301,192	313,298	303,406		(216)			5.500	5.291	MON	1,380	16,566	05/01/2018	08/15/2035	596	XXX
31396A-JA-3	FREDDIE MAC SERIES 3034 CLASS EQ		1.A	406,652	394,945	410,819	402,574		(635)			5.500	4.958	MON	1,810	21,722	05/01/2018	09/15/2035	1,029	XXX
31396E-N5-1	FHLMC SERIES 3076 CLASS PH		1.A	923,508	855,983	889,383	897,867		(3,624)			5.500	4.117	MON	3,923	47,079	05/01/2018	11/15/2035	2,305	XXX
31396G-QV-6	FHLMC SERIES 3097 CLASS PK		1.A	576,746	535,523	556,912	562,936		(2,204)			5.500	4.038	MON	2,454	29,454	05/01/2018	01/15/2036	1,382	XXX
31397Q-XA-1	Fannie Mae SERIES 201115 CLASS VZ		1.A	6,881,227	6,682,369	6,600,927	6,815,694		(6,374)			4.000	3.568	MON	22,275	267,295	05/01/2018	03/25/2041	15,449	XXX
31400C-YE-8	Fannie Mae 683909		1.A	6,246	6,163	6,253	6,176		(4)			5.500	5.213	MON	28	339	02/13/2003	01/01/2033	1,579	XXX
31400E-LB-4	Fannie Mae 685322		1.A	8,223	8,082	8,228	8,162		(12)			5.500	4.092	MON	37	445	02/09/2003	02/01/2033	5,755	XXX
31400H-RZ-8	Fannie Mae 688204		1.A	70,343	69,346	70,350	69,477		(49)			5.500	5.389	MON	318	3,814	03/13/2003	01/01/2033	9,542	XXX
31400R-DJ-7	Fannie Mae 695005		1.A	3,394	3,334	3,417	3,349		(3)			5.500	5.305	MON	15	183	03/13/2003	04/01/2033	740	XXX
31401X-M3-8	Fannie Mae 721378		1.A	43,856	42,640	43,257	43,009		(57)			5.500	5.156	MON	195	2,345	07/17/2003	06/01/2033	6,417	XXX
31402F-H7-3	Fannie Mae 727554		1.A	22,574	22,535	23,015	22,493		(5)			5.500	5.510	MON	103	1,239	08/01/2003	07/01/2033	4,855	XXX
31403F-HK-3	Fannie Mae POOL 747334		1.A	9,642	9,418	9,233	9,550		(15)			4.000	3.552	MON	31	377	05/01/2018	10/01/2033	423	XXX
31403F-NL-4	Fannie Mae POOL 747495		1.A	4,092	4,014	3,927	4,053		(5)			4.000	3.654	MON	13	161	05/01/2018	09/01/2033	233	XXX
31403F-PD-0	Fannie Mae POOL 747520		1.A	67,658	66,354	65,975	66,976		(94)			4.000	3.700	MON	221	2,654	05/01/2018	10/01/2033	3,331	XXX
31403F-PP-3	Fannie Mae POOL 747530		1.A	234,467	229,182	225,171	231,688		(377)			4.000	3.668	MON	764	9,167	05/01/2018	10/01/2033	8,776	XXX
31403F-SR-6	Fannie Mae 747628		1.A	3,870	3,898	3,927	3,874		1			5.000	5.163	MON	16	195	01/31/2007	11/01/2033	80	XXX
31403J-ZP-4	Fannie Mae 750550		1.A	1,551	1,546	1,569	1,545					5.500	5.498	MON	7	85	04/25/2004	02/01/2034	1,647	XXX
31403Q-5B-2	Fannie Mae 755142		1.A	20,906	20,412	20,947	20,523		(22)			6.000	5.814	MON	102	1,225	11/13/2003	11/01/2033	4,184	XXX
31403Q-R9-3	Fannie Mae 754812		1.A	820	817	848	816					5.500	5.501	MON	4	45	04/25/2004	02/01/2034	373	XXX
31404J-3M-5	Fannie Mae POOL 770404		1.A	57,992	53,879	54,381	56,103		(230)			5.000	3.900	MON	224	2,694	05/01/2018	04/01/2034	1,943	XXX
31404J-EY-7	Fannie Mae 769751		1.A	5,351	5,335	5,469	5,328		(1)			5.500	5.498	MON	24	293	04/25/2004	02/01/2034	748	XXX
31404J-YW-9	Fannie Mae 770325		1.A	5,961	5,942	6,028	5,936		(1)			5.500	5.494	MON	27	327	04/25/2004	04/01/2034	1,514	XXX
31404K-QT-2	Fannie Mae 770966		1.A	1,222	1,218	1,236	1,221					5.500	5.367	MON	6	67	04/25/2004	04/01/2034	374	XXX
31404M-KG-2	Fannie Mae 772595		1.A	865	863	881	862					5.500	5.493	MON	4	48	04/25/2004	04/01/2034	649	XXX
31404N-ED-4	Fannie Mae 773332		1.A	2,480	2,472	2,508	2,471		(1)			5.500	5.475	MON	11	136	05/01/2004	05/01/2034	501	XXX
31404R-5T-0	Fannie Mae POOL 776758		1.A	11,494	10,707	10,879	11,135		(49)			5.000	3.878	MON	45	535	05/01/2018	05/01/2034	317	XXX
31404T-S6-1	Fannie Mae POOL 778241		1.A	24,446	22,773	22,977	23,699		(97)			5.000	3.906	MON	95	1,139	05/01/2018	06/01/2034	737	XXX
31404T-SH-7	Fannie Mae POOL 778220		1.A	33,064	30,797	30,914	31,998		(145)			5.000	3.973	MON	128	1,540	05/01/2018	05/01/2034	926	XXX
31404U-NT-3	Fannie Mae POOL 779002		1.A	35,658	32,608	33,080	34,275		(191)			5.500	4.149	MON	149	1,793	05/01/2018	06/01/2034	1,309	XXX
31404W-RD-0	Fannie Mae POOL 780884		1.A	22,764	21,207	21,548	22,077		(91)			5.000	3.771	MON	88	1,060	05/01/2018	05/01/2034	557	XXX
31404X-LC-6	Fannie Mae POOL 781623		1.A	8,949	8,363	8,435	8,735		(32)			5.000	3.436	MON	35	418	05/01/2018	11/01/2034	614	XXX
31404X-RE-6	Fannie Mae 781785		1.A	5,459	5,352	5,429	5,386		(4)			5.500	4.610	MON	25	294	01/31/2007	11/01/2034	67	XXX
31405L-SV-2	Fannie Mae POOL 792632		1.A	20,602	19,220	19,452	19,955		(88)			5.000	4.029	MON	80	961	05/01/2018	07/01/2034	1,309	XXX
31405W-DN-2	Fannie Mae POOL 801209		1.A	4,994	4,659	4,778	4,840		(21)			5.000	4.050	MON	19	233	05/01/2018	11/01/2034	359	XXX
31405W-MP-7	Fannie Mae 801466		1.A	17,958	17,655	18,287	17,733		(15)			5.500	5.363	MON	81	971	01/31/2007	11/01/2034	105	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %
31405X-F9-9	Fannie Mae 802192		1.A	6,597	6,377	6,544	6,464		(8)			6.000	5.573	MON	32	383	01/31/2007	12/01/2034	2	XXX
31405X-RB-1	Fannie Mae 802482		1.A	15,655	15,365	15,588	15,459		(13)			5.500	5.284	MON	70	845	01/31/2007	11/01/2034	112	XXX
31406Q-QY-6	Fannie Mae POOL 816871		1.A	23,260	21,673	21,943	22,606		(59)			5.000	3.988	MON	90	1,084	05/01/2018	03/01/2035	1,038	XXX
3140HN-MF-6	Fannie Mae POOL BK8457		1.A	5,326,367	5,318,058	4,004,946	5,324,339		(339)			1.500	1.466	MON	6,648	79,771	02/04/2021	01/01/2051	28,375	XXX
3140W2-QC-8	Fannie Mae FN FA2250		1.A	844,639	968,761	860,411	845,715		1,077			3.000	4.933	MON	2,422	9,688	08/01/2025	07/01/2052	4,842	XXX
3140XH-J3-2	Fannie Mae FN FS2081		1.A	730,305	744,497	714,501	730,888		173			4.000	4.277	MON	2,482	29,780	06/21/2022	06/01/2052	5,263	XXX
3140XJ-YK-3	Fannie Mae FN FS3413		1.A	777,834	775,049	780,170	777,642		(59)			5.000	4.927	MON	3,229	38,752	12/20/2022	01/01/2053	5,864	XXX
31418D-KQ-4	Fannie Mae POOL MA3902		1.A	1,782,277	1,793,134	1,537,911	1,783,210		175			2.500	2.560	MON	3,736	44,828	01/08/2020	01/01/2050	30,602	XXX
31418D-KT-8	Fannie Mae POOL MA3905		1.A	577,672	567,955	509,727	576,436		(220)			3.000	2.796	MON	1,420	17,039	01/08/2020	01/01/2050	13,697	XXX
31418D-LS-9	Fannie Mae POOL MA3936		1.A	3,617,530	3,639,710	3,117,612	3,619,447		357			2.500	2.561	MON	7,583	90,993	01/16/2020	02/01/2050	62,815	XXX
31418D-LT-7	Fannie Mae POOL MA3937		1.A	1,174,165	1,153,705	1,035,056	1,171,483		(475)			3.000	2.779	MON	2,884	34,611	01/16/2020	02/01/2050	28,059	XXX
31418D-MN-9	Fannie Mae POOL MA3964		1.A	9,654,227	9,627,360	8,258,767	9,648,826		(937)			2.500	2.462	MON	20,057	240,684	02/13/2020	03/01/2050	177,886	XXX
31418D-NG-3	Fannie Mae POOL MA3990		1.A	10,322,125	10,182,120	8,708,697	10,302,542		(3,434)			2.500	2.341	MON	21,213	254,553	02/27/2020	04/01/2050	179,409	XXX
31418D-V5-8	Fannie Mae POOL MA4235		1.A	66,121,153	64,508,442	50,977,793	65,901,906		(43,945)			2.000	1.783	MON	107,514	1,290,701	12/08/2020	01/01/2051	342,072	XXX
31418D-VH-2	Fannie Mae POOL MA4215		1.A	31,018,270	30,294,053	23,939,918	30,917,703		(19,605)			2.000	1.780	MON	50,490	605,881	12/07/2020	12/01/2050	182,143	XXX
1039999999 – Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)				224,157,934	219,625,756	180,000,781	223,317,513		(147,955)			XXX	XXX	XXX	423,850	5,067,356	XXX	XXX	1,664,561	XXX
Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)																				
31381T-AX-8	FNMA POOL 469922		1.A	47,981	47,725	47,565	47,660		(43)			3.600	3.442	MON	148	1,742	05/01/2018	12/01/2026	3,799	XXX
3138L2-EJ-2	FNMA POOL AM1936		1.A	2,667,112	2,709,582	2,482,210	2,680,247		1,778			3.410	3.582	MON	7,956	93,680	05/01/2018	01/01/2038	22,118	XXX
3138L2-FB-8	FNMA POOL AM1961		1.A	2,627,105	2,668,938	2,444,977	2,640,043		1,751			3.410	3.582	MON	7,837	92,275	05/01/2018	01/01/2038	21,786	XXX
83162C-QL-0	SMALL BUSINESS ADMIN SERIES 200620H CLASS 1		1.A	142	135	136	136		(1)			5.700	4.566	FA	3	8	05/01/2018	08/01/2026	219	XXX
83162C-QN-6	SMALL BUSINESS ADMIN SERIES 200620I CLASS 1		1.A	14,595	13,985	14,044	14,045		(73)			5.540	4.464	MS	258	775	05/01/2018	09/01/2026	26,320	XXX
83162C-QR-7	SMALL BUSINESS ADMIN SERIES 200620K CLASS 1		1.A	6,884	6,600	6,632	6,638		(33)			5.360	4.334	MN	59	354	05/01/2018	11/01/2026	18,305	XXX
83162C-QV-8	SMALL BUSINESS ADMIN SERIES 200720B CLASS 1		1.A	4,557	4,368	4,392	4,394		(22)			5.490	4.461	FA	100	240	05/01/2018	02/01/2027	7,326	XXX
83162C-QX-4	SMALL BUSINESS ADMIN SERIES 200720C CLASS 1		1.A	18,591	17,920	17,994	18,022		(76)			5.230	4.353	MS	312	937	05/01/2018	03/01/2027	19,624	XXX
83162C-SB-0	SMALL BUSINESS ADMIN SERIES 200820J CLASS 1		1.A	135,546	127,038	129,073	129,500		(807)			5.630	4.298	AO	1,788	7,152	05/01/2018	10/01/2028	92,561	XXX
83162C-SD-6	SMALL BUSINESS ADMIN SERIES 200820K CLASS 1		1.A	44,326	40,834	41,815	41,893		(327)			6.770	5.070	MN	461	2,764	05/01/2018	11/01/2028	49,619	XXX
83162C-SE-4	SMALL BUSINESS ADMIN SERIES 200820L CLASS 1		1.A	71,186	66,177	67,860	67,801		(476)			6.220	4.693	JD	343	4,116	05/01/2018	12/01/2028	50,941	XXX
83162C-SG-9	SMALL BUSINESS ADMIN SERIES 200920A CLASS 1		1.A	159,218	148,761	150,278	151,803		(992)			5.720	4.328	JJ	4,255	8,509	05/01/2018	01/01/2029	70,547	XXX
83162C-SK-0	SMALL BUSINESS ADMIN SERIES 200920C CLASS 1		1.A	153,518	147,150	148,125	149,135		(584)			4.660	3.827	MS	2,286	6,857	05/01/2018	03/01/2029	88,046	XXX
83162C-TE-3	SMALL BUSINESS ADMIN SERIES 201020D CLASS 1		1.A	615,276	593,155	595,890	601,581		(1,824)			4.360	3.705	AO	6,465	25,862	05/01/2018	04/01/2030	221,925	XXX
83162C-TH-6	SMALL BUSINESS ADMIN SERIES 201020F CLASS 1		1.A	575,951	561,284	557,793	567,308		(1,212)			3.880	3.419	JD	1,815	21,778	05/01/2018	06/01/2030	204,444	XXX
83162C-TL-7	SMALL BUSINESS ADMIN SERIES 201020H CLASS 1		1.A	113,502	111,420	110,138	112,230		(169)			3.520	3.199	FA	1,634	3,922	05/01/2018	08/01/2030	34,694	XXX
83162C-TR-4	SMALL BUSINESS ADMIN SERIES 201020K CLASS 1		1.A	77,170	76,516	74,998	76,785		(51)			3.250	3.108	MN	414	2,487	05/01/2018	11/01/2030	23,317	XXX
83162C-TS-2	SMALL BUSINESS ADMIN SERIES 201020L CLASS 1		1.A	1,643,688	1,605,527	1,591,131	1,622,133		(3,021)			3.720	3.317	JD	4,977	59,726	05/01/2018	12/01/2030	509,290	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
								Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %
83162C-TV-5	SMALL BUSINESS ADMIN SERIES 201120B CLASS 1		1.A	636,836	608,380	606,661	620,165		(2,217)			4.220	3.446	FA	10,697	25,674	05/01/2018	02/01/2031	206,437	XXX
83162C-TX-1	SMALL BUSINESS ADMIN SERIES 201120C CLASS 1		1.A	822,459	795,560	797,204	806,935		(2,068)			4.090	3.533	MS	10,846	32,538	05/01/2018	03/01/2031	228,032	XXX
83162C-UB-7	SMALL BUSINESS ADMIN SERIES 201120F CLASS 1		1.A	317,128	309,792	307,077	313,151		(557)			3.670	3.283	JD	947	11,369	05/01/2018	06/01/2031	87,458	XXX
83162C-VU-4	SMALL BUSINESS ADMIN SERIES 201320I CLASS 1		1.A	109,655	107,786	106,533	108,763		(119)			3.620	3.376	MS	1,301	3,902	05/01/2018	09/01/2033	27,975	XXX
83162C-WE-9	SMALL BUSINESS ADMIN SERIES 201420D CLASS 1		1.A	397,871	400,775	388,451	399,183		176			3.110	3.208	AO	3,116	12,464	05/01/2018	04/01/2034	82,094	XXX
1049999999 – Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)				11,260,298	11,169,407	10,690,978	11,179,552		(10,969)			XXX	XXX	XXX	68,020	419,130	XXX	XXX	2,096,878	XXX
Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)																				
00842B-AC-1	AGATE BAY MTG LN TR SERIES 20155 CLASS A3		1.A	282,015	276,178	257,249	280,300		(351)			3.500	2.917	MON	806	9,666	08/22/2019	07/25/2045	13,493	XXX
00842D-AG-8	AGATE BAY MORTGAGE LOAN TRUST SERIES 20156 CLASS A7		1.A	1,652,483	1,716,169	1,597,508	1,680,150		2,125			3.500	3.802	MON	5,005	60,066	05/25/2018	09/25/2045	55,478	XXX
00842E-AG-6	AGATE BAY MTG LN TR SERIES 20162 CLASS A7		1.A	1,184,321	1,188,757	1,099,442	1,185,282		29			3.500	3.534	MON	3,467	41,607	03/10/2016	03/25/2046	24,067	XXX
00842V-AG-8	AGATE BAY MTG LN TRUST SERIES 20163 CLASS A7		1.A	1,287,577	1,340,135	1,234,127	1,308,810		1,183			3.500	3.918	MON	3,909	46,905	05/11/2018	08/25/2046	32,663	XXX
10638D-AA-8	Brean Asset Backed Securities BABS 2024-RM9 A1		1.A FE	13,308,655	13,584,592	13,549,533	13,330,317		16,683			5.000	5.312	MON	11,320	679,230	09/24/2024	09/25/2064	69,739	XXX
10638P-AA-1	Brean Asset Backed Securities BABS 2025-RM13 A1		1.A FE	8,120,698	8,390,099	8,123,982	8,123,427		2,729			4.250	4.680	MON	5,943	61,411	10/15/2025	10/25/2065	36,938	XXX
10638P-AB-9	Brean Asset Backed Securities BABS 2025-RM13 A2		1.A FE	5,467,180	5,800,000	5,462,479	5,469,649		2,469			4.250	4.795	MON	4,108	42,453	10/15/2025	10/25/2065	36,705	XXX
12546Y-AA-9	CHNGE Mortgage Trust 20222 CHNGE 2022-2 A1		1.A FE	762,470	762,476	751,684	762,476		536			3.757	3.746	MON	2,387	28,646	02/22/2022	03/25/2067	23,578	XXX
12556M-AB-0	CIM Trust SERIES 2019J1 CLASS 1A2		1.A	561,777	554,329	511,129	558,933		(297)			3.500	3.260	MON	1,617	19,401	08/19/2019	08/25/2049	45,299	XXX
12558T-AA-5	CIM Trust SERIES 2019J2 CLASS A1		1.A	1,193,714	1,177,523	1,070,794	1,189,380		(424)			3.500	3.393	MON	3,434	41,213	11/07/2019	10/25/2049	57,931	XXX
12559Y-AB-1	CIM Trust SERIES 2020J1 CLASS A2		1.A	1,956,410	1,908,693	1,621,454	1,945,876		(1,212)			2.500	2.204	MON	3,976	47,717	07/23/2020	07/25/2050	61,548	XXX
12564E-AA-0	CIM Trust CIM 2021-J2 A1		1.A	475,478	470,188	395,619	474,590		(161)			2.500	2.399	MON	980	11,755	03/29/2021	04/25/2051	3,697	XXX
12568P-AA-1	CIM Trust SERIES 2020J2 CLASS A1		1.A	6,248,900	6,017,598	5,081,487	6,211,698		(6,957)			2.500	2.209	MON	12,537	150,440	12/17/2020	01/25/2051	54,270	XXX
12592U-AQ-5	CSMLT TRUST SERIES 20151 CLASS A9		1.A	1,098,758	1,106,175	1,025,130	1,100,396		195			3.500	3.568	MON	3,226	38,716	11/06/2019	05/25/2045	81,208	XXX
12594X-AM-6	CREDIT SUISSE MTG TRUST SERIES 2017HL1 CLASS A12		1.A	1,802,090	1,888,395	1,733,871	1,826,839		2,923			3.500	4.241	MON	5,508	66,094	05/11/2018	06/25/2047	50,220	XXX
12637L-AH-2	CSMLT TRUST SERIES 20152 CLASS A3		1.A	1,035,666	1,070,888	992,903	1,049,948		1,656			3.500	4.167	MON	3,123	37,481	05/25/2018	08/25/2045	52,472	XXX
12637L-AL-3	CSMLT TRUST SERIES 20152 CLASS A7		1.A	182,079	178,481	166,311	180,959		(268)			3.500	2.939	MON	521	6,247	11/06/2019	08/25/2045	20,745	XXX
12647G-AX-6	CREDIT SUISSE MTG TRUST SERIES 2013IVR4 CLASS A11		1.A	1,211,325	1,230,162	1,156,029	1,215,878		713			3.490	3.708	MON	3,578	42,965	01/08/2019	07/27/2043	130,135	XXX
12647V-AH-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2013IVR5 CLASS A3		1.A	997,865	1,015,155	952,731	1,002,289		656			3.500	3.696	MON	2,961	35,530	06/21/2018	10/25/2043	38,981	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
								Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity		
E11.5	12649R-AH-5	CREDIT SUISSE MORTGAGE TRUST SERIES 20152 CLASS A5		1.A	552,918	542,160	501,606	549,891	(513)			3.500	3.298	MON	1,581	18,969	11/06/2019	02/25/2045	68,524	XXX
	12649R-BF-8	CREDIT SUISSE MORTGAGE TRUST SERIES 20152 CLASS A15		1.A	615,073	626,427	581,040	617,857	395			3.500	3.685	MON	1,827	21,918	06/22/2018	02/25/2045	35,034	XXX
	12652C-AR-0	CREDIT SUISSE MORTGAGE TRUST SERIES 2017HL2 CLASS A12		1.A	1,789,565	1,837,574	1,673,163	1,803,316	1,115			3.500	3.784	MON	5,360	64,315	06/06/2018	10/25/2047	46,984	XXX
	12653T-AA-9	CREDIT SUISSE MORTGAGE TRUST SERIES 2018J1 CLASS A1		1.A	1,221,500	1,250,916	1,133,649	1,227,461	645			3.500	3.799	MON	3,649	43,782	07/10/2018	02/25/2048	35,955	XXX
	16159G-AC-3	CHASE MORTGAGE FINANCE CORPORA SERIES 2019ATR2 CLASS A3		1.A	867,770	858,116	783,901	865,381	(386)			3.500	3.380	MON	2,503	30,001	07/29/2019	07/25/2049	47,424	XXX
	16159H-AA-5	CHASE MORTGAGE FINANCE CORPORA CHASE 2024-3 A2		1.A	5,702,564	5,723,132	5,830,217	5,702,103	(11)			6.000	6.066	MON	28,616	343,388	03/20/2024	02/25/2055	123,212	XXX
	16159U-AF-5	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-4 A5		1.A	14,559,598	14,504,000	14,792,340	14,548,137	(11,462)			6.000	5.806	MON	72,520	580,160	04/23/2025	03/25/2056	105,317	XXX
	16159U-AJ-7	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-4 A6		1.A	3,861,277	3,861,379	3,888,100	3,857,952	(3,325)			6.000	5.679	MON	19,307	154,455	04/23/2025	03/25/2056	102,127	XXX
	16159U-AQ-1	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-4 A8		1.A	9,702,077	9,702,400	9,875,006	9,695,703	(6,373)			6.000	5.899	MON	48,512	388,096	04/23/2025	03/25/2056	362,243	XXX
	16159W-AC-8	CHASE MORTGAGE FINANCE CORPORA SERIES 20191 CLASS A3		1.A	1,193,900	1,178,978	1,065,482	1,190,712	(524)			3.500	3.281	MON	3,439	41,264	10/30/2019	03/25/2050	55,993	XXX
	16160A-AJ-8	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-7 A6		1.A	3,562,927	3,562,946	3,587,388	3,560,478	(2,448)			6.000	5.642	MON	17,815	106,888	06/18/2025	05/25/2056	102,780	XXX
	16160A-AQ-2	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-7 A8		1.A	4,999,301	5,000,000	5,108,200	4,997,578	(1,723)			6.000	5.893	MON	25,000	150,000	06/18/2025	05/25/2056	187,289	XXX
	16160B-AH-0	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-10 A5A		1.A	7,784,281	7,750,000	7,763,626	7,783,514	(768)			5.500	5.468	MON	35,521	106,562	09/15/2025	07/25/2056	67,909	XXX
	16160B-BU-0	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-10 A16A		1.A FE	4,999,998	5,000,000	5,011,050	4,998,002	(1,996)			5.500	5.418	MON	22,917	68,750	09/15/2025	07/25/2056	371,829	XXX
	16160B-BX-4	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-10 A17A		1.A FE	19,999,474	20,000,000	20,151,800	19,995,291	(4,183)			5.500	5.469	MON	91,667	275,000	09/15/2025	07/25/2056	1,487,318	XXX
	16160C-CU-7	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-12 A16A		1.A FE	14,999,865	15,000,000	15,058,500	14,998,204	(1,661)			5.500	5.426	MON	68,750	68,750	11/06/2025	09/25/2056	833,154	XXX
	16160C-DA-0	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-12 A17A		1.A FE	22,999,276	23,000,000	23,209,300	22,997,802	(1,474)			5.500	5.474	MON	105,417	105,417	11/06/2025	09/25/2056	986,802	XXX
	16160D-AB-9	CHASE MORTGAGE FINANCE CORPORA CHASE 2024-1 A3		1.A	1,308,670	1,313,184	1,337,755	1,308,388	(75)			6.000	6.061	MON	6,566	78,791	01/25/2024	01/25/2055	17,109	XXX
	16160J-BH-2	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-13 A8		1.A FE	9,999,571	10,000,000	9,999,571	9,999,555	(16)			5.500	5.492	MON	45,833		12/08/2025	10/25/2056	374,042	XXX
	16160J-CT-5	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-13 A16		1.A FE	14,999,891	15,000,000	14,999,891	14,999,817	(74)			5.500	5.369	MON	68,750		12/08/2025	10/25/2056	877,298	XXX
	16160J-CZ-1	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-13 A17		1.A FE	24,999,221	25,000,000	24,999,221	24,999,156	(65)			5.500	5.456	MON	114,583		12/08/2025	10/25/2056	1,073,027	XXX
	16162Q-BS-0	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-11 A16		1.A FE	7,999,930	8,000,000	8,023,600	7,999,523	(407)			5.500	5.420	MON	36,667	73,333	10/08/2025	02/25/2056	444,414	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
								Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %
16162Q-BV-3	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-11 A17		1.A FE	999,976	1,000,000	1,008,210	999,994		18			5.500	5.470	MON	4,583	9,167	10/08/2025	02/25/2056	42,913	XXX
16162U-AG-8	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-8 A5		1.A	5,716,108	5,750,000	5,837,234	5,716,589		481			6.000	6.149	MON	28,750	143,750	07/14/2025	06/25/2056	49,678	XXX
16162U-AK-9	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-8 A6		1.A FE	7,171,009	7,171,051	7,255,415	7,167,351		(3,658)			6.000	5.661	MON	35,855	179,276	07/14/2025	06/25/2056	184,396	XXX
161922-AG-4	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-6 A5		1.A	15,056,699	15,000,000	15,357,300	15,042,919		(13,780)			6.000	5.771	MON	75,000	525,000	05/20/2025	04/25/2056	132,102	XXX
161922-AK-5	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-6 A6		1.A	3,366,408	3,366,410	3,387,013	3,362,825		(3,583)			6.000	5.649	MON	16,832	117,824	05/20/2025	04/25/2056	103,999	XXX
161922-AR-0	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-6 A8		1.A	9,999,526	10,000,000	10,201,400	9,993,114		(6,412)			6.000	5.891	MON	50,000	350,000	05/20/2025	04/25/2056	373,944	XXX
161931-AC-4	CHASE MORTGAGE FINANCE CORPORA CHASE 2024-6 A3		1.A	2,479,511	2,495,105	2,535,553	2,482,257		1,292			6.000	6.197	MON	12,476	149,706	06/21/2024	05/25/2055	36,861	XXX
172973-3G-2	Citicorp Mortgage Securities SERIES 20057 CLASS 1A3		1.A FM	385,360	367,078	357,978	378,047		(1,180)			5.500	4.681	MON	1,682	20,189	06/01/2019	10/25/2035	425	XXX
17322G-AA-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2014A CLASS A		1.A	33,956	32,799	32,163	33,160		(86)			4.000	3.058	MON	109	1,312	02/24/2014	01/25/2035	6,845	XXX
17322N-AA-2	CITIGROUP MORTGAGE LOAN TRUST SERIES 2014J1 CLASS A1		1.A	756,877	747,591	707,969	753,773		(525)			3.500	3.356	MON	2,180	26,166	07/16/2019	06/25/2044	39,687	XXX
17324V-AH-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2015PS1 CLASS A1		1.A	19,352	18,893	18,371	19,094		(37)			3.750	3.030	MON	59	709	12/21/2016	09/25/2042	3,082	XXX
17332R-AA-1	CITIGROUP MORTGAGE LOAN TRUST CMLT1 2025-3 A1		1.A	2,325,152	2,339,040	2,381,403	2,326,051		899			6.000	6.237	MON	11,695	81,866	05/22/2025	06/25/2055	22,329	XXX
17332R-AN-3	CITIGROUP MORTGAGE LOAN TRUST CMLT1 2025-3 A13		1.A	2,922,208	3,000,000	3,076,929	2,929,778		7,570			6.000	6.979	MON	15,000	105,000	05/22/2025	06/25/2055	27,712	XXX
225458-LH-9	CS First Boston Mtg Sec Corp SERIES 20053 CLASS 7A1		1.A FM	613,086	574,076	567,142	592,935		(7,185)			5.750	(4.297)	MON	2,751	34,695	06/01/2019	07/25/2035	21,386	XXX
29978C-AA-8	EverBank Mortgage Loan Trust SERIES 20181 CLASS A1		1.A	336,369	330,216	300,799	334,321		(178)			3.500	3.183	MON	963	11,557	08/22/2019	02/25/2048	9,075	XXX
29978C-AG-5	EverBank Mortgage Loan Trust SERIES 20181 CLASS A7		1.A	2,133,048	2,201,447	2,005,312	2,167,868		1,012			3.500	3.832	MON	6,421	77,051	02/08/2018	02/25/2048	16,154	XXX
33767C-AA-5	FirstKey Mortgage Trust SERIES 20151 CLASS A1		1.A	1,472,638	1,444,869	1,349,527	1,464,224		(1,406)			3.500	3.287	MON	4,214	50,570	11/06/2019	03/25/2045	182,198	XXX
33849N-AH-8	Flagstar Mortgage Trust SERIES 20185 CLASS A8		1.A	489,425	498,912	471,031	492,412		288			4.000	4.403	MON	1,663	19,956	09/07/2018	09/25/2048	37,161	XXX
33850B-AG-2	Flagstar Mortgage Trust SERIES 20171 CLASS 1A7		1.A	2,263,988	2,302,849	2,116,475	2,275,415		1,441			3.500	3.902	MON	6,717	80,600	07/27/2017	03/25/2047	36,315	XXX
33850R-AG-7	Flagstar Mortgage Trust SERIES 20172 CLASS A7		1.A	800,946	811,086	738,763	804,441		158			3.500	3.619	MON	2,366	28,388	10/26/2017	10/25/2047	17,756	XXX
33851H-AD-5	Flagstar Mortgage Trust SERIES 20182 CLASS A4		1.A	48,326	49,422	47,670	48,644		139			3.500	3.670	MON	144	1,730	03/19/2020	04/25/2048	111,262	XXX
33851H-AH-6	Flagstar Mortgage Trust SERIES 20182 CLASS A8		1.A	127,014	132,654	127,684	128,974		709			3.500	3.803	MON	387	4,643	04/13/2018	04/25/2048	35,056	XXX
33851K-AA-4	Flagstar Mortgage Trust SERIES 20202 CLASS A1		1.A	2,308,979	2,252,320	1,910,286	2,297,608		(1,640)			2.500	2.156	MON	4,692	56,308	08/13/2020	08/25/2050	60,814	XXX
36257L-AA-5	GS Mortgage-Backed Securities SERIES 2019PJ2 CLASS A1		1.A	206,147	201,672	190,450	204,928		(169)			4.000	3.592	MON	672	8,067	07/18/2019	11/25/2049	49,046	XXX
36258F-AA-7	GS Mortgage-Backed Securities SERIES 2020PJ1 CLASS A1		1.A	1,182,400	1,159,748	1,048,966	1,176,286		(543)			3.500	3.315	MON	3,383	40,591	01/16/2020	05/25/2050	54,433	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
								Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity		
	CUSIP Identification	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value												Payment Due at Maturity	Origination Balloon Payment %
36258W-AS-1	GS Mortgage-Backed Securities SERIES 2020PJ3 CLASS A14		1.A	2,056,054	2,018,522	1,768,871	2,046,692		(854)			3.000	2.714	MON	5,046	60,556	05/22/2020	10/25/2050	41,804	XXX
36259V-AB-9	GS Mortgage-Backed Securities SERIES 2020PJ4 CLASS A2		1.A	2,607,965	2,530,853	2,212,144	2,593,409		(2,108)			3.000	2.557	MON	6,327	75,926	09/18/2020	01/25/2051	55,783	XXX
36260R-AB-5	GS Mortgage-Backed Securities SERIES 2020PJ6 CLASS A2		1.A	437,087	420,972	354,551	434,797		(489)			2.500	2.036	MON	877	10,524	12/11/2020	05/25/2051	3,928	XXX
36261H-AP-5	GS MortgageBacked Securities GSMBS 2021-PJ5 A12		1.A	14,119,899	14,000,000	10,489,331	14,089,023		(6,600)			2.500	2.451	MON	29,167	350,000	05/14/2021	10/25/2051	86,846	XXX
36261M-AB-5	GS Mortgage-Backed Securities SERIES 2021PJ1 CLASS A2		1.A	6,593,296	6,329,248	5,313,441	6,549,628		(6,219)			2.500	2.090	MON	13,186	158,231	01/15/2021	06/25/2051	54,270	XXX
36262D-AA-6	GS Mortgage-Backed Securities SERIES 2020PJ2 CLASS A1		1.A	1,489,367	1,455,704	1,337,087	1,482,825		(1,073)			3.500	3.314	MON	4,246	50,950	02/18/2020	07/25/2050	54,702	XXX
36262L-AP-5	GS MortgageBacked Securities GSMBS 2021-PJ6 A12		1.A	8,078,121	8,000,000	5,907,929	8,061,424		(3,989)			2.500	2.439	MON	16,667	200,000	06/15/2021	11/25/2051	45,625	XXX
36262W-AA-4	GS MortgageBacked Securities GSMBS 2021-PJ8 A1		1.A	7,247,540	7,253,206	5,807,200	7,247,354		(102)			2.000	2.002	MON	12,089	145,064	08/17/2021	01/25/2052	52,402	XXX
36263V-AP-2	GS MortgageBacked Securities GSMBS 2021-PJ11 A14		1.A	15,383,482	15,500,000	10,613,681	15,395,096		3,672			2.500	2.545	MON	32,292	387,500	12/03/2021	04/25/2052	114,663	XXX
36264P-AB-5	GS MortgageBacked Securities GSMBS 2021-PJ4 A2		1.A	495,686	486,712	407,697	494,317		(272)			2.500	2.275	MON	1,014	12,168	04/16/2021	09/25/2051	3,592	XXX
36266P-AR-8	GS MortgageBacked Securities GSMBS 2022-MM1 A14		1.A	3,701,482	4,000,000	2,731,554	3,747,018		10,963			2.500	2.985	MON	8,333	100,000	02/03/2022	07/25/2052	29,824	XXX
36268V-AD-4	GS MortgageBacked Securities GSMBS 2024-PJ1 A3		1.A	6,994,702	6,964,233	7,077,131	6,965,783		(10,254)			6.000	5.690	MON	34,821	417,854	01/26/2024	06/25/2054	129,279	XXX
36269R-AG-5	GS MortgageBacked Securities GSMBS 2024-PJ4 A4		1.A	3,877,841	3,860,950	3,933,192	3,862,331		(4,606)			5.935	5.565	MON	19,094	231,431	03/20/2024	08/25/2054	64,540	XXX
36270C-AD-2	GS MortgageBacked Securities GSMBS 2024-PJ6 A3		1.A	4,485,847	4,510,514	4,592,204	4,489,067		1,521			6.000	6.157	MON	22,553	270,631	06/11/2024	10/25/2054	62,188	XXX
36270W-AD-8	GS MortgageBacked Securities GSMBS 2024-PJ9 A3		1.A	16,442,210	16,509,279	16,403,124	16,446,186		1,445			5.000	5.092	MON	68,789	825,464	10/24/2024	02/25/2055	196,980	XXX
36271P-AG-5	GS MortgageBacked Securities GSMBS 2024-PJ2 A4		1.A	12,856,606	12,800,603	13,018,470	12,808,746		(13,218)			6.000	5.577	MON	64,003	768,036	02/15/2024	07/25/2054	195,177	XXX
36272D-AA-4	GS MortgageBacked Securities GSMBS 2025-PJ5 A1		1.A	5,705,274	5,701,710	5,794,141	5,702,275		(2,998)			6.000	5.723	MON	28,509	199,560	05/15/2025	10/25/2055	53,281	XXX
36272D-AN-6	GS MortgageBacked Securities GSMBS 2025-PJ5 A13		1.A	1,984,753	2,000,000	2,048,768	1,985,665		912			6.000	6.239	MON	10,000	70,000	05/15/2025	10/25/2055	17,487	XXX
36272D-AR-7	GS MortgageBacked Securities GSMBS 2025-PJ5 A16		1.A	4,932,655	5,000,000	5,110,041	4,937,712		5,057			6.000	6.466	MON	25,000	175,000	05/15/2025	10/25/2055	48,120	XXX
36273A-AC-5	GS MortgageBacked Securities GSMBS 2024-PJ10 A3		1.A	6,487,802	6,514,266	6,472,314	6,488,825		959			5.000	5.103	MON	27,143	325,713	11/21/2024	04/25/2055	78,282	XXX
362952-AD-5	GS MortgageBacked Securities GSMBS 2024-INV1 A3		1.A	10,944,722	10,989,367	10,918,815	10,947,436		1,027			5.000	5.074	MON	45,789	549,468	10/29/2024	02/25/2055	119,430	XXX
452766-AB-4	Imperial Fund LLC IMPRL 2022-NQM1 A2		1.A	749,984	750,000	616,365	749,618		(73)			3.206	3.204	MON	2,004	24,045	02/01/2022	02/25/2067	55,072	XXX
46591F-AC-8	JP MORGAN MORTGAGE TRUST SERIES 2019S CLASS A3		1.A	211,313	206,663	195,458	210,213		(205)			4.000	3.707	MON	689	8,254	06/25/2019	11/25/2049	48,351	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %
46591K-AC-7	JP MORGAN MORTGAGE TRUST SERIES 20198 CLASS A3		1.A	602,707	594,991	541,714	600,945		(344)			3.500	3.229	MON	1,735	20,825	10/22/2019	03/25/2050	55,310	XXX
46591K-AJ-2	JP MORGAN MORTGAGE TRUST SERIES 20198 CLASS A5		1.A	2,414,108	2,379,973	2,166,865	2,405,355		(1,450)			3.500	3.213	MON	6,942	83,299	10/22/2019	03/25/2050	70,254	XXX
46591T-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20202 CLASS A3		1.A	1,074,535	1,049,767	962,259	1,069,744		(699)			3.500	3.212	MON	3,062	36,742	02/19/2020	07/25/2050	50,718	XXX
46591X-AD-7	JP MORGAN MORTGAGE TRUST SERIES 20207 CLASS A3A		1.A	2,495,090	2,433,492	2,068,686	2,484,002		(1,746)			2.500	2.245	MON	5,070	60,837	09/18/2020	01/25/2051	55,868	XXX
46592A-AD-6	JP MORGAN MORTGAGE TRUST SERIES 20203 CLASS A3A		1.A	1,189,756	1,194,984	1,048,957	1,190,443		65			3.000	3.062	MON	2,987	35,850	03/18/2020	08/25/2050	50,424	XXX
46592N-AJ-5	JP MORGAN MORTGAGE TRUST JPMMT 2021-7 A5		1.A	9,925,321	10,000,000	6,949,622	9,934,684		2,246			2.500	2.549	MON	20,833	250,000	05/24/2021	11/25/2051	62,242	XXX
46592N-AR-7	JP MORGAN MORTGAGE TRUST JPMMT 2021-7 A7		1.A	10,025,980	9,958,490	7,456,039	10,009,397		(4,020)			2.500	2.455	MON	20,747	248,962	05/24/2021	11/25/2051	56,517	XXX
46592X-AJ-3	JP MORGAN MORTGAGE TRUST JPMMT 2021-13 A5		1.A	15,203,285	15,500,000	10,732,414	15,245,476		10,774			2.500	2.622	MON	32,292	387,500	10/26/2021	04/25/2052	84,275	XXX
46593U-AG-4	JP MORGAN MORTGAGE TRUST JPMMT 2025-4 A5		1.A	18,068,750	18,000,000	18,285,129	18,053,515		(15,235)			6.000	5.773	MON	90,000	630,000	05/15/2025	11/25/2055	174,667	XXX
46594D-AC-0	JP MORGAN MORTGAGE TRUST JPMMT 2025-CES5 A1C		1.A FE	55,848,999	55,849,837	55,890,607	55,840,992		(8,007)			5.232	5.191	MON	243,505	730,516	09/26/2025	02/25/2056	3,154,106	XXX
46594G-AH-2	JP MORGAN MORTGAGE TRUST JPMMT 2025-9 A5		1.A FE	7,755,105	7,750,000	7,770,383	7,755,998		893			5.500	5.511	MON	35,521	71,042	10/27/2025	03/25/2056	66,316	XXX
46594G-AS-8	JP MORGAN MORTGAGE TRUST JPMMT 2025-9 A8		1.A FE	6,249,776	6,250,000	6,323,750	6,250,204		428			5.500	5.495	MON	28,646	57,292	10/27/2025	03/25/2056	233,618	XXX
46594G-BQ-1	JP MORGAN MORTGAGE TRUST JPMMT 2025-9 A16		1.A FE	9,999,951	10,000,000	10,028,600	9,998,904		(1,046)			5.500	5.416	MON	45,833	91,667	10/27/2025	03/25/2056	584,622	XXX
46594J-CJ-0	JP MORGAN MORTGAGE TRUST JPMMT 2025-10 A11		1.A FE	9,999,994	10,000,000	9,999,994	9,998,905		(1,090)			5.500	5.428	MON	45,833	45,833	11/17/2025	05/25/2056	554,948	XXX
46594J-CQ-4	JP MORGAN MORTGAGE TRUST JPMMT 2025-10 A12		1.A FE	4,999,988	5,000,000	4,999,988	4,999,668		(321)			5.500	5.474	MON	22,917	22,917	11/17/2025	05/25/2056	214,272	XXX
46594L-CJ-5	JP MORGAN MORTGAGE TRUST JPMMT 2025-INV2 A8B		1.A FE	2,499,947	2,500,000	2,499,947	2,499,840		(106)			5.500	5.497	MON	11,458	11,458	11/24/2025	05/25/2056	100,199	XXX
46594L-DM-7	JP MORGAN MORTGAGE TRUST JPMMT 2025-INV2 A11B		1.A FE	10,999,948	11,000,000	10,999,948	10,998,683		(1,265)			5.500	5.421	MON	50,417	50,417	11/24/2025	05/25/2056	644,643	XXX
46594L-DW-5	JP MORGAN MORTGAGE TRUST JPMMT 2025-INV2 A12B		1.A FE	4,999,845	5,000,000	4,999,845	4,999,511		(333)			5.500	5.471	MON	22,917	22,917	11/24/2025	05/25/2056	223,543	XXX
465988-AB-9	JP MORGAN MORTGAGE TRUST JPMMT 2023-9 A3		1.A FE	1,256,550	1,255,182	1,268,665	1,256,190		(360)			5.500	5.352	MON	5,753	17,259	08/25/2025	04/25/2054	596	XXX
46630L-AF-1	JP Morgan Mortgage Acquisition SERIES 2007CH1 CLASS AF5		1.A FM	4,145,762	4,026,512	3,985,088	4,063,851		(11,793)			6.420	5.903	MON	21,542	179,800	06/01/2019	11/25/2036	165,340	XXX
46641C-AA-9	JP MORGAN MORTGAGE TRUST SERIES 20141 CLASS 1A1		1.A	1,355,104	1,347,315	1,293,444	1,351,298		(522)			4.000	3.938	MON	4,491	51,174	05/15/2018	01/25/2044	44,570	XXX
46643K-AA-9	JP MORGAN MORTGAGE TRUST SERIES 20145 CLASS A1		1.A	48,531	47,121	46,517	47,175		(111)			2.565	2.162	MON	101	1,239	02/25/2015	10/25/2029	13,483	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
								Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity		
46644M-AS-5	JP MORGAN MORTGAGE TRUST SERIES 20153 CLASS A3		1.A	87,313	86,089	80,770	86,772		(55)			3.500	3.372	MON	251	3,012	05/27/2015	05/25/2045	7,383	XXX
	JP MORGAN MORTGAGE TRUST SERIES 20156 CLASS A3		1.A	94,281	93,074	86,641	93,652		(66)			3.500	3.405	MON	271	3,255	10/27/2015	10/25/2045	4,728	XXX
46645G-AC-2	JP MORGAN MORTGAGE TRUST SERIES 20163 CLASS 1A1		1.A	365,809	361,842	335,299	364,203		(212)			3.375	3.272	MON	1,018	12,239	07/16/2019	10/25/2046	42,914	XXX
	JP MORGAN MORTGAGE TRUST SERIES 20173 CLASS 1A7		1.A	1,207,099	1,209,966	1,109,153	1,207,114		1			3.500	3.526	MON	3,529	42,332	08/09/2017	08/25/2047	24,619	XXX
46647S-AN-0	JP MORGAN MORTGAGE TRUST SERIES 20171 CLASS A2		1.A	950,455	970,007	879,964	954,167		508			3.447	3.694	MON	2,787	33,435	06/21/2018	01/25/2047	37,208	XXX
	JP MORGAN MORTGAGE TRUST SERIES 20172 CLASS A3		1.A	397,482	390,952	356,575	395,965		(237)			3.500	3.169	MON	1,140	13,683	07/18/2019	05/25/2047	16,240	XXX
46648H-AC-7	JP MORGAN MORTGAGE TRUST SERIES 20172 CLASS A7		1.A	2,066,036	2,085,077	1,901,735	2,071,310		351			3.500	3.628	MON	6,081	72,966	05/22/2017	05/25/2047	17,756	XXX
	JP MORGAN MORTGAGE TRUST SERIES 20181 CLASS A7		1.A	934,683	944,286	862,842	937,426		167			3.500	3.600	MON	2,754	33,050	01/18/2018	06/25/2048	15,964	XXX
46648R-AG-6	JP MORGAN MORTGAGE TRUST SERIES 20174 CLASS A7		1.A	980,275	1,001,657	915,175	986,044		530			3.500	3.777	MON	2,922	35,048	04/18/2018	11/25/2048	344,003	XXX
	JP MORGAN MORTGAGE TRUST SERIES 20176 CLASS A7		1.A	923,535	913,761	833,006	919,431		(261)			3.500	3.412	MON	2,665	31,982	12/14/2017	12/25/2048	23,872	XXX
46649H-AG-7	JP MORGAN MORTGAGE TRUST SERIES 20185 CLASS A3		1.A	304,487	299,895	274,238	303,453		(195)			3.500	3.201	MON	875	10,496	09/16/2019	10/25/2048	62,899	XXX
	JP MORGAN MORTGAGE TRUST SERIES 20183 CLASS A3		1.A	110,727	109,057	99,623	110,308		(70)			3.500	3.201	MON	318	3,815	09/16/2019	09/25/2048	22,664	XXX
46649T-AC-0	JP MORGAN MORTGAGE TRUST SERIES 20189 CLASS A19		1.A	652,455	667,558	625,501	655,742		439			4.000	4.303	MON	2,225	26,690	09/20/2018	02/25/2049	64,282	XXX
	JP MORGAN MORTGAGE TRUST SERIES 20191 CLASS A3		1.A	474,283	477,416	447,811	474,622		59			4.000	4.097	MON	1,591	19,086	03/19/2020	05/25/2049	181,882	XXX
46650H-AC-2	JP MORGAN MORTGAGE TRUST SERIES 20191 CLASS A10		1.A	440,927	448,072	420,287	442,478		169			4.000	4.231	MON	1,494	17,913	01/18/2019	05/25/2049	45,930	XXX
	JP MORGAN MORTGAGE TRUST SERIES 20188 CLASS A19		1.A	560,971	562,959	526,136	561,106		13			4.000	4.044	MON	1,877	22,511	08/16/2018	01/25/2049	37,740	XXX
46650M-AU-1	JP MORGAN MORTGAGE TRUST SERIES 20192 CLASS A3		1.A	117,278	115,830	109,904	116,836		(79)			3.994	3.813	MON	386	4,624	03/22/2019	08/25/2049	55,682	XXX
	JP MORGAN MORTGAGE TRUST SERIES 20196 CLASS A3		1.A	270,013	265,859	244,016	268,394		(85)			3.500	3.298	MON	775	9,300	08/16/2019	12/25/2049	47,188	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %
46651G-AC-3	JP MORGAN MORTGAGE TRUST SERIES 20197 CLASS A3		1.A	852,452	840,113	765,336	849,044		(375)			3.458	3.335	MON	2,421	29,032	09/11/2019	02/25/2050	54,318	XXX
46651X-AC-6	JP MORGAN MORTGAGE TRUST SERIES 20201 CLASS A3		1.A	1,101,741	1,077,497	975,864	1,098,524		(533)			3.500	3.224	MON	3,143	37,712	01/24/2020	06/25/2050	37,424	XXX
46651Y-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20199 CLASS A3		1.A	182,913	180,405	163,536	182,536		(65)			3.500	3.297	MON	526	6,314	12/02/2019	05/25/2050	7,833	XXX
46652F-AD-2	JP MORGAN MORTGAGE TRUST SERIES 20204 CLASS A3A		1.A	1,254,762	1,230,724	1,047,840	1,250,196		(765)			2.500	2.253	MON	2,564	30,768	06/19/2020	11/25/2050	52,755	XXX
46652V-AK-1	JP MORGAN MORTGAGE TRUST JPMMT 2021-4 A5		1.A	9,770,980	10,000,000	7,018,536	9,807,864		8,142			2.500	2.646	MON	20,833	250,000	03/26/2021	08/25/2051	60,958	XXX
46653J-AD-3	JP MORGAN MORTGAGE TRUST SERIES 20205 CLASS A3A		1.A	1,705,538	1,660,902	1,410,209	1,697,420		(1,218)			2.500	2.232	MON	3,460	41,523	07/21/2020	12/25/2050	50,741	XXX
46653P-AJ-6	JP MORGAN MORTGAGE TRUST JPMMT 2021-6 A5		1.A	5,460,271	5,389,741	3,756,275	5,448,793		(2,948)			2.500	2.428	MON	11,229	134,744	08/11/2021	10/25/2051	33,323	XXX
46653Q-AJ-4	JP MORGAN MORTGAGE TRUST JPMMT 2021-14 A5		1.A	9,694,830	10,000,000	6,856,016	9,734,412		10,297			2.500	2.703	MON	20,833	250,000	11/23/2021	05/25/2052	55,652	XXX
46654A-AJ-8	JP MORGAN MORTGAGE TRUST JPMMT 2021-10 A5		1.A	4,812,529	4,750,000	3,266,867	4,802,226		(2,466)			2.500	2.422	MON	9,896	118,750	08/11/2021	12/25/2051	26,188	XXX
46654D-AE-3	JP MORGAN MORTGAGE TRUST JPMMT 2021-INV4 A2A		1.A	437,503	428,400	358,155	436,170		(179)			2.500	2.283	MON	893	10,710	08/27/2021	01/25/2052	2,453	XXX
46654K-AJ-6	JP MORGAN MORTGAGE TRUST JPMMT 2021-11 A5		1.A	10,106,422	10,000,000	6,903,204	10,088,116		(4,661)			2.500	2.441	MON	20,833	250,000	08/27/2021	01/25/2052	61,556	XXX
46654U-AD-7	JP MORGAN MORTGAGE TRUST JPMMT 2022-3 A4		1.A	10,279,390	10,485,830	9,577,326	10,312,888		8,564			3.000	3.404	MON	26,215	314,575	03/23/2022	08/25/2052	191,902	XXX
46654V-AA-1	JP MORGAN MORTGAGE TRUST JPMMT 2021-LTV2 A1		1.A	513,652	513,652	440,099	513,524		(21)			2.520	2.514	MON	1,078	12,941	12/22/2021	05/25/2052	7,339	XXX
46655V-AB-8	JP MORGAN MORTGAGE TRUST JPMMT 2022-8 A2		1.A	741,184	751,279	724,914	742,758		292			4.500	4.831	MON	2,817	33,808	07/27/2022	01/25/2053	6,774	XXX
46657P-AA-1	JP MORGAN MORTGAGE TRUST JPMMT 2024-1 A2		1.A	4,767,714	4,784,160	4,873,676	4,766,829		(615)			6.000	6.041	MON	23,921	287,050	01/19/2024	06/25/2054	87,093	XXX
46657P-AR-4	JP MORGAN MORTGAGE TRUST JPMMT 2024-1 A8		1.A	4,972,547	5,000,000	5,050,366	4,977,924		2,329			6.000	6.144	MON	25,000	300,000	01/19/2024	06/25/2054	197,810	XXX
46657Y-AE-4	JP MORGAN MORTGAGE TRUST JPMMT 2024-6 A5		1.A	2,983,232	3,000,000	3,081,245	2,985,295		1,042			6.000	6.128	MON	15,000	180,000	07/18/2024	12/25/2054	26,136	XXX
46658R-AH-1	JP MORGAN MORTGAGE TRUST JPMMT 2024-5 A8		1.A	3,977,943	4,000,000	4,053,145	3,981,031		2,022			6.000	6.146	MON	20,000	240,000	06/11/2024	11/25/2054	155,212	XXX
46659E-AH-9	JP MORGAN MORTGAGE TRUST JPMMT 2025-CCM2 A5		1.A	15,057,878	15,000,000	15,244,944	15,045,166		(12,712)			6.000	5.813	MON	75,000	600,000	04/23/2025	09/25/2055	140,996	XXX
46659E-AL-0	JP MORGAN MORTGAGE TRUST JPMMT 2025-CCM2 A6		1.A	3,687,896	3,687,992	3,723,443	3,684,680		(3,217)			6.000	5.677	MON	18,440	147,520	04/23/2025	09/25/2055	102,487	XXX
46659T-AH-6	JP MORGAN MORTGAGE TRUST JPMMT 2025-6 A5		1.A FE	3,734,227	3,756,410	3,861,101	3,735,149		922			6.000	6.143	MON	18,782	93,910	07/15/2025	01/25/2056	37,042	XXX
46659T-AL-7	JP MORGAN MORTGAGE TRUST JPMMT 2025-6 A6		1.A FE	3,194,873	3,194,896	3,216,238	3,193,340		(1,533)			6.000	5.598	MON	15,974	79,872	07/15/2025	01/25/2056	81,954	XXX
46660A-AH-4	JP MORGAN MORTGAGE TRUST JPMMT 2025-8 A5A		1.A FE	7,784,029	7,750,000	7,741,842	7,783,179		(851)			5.500	5.467	MON	35,521	106,562	09/17/2025	02/25/2056	76,311	XXX
46660A-AS-0	JP MORGAN MORTGAGE TRUST JPMMT 2025-8 A8A		1.A FE	6,249,955	6,250,000	6,324,625	6,249,173		(782)			5.500	5.497	MON	28,646	85,937	09/17/2025	02/25/2056	241,261	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
								Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity		
46660A-BB-6	JP MORGAN MORTGAGE TRUST JPMMT 2025-8 A11A		1.A FE	5,599,999	5,600,000	5,614,952	5,597,813		(2,186)			5.500	5.423	MON	25,667	77,000	09/17/2025	02/25/2056	327,343	XXX
	JP MORGAN MORTGAGE TRUST JPMMT 2025-8 A12A		1.A FE	1,599,983	1,600,000	1,612,864	1,599,653		(330)			5.500	5.471	MON	7,333	22,000	09/17/2025	02/25/2056	68,620	XXX
46660A-BE-0	JP MORGAN MORTGAGE TRUST JPMMT 2025-NQM4 A1C		1.A FE	46,884,805	46,884,828	46,884,805	46,887,088		2,283			5.249	5.216	MON	205,082	410,164	10/24/2025	03/25/2066	682,280	XXX
46660H-AC-0	JP MORGAN MORTGAGE TRUST JPMMT 2025-11 A5		1.A FE	7,721,072	7,750,000	7,721,072	7,721,070		(2)			5.500	5.564	MON	35,521		12/15/2025	05/25/2056	64,577	XXX
46662Q-AW-4	JP MORGAN MORTGAGE TRUST JPMMT 2025-11 A11		1.A FE	4,999,928	5,000,000	4,999,928	4,999,904		(25)			5.500	5.369	MON	22,917		12/15/2025	05/25/2056	292,129	XXX
46662Q-CJ-1	JP MORGAN MORTGAGE TRUST JPMMT 2025-INV1 A6A		1.A	3,621,734	3,621,780	3,663,524	3,619,529		(2,206)			6.000	5.637	MON	18,109	108,653	06/17/2025	11/25/2055	105,013	XXX
466910-AL-0	JP MORGAN MORTGAGE TRUST JPMMT 2025-INV1 A8A		1.A	9,999,719	10,000,000	10,174,610	9,996,127		(3,593)			6.000	5.882	MON	50,000	300,000	06/17/2025	11/25/2055	401,383	XXX
466910-AR-7	Mello Mortgage Capital Accepta MELLO 2021-MTG2 A13		1.A	9,912,796	10,000,000	6,938,605	9,924,072		2,581			2.500	2.549	MON	20,833	250,000	05/25/2021	06/25/2051	48,406	XXX
585494-AN-7	Mello Mortgage Capital Accepta MELLO 2021-MTG1 A1		1.A	3,552,875	3,509,735	2,939,951	3,545,782		(1,440)			2.500	2.370	MON	7,312	87,743	03/17/2021	04/25/2051	24,052	XXX
585495-AA-2	Mello Mortgage Capital Accepta MELLO 2021-MTG3 A3		1.A	224,426	255,938	214,100	228,105		737			2.500	3.955	MON	533	6,398	05/25/2022	07/01/2051	1,408	XXX
58549R-AC-0	Mid-State Trust SERIES 20051 CLASS A		1.E FE	23,851	22,008	21,996	22,649		(182)			5.745	4.072	MON	105	1,264	06/01/2019	01/15/2040	3,265	XXX
595481-AA-0	Mid-State Trust SERIES 20051 CLASS M1		1.F FE	48,097	44,016	44,013	45,443		(402)			6.106	4.244	MON	224	2,688	06/01/2019	01/15/2040	6,533	XXX
595481-AB-8	Morgan Stanley Residential Mor MSRM 2024-1 A1		1.A	5,178,508	5,193,927	5,291,111	5,176,421		(1,021)			6.000	6.002	MON	25,970	311,636	01/19/2024	12/25/2053	90,775	XXX
61775Y-AA-8	Morgan Stanley Residential Mor MSRM 2024-3 A1		1.A	6,446,147	6,462,303	6,560,601	6,442,639		(1,376)			6.000	5.971	MON	32,312	387,738	07/30/2024	07/25/2054	489,322	XXX
61776Q-AA-4	Morgan Stanley Residential Mor MSRM 2024-3 A3		1.A	2,003,004	2,000,000	2,041,546	1,998,309		(3,255)			6.000	5.835	MON	10,000	120,000	07/30/2024	07/25/2054	148,855	XXX
61776Q-AD-8	Morgan Stanley Residential Mor MSRM 2025-1 A5		1.A	3,500,000	3,500,000	3,575,931	3,500,000					6.000	5.897	MON	17,500	157,500	03/12/2025	03/25/2055	34,358	XXX
617944-AH-6	Onslow Bay Financial LLC OBX 2021-J1 A1		1.A	9,837,465	9,690,592	8,117,382	9,812,783		(3,196)			2.500	2.372	MON	20,189	242,265	04/27/2021	05/25/2051	74,358	XXX
67113X-AA-8	Oaks Mortgage Trust Series SERIES 20151 CLASS A1		1.A	1,230,083	1,206,148	1,132,537	1,222,236		(1,654)			3.500	3.274	MON	3,518	42,215	11/06/2019	04/25/2046	124,061	XXX
67389M-AA-9	PMT LOAN TRUST SERIES 2013J1 CLASS A1		1.A	834,510	833,819	779,880	834,954		(198)			3.500	3.469	MON	2,432	29,184	11/06/2019	09/25/2043	18,009	XXX
693456-AA-3	PMT LOAN TRUST SERIES 2013J1 CLASS A11		1.A	664,550	677,033	634,688	667,765		462			3.500	3.699	MON	1,975	23,696	06/22/2018	09/25/2043	25,909	XXX
693456-AY-1	PSMC 2018-1 Trust SERIES 20202 CLASS A2		1.A	827,163	805,270	721,859	822,883		(786)			3.000	2.521	MON	2,013	24,158	06/26/2020	05/25/2050	57,660	XXX
693652-AB-5	PSMC 2018-1 Trust SERIES 20201 CLASS A1		1.A	488,021	477,355	442,136	486,067		(321)			3.500	3.254	MON	1,392	16,707	01/24/2020	01/25/2050	41,165	XXX
693684-AA-0	PSMC 2018-1 Trust SERIES 20193 CLASS A1		1.A	296,786	292,535	272,846	295,882		(153)			3.500	3.379	MON	853	10,220	10/28/2019	11/25/2049	54,716	XXX
69375B-AA-5	PSMC 2018-1 Trust SERIES 20193 CLASS A12		1.A	110,202	107,776	100,203	109,645		(81)			3.500	3.318	MON	314	3,765	10/28/2019	11/25/2049	6,238	XXX
69375B-AM-9	PMT LOAN TRUST PMTLT 2025-J1 A1		1.A	792,429	793,297	807,664	792,183		(246)			6.000	5.806	MON	3,966	23,799	06/17/2025	04/25/2055	7,525	XXX
729910-AA-7																				

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %
729910-AK-5	PMT LOAN TRUST PMTLT 2025-J1 A10		1.A	987,485	1,000,000	1,015,375	987,912		427			6.000	6.427	MON	5,000	30,000	06/17/2025	04/25/2055	9,490	XXX
743874-AC-3	Provident Funding Mtge Trust SERIES 20201 CLASS A2		1.A	1,536,613	1,515,071	1,325,944	1,533,523		(576)			3.000	2.799	MON	3,788	45,452	02/14/2020	02/25/2050	37,293	XXX
74388P-AB-7	Provident Funding Mortgage Tru PFMT 2025-3 A2		1.A FE	3,644,513	3,696,495	3,720,123	3,648,282		3,769			5.500	6.474	MON	16,942	84,711	07/18/2025	08/25/2055	28,474	XXX
74389B-AA-9	Provident Funding Mortgage Tru PFMT 2024-1 A1		1.A	22,738,757	23,239,867	23,489,509	22,861,548		115,255			5.500	6.678	MON	106,516	1,278,193	11/01/2024	12/25/2054	240,913	XXX
74389B-AJ-0	Provident Funding Mortgage Tru PFMT 2024-1 A9		1.A	9,799,937	10,294,884	10,290,689	9,866,879		63,395			5.500	7.045	MON	47,185	566,219	11/01/2024	12/25/2054	100,564	XXX
749350-AA-2	Woodward Capital Management RCKT 2021-1 A1		1.A	6,618,879	6,475,210	5,432,092	6,603,339		(3,324)			2.500	2.211	MON	13,490	161,880	03/11/2021	03/25/2051	42,555	XXX
749357-AA-7	Woodward Capital Management SERIES 20191 CLASS A1		1.A	777,940	766,089	699,273	773,180		(346)			3.500	3.171	MON	2,234	26,813	10/10/2019	09/25/2049	60,263	XXX
74936R-AS-3	Woodward Capital Management RCKT 2021-2 A17		1.A	4,953,455	4,938,831	3,405,218	4,949,979		(832)			2.500	2.489	MON	10,289	123,471	06/22/2021	06/25/2051	35,282	XXX
749389-AA-0	RCKT Mortgage Trust 2020-1 SERIES 20201 CLASS A1		1.A	1,566,800	1,549,609	1,358,635	1,564,041		(519)			3.000	2.807	MON	3,874	46,488	02/06/2020	02/25/2050	40,306	XXX
74938D-AS-2	Woodward Capital Management RCKT 2021-3 A17		1.A	10,178,557	10,000,000	6,952,566	10,149,374		(6,634)			2.500	2.410	MON	20,833	250,000	07/26/2021	07/25/2051	119,168	XXX
749431-AS-1	Woodward Capital Management RCKT 2025-1 A17		1.A	5,000,000	5,000,000	5,112,930	5,000,000					6.000	5.900	MON	25,000	225,000	03/13/2025	03/25/2055	45,811	XXX
75023D-BJ-4	Radian Mortgage Capital Trust RMCT 2024-J1 A22		1.A	3,363,770	3,375,000	3,437,573	3,363,446		(542)			6.000	6.047	MON	16,875	202,500	07/17/2024	11/25/2054	31,123	XXX
75023X-AF-9	Radian Mortgage Capital Trust RMCT 2025-J2 A4		1.A	5,093,153	5,103,520	5,192,377	5,092,104		(1,049)			6.000	5.904	MON	25,518	153,106	06/06/2025	11/25/2055	44,535	XXX
75023X-BJ-0	Radian Mortgage Capital Trust RMCT 2025-J2 A22		1.A	5,390,560	5,500,000	5,593,886	5,395,052		4,492			6.000	6.733	MON	27,500	165,000	06/06/2025	11/25/2055	51,407	XXX
75024R-AD-6	RMCT 2025-J3 RMCT 2025-J3 A3		1.A	4,382,632	4,433,899	4,470,443	4,384,894		2,262			5.500	6.165	MON	20,322	101,610	07/18/2025	12/25/2055	38,051	XXX
75409J-AA-5	Rate Mortgage Trust RATE 2021-J1 A1		1.A	1,132,190	1,120,461	939,961	1,130,379		(359)			2.500	2.391	MON	2,334	28,012	07/01/2021	07/25/2051	7,726	XXX
75409Q-BA-8	Rate Mortgage Trust RATE 2021-J2 A25		1.A	10,107,967	10,000,000	6,843,585	10,089,029		(4,562)			2.500	2.447	MON	20,833	250,000	08/11/2021	08/25/2051	71,105	XXX
75409Y-AA-2	Rate Mortgage Trust RATE 2025-J2 A1		1.A	2,804,886	2,795,495	2,844,167	2,803,240		(1,646)			6.000	5.659	MON	13,977	83,865	06/24/2025	07/25/2055	21,771	XXX
75409Y-AR-5	Rate Mortgage Trust RATE 2025-J2 A16		1.A	4,962,263	5,000,000	5,081,018	4,962,980		718			6.000	6.181	MON	25,000	150,000	06/24/2025	07/25/2055	45,355	XXX
75410R-AN-6	Rate Mortgage Trust RATE 2022-J1 A13		1.A	9,248,971	10,000,000	6,739,907	9,352,292		24,291			2.500	3.013	MON	20,833	250,000	01/28/2022	01/25/2052	69,172	XXX
76110H-TG-4	RESIDENTIAL ACCREDIT LN INC 2004QS6-A1		6. FM	10	10	10	10					5.000	0.199	MON			01/31/2007	05/25/2026	503	XXX
81733Y-AA-7	SEQUOIA MORTGAGE TRUST SERIES 20152 CLASS A1		1.A	104,691	102,325	94,974	103,636		(81)			3.500	3.264	MON	298	3,581	04/24/2015	05/25/2045	6,484	XXX
81743A-AA-7	SEQUOIA MORTGAGE TRUST SERIES 20195 CLASS A1		1.A	1,373,135	1,349,518	1,221,880	1,368,159		(865)			3.500	3.225	MON	3,936	47,233	11/15/2019	12/25/2049	53,641	XXX
81743G-AG-1	SEQUOIA MORTGAGE TRUST SEMT 2025-5 A7		1.A	5,381,711	5,500,000	5,593,730	5,392,892		11,181			6.000	6.750	MON	27,500	192,500	05/08/2025	06/25/2055	47,244	XXX
81743G-AN-6	SEQUOIA MORTGAGE TRUST SEMT 2025-5 A13		1.A	3,956,369	4,000,000	4,112,328	3,960,456		4,087			6.000	6.396	MON	20,000	140,000	05/08/2025	06/25/2055	31,822	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %
81744Y-AA-4	SEQUOIA MORTGAGE TRUST SERIES 20134 CLASS A1		1.A	1,007,953	1,022,005	897,327	1,011,095		534			2.325	2.460	MON	1,980	23,762	03/18/2020	04/25/2043	25,246	XXX
81745A-AB-3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLASS A2		1.A	1,686,629	1,665,806	1,522,706	1,680,423		(1,157)			3.000	2.805	MON	4,165	49,974	03/13/2020	05/25/2043	49,630	XXX
81745E-AA-7	SEQUOIA MORTGAGE TRUST SERIES 20138 CLASS A1		1.A	1,875,472	1,849,464	1,687,522	1,868,403		(1,287)			3.000	2.847	MON	4,624	55,484	03/12/2020	06/25/2043	88,458	XXX
81745G-AA-2	SEQUOIA MORTGAGE TRUST SERIES 201310 CLASS A1		1.A	2,778,685	2,758,373	2,580,380	2,772,875		(1,078)			3.500	3.411	MON	8,045	96,543	03/13/2020	08/25/2043	112,985	XXX
81745L-AE-3	SEQUOIA MORTGAGE TRUST SERIES 20144 CLASS A5		1.A	1,604,680	1,608,198	1,496,380	1,604,622		(11)			3.500	3.524	MON	4,691	56,287	03/19/2020	11/25/2044	127,020	XXX
81745X-AA-5	SEQUOIA MORTGAGE TRUST SERIES 20174 CLASS A1		1.A	242,211	246,251	226,902	243,161		125			3.500	3.728	MON	718	8,619	01/08/2019	07/25/2047	19,409	XXX
81745X-AG-2	SEQUOIA MORTGAGE TRUST SERIES 20174 CLASS A7		1.A	1,097,879	1,094,451	1,008,408	1,095,327		(173)			3.500	3.464	MON	3,192	38,306	06/07/2017	07/25/2047	24,611	XXX
81746D-AG-5	SEQUOIA MORTGAGE TRUST SERIES 20175 CLASS A7		1.A	1,910,084	1,926,268	1,760,203	1,913,951		470			3.500	3.668	MON	5,618	67,419	07/12/2017	08/25/2047	24,350	XXX
81746F-AG-0	SEQUOIA MORTGAGE TRUST SERIES 20176 CLASS A7		1.A	1,549,560	1,641,917	1,506,886	1,575,167		2,782			3.500	4.159	MON	4,789	57,467	05/17/2018	09/25/2047	24,514	XXX
81746P-AN-3	SEQUOIA MORTGAGE TRUST SERIES 20161 CLASS A13		1.A	3,595,387	3,752,371	3,475,602	3,650,058		4,025			3.500	3.863	MON	10,944	131,333	05/30/2018	06/25/2046	62,473	XXX
81746Q-AG-6	SEQUOIA MORTGAGE TRUST SERIES 20182 CLASS A7		1.A	4,356,513	4,486,149	4,080,096	4,393,435		3,467			3.500	3.971	MON	13,085	157,015	05/11/2018	02/25/2048	76,349	XXX
81746Y-AG-9	SEQUOIA MORTGAGE TRUST SERIES 20192 CLASS A7		1.A	1,703,616	1,657,621	1,573,168	1,678,771		(1,132)			4.000	3.829	MON	5,525	66,305	05/17/2019	06/25/2049	56,429	XXX
81747J-AG-1	SEQUOIA MORTGAGE TRUST SERIES 20186 CLASS A7		1.A	1,457,981	1,480,120	1,390,723	1,462,785		589			4.000	4.145	MON	4,934	59,205	10/17/2018	07/25/2048	58,567	XXX
81747W-AN-7	SEQUOIA MORTGAGE TRUST SERIES 20187 CLASS A7		1.A	638,000	648,502	616,683	640,558		341			4.000	4.161	MON	2,162	25,940	08/08/2018	09/25/2048	38,104	XXX
81748A-AA-2	SEQUOIA MORTGAGE TRUST SERIES 20203 CLASS A1		1.A	2,709,401	2,654,649	2,331,891	2,699,148		(1,337)			3.000	2.836	MON	6,637	79,640	03/06/2020	04/25/2050	50,654	XXX
81748B-AH-5	SEQUOIA MORTGAGE TRUST SERIES 20193 CLASS A8		1.A	2,937,883	2,767,895	2,542,760	2,854,906		(5,417)			3.500	1.967	MON	8,073	96,876	08/07/2019	09/25/2049	83,055	XXX
81748C-AG-5	SEMT 2021-9 A7		1.A	3,973,098	4,000,000	2,723,192	3,975,803		754			2.500	2.544	MON	8,333	100,000	12/07/2021	01/25/2052	26,813	XXX
81748J-AA-3	SEQUOIA MORTGAGE TRUST SERIES 20194 CLASS A1		1.A	1,066,347	1,044,478	951,274	1,060,995		(730)			3.500	3.082	MON	3,046	36,557	10/08/2019	11/25/2049	41,310	XXX
81748K-AA-0	SEQUOIA MORTGAGE TRUST SERIES 20202 CLASS A1		1.A	1,690,271	1,649,548	1,488,263	1,679,043		(515)			3.500	3.239	MON	4,811	57,734	02/13/2020	03/25/2050	44,383	XXX
81748M-AA-6	SEQUOIA MORTGAGE TRUST SERIES 20201 CLASS A1		1.A	1,543,627	1,508,968	1,384,057	1,537,202		(1,037)			3.500	3.253	MON	4,401	52,814	01/08/2020	02/25/2050	43,613	XXX
81748W-AG-1	SEMT 2021-4 A7		1.A	11,942,995	12,000,000	8,315,892	11,948,640		1,395			2.500	2.533	MON	25,000	300,000	05/06/2021	06/25/2051	70,808	XXX
81748Y-AG-7	SEQUOIA MORTGAGE TRUST SEMT 2021-6 A7		1.A	10,229,241	10,000,000	6,844,205	10,190,289		(9,400)			2.500	2.373	MON	20,833	250,000	09/21/2021	10/25/2051	67,991	XXX
81749C-AG-4	SEMT 2022-1 A7		1.A	14,079,669	15,000,000	10,206,642	14,194,961		30,471			2.500	2.848	MON	31,250	375,000	01/19/2022	02/25/2052	115,556	XXX
81749F-AN-2	SEMT 2023-5 A13		1.A	4,814,724	5,000,000	5,043,037	4,883,908		25,453			5.806	6.774	MON	24,190	297,640	11/08/2023	12/25/2053	36,721	XXX
81749G-AA-8	SEQUOIA MORTGAGE TRUST SEMT 2024-1 A1		1.A	12,360,082	12,402,717	12,634,784	12,356,713		(667)			5.719	5.781	MON	59,105	732,264	01/09/2024	01/25/2054	212,352	XXX
81749H-AA-6	SEQUOIA MORTGAGE TRUST SEMT 2024-2 A1		1.A	4,208,750	4,213,358	4,292,194	4,202,875		(1,837)			6.000	5.945	MON	21,067	252,802	02/08/2024	03/25/2054	59,316	XXX
81749T-AA-0	SEMT 2025-S1 A1		1.A	9,110,800	11,392,950	9,543,373	9,197,120		86,320			2.500	5.169	MON	23,735	166,147	05/15/2025	09/25/2054	57,037	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
								Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %
81749V-AB-3	SEQUOIA MORTGAGE TRUST SEMT 2025-7 A2		1.A	8,440,621	8,555,586	8,626,102	8,448,660		8,039			5.500	6.364	MON	39,213	196,065	07/15/2025	08/25/2055	74,436	XXX
81749Y-AA-9	SEQUOIA MORTGAGE TRUST SEMT 2025-6 A1		1.A	17,203,602	17,214,361	17,493,423	17,197,326		(6,276)			6.000	5.764	MON	86,072	516,431	06/10/2025	07/25/2055	145,071	XXX
81749Y-AN-1	SEQUOIA MORTGAGE TRUST SEMT 2025-6 A13		1.A	9,894,416	10,000,000	10,154,102	9,898,504		4,088			6.000	6.402	MON	50,000	300,000	06/10/2025	07/25/2055	82,025	XXX
82280Q-AL-5	Shellpoint Co-Originator Trust SERIES 20151 CLASS A11		1.A	2,568,107	2,660,174	2,473,466	2,621,460		1,810			3.500	3.859	MON	7,759	93,106	05/24/2018	08/25/2045	38,313	XXX
82281E-AA-5	Shellpoint Co-Originator Trust SERIES 20161 CLASS 1A1		1.A	435,424	427,567	392,672	433,469		(267)			3.500	3.325	MON	1,247	14,965	08/22/2019	11/25/2046	27,295	XXX
82281F-AG-9	Shellpoint Co-Originator Trust SERIES 20172 CLASS A7		1.A	1,140,188	1,137,173	1,051,233	1,136,496		(91)			3.500	3.499	MON	3,317	39,801	09/15/2017	10/25/2047	21,262	XXX
88632A-AA-6	TIAA Bank Mortgage Loan Trust SERIES 20183 CLASS A1		1.A	182,214	184,083	175,150	182,609		78			4.000	4.101	MON	614	7,363	10/26/2018	11/25/2048	47,550	XXX
949798-AE-2	WELLS FARGO MORTGAGE BACKED SE WFMB5 2021-2 A5		1.A	10,221,514	10,000,000	6,867,018	10,187,597		(8,315)			2.500	2.379	MON	20,833	250,000	09/15/2021	06/25/2051	63,091	XXX
95001T-AJ-4	WELLS FARGO MTG BACKED SEC SERIES 20191 CLASS A9		1.A	134,860	136,643	130,181	136,076		20			3.917	3.977	MON	446	5,356	01/18/2019	11/25/2048	49,555	XXX
95002F-AA-2	WELLS FARGO MORTGAGE BACKED SE SERIES 20194 CLASS A1		1.A	628,075	617,084	560,116	625,719		(306)			3.500	3.308	MON	1,800	21,598	11/19/2019	09/25/2049	25,819	XXX
95002F-AE-4	WELLS FARGO MORTGAGE BACKED SE SERIES 20194 CLASS A5		1.A	843,804	822,778	746,812	837,657		(626)			3.500	3.181	MON	2,400	28,797	11/19/2019	09/25/2049	8,158	XXX
95002J-AE-6	WELLS FARGO MORTGAGE BACKED SE SERIES 20192 CLASS A5		1.A	455,208	443,378	422,160	451,495		(595)			4.000	3.333	MON	1,478	17,735	05/13/2019	04/25/2049	54,632	XXX
95002K-AA-1	WELLS FARGO MORTGAGE BACKED SE SERIES 20201 CLASS A1		1.A	1,579,668	1,561,129	1,368,266	1,576,401		(533)			3.000	2.855	MON	3,903	46,834	02/14/2020	12/25/2049	38,362	XXX
95002Q-AA-8	WELLS FARGO MORTGAGE BACKED SE SERIES 20202 CLASS A1		1.A	218,149	211,379	184,812	216,751		(159)			3.000	2.558	MON	528	6,341	06/12/2020	12/25/2049	4,726	XXX
95002T-AA-2	WELLS FARGO MORTGAGE BACKED SE SERIES 20203 CLASS A1		1.A	2,988,563	2,893,616	2,542,007	2,968,668		(1,670)			3.000	2.666	MON	7,234	86,808	07/15/2020	06/25/2050	59,904	XXX
95002V-AB-5	WELLS FARGO MORTGAGE BACKED SE SERIES 20204 CLASS A2		1.A	2,477,647	2,392,417	2,035,810	2,461,425		(2,395)			2.500	2.151	MON	4,984	59,810	08/10/2020	07/25/2050	56,862	XXX
95003B-AA-0	WELLS FARGO MORTGAGE BACKED SE SERIES 20205 CLASS A1		1.A	5,229,553	5,074,927	4,277,533	5,203,080		(4,941)			2.500	2.078	MON	10,573	126,873	10/13/2020	09/25/2050	54,072	XXX
97654D-AG-1	WINWATER MTG LN TRUST SERIES 20155 CLASS A7		1.A	1,503,267	1,560,886	1,444,772	1,525,035		1,788			3.500	3.934	MON	4,553	54,631	05/23/2018	08/20/2045	57,801	XXX
97655J-AE-2	WINWATER MTG LN TRUST SERIES 20161 CLASS 1A5		1.A	1,364,998	1,338,849	1,237,969	1,358,239		(1,227)			3.500	3.218	MON	3,905	46,860	11/06/2019	01/20/2046	136,262	XXX
1059999999 – Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)				1,159,252,717	1,165,098,995	1,083,759,505	1,159,416,032		211,947			XXX	XXX	XXX	4,391,982	31,747,524	XXX	XXX	28,691,179	XXX
Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)																				
05526W-AL-7	Bank of America Merrill Lynch SERIES 2015HAUL CLASS C		1.A	5,060,867	5,000,000	4,925,637	5,025,926		(5,290)			4.781	4.691	MON	19,921	239,050	05/01/2018	07/07/2043	28,752	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %
05553R-AH-3	Barclays Commercial Mortgage S BBCMS 2023-C19 B		1.C	474,981	475,000	485,472	474,737		(97)			6.351	6.402	MON	2,514	30,510	04/10/2023	04/15/2056	475,000	XXX
05604F-AL-9	BWAY MORTGAGE TRUST SERIES 20131515 CLASS C		1.A	3,107,109	3,000,000	2,756,123	2,997,482		(2,708)			3.446	3.459	MON	8,616	103,386	08/19/2016	03/10/2033	3,000,000	XXX
05606F-AJ-2	BX Trust SERIES 2019OC11 CLASS C		1.A	1,029,933	1,000,000	958,180	1,012,573		(3,126)			3.856	3.516	MON	3,213	38,560	12/06/2019	12/09/2041	1,003,213	XXX
06540A-AJ-0	BANK SERIES 2019BN20 CLASS C		3.B	514,964	500,000	400,510	505,675		(1,614)			3.650	3.302	MON	1,521	18,501	09/13/2019	09/15/2062	501,570	XXX
06541C-CD-6	BANK BANK 2021-BN33 C		1.E	514,981	500,000	423,417	508,328		(1,519)			3.297	2.954	MON	1,374	16,485	05/07/2021	05/15/2064	1,851	XXX
06542B-CB-1	BANK BANK 2021-BN32 C		1.A	588,790	585,000	501,652	586,799		(443)			3.261	3.191	MON	1,590	19,344	03/16/2021	04/15/2054	5,135	XXX
08162N-AP-1	BENCHMARK MORTGAGE TRUST SERIES 2020IG2 CLASS C		3.C	293,063	300,000	149,611	296,262		710			3.252	3.560	MON	813	9,924	03/04/2021	09/15/2048	300,840	XXX
08162V-AE-8	BENCHMARK MORTGAGE TRUST SERIES 2019B10 CLASS A4		1.A	514,981	500,000	490,023	504,876		(1,650)			3.717	3.367	MON	1,549	18,585	03/21/2019	03/15/2062	5,306	XXX
12530M-AA-3	CF Hippolyta Issuer LLC SORT 2020-1 A1		1.E FE	5,745,775	6,221,873	5,234,995	6,221,873		175,463			1.690	1.104	MON	4,673	104,858	12/20/2023	07/15/2060	6,305,031	XXX
12649A-AA-7	CREDIT SUISSE MTG TR SERIES 2014USA CLASS A1		1.A	2,987,276	3,036,578	2,790,301	3,036,578		7,752			3.304	3.234	MON	8,360	100,326	05/01/2018	09/15/2037	21,731	XXX
12659J-AE-7	COLEM 2021HLNE Mortgage Trust COLEM 2022-HLNE B		1.A	766,583	800,000	737,148	792,408		7,128			2.461	3.424	MON	1,641	19,961	03/01/2022	04/12/2042	801,695	XXX
38011X-AA-2	GMAC COMMERCIAL MORTGAGE ASSET SERIES 2003KIRT CLASS A		1.C	4,018,333	3,563,897	3,660,790	3,858,611		(25,380)			6.285	4.686	MON	13,066	223,991	06/01/2019	09/10/2036	37,676	XXX
38406J-AG-3	Gracechurch Mortgage Finance P SERIES 2020GRCE CLASS C		1.A	454,168	450,000	399,708	452,038		(439)			2.680	2.582	MON	1,005	12,227	11/10/2020	12/10/2040	450,000	XXX
465972-AC-1	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022-DATA B		1.A	692,169	750,000	681,678	709,324		5,139			3.916	4.931	MON	2,447	29,776	06/08/2022	06/10/2042	752,529	XXX
50245X-AE-7	LV TR SHOW LV 2024-SHOW C		2.B	450,156	450,000	453,541	449,974		(153)			6.276	6.107	MON	2,278	27,712	09/27/2024	10/10/2041	450,000	XXX
67121X-AA-8	OWS CRE FUNDING OWSCRE 2025-MARG2 A		1.F PL	470,000	470,000	470,435	470,000					7.750	7.683	MON	3,175	13,709	08/01/2025	08/15/2034	471,524	XXX
682939-AA-1	ONNI Commercial Mortgage Trust ONNI 2024-APT A		1.A	244,920	250,000	254,742	246,101		824			5.753	6.065	MON	1,160	14,112	07/01/2024	07/15/2039	250,000	XXX
69381C-AA-5	PGA National Resort Commercial PGA 2024-RSR2 A		1.A	498,744	500,000	500,155	498,618		(60)			5.641	5.747	MON	1,332	31,198	05/24/2024	06/15/2039	500,000	XXX
74970W-AC-4	ROCC Trust ROCC 2024-CNTR B		1.A	10,000,000	10,000,000	10,339,057	10,000,000					5.930	5.946	MON	49,420	593,035	10/17/2024	11/13/2041	10,000,000	XXX
78413M-AN-8	SFAVE COMMERCIAL MORTGAGE SECU SERIES 20155AVE CLASS C		1.A	447,539	500,000	400,151	467,454		2,717			4.388	5.350	MON	1,828	22,245	01/24/2017	01/05/2043	2,695	XXX
78426R-AA-0	SG COMMERCIAL MORTGAGE SECURIT SERIES 2019787E CLASS A		1.A	7,209,482	7,000,000	6,811,534	7,066,836		(23,152)			4.163	3.813	MON	24,284	291,410	02/01/2019	02/15/2041	7,024,284	XXX
810064-AA-3	SCOTT Trust 2023-SFS SCOTT 2023-SFS A		1.A	175,000	175,000	179,611	175,000					5.910	5.912	MON	862	10,342	02/24/2023	03/10/2040	175,862	XXX
902055-AA-0	LIBERTY STREET TRUST SERIES 2016225L CLASS A		1.A	1,587,444	1,500,000	1,469,789	1,499,781		(10,291)			3.597	2.917	MON	4,496	53,955	08/17/2016	02/10/2036	601,799	XXX
90353D-AZ-8	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C12 CLASS A5		1.A	7,724,989	7,500,000	7,443,406	7,557,490		(25,734)			4.296	3.941	MON	26,851	322,215	08/03/2018	08/15/2051	38,632	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %
95001J-AX-5	WELLS FARGO COMM MTG TRUST SERIES 2018C44 CLASS A5		1.A	7,222,578	7,000,000	6,994,170	7,051,499		(25,842)			4.212	3.831	MON	24,570	294,840	07/12/2018	05/15/2051	7,000,000	XXX
95001L-AU-6	WELLS FARGO COMM MTG TRUST SERIES 2018C43 CLASS A4		1.A	5,982,632	5,875,000	5,849,738	5,894,985		(13,224)			4.012	3.793	MON	19,642	235,705	07/12/2018	03/15/2051	29,155	XXX
95001N-AY-4	WELLS FARGO COMM MTG TRUST SERIES 2018C45 CLASS A4		1.A	7,217,109	7,000,000	6,992,306	7,053,393		(24,760)			4.184	3.812	MON	24,407	292,880	07/12/2018	06/15/2051	35,706	XXX
1079999999 – Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)				75,994,566	74,902,347	72,753,879	75,414,623		34,250			XXX	XXX	XXX	256,607	3,188,842	XXX	XXX	40,269,987	XXX
Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)																				
03165U-AG-3	American Money Management Corp AMMC 2024-30A C		1.F FE	3,500,000	3,500,000	3,501,783	3,500,000					6.508	6.560	JAJO	49,889	249,598	01/12/2024	01/15/2037	3,561,304	XXX
03166K-AG-4	American Money Management Corp AMMC 2025-32A C		1.F FE	1,650,000	1,650,000	1,658,673	1,650,000					5.882	5.922	JAJO	31,499		07/29/2025	10/17/2038	1,675,591	XXX
15675M-AE-3	Cerberus CERB 2025-3A C		1.G FE	1,650,000	1,650,000	1,658,211	1,650,000					6.105	6.150	JAJO	30,188		08/26/2025	10/15/2037	1,676,865	XXX
38181C-AE-4	Golub Capital BDC 4 CLO LLC GBDC4 2025-1A B		1.C FE	6,000,000	6,000,000	6,012,868	6,000,000					5.884	5.925	JAJO	199,923		05/23/2025	07/20/2037	6,094,091	XXX
38181L-AG-9	Golub Capital Partners CLO Ltd GOCAP 2021-57A CR		1.F FE	7,500,000	7,500,000	7,535,750	7,500,000					6.251	6.298	FMAN	74,226	143,106	06/25/2025	08/05/2037	7,625,615	XXX
381949-AG-1	Golub Capital Partners CLO Ltd GOCAP 2019-42RA CR2		1.F FE	6,250,000	6,250,000	6,250,000	6,250,000					5.909	5.736	JAJO			12/17/2025	01/28/2038	6,340,984	XXX
43283B-AA-1	HGVT 2022-1D A		1.A FE	96,366	96,376	95,979	96,370		1			3.610	3.640	MON	106	3,479	04/12/2022	06/20/2034	6,638	XXX
44328J-BB-6	HPS Private Credit CLO HPSPR 2023-1A CR		1.F FE	6,000,000	6,000,000	6,026,781	6,000,000					6.155	6.200	JAJO	139,117		08/08/2025	10/15/2037	6,098,959	XXX
46146G-AU-6	Invesco CLO LTD INVCO 2023-1A CR		1.F FE	5,500,000	5,500,000	5,529,013	5,500,000					6.257	6.305	JAJO	67,875	378,209	02/01/2024	04/22/2037	1,915,899	XXX
46151M-AE-1	Invesco CLO LTD INVCO 2025-1A C		1.F FE	4,050,000	4,050,000	4,071,173	4,050,000					5.905	5.946	JAJO	129,868		05/23/2025	07/15/2038	4,113,512	XXX
55280Q-BE-6	MCF CLO LLC MCFCL 2017-1A BR2		1.C FE	3,750,000	3,750,000	3,757,835	3,750,000					5.884	5.927	JAJO	44,746	249,743	09/19/2024	10/20/2037	3,809,453	XXX
00092U-AG-7	ABPCI Direct Lending Fund CLO ABPCI 2026-22A C		1.F Z*	3,750,000	3,750,000	3,750,000	3,750,000					5.884	5.924	JAJO			12/18/2025	01/20/2038	3,804,111	XXX
001210-AW-3	AGL CLO 19 Ltd AGL 2022-19A CR		1.F FE	4,500,000	4,500,000	4,523,348	4,500,000					5.870	5.912	JAJO	52,830	80,580	06/27/2025	07/21/2038	4,570,569	XXX
01750W-AW-9	Allegro CLO Ltd ALLEG 2021-1A CR		1.E FE	6,300,000	6,300,000	6,332,561	6,300,000					5.984	6.028	JAJO	76,451	92,094	07/14/2025	07/20/2038	6,400,388	XXX
01751J-AG-2	Allegro CLO Ltd ALLEG 2024-3A C		1.F FE	1,700,000	1,700,000	1,708,861	1,700,000					6.105	6.150	JAJO	22,485	101,883	10/03/2024	10/15/2037	1,727,821	XXX
01751N-AJ-7	Allegro CLO Ltd ALLEG 2024-4A C		1.F FE	3,000,000	3,000,000	3,014,972	3,000,000					6.108	6.154	JAJO	33,594	171,519	10/30/2024	01/25/2038	3,048,942	XXX
01751V-AJ-9	Allegro CLO Ltd ALLEG 2025-2A C		1.F FE	3,000,000	3,000,000	3,015,309	3,000,000					6.208	6.252	JAJO	106,828		05/08/2025	07/25/2038	3,049,154	XXX
03328C-AG-7	Anchorage Capital CLO LTD ANCHC 2025-33A C		1.F FE	2,580,000	2,580,000	2,593,669	2,580,000					5.884	5.926	JAJO	63,878		06/27/2025	10/20/2038	2,620,904	XXX
03328J-AS-6	Anchorage Capital CLO LTD ANCHC 2021-19A CR		1.E FE	1,500,000	1,500,000	1,507,868	1,500,000					5.905	5.947	JAJO	19,190	12,583	08/14/2025	10/15/2038	1,523,781	XXX
03329F-BC-7	Anchorage Capital CLO LTD ANCHC 2020-15A CR2		1.F FE	2,460,000	2,460,000	2,473,010	2,460,000					5.984	6.026	JAJO	81,560		06/10/2025	07/20/2038	2,499,199	XXX
03331A-AA-9	Anchorage Capital CLO LTD ANCHC 2021-18A A1		1.A FE	501,250	500,000	501,126	504,922		(1,582)			5.316	4.996	JAJO	5,759	29,379	04/28/2021	04/15/2034	31,070	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %
03665G-AT-1	Antares CLO ANTR 2023-1A CR		1.F FE	8,100,000	8,100,000	8,088,853	8,100,000					6.208	6.253	JAJO	92,189	163,614	06/25/2025	07/25/2037	8,231,240	XXX
03767M-AW-8	Apidos CLO Ltd APID 2018-29A CR		1.E FE	4,389,000	4,389,000	4,411,885	4,389,000					5.858	5.899	JAJO	47,136	95,523	05/21/2025	07/25/2038	4,457,072	XXX
04021A-AG-9	Ares CLO Ltd ARES 2024-ALF7 C		1.F FE	2,750,000	2,750,000	2,764,350	2,750,000					5.907	5.861	JAJO	32,039	193,007	08/16/2024	10/22/2037	2,750,000	XXX
05556K-AE-2	BCRED BSL Static CLO Ltd BCSTAT 2025-1A CR		1.F FE	11,497,500	11,497,500	11,537,525	11,497,500					5.965	5.900	JAJO	434,076		05/08/2025	07/24/2035	11,497,500	XXX
05874V-AQ-6	Ballyrock Ltd BALLY 2023-23A BR		1.F FE	5,100,000	5,100,000	5,127,066	5,100,000					6.258	6.305	JAJO	58,512	162,649	04/25/2025	04/25/2038	5,184,199	XXX
06759U-AS-2	BABSON CLO LTD BABSND 2022-2A CR		1.F FE	1,082,000	1,082,000	1,087,629	1,082,000					6.005	6.048	JAJO	14,077	71,128	07/02/2024	07/15/2039	365,782	XXX
06762V-AK-2	Babson CLO Ltd BABSND 2022-3A CR		1.F FE	2,062,500	2,062,500	2,073,383	2,062,500					5.884	5.927	JAJO	24,610	135,406	09/20/2024	10/20/2037	2,095,199	XXX
07135L-AQ-9	Battalion CLO LTD BATLND 2022-23A CR		1.F FE	2,500,000	2,500,000	2,513,079	2,500,000					6.105	5.994	JAJO	33,066	166,878	08/15/2024	10/15/2037	2,500,000	XXX
07135T-AG-4	Battalion CLO LTD BATLND 2025-29A C		1.F FE	3,600,000	3,600,000	3,618,989	3,600,000					5.955	5.996	JAJO	116,378		06/03/2025	03/31/2038	3,646,904	XXX
08182B-BC-1	Benefit Street Partners CLO Lt BSP 2019-17A CR2		1.E FE	3,000,000	3,000,000	3,015,675	3,000,000					5.905	5.947	JAJO	38,380	194,170	09/19/2024	10/15/2037	3,047,563	XXX
081917-AE-6	Benefit Street Partners CLO Lt BSP 2017-12BRA C		1.F FE	2,650,000	2,650,000	2,663,975	2,650,000					5.905	5.795	JAJO	33,902	200,302	08/07/2024	10/15/2037	2,650,000	XXX
12548R-AM-6	CIFC FUNDING LTD CIFC 2014-2RA CR		1.F FE	8,475,000	8,475,000	8,519,040	8,475,000					6.015	6.011	JAJO	97,713	561,282	09/12/2024	10/24/2037	8,475,000	XXX
12550A-BK-1	CIFC FUNDING LTD CIFC 2014-5A CR3		1.F FE	2,750,000	2,750,000	2,764,529	2,750,000					6.032	6.076	JAJO	35,017	182,317	06/28/2024	07/17/2037	2,794,168	XXX
12555Q-AS-5	CIFC FUNDING LTD CIFC 2020-1A BR		1.C FE	750,000	750,000	750,384	750,000					5.816	5.769	JAJO	9,451	47,870	07/22/2021	07/15/2036	761,594	XXX
12572G-AS-6	CIFC FUNDING LTD CIFC 2022-5A CR		1.F FE	5,500,000	5,500,000	5,529,079	5,500,000					6.294	6.342	JAJO	74,038	378,305	01/19/2024	01/16/2037	2,816,142	XXX
12574J-AG-4	CIFC FUNDING LTD CIFC 2025-3A C		1.F FE	7,200,000	7,200,000	7,238,062	7,200,000					6.270	6.318	JAJO	90,287	196,422	04/15/2025	07/21/2038	7,320,190	XXX
13876R-AS-3	CANYON CAPITAL CLO LTD CANYC 2020-3A BR		1.C FE	3,000,000	3,000,000	3,010,584	3,000,000					5.855	5.896	JAJO	38,055	192,649	08/08/2024	10/15/2037	3,047,179	XXX
13876R-AU-8	CANYON CAPITAL CLO LTD CANYC 2020-3A CR		1.F FE	8,000,000	8,000,000	8,041,755	8,000,000					6.055	6.045	JAJO	104,945	529,953	08/08/2024	10/15/2037	8,000,000	XXX
13877C-AG-1	CANYON CAPITAL CLO LTD CANYC 2024-2A C		1.E FE	3,750,000	3,750,000	3,769,489	3,750,000					5.905	5.947	JAJO	47,974	196,382	11/08/2024	01/15/2038	3,809,453	XXX
143119-AS-4	Carlyle Global Market Strategi CGMS 2022-2A CR		1.F FE	3,687,500	3,687,500	3,706,964	3,687,500					5.884	5.927	JAJO	44,000	217,090	10/31/2024	01/20/2038	3,745,962	XXX
14314L-AG-0	Carlyle Global Market Strategi SERIES 20142RA CLASS A3		1.B FE	490,382	490,382	491,549	490,382					5.613	5.566	FMAN	3,441	30,539	01/07/2021	05/15/2031	16,298	XXX
14316E-BC-2	Carlyle Global Market Strategi CGMS 2019-2A CR2		1.F FE	3,750,000	3,750,000	3,769,760	3,750,000					5.955	5.998	JAJO	48,381	248,913	09/18/2024	10/15/2037	3,809,933	XXX
14987L-AJ-0	CBAM CLO Management LLC CBAMR 2017-1A CR2		1.F FE	4,000,000	4,000,000	4,020,948	4,000,000					5.984	6.028	JAJO	48,540	218,494	04/03/2025	01/20/2038	4,064,439	XXX
15033X-AY-2	Cedar Funding Ltd CEDF 2019-10A CR2		1.F FE	2,750,000	2,750,000	2,764,518	2,750,000					5.934	5.977	JAJO	33,093	163,605	10/29/2024	10/20/2037	2,793,951	XXX
17181P-AG-4	CIFC FUNDING LTD CIFC 2017-1A CRR		1.F FE	2,600,000	2,600,000	2,614,953	2,600,000					6.320	6.368	JAJO	32,864	179,971	02/12/2024	04/21/2037	672,657	XXX
225914-AG-5	CreekSource Dunes Creek CLO CKSRC 2024-1A C		1.F FE	1,375,000	1,375,000	1,382,281	1,375,000					5.955	5.998	JAJO	17,740	72,578	12/09/2024	01/15/2038	1,396,975	XXX
26254C-AU-5	Dryden Senior Loan Fund DRSLF 2022-106A CR		1.F FE	2,750,000	2,750,000	2,764,328	2,750,000					6.005	6.049	JAJO	35,777	180,777	09/25/2024	10/15/2037	2,794,302	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
								Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity		
	CUSIP Identification	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value												Payment Due at Maturity	Origination Balloon Payment %
27829P-AY-2	EATON VANCE CDO LTD EATON 2020-2A CR2		1.F FE	3,750,000	3,750,000	3,769,478	3,750,000					5.905	5.947	JAJO	47,974	242,713	09/19/2024	10/15/2037	3,809,453	XXX
278300-AW-8	EATON VANCE CDO LTD EATON 2020-1A CRR		1.F FE	2,000,000	2,000,000	2,010,428	2,000,000					5.905	5.947	JAJO	25,586	129,447	07/23/2024	10/15/2037	2,031,708	XXX
27830X-BA-3	EATON VANCE CDO LTD EATON 2019-1A CR2		1.F FE	2,504,375	2,500,000	2,512,429	2,504,019		(356)			6.155	6.172	JAJO	33,337	124,024	04/03/2025	07/15/2037	845,977	XXX
29001L-BC-4	Elmwood CLO II Ltd. ELMW2 2019-2A CRR		1.F FE	7,819,500	7,819,500	7,860,785	7,819,500					5.884	5.927	JAJO	93,305	432,630	04/03/2025	10/20/2037	7,943,472	XXX
29002A-AQ-7	Elmwood CLO XII Ltd. ELM12 2022-7A CR		1.F FE	5,000,000	5,000,000	5,020,356	5,000,000					6.282	6.328	JAJO	66,306	344,159	01/25/2024	01/17/2037	5,084,382	XXX
29002Y-AN-2	Elmwood CLO CR 2021-5A CR		1.F FE	5,000,000	5,000,000	5,026,225	5,000,000					5.905	5.947	JAJO	63,966	333,413	09/24/2024	10/15/2037	5,079,271	XXX
29003B-AU-5	Elmwood CLO V Ltd ELMW5 2020-2A CRR		1.F FE	4,646,750	4,646,750	4,671,301	4,646,750					5.884	5.927	JAJO	55,447	329,474	09/04/2024	10/20/2037	4,720,421	XXX
29003Y-AN-1	Elmwood CLO 23 Ltd ELM23 2023-2A CR		1.F FE	3,555,000	3,555,000	3,573,457	3,555,000					5.894	5.936	JAJO	44,814	118,134	05/14/2025	04/16/2036	3,610,749	XXX
36320H-AQ-2	Galaxy CLO LTD GALXY 2023- 31A CR		1.F FE	2,400,000	2,400,000	2,412,501	2,400,000					5.905	5.947	JAJO	30,704	53,473	05/19/2025	07/15/2038	2,437,637	XXX
37147V-AQ-0	Generate CLO Ltd. GNRT 2023- 12A CR		1.F FE	2,250,000	2,250,000	2,261,719	2,250,000					5.884	5.926	JAJO	53,731		07/30/2025	07/20/2038	2,285,284	XXX
37148B-AG-5	Generate CLO Ltd. GNRT 4A CRR		1.F FE	2,400,000	2,400,000	2,411,433	2,400,000					6.084	6.130	JAJO	29,611	159,609	07/02/2024	07/20/2037	2,438,850	XXX
37149H-AQ-9	Generate CLO Ltd. GNRT 2023- 11A CR		1.F FE	1,512,500	1,512,500	1,518,879	1,512,500					5.984	6.028	JAJO	18,354	106,348	09/06/2024	10/20/2037	1,536,866	XXX
37149P-AE-8	Generate CLO Ltd. GNRT 2024- 17A C		1.F FE	2,100,000	2,100,000	2,110,947	2,100,000					5.907	5.950	JAJO	24,466	156,647	07/24/2024	10/22/2037	2,133,562	XXX
37150J-AE-8	Generate CLO Ltd. GNRT 2025- 19A C		1.F FE	7,200,000	7,200,000	7,237,333	7,200,000					6.007	6.051	JAJO	85,304	208,479	04/02/2025	04/22/2036	7,315,640	XXX
38138F-AY-7	GoldenTree Loan Management US GLM 2022-12A CR		1.F FE	1,450,000	1,450,000	1,457,591	1,450,000					5.884	5.926	JAJO	17,302	93,498	08/06/2024	07/20/2037	741,706	XXX
38138T-AW-1	GoldenTree Loan Management US GLM 2021-10A CR		1.F FE	4,641,250	4,641,250	4,664,463	4,641,250					5.884	5.927	JAJO	55,381	299,274	09/06/2024	10/20/2037	4,714,833	XXX
38138W-AG-9	GoldenTree Loan Management US GLM 2024-19A C		1.F FE	3,303,300	3,300,000	3,316,618	3,303,014		(286)			6.234	6.265	JAJO	41,719	165,708	04/09/2025	04/20/2037	1,143,675	XXX
38139X-AJ-0	GoldenTree Loan Management US GLM 2025-25A C		1.F FE	6,300,000	6,300,000	6,332,635	6,300,000					5.984	6.028	JAJO	76,451	185,423	04/10/2025	04/20/2038	6,399,285	XXX
40444Y-AG-0	HPS Loan Management Ltd HLM 2024-22A C		1.E FE	2,750,000	2,750,000	2,764,263	2,750,000					5.884	5.927	JAJO	32,814	154,027	10/25/2024	10/20/2037	2,793,599	XXX
442911-AS-2	HPS Loan Management Ltd HLM 2023-18A CR		1.F FE	4,920,000	4,920,000	4,945,930	4,920,000					5.884	5.927	JAJO	58,707	78,668	07/01/2025	07/20/2039	4,997,155	XXX
442913-AE-9	HPS Loan Management Ltd HLM 2024-21A C		1.F FE	3,000,000	3,000,000	3,015,693	3,000,000					5.955	5.998	JAJO	38,705	191,125	09/25/2024	10/15/2037	3,047,946	XXX
442918-AE-8	HPS Loan Management Ltd HLM 2025-25A C1		1.F FE	4,500,000	4,500,000	4,523,225	4,500,000					6.058	6.100	JAJO	156,486		05/09/2025	07/26/2038	4,572,844	XXX
448982-AG-3	ICG US CLO Ltd ICG 2025-1A C		1.F FE	5,100,000	5,100,000	5,126,471	5,100,000					5.858	5.898	JAJO	96,843		07/30/2025	07/25/2038	5,179,099	XXX
449278-AL-4	ICG US CLO Ltd ICG 2023-1A CR		1.F FE	2,250,000	2,250,000	2,261,867	2,250,000					5.884	5.926	JAJO	26,848	37,183	06/18/2025	07/18/2038	2,284,897	XXX
46604C-AQ-9	Ivy Hill Middle Market Credit IVYH 20A BR		1.C FE	6,900,000	6,900,000	6,916,216	6,900,000					5.984	6.027	JAJO	83,732	167,614	05/08/2025	07/19/2037	7,008,741	XXX
46604E-BA-9	Ivy Hill Middle Market Credit IVYH 9A CR3		1.F FE	2,400,000	2,400,000	2,410,655	2,400,000					6.210	6.256	JAJO	56,989		07/24/2025	07/23/2037	2,439,760	XXX
47047J-AY-0	Jamestown CLO Ltd JTNW 2019-1A CRR		1.F FE	5,400,000	5,400,000	5,412,478	5,400,000					5.984	6.026	JAJO	109,866		08/13/2025	03/20/2038	5,455,789	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %
48190A-AU-0	KKR Financial CLO LTD KKR 2024-45A CR		1.E FE	1,995,000	1,995,000	2,005,405	1,995,000					5.905	5.946	JAJO	47,579		07/30/2025	07/15/2038	2,026,285	XXX
48255V-AU-6	KKR Financial CLO LTD KKR 2023-46A CR		1.F FE	3,762,500	3,762,500	3,782,259	3,762,500					6.034	6.079	JAJO	46,040	248,317	08/16/2024	10/20/2037	3,823,594	XXX
48257C-AG-7	KKR Financial CLO LTD KKR 2025-61A C		1.F FE	4,200,000	4,200,000	4,222,056	4,200,000					6.055	6.097	JAJO	146,189		05/05/2025	07/15/2037	4,267,457	XXX
50200F-AG-4	LCM Ltd Partnership LCM 26A C		1.D FE	2,376,000	2,400,000	2,405,808	2,386,758		5,811			5.946	6.278	JAJO	28,937	156,250	01/29/2024	01/20/2031	822,786	XXX
557910-AU-0	Madison Park Funding Ltd MDPK 2022-60A CR		1.E FE	3,375,000	3,375,000	3,392,737	3,375,000					5.858	5.899	JAJO	36,246	219,639	10/04/2024	10/25/2037	3,427,345	XXX
55817A-BE-3	Madison Park Funding Ltd MDPK 2018-32A CR2		1.E FE	1,300,000	1,300,000	1,306,856	1,300,000					5.957	6.001	JAJO	15,274	85,441	07/24/2024	07/22/2037	1,320,715	XXX
55817B-AC-6	Madison Park Funding Ltd MDPK 2024-58A C		1.F FE	2,000,000	2,000,000	2,011,627	2,000,000					6.308	6.355	JAJO	23,129	139,331	03/27/2024	04/25/2037	2,032,899	XXX
55820W-AL-5	Atrium CDO Corp ATRM 14A CR		1.E FE	2,150,000	2,150,000	2,158,606	2,150,000					6.044	6.088	JAJO	27,792	152,111	08/22/2024	10/16/2037	2,184,911	XXX
56606Y-BC-8	Marble Point CLO Ltd. MP15 2019-1A CR2		1.E FE	2,380,800	2,400,000	2,403,002	2,382,541		1,741			5.760	5.958	JAJO	26,879	75,631	04/30/2025	07/23/2032	1,227,736	XXX
597921-AG-0	MidOcean Credit CLO MIDO 2024-16A C		1.F FE	1,500,000	1,500,000	1,507,820	1,500,000					5.884	5.927	JAJO	17,899	91,828	09/27/2024	10/20/2037	1,523,781	XXX
59803H-AG-2	MidOcean Credit CLO MIDO 2025-19A C		1.F FE	3,900,000	3,900,000	3,920,202	3,900,000					5.934	5.976	JAJO	46,932	80,093	05/16/2025	07/20/2036	3,960,975	XXX
617922-AW-9	Morgan Stanley Eaton Vance CLO MSEV 2022-17A CR		1.F FE	2,500,000	2,500,000	2,513,110	2,500,000					5.884	5.927	JAJO	29,831	156,005	10/16/2024	10/20/2037	2,539,636	XXX
64130H-AY-7	Neuberger Berman CLO Ltd NEUB 2017-24A CR2		1.F FE	3,000,000	3,000,000	3,015,903	3,000,000					5.984	6.028	JAJO	36,405	196,477	08/08/2024	10/19/2038	3,048,329	XXX
64130P-AS-2	Neuberger Berman CLO Ltd NEUB 2018-28A CR		1.F FE	3,400,000	3,400,000	3,417,965	3,400,000					5.884	5.927	JAJO	40,570	240,292	08/28/2024	10/20/2038	3,453,904	XXX
64131Q-AS-9	Neuberger Berman CLO Ltd NEUB 2017-26A CR		1.F FE	1,556,250	1,556,250	1,560,932	1,556,250					5.884	5.927	JAJO	18,570	101,287	10/03/2024	10/18/2038	1,580,655	XXX
64131W-AS-6	Neuberger Berman CLO Ltd NEUB 2018-27A CR		1.F FE	1,600,000	1,600,000	1,608,332	1,600,000					6.005	6.049	JAJO	20,816	105,180	06/27/2024	07/15/2038	1,625,495	XXX
64132T-AY-9	Neuberger Berman CLO Ltd NEUB 2019-33A CR2		1.F FE	17,250,000	17,250,000	17,339,798	17,250,000					5.894	5.934	JAJO	217,450	609,187	03/14/2025	04/16/2039	17,514,568	XXX
64136D-AG-9	Neuberger Berman CLO Ltd NEUB 2024-57A C		1.F FE	3,250,000	3,250,000	3,267,199	3,250,000					5.865	5.907	JAJO	36,537	206,431	09/18/2024	10/24/2038	3,300,406	XXX
66860T-BJ-4	Northwoods Capital 20 Ltd WOODS 2019-20A CR2		1.F FE	1,575,000	1,575,000	1,559,024	1,575,000					5.908	5.951	JAJO	17,059	14,256	08/22/2025	10/25/2038	1,599,768	XXX
67092R-BG-2	OCP CLO 2016-12 Ltd OCP 2016-12A CR3		1.F FE	3,375,000	3,375,000	3,392,719	3,375,000					5.884	5.926	JAJO	40,272	219,659	09/16/2024	10/18/2037	3,427,345	XXX
67097L-AZ-9	OCP CLO Ltd OCP 2017-13A CR2		1.F FE	2,375,000	2,375,000	2,387,492	2,375,000					5.870	5.912	JAJO	27,882	137,633	11/05/2024	11/26/2037	2,389,734	XXX
67570A-AJ-5	OCP CLO Ltd OCP 2024-31A C		1.E FE	2,203,190	2,200,000	2,211,767	2,202,924		(266)			6.284	6.308	JAJO	28,036	109,630	05/08/2025	04/20/2037	752,364	XXX
67576W-BG-6	OCTAGON INVESTMENT PARTNERS XX OCT20 2019-4A CRR		1.F FE	3,362,500	3,362,500	3,380,184	3,362,500					5.943	5.987	FMAN	27,757	219,586	08/23/2024	08/12/2037	3,416,669	XXX
67577K-AS-6	Octagon Investment Partners 52 OCT52 2021-1A CR		1.F FE	2,400,000	2,400,000	2,412,002	2,400,000					6.110	6.073	JAJO	28,512	161,318	06/26/2024	07/23/2037	1,208,120	XXX
67577U-AY-1	Octagon Investment Partners 48 OCT48 2020-3A CR2		1.F FE	3,151,250	3,151,250	3,167,786	3,151,250					5.905	5.945	JAJO	40,314	179,099	11/13/2024	01/15/2039	3,201,211	XXX
67591Y-AW-9	Octagon Investment Partners 38 OCT38 2018-1A BR		1.F FE	3,000,000	3,000,000	3,015,831	3,000,000					5.984	6.028	JAJO	36,405	223,533	08/06/2024	10/20/2037	3,048,329	XXX
675937-BE-5	Octagon 62 Ltd OCT62 2022-1A CR		1.F FE	2,875,000	2,875,000	2,890,009	2,875,000					5.860	5.900	JAJO	32,758	162,747	11/22/2024	01/23/2038	2,920,581	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
								Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %
675947-AS-4	Octagon 61 Ltd OCT61 2023-2A CR		1.F FE	7,200,000	7,200,000	7,236,423	7,200,000					6.234	6.282	JAJO	91,023	236,940	04/16/2025	04/20/2038	7,317,969	XXX
72132H-AS-1	Pikes Peak CLO PIPK 2022-10A CR		1.F FE	3,375,000	3,375,000	3,392,208	3,375,000					5.857	5.899	JAJO	38,988	186,355	11/22/2024	01/22/2038	3,428,508	XXX
72133T-AG-0	Pikes Peak CLO PIPK 2024-17A C		1.F FE	1,875,000	1,875,000	1,884,817	1,875,000					5.905	5.947	JAJO	23,987	106,220	11/01/2024	01/15/2038	1,904,727	XXX
75009J-AS-0	Rad CLO Ltd RAD 2022-17A CR		1.F FE	3,250,000	3,250,000	3,266,893	3,250,000					5.884	5.927	JAJO	38,780	190,734	11/05/2024	01/20/2038	3,301,526	XXX
750104-AU-5	Rad CLO Ltd RAD 2023-19A CR		1.F FE	5,250,000	5,250,000	5,277,576	5,250,000					6.034	6.077	JAJO	64,242	144,463	05/08/2025	03/20/2038	5,304,669	XXX
75010K-AJ-4	Rad CLO Ltd RAD 2019-6A CR		1.F FE	2,250,000	2,250,000	2,261,681	2,250,000					5.934	5.977	JAJO	27,076	146,220	10/11/2024	10/20/2037	2,285,960	XXX
75888H-BA-8	Regatta XII Funding Ltd. REG12 2019-1A CRR		1.F FE	1,500,000	1,500,000	1,507,888	1,500,000					5.955	5.998	JAJO	19,352	97,845	09/24/2024	10/15/2037	1,523,973	XXX
75890B-AG-5	Regatta 33 Funding Ltd. REG33 2025-2A C		1.F FE	3,600,000	3,600,000	3,618,444	3,600,000					6.158	6.201	JAJO	130,500		05/02/2025	07/25/2038	3,658,534	XXX
82670Q-AU-3	Signal Peak CLO LLC SPEAK 2021-9A CR		1.F FE	2,500,000	2,500,000	2,507,500	2,500,000					5.870	5.912	JAJO	29,350	137,251	12/02/2024	01/21/2038	2,539,636	XXX
83012B-AG-2	Sixth Street CLO LTD. SIXST 2020-15A CR		1.F FE	5,000,000	5,000,000	5,026,243	5,000,000					5.865	5.906	JAJO	56,210	336,823	09/27/2024	10/24/2037	5,079,271	XXX
83012C-AG-0	Sixth Street CLO Ltd. SIXST 2017-9A		1.F FE	1,100,000	1,100,000	1,105,830	1,100,000					5.970	6.013	JAJO	13,134	92,764	07/02/2024	07/21/2037	561,966	XXX
86217R-AQ-1	Storm King Park CLO Ltd STKPK 2022-1A CR		1.F FE	3,500,000	3,500,000	3,518,231	3,500,000					5.905	5.947	JAJO	44,776	226,532	09/17/2024	10/15/2037	3,555,490	XXX
87268J-AG-7	TPG CLO LTD TPGCLO 2025-1A C		1.F FE	3,000,000	3,000,000	3,015,494	3,000,000					6.005	6.044	JAJO	65,769		07/15/2025	07/15/2038	3,047,804	XXX
895971-AG-4	Trimaran CAVU Ltd CAVU 2024-1A C		1.F FE	2,750,000	2,750,000	2,764,545	2,750,000					5.908	5.951	JAJO	29,786	150,780	11/14/2024	01/25/2038	2,793,473	XXX
89623V-AQ-4	Trimaran CAVU Ltd CAVU 2022-1A CR		1.F FE	2,750,000	2,750,000	2,764,560	2,750,000					5.957	6.001	JAJO	32,310	180,740	10/03/2024	10/22/2037	2,794,302	XXX
89624J-AU-1	Trimaran Advisors CAVU 20192 CAVU 2019-2A CR		1.F FE	4,650,000	4,650,000	4,674,138	4,650,000					5.884	5.926	JAJO	86,550		08/26/2025	03/18/2038	4,697,029	XXX
89625F-AE-4	Trimaran CAVU Ltd CAVU 2025-2A C		1.F FE	2,400,000	2,400,000	2,412,499	2,400,000					5.884	5.926	JAJO	60,705		07/01/2025	03/18/2038	2,424,402	XXX
92917J-AJ-6	Voya CLO Ltd VOYA 2018-2A C1		1.F FE	750,075	750,000	753,666	750,005		(12)			6.016	6.060	JAJO	9,776	49,391	06/02/2021	07/15/2031	377,574	XXX
92918U-AQ-4	Voya CLO Ltd VOYA 2022-1A CR		1.F FE	1,500,000	1,500,000	1,507,767	1,500,000					5.884	5.692	JAJO	17,899	96,722	08/27/2024	04/20/2035	1,500,000	XXX
92944Y-AL-5	Voya CLO Ltd VOYA 2024-5A C		1.F FE	3,750,000	3,750,000	3,763,125	3,750,000					5.905	5.947	JAJO	47,974	236,431	09/05/2024	10/15/2037	3,809,453	XXX
97718D-AG-5	Wise CLO Ltd WYZE 2025-3A C		1.F FE	7,050,000	7,050,000	7,087,093	7,050,000					5.905	5.946	JAJO	192,878		06/16/2025	07/15/2038	7,160,557	XXX
97720C-AG-3	Wise CLO Ltd WYZE 2025-4A C		1.F FE	2,394,000	2,400,000	2,411,730	2,394,189		189			5.844	5.913	JAJO	47,718		07/23/2025	09/20/2038	2,425,477	XXX
1099999999 – Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)				445,055,738	445,092,758	447,119,574	445,071,124		5,239			XXX	XXX	XXX	6,751,293	17,510,238	XXX	XXX	430,129,050	XXX
Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated)																				
037680-AB-1	APPALACHIAN CONSUMER RATE RELI SERIES 20131 CLASS A2		1.A FE	530,786	530,842	530,097	530,829					3.772	3.772	FA	8,344	20,024	11/07/2013	08/01/2031	36,824	XXX
20268K-AA-8	COMMONBOND STUDENT LOAN TRUST SERIES 2017BGS CLASS A1		1.A FE	777,143	793,804	751,291	788,177		1,402			2.680	3.037	MON	355	21,274	05/01/2018	09/25/2042	33,697	XXX
210717-AC-8	CONSUMERS SECURITIZATION FUNDI SERIES 2014A CLASS A3		1.A FE	311,271	311,281	309,219	311,274		(2)			3.528	3.527	MN	1,830	10,982	07/14/2014	05/01/2029	22,288	XXX
22689L-AA-3	Crockett Partners Equipment Co EQS 2024-1C A		1.F FE	369,594	369,639	376,202	369,603		9			6.050	6.132	MON	559	22,363	08/01/2024	01/20/2031	7,783	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %
433401-AA-4	Hin Timeshare Trust HINTT 2025-B A		1.A FE	218,460	218,469	218,823	218,460					4.510	4.554	MON	438	876	11/04/2025	05/15/2045	225,846	XXX
45333G-AA-5	Imprint Payments Credit Card M PRNT 2025-A A		1.A FE	499,911	500,000	501,200	499,868		(44)			4.840	4.779	MON	1,076	4,033	10/09/2025	09/15/2029	502,017	XXX
46616Q-AA-9	321 HENDERSON RECEIVABLES LLC SERIES 20112A CLASS A		1.A FE	1,277,864	1,278,599	1,274,122	1,278,159		24			4.940	4.996	MON	2,807	63,163	12/01/2011	09/15/2056	20,819	XXX
46616V-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 20121A CLASS A		1.A FE	2,473,286	2,473,843	2,401,771	2,473,515		19			4.210	4.249	MON	4,629	103,860	03/13/2012	02/16/2065	31,372	XXX
46617A-AA-3	321 HENDERSON RECEIVABLES LLC SERIES 20123A CLASS A		1.A FE	1,191,310	1,177,738	1,079,165	1,185,800		(458)			3.220	3.143	MON	1,685	37,818	11/15/2012	09/15/2065	10,850	XXX
67098S-AC-4	OCCU Auto Receivables Trust OCCU 2025-1A A3		1.A FE	449,983	450,000	453,989	449,985		3			4.810	4.861	MON	962	7,636	07/31/2025	11/15/2029	32,447	XXX
69144B-AA-5	OXFORD FINANCE FUNDING TRUST OXFIN 2025-1A A2		1.F FE	7,000,000	7,000,000	7,024,186	7,000,000					5.413	5.474	MON	16,840	39,996	10/31/2025	02/15/2035	140,765	XXX
82652R-AA-7	Sierra Receivables Funding Co SRFC 2021-2A A		1.A FE	89,050	89,062	88,691	89,056		1			1.350	1.357	MON	37	1,202	10/19/2021	09/20/2038	10,614	XXX
869507-AA-1	SUTTONPARK STRUCTURED SETTLEME SERIES 20171A CLASS A		1.A FE	2,366,285	2,235,572	2,051,766	2,335,915		(4,507)			4.190	3.716	MON	4,163	93,670	06/01/2019	01/15/2071	18,068	XXX
88164A-AB-0	Tesla Sustainable Energy Trust TSET 2024-1A A2		1.A FE	198,116	198,121	198,922	198,118		1			5.080	5.135	MON	308	10,065	11/01/2024	06/21/2050	250,035	XXX
88576P-AF-0	321 HENDERSON RECEIVABLES LLC SERIES 20051A CLASS A2		1.B FE	366,363	335,184	341,684	335,184		(17,240)			5.580	3.664	MON	831	18,703	06/01/2019	11/15/2046	14,747	XXX
90357P-BC-7	U.S. Bank National Association USCLN 2025-SUP1 B		1.D FE	322,956	322,956	324,773	322,956					5.582	5.646	MON	300	14,122	03/06/2025	02/25/2032	9,810	XXX
PPGOF9-0I-5	FP Loans SPV I Trust Flexpoint Tranche RA		2.C FE	1,085,118	1,085,118	1,085,118	1,085,118					6.100	6.125	N/A	184	49,505	03/31/2025	07/26/2030	1,089,899	XXX
PPGOF9-0J-3	FP Loans SPV I Trust Flexpoint Tranche RB		3.B FE	570,463	570,463	570,463	570,463					6.100	6.125	N/A	97	26,025	03/31/2025	07/26/2030	572,976	XXX
PPGP5B-TL-0	FP Loans SPV I Trust Flexpoint Tranche RC		3.B FE	204,622	204,622	204,622	204,622					6.100	6.040	N/A	34	9,292	03/31/2025	07/26/2030	205,512	XXX
1119999999 – Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated)				20,302,583	20,145,314	19,786,104	20,247,102		(20,792)			XXX	XXX	XXX	45,479	554,609	XXX	XXX	3,236,367	XXX
1209999999 – Subtotals – Financial Asset-Backed Securities – Self-Liquidating				1,939,722,593	1,939,781,545	1,817,705,007	1,938,368,968		74,699			XXX	XXX	XXX	11,948,387	58,621,570	XXX	XXX	506,254,349	XXX
Asset-Backed Securities: Financial Asset-Backed Securities – Not Self-Liquidating, Equity Backed Securities (Unaffiliated)																				
L0009*-AA-6	AP DOLPHIN PRIVATE PLACEMENT		2.B PL	50,400,000	56,373,600	56,869,124	56,373,600				6,669,600	5.500	5.395	JUL	3,281,413		12/10/2024	12/31/2032	50,312,125	100.0
1319999999 – Asset-Backed Securities: Financial Asset-Backed Securities – Not Self-Liquidating, Equity Backed Securities (Unaffiliated)				50,400,000	56,373,600	56,869,124	56,373,600				6,669,600	XXX	XXX	XXX	3,281,413		XXX	XXX	50,312,125	XXX
Asset-Backed Securities: Financial Asset-Backed Securities – Not Self-Liquidating, Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)																				
09748R-AC-2	Bojangles Issuer LLC BOJA 2024-1A A2		2.B FE	9,975,000	9,975,000	10,088,290	9,975,000					6.584	6.637	FMAN	74,797	715,132	10/11/2024	11/20/2054	520,376	
233046-AS-0	DB Master Finance LLC DNKN 2021-1A A23		2.B FE	720,000	720,000	641,796	720,000					2.791	2.793	FMAN	2,289	20,095	10/15/2021	11/20/2051	24,285	
48288#-AA-6	KLCC SPV GS1 LLC KLCC SPV GS1 LLC		1.G PL	5,193,807	5,197,500	5,197,500	5,195,380		4,317			6.896	6.972	N/A	58,743	274,635	09/23/2025	05/01/2030	5,285,657	
864300-AE-8	SUBWAY FUNDING LLC SUBWAY 2024-1A A23		2.B FE	4,950,000	4,950,000	5,119,481	4,950,000					6.505	6.552	JAJO	67,977	321,998	05/30/2024	07/30/2054	5,000,000	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %
864300-AJ-7	SUBWAY FUNDING LLC SUBWAY 2024-3A A2II		2.B FE	4,950,000	4,950,000	4,912,168	4,950,000					5.566	5.604	JAJO	46,685	275,517	09/06/2024	07/30/2054	4,740,053	
864300-AL-2	SUBWAY FUNDING LLC SUBWAY 2024-3A A23		2.B FE	4,950,000	4,950,000	4,916,055	4,950,000					5.914	5.957	JAJO	49,604	292,743	09/06/2024	07/30/2054	4,591,902	
87342R-AG-9	Taco Bell Funding, LLC BELL 2021-1A A2I		2.B FE	982,500	982,500	957,197	982,500					1.946	1.851	FMAN	1,912	19,119	08/11/2021	08/25/2051	54,601	
95058X-AR-9	WENDYS FUNDING LLC WEN 2025-1A A2I		2.B FE	12,000,000	12,000,000	11,981,526	12,000,000					5.422	5.459	MJSD	28,917		11/19/2025	12/15/2055	449,181	
97063Q-AA-0	Willis Engine Securitization T SERIES 2017A CLASS A		1.F FE	4,848,898	4,735,252	4,732,043	4,757,117		(11,909)			4.690	4.668	MON	9,870	222,084	05/01/2018	08/15/2042	42,875	
1339999999 – Asset-Backed Securities: Financial Asset-Backed Securities – Not Self-Liquidating, Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)				48,570,204	48,460,252	48,546,055	48,479,997		(7,592)			XXX	XXX	XXX	340,794	2,141,323	XXX	XXX	20,708,930	XXX
1409999999 – Subtotals – Financial Asset-Backed Securities – Not Self- Liquidating				98,970,204	104,833,852	105,415,179	104,853,597		(7,592)		6,669,600	XXX	XXX		3,622,207	2,141,323	XXX	XXX	71,021,055	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities – Practical Expedient, Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)																				
165183-DE-1	Chesapeake Funding II LLC CFII 2024-1A A1		1.A FE	256,998	256,999	260,055	256,998					5.520	5.584	MON	631	14,186	04/09/2024	05/15/2036	12,456	
264320-A*-3	DUETTI ABS 1 LLC DUETTI ABS 1 LLC		2.B PL	2,100,433	2,109,543	2,107,434	2,100,134		12,324			6.850	6.943	N/A	401	139,184	04/02/2025	10/15/2059	2,116,443	
78403D-AT-7	SBA TOWER TRUST BASIC		1.F FE	545,000	545,000	533,229	545,000					1.631	1.631	MON	395	8,864	04/29/2021	11/15/2026	545,741	
87267C-AA-6	TRP LLC TRP 2021-1 A		1.F FE	423,248	423,336	408,028	423,314		15			2.070	2.086	MON	341	8,763	05/04/2021	06/19/2051	21,034	
88603U-AA-7	Thrust Engine Leasing 2021 DAC THRST 2021-1A A		1.F FE	1,126,503	1,167,177	1,151,929	1,153,381		8,181			4.163	5.767	MON	2,160	48,589	06/17/2022	07/15/2040	23,578	
89657A-AB-2	Trinity Rail Leasing LP SERIES 20181A CLASS A2		1.F FE	999,350	1,000,000	994,635	998,531		(125)			4.620	4.658	MON	1,797	46,200	06/13/2018	06/17/2048	5,711	
1539999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities – Practical Expedient, Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)				5,451,532	5,502,055	5,455,311	5,477,358		20,394			XXX	XXX	XXX	5,724	265,787	XXX	XXX	2,724,963	XXX
1609999999 – Subtotals - Non-Financial Asset-Backed Securities – Practical Expedient				5,451,532	5,502,055	5,455,311	5,477,358		20,394			XXX	XXX	XXX	5,724	265,787	XXX	XXX	2,724,963	XXX
1889999999 – Total – Asset-Backed Securities (Unaffiliated)				2,044,144,329	2,050,117,452	1,928,575,497	2,048,699,922		87,501		6,669,600	XXX	XXX	XXX	15,576,318	61,028,680	XXX	XXX	580,000,367	XXX
1909999999 – Total – Asset-Backed Securities				2,044,144,329	2,050,117,452	1,928,575,497	2,048,699,922		87,501		6,669,600	XXX	XXX	XXX	15,576,318	61,028,680	XXX	XXX	580,000,367	XXX
2009999999 – Total – Long-Term Bonds (Issuer Credit Obligations and Asset-Backed Securities)				4,994,338,518	5,053,111,887	4,684,206,458	4,991,204,422		(331,863)	51,051	6,669,600	XXX	XXX	XXX	51,464,502	179,859,728	XXX	XXX	3,482,076,857	XXX

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:														
	1A	1A	\$1,471,414,625	1B	\$825,566	1C	\$24,733,348	1D	\$2,709,714	1E	\$41,847,315	1F	\$400,210,616	1G	\$6,845,380	
	1B	2A	\$	2B	\$97,451,208	2C	\$1,085,118									
	1C	3A	\$	3B	\$1,280,760	3C	\$296,262									
	1D	4A	\$	4B	\$	4C	\$									
	1E	5A	\$	5B	\$	5C	\$									
	1F	6	\$10													

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	Fair Value		9	Dividends				Change in Book / Adjusted Carrying Value					19	20
						7	8		10	11	12	13	14	15	16	17	18		
CUSIP Identification	Description	Restricted Asset Code	Number of Shares	Par Value per Share	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Amount Received During Year	Declared but Unpaid	Nonadmitted Declared But Unpaid	Cumulative Undeclared	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (14+15-16)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred																			
060505-68-2	Bank of America Corp PREFERRED		200.000	1,000	249,925	1,249.625	249,925	256,230	3,625	3,625			(6,305)			(6,305)		2.B FE	09/30/2025
064058-AL-4	Bank of New York Mellon BASIC		750,000.000	1	738,866	0.985	738,866	750,000	28,125	859			(11,134)			(11,134)		2.A FE	01/01/2025
19075Q-60-7	COBANK ACB PREFERRED		3,000.000	1,000	2,340,000	780.000	2,340,000	3,000,000	176,978				(60,000)			(60,000)		2.B FE	01/17/2012
19075Q-AD-4	COBANK ACB AGENCY DEBENTURES		15,000,000.000	1	14,682,197	0.979	14,682,197	15,000,000	637,500	159,375			(317,804)			(317,804)		2.B FE	01/01/2025
30767E-AC-3	Farm Credit Bank of Texas AGENCY DEBENTURES		10,000,000.000	1	9,903,648	0.990	9,903,648	10,000,000	620,000	27,556			(96,352)			(96,352)		2.B FE	01/01/2025
808513-BJ-3	Charles Schwab Corp BASIC		2,000,000.000	1	1,867,170	0.934	1,867,170	1,995,036	80,000	6,667			(127,866)			(127,866)		2.C FE	01/01/2025
225401-AS-7	CREDIT SUISSE GROUP AG BASIC		7,000,000.000	1	1,820,000	0.260	1,820,000	250,950					1,569,050			1,569,050		6. *	01/01/2025
65559C-AA-9	NORDEA BANK ABP BASIC		3,000,000.000	1	3,024,993	1.008	3,024,993	3,000,000	198,750	52,448			24,993			24,993		2.B	01/01/2025
4019999999 – Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred					34,626,799	XXX	34,626,799	34,252,216	1,744,978	250,530			974,583			974,583		XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred																			
744320-88-8	Prudential Financial Inc PREFERRED		200,000.000	25	5,000,000	17.220	3,444,000	5,000,000	206,250									2.A FE	12/02/2020
4029999999 – Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred					5,000,000	XXX	3,444,000	5,000,000	206,250									XXX	XXX
4109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)					39,626,799	XXX	38,070,799	39,252,216	1,951,228	250,530			974,583			974,583		XXX	XXX
4509999999 – Total Preferred Stocks					39,626,799	XXX	38,070,799	39,252,216	1,951,228	250,530			974,583			974,583		XXX	XXX

1.

Line
Number

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A

1A \$

1B \$

1C \$

1D \$

1E \$

1F \$

1G \$

1B

2A \$5,738,866

2B \$30,200,763

2C \$1,867,170

1C

3A \$

3B \$

3C \$

1D

4A \$

4B \$

4C \$

1E

5A \$

5B \$

5C \$

1F

6

\$1,820,000

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book / Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identification	Description	Restricted Asset Code	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12-13)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated), Publicly Traded																
427098-11-6	Hercules Inc Warrant		115.000	121	1.050	121	435				(634)		(634)		12/07/2016	XXX
5019999999 – Industrial and Miscellaneous (Unaffiliated), Publicly Traded				121	XXX	121	435				(634)		(634)		XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Other																
31336#-10-6	FEDERAL HOME LOAN BANK Common	RF	110,171.000	11,017,100	100.000	11,017,100	11,017,100		487,405						08/20/2025	XXX
5029999999 – Industrial and Miscellaneous (Unaffiliated), Other				11,017,100	XXX	11,017,100	11,017,100		487,405						XXX	XXX
5109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)				11,017,221	XXX	11,017,220	11,017,535		487,405		(634)		(634)		XXX	XXX
5989999999 – Total Common Stocks				11,017,221	XXX	11,017,220	11,017,535		487,405		(634)		(634)		XXX	XXX
5999999999 – Total Preferred and Common Stocks				50,644,019	XXX	49,088,019	50,269,751	250,530	2,438,633		973,948		973,948		XXX	XXX

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:														
	1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$								
	1B	2A \$	2B \$	2C \$												
	1C	3A \$	3B \$	3C \$												
	1D	4A \$	4B \$	4C \$												
	1E	5A \$	5B \$	5C \$												
	1F	6 \$														

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)							
91282C-ET-4	US TREASURY N B NOTES 2.625% 05/31/27	06/18/2025	Deutsche Bank AG	XXX	4,825,431	4,945,000	7,093
91282C-NN-7	US TREASURY N B NOTES 3.875% 07/31/30	08/01/2025	AAM	XXX	1,002,776	1,000,000	421
91282C-NR-8	US TREASURY N B NOTES 4.000% 07/31/32	08/19/2025	Morgan Stanley & Co. Int'l Plc	XXX	2,992,734	3,000,000	6,522
91282C-PN-5	US TREASURY N B NOTES 3.500% 11/30/30	12/09/2025	Morgan Stanley & Co. Int'l Plc	XXX	1,975,234	2,000,000	1,923
0019999999 – Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)				XXX	10,796,176	10,945,000	15,959
Issuer Credit Obligations: Municipal Bonds – Special Revenue							
47770V-CV-0	JOB SOHIO BEVERAGE-B GENERAL 4.532% 01/01/35	11/20/2025	Tax Free Exchange	XXX	2,984,052	2,740,000	47,946
0059999999 – Issuer Credit Obligations: Municipal Bonds – Special Revenue				XXX	2,984,052	2,740,000	47,946
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)							
00115A-AN-9	AEP TRANSMISSION CO LLC BASIC 2.750% 08/15/51	08/25/2025	J.P. Morgan Securities LLC	XXX	5,191,688	8,299,000	10,777
012653-AF-8	ALBEMARLE CORP BASIC 5.650% 06/01/52	04/14/2025	J.P. Morgan Securities LLC	XXX	3,169,206	4,037,000	88,702
02005N-BV-1	ALLY FINANCIAL INC BASIC 6.184% 07/26/35	10/03/2025	Citadel Securities	XXX	7,229,320	7,000,000	84,171
02043Q-AC-1	ALNYLAM PHARMACEUTICALS ALNY 0 09/15/28 0.000% 09/15/28	12/17/2025	AAM	XXX	19,162	20,000	
02079K-BB-2	ALPHABET INC-CL C BASIC 5.700% 11/15/75	11/03/2025	J.P. Morgan Securities LLC	XXX	2,977,830	3,000,000	
03743Q-AX-6	APA CORP BASIC 4.375% 10/15/28	09/16/2025	Tax Free Exchange	XXX	9,995,351	10,000,000	183,507
03743Q-AY-4	APA CORP BASIC 7.750% 12/15/29	09/16/2025	Tax Free Exchange	XXX	2,809,139	2,500,000	48,976
05572Y-HP-0	BOKF NA BASIC 6.108% 11/06/40	11/03/2025	Morgan Stanley & Co. Int'l Plc	XXX	10,000,000	10,000,000	
05605H-AD-2	BWX TECHNOLOGIES INC BASIC 0.000% 11/01/30	11/06/2025	AAM	XXX	197,026	195,000	
071813-DE-6	Baxter International Inc BAX 5.65 12/15/35 5.650% 12/15/35	11/19/2025	Citigroup Global Markets Inc	XXX	3,995,960	4,000,000	
09062X-AD-5	BIOGEN INC BASIC 5.200% 09/15/45	10/21/2025	J.P. Morgan Securities LLC	XXX	2,845,560	3,000,000	16,033
09062X-AG-8	BIOGEN INC BASIC 3.150% 05/01/50	12/04/2025	J.P. Morgan Securities LLC	XXX	3,283,750	5,000,000	14,875
097023-CK-9	Boeing Co BASIC 3.900% 05/01/49	12/01/2025	J.P. Morgan Securities LLC	XXX	5,268,340	7,000,000	23,508
097023-CQ-6	Boeing Co BASIC 3.750% 02/01/50	11/21/2025	J.P. Morgan Securities LLC	XXX	7,326,600	10,000,000	117,708
10240L-AA-0	BOWHEAD SPECIALTY HOLD BOW 7 3/4 12/01/30 7.750% 12/01/30	11/20/2025	Piper Sandler & Co	XXX	10,000,000	10,000,000	
12527G-AL-7	CF INDUSTRIES INC CF 5.3 11/26/35 5.300% 11/26/35	11/20/2025	AAM	XXX	249,808	250,000	
126650-CD-0	CVS Corp BASIC 5.300% 12/05/43	10/21/2025	J.P. Morgan Securities LLC	XXX	2,883,990	3,000,000	60,508
163072-AB-7	CHEESECAKE FACTORY THE BASIC 2.000% 03/15/30	02/26/2025	AAM	XXX	295,050	290,000	
166764-CA-6	CHEVRON CORP BASIC 3.078% 05/11/50	08/25/2025	J.P. Morgan Securities LLC	XXX	2,199,599	3,262,000	30,958
17289R-AB-2	CITADEL SECURITIES GLOBA BASIC 6.200% 06/18/35	06/11/2025	Goldman Sachs	XXX	9,989,700	10,000,000	
19828T-AC-0	COLUMBIA PIPELINES OPCO BASIC 6.544% 11/15/53	08/25/2025	J.P. Morgan Securities LLC	XXX	6,692,202	6,399,000	124,462
20268J-AG-8	COMMONSPIRIT HEALTH BASIC 3.910% 10/01/50	12/01/2025	Morgan Stanley & Co. Int'l Plc	XXX	1,513,260	2,000,000	13,251
224399-AT-2	CRANE NXT CO BASIC 4.200% 03/15/48	04/14/2025	J.P. Morgan Securities LLC	XXX	3,947,230	7,000,000	29,400
25809K-AA-3	DOORDASH INC BASIC 0.000% 05/15/30	05/28/2025	AAM	XXX	170,000	170,000	
260543-CE-1	Dow Chemical Co. BASIC 5.250% 11/15/41	10/09/2025	Various	XXX	4,281,980	4,630,000	97,686
260543-CL-5	Dow Chemical Co. BASIC 4.625% 10/01/44	08/25/2025	J.P. Morgan Securities LLC	XXX	2,648,886	3,257,000	63,184
260543-DM-2	Dow Chemical Co. BASIC 5.950% 03/15/55	08/25/2025	J.P. Morgan Securities LLC	XXX	5,717,520	6,000,000	169,575
26442C-BH-6	DUKE ENERGY CAROLINAS BASIC 3.550% 03/15/52	08/25/2025	J.P. Morgan Securities LLC	XXX	4,526,406	6,174,000	101,674
26442U-AK-0	DUKE ENERGY PROGRESS LLC BASIC 2.500% 08/15/50	08/25/2025	J.P. Morgan Securities LLC	XXX	10,180,280	17,000,000	20,069
277432-AL-4	Eastman Chemical 4.800% 09/01/42	10/21/2025	Bank of America N.A	XXX	2,700,120	3,000,000	20,400
29379V-BQ-5	ENTERPRISE PRODUCTS OPER BASIC 4.250% 02/15/48	08/25/2025	J.P. Morgan Securities LLC	XXX	1,583,640	1,925,000	3,863
298736-AM-1	EURONET WORLDWIDE INC BASIC 0.625% 10/01/30	08/14/2025	AAM	XXX	262,100	260,000	
29977G-AE-2	EVERBANK FINL CORP BASIC 7.500% 09/01/35	08/07/2025	Piper Sandler & Co	XXX	3,000,000	3,000,000	
30034W-AD-8	EVERGY INC BASIC 4.500% 12/15/27	06/05/2025	AAM	XXX	45,163	40,000	855
30251B-AE-8	FMR LLC BASIC 5.150% 02/01/43	08/25/2025	J.P. Morgan Securities LLC	XXX	1,183,380	1,244,000	5,517
31428X-DN-3	FEDEX CORP BASIC 4.100% 04/15/43	10/06/2025	Tax Free Exchange	XXX	3,759,939	4,000,000	77,900
31428X-DR-4	FEDEX CORP BASIC 4.750% 11/15/45	10/06/2025	Tax Free Exchange	XXX	3,038,508	3,000,000	55,813
31428X-DS-2	FEDEX CORP BASIC 4.550% 04/01/46	11/04/2025	Citadel Securities	XXX	3,359,360	4,000,000	17,189

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
31959X-AF-0	FIRST CITIZENS BANCSHARE BASIC 6.254% 03/12/40	10/15/2025	Wells Fargo Securities LLC	XXX	7,836,213	7,700,000	45,480
319626-AA-5	FIRST CITIZENS BANCSHARE BASIC 5.600% 09/05/35	09/30/2025	Morgan Stanley & Co. Int'l Plc	XXX	4,997,000	5,000,000	20,222
320209-AC-3	FIRST FINANCIAL BANCORP BASIC 6.375% 12/01/35	11/06/2025	Various	XXX	4,200,000	4,200,000	
32119C-AA-2	FIRST NATIONAL OF NEBRASKA BASIC 7.250% 06/15/35	06/05/2025	Piper Sandler & Co.	XXX	10,000,000	10,000,000	
337738-AV-0	Fiserv BASIC 4.400% 07/01/49	12/04/2025	J.P. Morgan Securities LLC	XXX	3,180,440	4,000,000	75,289
33835P-AA-4	FIVE CORNERS FND TR IV BASIC 5.997% 02/15/53	08/25/2025	J.P. Morgan Securities LLC	XXX	4,106,378	4,017,000	11,376
33972P-AA-7	FLNG LIQUEFACTION 2 LLC BASIC 4.125% 03/31/38	04/14/2025	J.P. Morgan Securities LLC	XXX	26,250,928	28,546,650	68,690
341081-FX-0	Florida Power Light Co BASIC 3.150% 10/01/49	08/25/2025	J.P. Morgan Securities LLC	XXX	3,176,975	4,656,000	61,517
341081-GZ-4	Florida Power Light Co BASIC 5.800% 03/15/65	08/25/2025	J.P. Morgan Securities LLC	XXX	1,433,982	1,391,000	42,804
343412-AJ-1	FLUOR CORP BASIC 1.125% 08/15/29	12/23/2025	AAM	XXX	445,424	390,000	1,444
37045V-AQ-3	General Motors Corp BASIC 5.400% 04/01/48	03/10/2025	Goldman Sachs	XXX	1,773,940	2,000,000	48,000
37045V-AT-7	General Motors Corp BASIC 5.950% 04/01/49	08/25/2025	J.P. Morgan Securities LLC	XXX	15,709,155	16,500,000	411,790
37940X-AY-8	GLOBAL PAYMENTS INC BASIC 5.550% 11/15/35	11/10/2025	Various	XXX	16,934,600	17,000,000	
38141G-C5-1	Goldman Sachs Group BASIC 5.734% 01/28/56	08/25/2025	J.P. Morgan Securities LLC	XXX	4,024,718	3,935,000	21,310
387328-AF-4	GRANITE CONSTRUCTION INC BASIC 3.250% 06/15/30	04/07/2025	AAM	XXX	138,270	120,000	1,215
40171V-AC-4	GUIDEWIRE SOFTWARE INC BASIC 1.250% 11/01/29	10/07/2025	AAM	XXX	245,499	225,000	828
40440V-AF-2	HPS CORPORATE LENDING FU BASIC 6.750% 01/30/29	02/15/2025	Tax Free Exchange	XXX	2,804,571	2,825,000	7,945
431116-AC-6	HIGHMARK INC 6.125% 05/15/41	10/27/2025	Stifel, Nicolaus and Company	XXX	2,406,803	2,435,000	67,529
453836-AJ-7	INDEPENDENT BANK CORP BASIC 7.250% 04/01/35	03/20/2025	AAM	XXX	170,000	170,000	
45826H-AC-3	INTEGER HOLDINGS CORP BASIC 1.875% 03/15/30	07/31/2025	AAM	XXX	184,667	185,000	794
459506-AS-0	Intl Flavor & Fragrances Inc BASIC 3.468% 12/01/50	11/13/2025	Bank of America N.A.	XXX	2,001,412	2,899,000	45,521
461070-AV-6	Interstate Power & Light LNT 4.95 09/30/34 4.950% 09/30/34	12/17/2025	AAM	XXX	249,190	250,000	2,681
461070-AW-4	Interstate Power & Light BASIC 5.450% 09/30/54	08/25/2025	J.P. Morgan Securities LLC	XXX	5,708,773	5,886,000	135,443
465741-AQ-9	ITRON INC BASIC 1.375% 07/15/30	08/29/2025	AAM	XXX	22,781	20,000	36
46817M-AN-7	JACKSON FINANCIAL INC BASIC 4.000% 11/23/51	03/04/2025	Various	XXX	4,926,770	7,000,000	66,889
47103M-AB-4	JANUS HEND US HLDGS INC BASIC 5.450% 09/10/34	04/11/2025	Morgan Stanley & Co. Int'l Plc	XXX	2,235,821	2,422,000	12,467
50155Q-AM-2	KYNDRYL HOLDINGS INC BASIC 4.100% 10/15/41	10/21/2025	J.P. Morgan Securities LLC	XXX	2,453,430	3,000,000	2,392
53220K-AG-3	LIGAND PHARMACEUTICALS I BASIC 0.750% 10/01/30	12/11/2025	AAM	XXX	103,307	90,000	216
538034-BC-2	LIVE NATION ENTERTAINMEN BASIC 2.875% 01/15/30	10/09/2025	AAM	XXX	106,520	100,000	679
55261F-AV-6	M&T BANK CORPORATION BASIC 5.385% 01/16/36	04/09/2025	Goldman Sachs	XXX	9,340,400	10,000,000	125,650
571676-AG-0	MARS INC BASIC 4.125% 04/01/54	08/25/2025	J.P. Morgan Securities LLC	XXX	2,786,765	3,555,000	61,509
577081-AW-2	Mattel Inc BASIC 5.450% 11/01/41	10/14/2025	Susquehanna Intl Securities	XXX	3,296,090	3,500,000	86,897
60040R-AE-6	MILLENNIUM CONS PRIVATE PLACEMENT 8.375% 03/01/30	02/12/2025	Piper Sandler & Co.	XXX	15,000,000	15,000,000	
631103-AM-0	The Nasdaq OMX Group Inc BASIC 3.950% 03/07/52	08/25/2025	J.P. Morgan Securities LLC	XXX	2,216,357	2,926,000	56,183
637071-AK-7	National Oilwell Inc BASIC 3.950% 12/01/42	10/21/2025	Barclays Bank PLC	XXX	2,386,590	3,000,000	46,413
644188-BH-6	New England Power BASIC 5.936% 11/25/52	08/25/2025	J.P. Morgan Securities LLC	XXX	1,984,969	1,952,000	31,221
65473Q-BC-6	Nisource Finance Corp BASIC 4.800% 02/15/44	08/25/2025	J.P. Morgan Securities LLC	XXX	2,657,954	2,975,000	6,743
665531-AJ-8	NORTHERN OIL & GAS INC BASIC 3.625% 04/15/29	02/21/2025	AAM	XXX	67,782	60,000	779
665531-AK-5	NORTHERN OIL & GAS INC BASIC 3.625% 04/15/29	06/30/2025	AAM	XXX	31,357	30,000	42
67059N-AH-1	NUTANIX INC BASIC 0.250% 10/01/27	11/26/2025	AAM	XXX	261,019	240,000	95
677071-AB-8	OHANA MILITARY COMM LLC BASIC 6.043% 10/01/34	04/01/2025	Northern Trust	XXX	57,225	57,225	
678858-BY-6	Oklahoma Gas & Electric BASIC 5.600% 04/01/53	08/25/2025	J.P. Morgan Securities LLC	XXX	2,025,942	2,061,000	48,411
681919-BN-5	OmniCom Group OMC 5.4 10/01/48 5.400% 10/01/48	12/02/2025	Tax Free Exchange	XXX	4,975,341	5,000,000	45,750
68233J-BG-8	Oncor Electric Delivery BASIC 4.100% 11/15/48	08/25/2025	J.P. Morgan Securities LLC	XXX	2,221,915	2,780,000	33,877
693304-BD-8	Peco Energy BASIC 4.600% 05/15/52	08/25/2025	J.P. Morgan Securities LLC	XXX	4,649,592	5,304,000	72,517
694308-JH-1	Pacific Gas and Electric BASIC 3.300% 08/01/40	10/21/2025	J.P. Morgan Securities LLC	XXX	2,320,440	3,000,000	22,275
694308-KK-2	Pacific Gas and Electric BASIC 6.700% 04/01/53	08/25/2025	J.P. Morgan Securities LLC	XXX	5,219,900	5,000,000	140,514
70202L-AD-4	PARSONS CORP BASIC 2.625% 03/01/29	01/30/2025	AAM	XXX	109,207	100,000	1,085

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
718547-AW-2	PHILLIPS 66 CO BASIC 5.650% 06/15/54	08/25/2025	J.P. Morgan Securities LLC	XXX	4,744,650	5,000,000	60,424
718547-AX-0	PHILLIPS 66 CO BASIC 5.500% 03/15/55	08/25/2025	J.P. Morgan Securities LLC	XXX	4,626,700	5,000,000	127,569
72284K-AB-7	PINE STREET TRUST III BASIC 6.223% 05/15/54	08/25/2025	J.P. Morgan Securities LLC	XXX	5,036,000	5,000,000	92,481
737679-DJ-6	Potomac Electric Power Co BASIC 5.500% 03/15/54	08/25/2025	J.P. Morgan Securities LLC	XXX	1,762,580	1,804,000	46,027
744320-AY-8	Prudential Financial Inc BASIC 3.905% 12/07/47	08/25/2025	J.P. Morgan Securities LLC	XXX	1,806,282	2,275,000	20,976
744448-DC-2	Public Service Co of Colorado XEL 5.15 09/15/35 5.150% 09/15/35	12/17/2025	AAM	XXX	253,293	250,000	4,685
74456Q-CC-8	Public Service El & Gas BASIC 3.150% 01/01/50	08/25/2025	J.P. Morgan Securities LLC	XXX	2,644,753	3,856,000	20,581
75513E-CS-8	RAYTHEON TECH CORP BASIC 5.375% 02/27/53	08/25/2025	J.P. Morgan Securities LLC	XXX	1,222,406	1,275,000	952
759916-AD-1	REPLIGEN CORP BASIC 1.000% 12/15/28	02/11/2025	AAM	XXX	20,700	20,000	32
78397D-AD-0	SBL HOLDINGS INC BASIC 7.200% 10/30/34	08/25/2025	J.P. Morgan Securities LLC	XXX	6,911,590	7,000,000	170,800
826418-BQ-7	Sierra Pacific Power Co BASIC 5.900% 03/15/54	04/14/2025	J.P. Morgan Securities LLC	XXX	1,558,315	1,561,000	9,210
83007C-AD-4	6297782 LLC BASIC 5.026% 10/01/29	08/06/2025	Tax Free Exchange	XXX	499,998	500,000	8,726
840441-AA-7	SOUTHSTATE CORP BASIC 7.000% 06/13/35	06/10/2025	Morgan Stanley & Co. Int'l Plc	XXX	15,000,000	15,000,000	
842400-HX-4	So California Edison BASIC 5.875% 12/01/53	08/25/2025	J.P. Morgan Securities LLC	XXX	4,841,600	5,000,000	74,253
842587-DZ-7	SOUTHERN CO BASIC 4.500% 06/15/27	05/12/2025	AAM	XXX	362,579	330,000	6,011
87164D-XY-1	SYNOVUS BANK GA SNV 5.957 01/15/36 5.957% 01/15/36	12/02/2025	Various	XXX	15,250,213	15,250,000	
87165B-AY-9	SYNCHRONY FINANCIAL BASIC 6.000% 07/29/36	11/03/2025	Various	XXX	20,831,470	20,500,000	291,333
87612G-AB-7	TARGA RESOURCES CORP BASIC 4.950% 04/15/52	08/25/2025	J.P. Morgan Securities LLC	XXX	12,657,450	15,000,000	282,563
87612G-AD-3	TARGA RESOURCES CORP BASIC 6.500% 02/15/53	08/25/2025	J.P. Morgan Securities LLC	XXX	15,631,500	15,000,000	46,042
87612K-AC-6	TARGA RESOURCES CORP BASIC 6.250% 07/01/52	08/25/2025	J.P. Morgan Securities LLC	XXX	4,987,850	5,000,000	52,951
88162G-AB-9	TETRA TECH INC BASIC 2.250% 08/15/28	02/12/2025	AAM	XXX	412,585	355,000	3,329
89417E-AS-8	TRAVELERS COS INC BASIC 5.450% 05/25/53	08/25/2025	J.P. Morgan Securities LLC	XXX	2,950,020	3,000,000	44,054
902252-AB-1	TYLER TECHNOLOGIES INC BASIC 0.250% 03/15/26	01/10/2025	AAM	XXX	24,063	20,000	16
91913Y-BD-1	Valero Energy Corp BASIC 3.650% 12/01/51	12/05/2025	J.P. Morgan Securities LLC	XXX	2,434,495	3,500,000	2,484
92343V-HK-3	VERIZON COMMUNICATIONS INC VZ 6 11/30/65 6.000% 11/30/65	11/13/2025	Royal Bank of Canada	XXX	4,516,920	4,500,000	
92538J-AB-2	VERTEX INC BASIC 0.750% 05/01/29	06/23/2025	AAM	XXX	153,221	130,000	143
92556V-AE-6	VIATRIS INC BASIC 3.850% 06/22/40	10/08/2025	Citadel Securities	XXX	2,310,240	3,000,000	34,329
92556V-AF-3	VIATRIS INC BASIC 4.000% 06/22/50	08/25/2025	J.P. Morgan Securities LLC	XXX	3,393,950	5,000,000	38,889
928668-CX-8	VOLKSWAGEN GROUP AMERICA BASIC 4.850% 09/11/30	09/02/2025	AAM	XXX	334,809	335,000	
947890-AK-5	Webster Financial Corp BASIC 5.784% 09/11/35	10/29/2025	Jane Street Execution Svcs LLC	XXX	4,005,360	4,000,000	31,491
958254-AJ-3	WESTERN GAS PARTNERS LP BASIC 5.300% 03/01/48	08/25/2025	J.P. Morgan Securities LLC	XXX	3,434,120	4,000,000	589
960413-BB-7	WESTLAKE CHEMICAL CORP BASIC 5.550% 11/15/35	11/04/2025	Wells Fargo Securities LLC	XXX	6,980,190	7,000,000	
98978V-AY-9	ZOETIS INC ZTS 0 1/4 06/15/29 0.250% 06/15/29	12/23/2025	AAM	XXX	488,157	485,000	1
03666H-AD-3	ANTARES HOLDINGS BASIC 2.750% 01/15/27	08/25/2025	J.P. Morgan Securities LLC	XXX	5,974,703	6,177,000	22,177
03666H-AE-1	ANTARES HOLDINGS BASIC 3.750% 07/15/27	08/25/2025	J.P. Morgan Securities LLC	XXX	3,735,347	3,850,000	18,849
11777Q-AC-4	B2GOLD CORP BASIC 2.750% 02/01/30	07/30/2025	AAM	XXX	307,404	240,000	3,218
32076V-AE-3	FIRST MAJESTIC SILVER AGCN 0 1/8 01/15/31 0.125% 01/15/31	12/04/2025	AAM	XXX	550,000	550,000	
867224-AB-3	Suncor Energy Inc BASIC 4.000% 11/15/47	08/25/2025	J.P. Morgan Securities LLC	XXX	3,722,350	5,000,000	59,444
867224-AE-7	Suncor Energy Inc BASIC 3.750% 03/04/51	08/25/2025	J.P. Morgan Securities LLC	XXX	10,568,550	15,000,000	278,125
89352H-AZ-2	Transcanada Pipeline BASIC 5.100% 03/15/49	08/25/2025	J.P. Morgan Securities LLC	XXX	910,574	1,003,000	23,729
06744E-DH-7	Barclays Bank PLC BACR 1 02/16/29 1.000% 02/16/29	11/11/2025	AAM	XXX	529,753	470,000	1,123
162775-AA-8	CHECK POINT SOFTWARE CHKP 0 12/15/30 0.000% 12/15/30	12/04/2025	AAM	XXX	80,000	80,000	
21987B-BA-5	CODELCO INC BASIC 3.700% 01/30/50	03/07/2025	Citigroup Global Markets Inc	XXX	1,380,000	2,000,000	8,222
23248V-AC-9	CYBERARK SOFTWARE LTD BASIC 0.000% 06/15/30	08/21/2025	AAM	XXX	223,894	225,000	
472145-AH-4	JAZZ INVESTMENTS I LTD BASIC 3.125% 09/15/30	04/08/2025	AAM	XXX	113,125	110,000	229
803014-AC-3	SANTOS FINANCE LTD BASIC 5.750% 11/13/35	11/07/2025	Goldman Sachs	XXX	7,008,960	7,000,000	
92212W-AG-5	VAR ENERGI ASA BASIC 6.500% 05/22/35	05/14/2025	Wells Fargo Securities LLC	XXX	1,988,120	2,000,000	
980236-AS-2	WOODSIDE FINANCE LTD BASIC 5.700% 09/12/54	08/25/2025	J.P. Morgan Securities LLC	XXX	13,912,200	15,000,000	403,750

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)				XXX	541,066,504	596,105,875	5,702,888
Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated)							
02377N-AA-8	AMERICAN AIRLINES INC BASIC 4.900% 05/11/38	10/28/2025	J.P. Morgan Securities LLC	XXX	3,500,000	3,500,000	
02377P-AA-3	AMERICAN AIRLINES INC BASIC 5.650% 11/11/34	10/28/2025	J.P. Morgan Securities LLC	XXX	3,500,000	3,500,000	
0129999999 – Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated)				XXX	7,000,000	7,000,000	
Issuer Credit Obligations: Bonds Issued by Funds Representing Operating Entities (Unaffiliated)							
09581C-AD-3	BLUE OWL CREDIT INCOME BASIC 5.800% 03/15/30	05/02/2025	Tax Free Exchange	XXX	8,950,393	9,000,000	68,150
09581J-AT-3	BLUE OWL FINANCE LLC BASIC 6.250% 04/18/34	04/11/2025	Morgan Stanley & Co. Int'l Plc	XXX	2,330,596	2,382,000	72,783
10112R-BM-5	BOSTON PROPERTIES LP BASIC 2.000% 10/01/30	09/25/2025	AAM	XXX	90,000	90,000	
25389J-AX-4	DIGITAL REALTY TRUST LP BASIC 1.875% 11/15/29	06/26/2025	AAM	XXX	564,527	550,000	1,521
38152B-AA-9	GOLDMAN SACHS PRIVATE CR BASIC 5.875% 05/06/28	08/25/2025	J.P. Morgan Securities LLC	XXX	6,955,755	6,856,000	129,788
38152B-AC-5	GOLDMAN SACHS PRIVATE CR BASIC 6.250% 05/06/30	04/29/2025	Bank of America N.A.	XXX	2,996,430	3,000,000	
67401P-AC-2	OAKTREE SPECIALTY LEND BASIC 2.700% 01/15/27	08/25/2025	J.P. Morgan Securities LLC	XXX	1,000,812	1,033,000	3,641
95041A-AD-0	WELLTOWER OP LLC BASIC 3.125% 07/15/29	01/06/2025	AAM	XXX	68,299	60,000	917
71531Q-AG-6	PERSHING SQUARE HOLDINGS BASIC 5.500% 10/28/32	10/24/2025	Citigroup Global Markets Inc.	XXX	5,988,300	6,000,000	
0169999999 – Issuer Credit Obligations: Bonds Issued by Funds Representing Operating Entities (Unaffiliated)				XXX	28,945,112	28,971,000	276,801
Issuer Credit Obligations: Bank Loans – Acquired (Unaffiliated)							
20848P-AM-0	CONSERVICE MIDCO LLC Conservice Midco LLC 05/13/30 05/13/30	08/05/2025	Tax Free Exchange	XXX	985,075	985,075	
23958C-AD-9	DAYFORCE INC Dayforce Inc 03/03/31 TLB S+20 03/01/31	02/14/2025	Tax Free Exchange	XXX	9,926,533	9,950,000	
39806L-AJ-6	GREYSTAR REAL ESTATE PARTNER Greystar Real Estate Partners 08/21/30	07/29/2025	Tax Free Exchange	XXX	2,952,849	2,955,150	
44332E-AZ-9	HUB INTERNATIONAL LTD HUB INTL LTD 06/20/30 TL S+250 06/20/30	01/30/2025	Tax Free Exchange	XXX	351,676	355,291	
68627B-AK-1	Orion Advisor Solutions, LLC Orion Advisor Solutions 0927 09/24/30	07/23/2025	Tax Free Exchange	XXX	1,039,430	1,053,583	
74339U-BA-7	PROJECT RUBY ULTIMATE PARENT Project Ruby Ultimate Parent C 03/10/28	07/24/2025	Tax Free Exchange	XXX	1,638,912	1,650,042	
69425B-AD-9	NUVEI TECHNOLOGIES CORP Neon Maple 111731 TL B1 S+2 11/17/31	10/01/2025	Tax Free Exchange	XXX	2,964,647	2,977,556	
G0757G-AH-5	BIFM CA BUYER INC Bifm CA Buyer Inc 05/31/28 TL 05/31/28	10/01/2025	Tax Free Exchange	XXX	583,704	592,523	
BL4721-97-5	SAPHILUX SARL IQ-EQ Holdings SA 07/18/28 TL 07/18/28	08/08/2025	Tax Free Exchange	XXX	1,485,038	1,485,038	
G4712J-BB-7	HYPERION REFINANCE SARL Hyperion Refinance Sarl 02/15/ 02/15/31	08/08/2025	Tax Free Exchange	XXX	785,438	790,030	
0209999999 – Issuer Credit Obligations: Bank Loans – Acquired (Unaffiliated)				XXX	22,713,301	22,794,286	
Issuer Credit Obligations: Other Issuer Credit Obligations (Unaffiliated)							
718547-BA-9	PHILLIPS 66 CO BASIC 6.200% 03/15/56	10/14/2025	Various	XXX	13,982,500	14,000,000	32,550
87361@-AA-6	TH VF2 HOLDINGS TH MSR ICO SPV 3 LLC - Note 10/26/26	04/21/2025	Tax Free Exchange	XXX	3,167,160	3,173,333	
784730-AB-9	SSR MINING INC BASIC 2.500% 04/01/39	12/29/2025	AAM	XXX	306,290	240,000	1,586
89352H-BG-3	Transcanada Pipeline BASIC 7.000% 06/01/65	02/19/2025	Deutsche Bank AG	XXX	5,000,000	5,000,000	
0269999999 – Issuer Credit Obligations: Other Issuer Credit Obligations (Unaffiliated)				XXX	22,455,950	22,413,333	34,136
0489999999 – Subtotal – Issuer Credit Obligations (Unaffiliated)				XXX	635,961,095	690,969,495	6,077,730
0509999997 – Subtotals – Issuer Credit Obligations – Part 3				XXX	635,961,095	690,969,495	6,077,730
0509999998 – Summary item from Part 5 for Issuer Credit Obligations				XXX	105,706,763	113,968,396	1,071,169
0509999999 – Subtotals – Issuer Credit Obligations				XXX	741,667,858	804,937,891	7,148,899
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)							
38375B-2J-0	Government National Mortgage A SERIES 2013H13 CLASS HA 1.750% 05/20/63	10/01/2025	Interest Capitalization	XXX	1	1	
1019999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)				XXX	1	1	
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Residential Mortgage-Backed Securities –Not/Partially Guaranteed (Not Exempt from RBC)							
3140W2-QC-8	Fannie Mae FN FA2250 3.000% 07/01/52	08/01/2025	AAM	XXX	862,190	988,891	247
1039999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Residential Mortgage-Backed Securities –Not/Partially Guaranteed (Not Exempt from RBC)				XXX	862,190	988,891	247
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)							
10638P-AA-1	Brean Asset Backed Securities BABS 2025-RM13 A1 4.250% 10/25/65	10/15/2025	Brean Capital	XXX	8,130,281	8,400,000	
10638P-AB-9	Brean Asset Backed Securities BABS 2025-RM13 A2 4.250% 10/25/65	10/15/2025	Brean Capital	XXX	5,467,180	5,800,000	

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
16159U-AF-5	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-4 A5 6.000% 03/25/56	04/23/2025	J.P. Morgan Securities LLC	XXX	14,559,598	14,504,000	67,685
16159U-AJ-7	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-4 A6 6.000% 03/25/56	04/23/2025	J.P. Morgan Securities LLC	XXX	4,999,868	5,000,000	23,333
16159U-AQ-1	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-4 A8 6.000% 03/25/56	04/23/2025	J.P. Morgan Securities LLC	XXX	9,702,077	9,702,400	45,278
16160A-AJ-8	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-7 A6 6.000% 05/25/56	06/18/2025	J.P. Morgan Securities LLC	XXX	4,999,973	5,000,000	20,833
16160A-AQ-2	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-7 A8 6.000% 05/25/56	06/18/2025	J.P. Morgan Securities LLC	XXX	4,999,301	5,000,000	20,833
16160B-AH-0	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-10 A5A 5.500% 07/25/56	09/15/2025	J.P. Morgan Securities LLC	XXX	7,784,281	7,750,000	33,153
16160B-BU-0	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-10 A16A 5.500% 07/25/56	09/15/2025	J.P. Morgan Securities LLC	XXX	4,999,998	5,000,000	21,389
16160B-BX-4	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-10 A17A 5.500% 07/25/56	09/15/2025	J.P. Morgan Securities LLC	XXX	19,999,474	20,000,000	85,556
16160C-CU-7	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-12 A16A 5.500% 09/25/56	11/06/2025	J.P. Morgan Securities LLC	XXX	14,999,865	15,000,000	61,875
16160C-DA-0	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-12 A17A 5.500% 09/25/56	11/06/2025	J.P. Morgan Securities LLC	XXX	22,999,276	23,000,000	94,875
16160J-BH-2	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-13 A8 5.500% 10/25/56	12/08/2025	J.P. Morgan Securities LLC	XXX	9,999,571	10,000,000	44,306
16160J-CT-5	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-13 A16 5.500% 10/25/56	12/08/2025	J.P. Morgan Securities LLC	XXX	14,999,891	15,000,000	66,458
16160J-CZ-1	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-13 A17 5.500% 10/25/56	12/08/2025	J.P. Morgan Securities LLC	XXX	24,999,221	25,000,000	110,764
16162Q-BS-0	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-11 A16 5.500% 02/25/56	10/08/2025	J.P. Morgan Securities LLC	XXX	7,999,930	8,000,000	36,667
16162Q-BV-3	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-11 A17 5.500% 02/25/56	10/08/2025	J.P. Morgan Securities LLC	XXX	999,976	1,000,000	4,583
16162U-AG-8	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-8 A5 6.000% 06/25/56	07/14/2025	J.P. Morgan Securities LLC	XXX	5,716,108	5,750,000	27,792
16162U-AK-9	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-8 A6 6.000% 06/25/56	07/14/2025	J.P. Morgan Securities LLC	XXX	8,999,947	9,000,000	43,500
161922-AG-4	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-6 A5 6.000% 04/25/56	05/20/2025	J.P. Morgan Securities LLC	XXX	15,056,699	15,000,000	70,000
161922-AK-5	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-6 A6 6.000% 04/25/56	05/20/2025	J.P. Morgan Securities LLC	XXX	4,999,997	5,000,000	23,333
161922-AR-0	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-6 A8 6.000% 04/25/56	05/20/2025	J.P. Morgan Securities LLC	XXX	9,999,526	10,000,000	46,667
17332R-AA-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2025-3 A1 6.000% 06/25/55	05/22/2025	Citigroup Global Markets Inc	XXX	2,982,188	3,000,000	14,500
17332R-AN-3	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2025-3 A13 6.000% 06/25/55	05/22/2025	Citigroup Global Markets Inc	XXX	2,922,208	3,000,000	14,500
36272D-AA-4	GS MortgageBacked Securities GSMB5 2025-PJ5 A1 6.000% 10/25/55	05/15/2025	Goldman Sachs	XXX	7,004,375	7,000,000	33,833
36272D-AN-6	GS MortgageBacked Securities GSMB5 2025-PJ5 A13 6.000% 10/25/55	05/15/2025	Goldman Sachs	XXX	1,984,753	2,000,000	9,667
36272D-AR-7	GS MortgageBacked Securities GSMB5 2025-PJ5 A16 6.000% 10/25/55	05/15/2025	Goldman Sachs	XXX	4,932,655	5,000,000	24,167
46593U-AG-4	JP MORGAN MORTGAGE TRUST JPMMT 2025-4 A5 6.000% 11/25/55	05/15/2025	J.P. Morgan Securities LLC	XXX	18,068,750	18,000,000	87,000
46594D-AC-0	JP MORGAN MORTGAGE TRUST JPMMT 2025-CES5 A1C 5.232% 02/25/56	09/26/2025	J.P. Morgan Securities LLC	XXX	57,999,130	58,000,000	244,451
46594G-AH-2	JP MORGAN MORTGAGE TRUST JPMMT 2025-9 A5 5.500% 03/25/56	10/27/2025	J.P. Morgan Securities LLC	XXX	7,755,105	7,750,000	35,521
46594G-AS-8	JP MORGAN MORTGAGE TRUST JPMMT 2025-9 A8 5.500% 03/25/56	10/27/2025	J.P. Morgan Securities LLC	XXX	6,249,776	6,250,000	28,646
46594G-BQ-1	JP MORGAN MORTGAGE TRUST JPMMT 2025-9 A16 5.500% 03/25/56	10/27/2025	J.P. Morgan Securities LLC	XXX	9,999,951	10,000,000	45,833
46594J-CJ-0	JP MORGAN MORTGAGE TRUST JPMMT 2025-10 A11 5.500% 05/25/56	11/17/2025	J.P. Morgan Securities LLC	XXX	9,999,994	10,000,000	41,250
46594J-CQ-4	JP MORGAN MORTGAGE TRUST JPMMT 2025-10 A12 5.500% 05/25/56	11/17/2025	J.P. Morgan Securities LLC	XXX	4,999,988	5,000,000	20,625
46594L-CJ-5	JP MORGAN MORTGAGE TRUST JPMMT 2025-INV2 A8B 5.500% 05/25/56	11/24/2025	J.P. Morgan Securities LLC	XXX	2,499,947	2,500,000	10,313
46594L-DM-7	JP MORGAN MORTGAGE TRUST JPMMT 2025-INV2 A11B 5.500% 05/25/56	11/24/2025	J.P. Morgan Securities LLC	XXX	10,999,948	11,000,000	45,375
46594L-DW-5	JP MORGAN MORTGAGE TRUST JPMMT 2025-INV2 A12B 5.500% 05/25/56	11/24/2025	J.P. Morgan Securities LLC	XXX	4,999,845	5,000,000	20,625
465988-AB-9	JP MORGAN MORTGAGE TRUST JPMMT 2023-9 A3 5.500% 04/25/54	08/25/2025	J.P. Morgan Securities LLC	XXX	1,401,079	1,399,553	214
46659E-AH-9	JP MORGAN MORTGAGE TRUST JPMMT 2025-CCM2 A5 6.000% 09/25/55	04/23/2025	J.P. Morgan Securities LLC	XXX	15,057,878	15,000,000	72,500
46659E-AL-0	JP MORGAN MORTGAGE TRUST JPMMT 2025-CCM2 A6 6.000% 09/25/55	04/23/2025	J.P. Morgan Securities LLC	XXX	4,999,871	5,000,000	24,167
46659T-AH-6	JP MORGAN MORTGAGE TRUST JPMMT 2025-6 A5 6.000% 01/25/56	07/15/2025	J.P. Morgan Securities LLC	XXX	3,734,227	3,756,410	18,782
46659T-AL-7	JP MORGAN MORTGAGE TRUST JPMMT 2025-6 A6 6.000% 01/25/56	07/15/2025	J.P. Morgan Securities LLC	XXX	3,999,972	4,000,000	20,000
46660A-AH-4	JP MORGAN MORTGAGE TRUST JPMMT 2025-8 A5A 5.500% 02/25/56	09/17/2025	J.P. Morgan Securities LLC	XXX	7,784,029	7,750,000	34,337
46660A-AS-0	JP MORGAN MORTGAGE TRUST JPMMT 2025-8 A8A 5.500% 02/25/56	09/17/2025	J.P. Morgan Securities LLC	XXX	6,249,955	6,250,000	27,691
46660A-BB-6	JP MORGAN MORTGAGE TRUST JPMMT 2025-8 A11A 5.500% 02/25/56	09/17/2025	J.P. Morgan Securities LLC	XXX	5,599,999	5,600,000	24,811
46660A-BE-0	JP MORGAN MORTGAGE TRUST JPMMT 2025-8 A12A 5.500% 02/25/56	09/17/2025	J.P. Morgan Securities LLC	XXX	1,599,983	1,600,000	7,089
46660H-AC-0	JP MORGAN MORTGAGE TRUST JPMMT 2025-NQM4 A1C 5.249% 03/25/66	10/24/2025	J.P. Morgan Securities LLC	XXX	47,999,976	48,000,000	209,960
46662Q-AW-4	JP MORGAN MORTGAGE TRUST JPMMT 2025-11 A5 5.500% 05/25/56	12/15/2025	J.P. Morgan Securities LLC	XXX	7,721,072	7,750,000	34,337
46662Q-CJ-1	JP MORGAN MORTGAGE TRUST JPMMT 2025-11 A11 5.500% 05/25/56	12/15/2025	J.P. Morgan Securities LLC	XXX	4,999,928	5,000,000	22,153
466910-AL-0	JP MORGAN MORTGAGE TRUST JPMMT 2025-INV1 A6A 6.000% 11/25/55	06/17/2025	J.P. Morgan Securities LLC	XXX	4,999,937	5,000,000	24,167

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
466910-AR-7	JP MORGAN MORTGAGE TRUST JPMMT 2025-INV1 A8A 6.000% 11/25/55	06/17/2025	J.P. Morgan Securities LLC	XXX	9,999,719	10,000,000	48,333
617944-AH-6	Morgan Stanley Residential Mor MSRM 2025-1 A5 6.000% 03/25/55	03/12/2025	Morgan Stanley & Co. Int'l Plc	XXX	3,500,000	3,500,000	15,167
729910-AA-7	PMT LOAN TRUST PMTLT 2025-J1 A1 6.000% 04/25/55	06/17/2025	Bank of America N.A.	XXX	998,906	1,000,000	4,167
729910-AK-5	PMT LOAN TRUST PMTLT 2025-J1 A10 6.000% 04/25/55	06/17/2025	Bank of America N.A.	XXX	987,485	1,000,000	4,167
74388P-AB-7	Provident Funding Mortgage Tru PFMT 2025-3 A2 5.500% 08/25/55	07/18/2025	Bank of America N.A.	XXX	3,943,750	4,000,000	17,111
749431-AS-1	Woodward Capital Management RCKT 2025-1 A17 6.000% 03/25/55	03/13/2025	Wells Fargo Securities LLC	XXX	5,000,000	5,000,000	20,000
75023X-AF-9	Radian Mortgage Capital Trust RMCT 2025-J2 A4 6.000% 11/25/55	06/06/2025	Wells Fargo Securities LLC	XXX	5,987,813	6,000,000	24,000
75023X-BJ-0	Radian Mortgage Capital Trust RMCT 2025-J2 A22 6.000% 11/25/55	06/06/2025	Wells Fargo Securities LLC	XXX	5,390,560	5,500,000	22,000
75024R-AD-6	RMCT 2025-J3 RMCT 2025-J3 A3 5.500% 12/25/55	07/18/2025	Wells Fargo Securities LLC	XXX	4,942,188	5,000,000	18,333
75409Y-AA-2	Rate Mortgage Trust RATE 2025-J2 A1 6.000% 07/25/55	06/24/2025	Bank of America N.A.	XXX	3,010,078	3,000,000	12,500
75409Y-AR-5	Rate Mortgage Trust RATE 2025-J2 A16 6.000% 07/25/55	06/24/2025	Bank of America N.A.	XXX	4,962,263	5,000,000	20,833
81743G-AG-1	SEQUOIA MORTGAGE TRUST SEMT 2025-5 A7 6.000% 06/25/55	05/08/2025	Wells Fargo Securities LLC	XXX	5,381,711	5,500,000	13,750
81743G-AN-6	SEQUOIA MORTGAGE TRUST SEMT 2025-5 A13 6.000% 06/25/55	05/08/2025	Wells Fargo Securities LLC	XXX	3,956,369	4,000,000	10,000
81749T-AA-0	SEQUOIA MORTGAGE TRUST SEMT 2025-S1 A1 2.500% 09/25/54	05/15/2025	Bank of America N.A.	XXX	5,596,250	12,000,000	18,333
81749V-AB-3	SEQUOIA MORTGAGE TRUST SEMT 2025-7 A2 5.500% 08/25/55	07/15/2025	Bank of America N.A.	XXX	9,865,625	10,000,000	36,667
81749Y-AA-9	SEQUOIA MORTGAGE TRUST SEMT 2025-6 A1 6.000% 07/25/55	06/10/2025	Morgan Stanley & Co. Int'l Plc	XXX	19,987,500	20,000,000	56,667
81749Y-AN-1	SEQUOIA MORTGAGE TRUST SEMT 2025-6 A13 6.000% 07/25/55	06/10/2025	Morgan Stanley & Co. Int'l Plc	XXX	9,894,416	10,000,000	28,333
1059999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)				XXX	604,363,189	608,012,363	2,515,752
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)							
67121X-AA-8	OWS CRE FUNDING OWSCRE 2025-MARG2 A 7.750% 08/15/34	08/01/2025	AAM	XXX	470,000	470,000	
1079999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)				XXX	470,000	470,000	
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)							
03166K-AG-4	American Money Management Corp AMMC 2025-32A C 5.882% 10/17/38	07/29/2025	Shenkman	XXX	1,650,000	1,650,000	
15675M-AE-3	Cerberus CERB 2025-3A C 6.105% 10/15/37	08/26/2025	Shenkman	XXX	1,650,000	1,650,000	
38181C-AE-4	Golub Capital BDC 4 CLO LLC GBDC4 2025-1A B 5.884% 07/20/37	05/23/2025	Shenkman	XXX	6,000,000	6,000,000	
38181L-AG-9	Golub Capital Partners CLO Ltd GOCAP 2021-57A CR 6.251% 08/05/37	06/25/2025	Shenkman	XXX	7,500,000	7,500,000	
381949-AG-1	Golub Capital Partners CLO Ltd GOCAP 2019-42RA CR2 5.909% 01/28/38	12/17/2025	Shenkman	XXX	6,250,000	6,250,000	
44328J-BB-6	HPS Private Credit CLO HPSPR 2023-1A CR 6.155% 10/15/37	08/08/2025	Shenkman	XXX	6,000,000	6,000,000	
46151M-AE-1	Invesco CLO LTD INVCO 2025-1A C 5.905% 07/15/38	05/23/2025	Shenkman	XXX	4,050,000	4,050,000	
00092U-AG-7	ABPCI Direct Lending Fund CLO ABPCI 2026-22A C 5.884% 01/20/38	12/18/2025	Shenkman	XXX	3,750,000	3,750,000	
001210-AW-3	AGL CLO 19 Ltd AGL 2022-19A CR 5.870% 07/21/38	06/27/2025	Shenkman	XXX	4,500,000	4,500,000	
01750W-AW-9	Allegro CLO Ltd ALLEG 2021-1A CR 5.984% 07/20/38	07/14/2025	Shenkman	XXX	6,300,000	6,300,000	
01751V-AJ-9	Allegro CLO Ltd ALLEG 2025-2A C 6.208% 07/25/38	05/08/2025	Shenkman	XXX	3,000,000	3,000,000	
03328C-AG-7	Anchorage Capital CLO LTD ANCHC 2025-33A C 5.884% 10/20/38	06/27/2025	Shenkman	XXX	2,580,000	2,580,000	
03328J-AS-6	Anchorage Capital CLO LTD ANCHC 2021-19A CR 5.905% 10/15/38	08/14/2025	Shenkman	XXX	1,500,000	1,500,000	
03329F-BC-7	Anchorage Capital CLO LTD ANCHC 2020-15A CR2 5.984% 07/20/38	06/10/2025	Shenkman	XXX	2,460,000	2,460,000	
03665G-AT-1	Antares CLO ANTR 2023-1A CR 6.208% 07/25/37	06/25/2025	Shenkman	XXX	8,100,000	8,100,000	
03767M-AW-8	Apidos CLO Ltd APID 2018-29A CR 5.858% 07/25/38	05/21/2025	Shenkman	XXX	4,389,000	4,389,000	
05556K-AE-2	BCRED BSL Static CLO Ltd BCSTAT 2025-1A CR 5.965% 07/24/35	05/08/2025	Shenkman	XXX	11,497,500	11,497,500	
05874V-AQ-6	Ballyrock Ltd BALLY 2023-23A BR 6.258% 04/25/38	04/25/2025	Shenkman	XXX	5,100,000	5,100,000	
07135T-AG-4	Battalion CLO LTD BATLN 2025-29A C 5.955% 03/31/38	06/03/2025	Shenkman	XXX	3,600,000	3,600,000	
12574J-AG-4	CIFC FUNDING LTD CIFC 2025-3A C 6.270% 07/21/38	04/15/2025	Shenkman	XXX	7,200,000	7,200,000	
14987L-AJ-0	CBAM CLO Management LLC CBAMR 2017-1A CR2 5.984% 01/20/38	04/03/2025	Shenkman	XXX	2,250,000	2,250,000	43,741
27830X-BA-3	EATON VANCE CDO LTD EATON 2019-1A CR2 6.155% 07/15/37	04/03/2025	Shenkman	XXX	2,504,375	2,500,000	35,945
29001L-BC-4	Elmwood CLO II Ltd. ELMW2 2019-2A CRR 5.884% 10/20/37	04/03/2025	Shenkman	XXX	3,319,500	3,319,500	42,361
29003Y-AN-1	Elmwood CLO 23 Ltd ELM23 2023-2A CR 5.894% 04/16/36	05/14/2025	Shenkman	XXX	3,555,000	3,555,000	30,113
36320H-AQ-2	Galaxy CLO LTD GALXY 2023-31A CR 5.905% 07/15/38	05/19/2025	Shenkman	XXX	2,400,000	2,400,000	
37147V-AQ-0	Generate CLO Ltd. GNRT 2023-12A CR 5.884% 07/20/38	07/30/2025	Shenkman	XXX	2,250,000	2,250,000	

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
37150J-AE-8	Generate CLO Ltd. GNRT 2025-19A C 6.007% 04/22/36	04/02/2025	Shenkman	XXX	7,200,000	7,200,000	
38138W-AG-9	GoldenTree Loan Management US GLM 2024-19A C 6.234% 04/20/37	04/09/2025	Shenkman	XXX	3,303,300	3,300,000	48,108
38139X-AJ-0	GoldenTree Loan Management US GLM 2025-25A C 5.984% 04/20/38	04/10/2025	Shenkman	XXX	6,300,000	6,300,000	
442911-AS-2	HPS Loan Management Ltd HLM 2023-18A CR 5.884% 07/20/39	07/01/2025	Shenkman	XXX	4,920,000	4,920,000	
442918-AE-8	HPS Loan Management Ltd HLM 2025-25A C1 6.058% 07/26/38	05/09/2025	Shenkman	XXX	4,500,000	4,500,000	
448982-AG-3	ICG US CLO Ltd ICG 2025-1A C 5.858% 07/25/38	07/30/2025	Shenkman	XXX	5,100,000	5,100,000	
449278-AL-4	ICG US CLO Ltd ICG 2023-1A CR 5.884% 07/18/38	06/18/2025	Shenkman	XXX	2,250,000	2,250,000	
46604C-AQ-9	Ivy Hill Middle Market Credit IVYH 20A BR 5.984% 07/19/37	05/08/2025	Shenkman	XXX	6,900,000	6,900,000	
46604E-BA-9	Ivy Hill Middle Market Credit IVYH 9A CR3 6.210% 07/23/37	07/24/2025	Shenkman	XXX	2,400,000	2,400,000	
47047J-AY-0	Jamestown CLO Ltd JTNW 2019-1A CRR 5.984% 03/20/38	08/13/2025	Shenkman	XXX	5,400,000	5,400,000	
48190A-AU-0	KKR Financial CLO LTD KKR 2024-45A CR 5.905% 07/15/38	07/30/2025	Shenkman	XXX	1,995,000	1,995,000	
48257C-AG-7	KKR Financial CLO LTD KKR 2025-61A C 6.055% 07/15/37	05/05/2025	Shenkman	XXX	4,200,000	4,200,000	
56606Y-BC-8	Marble Point CLO Ltd. MP15 2019-1A CR2 5.760% 07/23/32	04/30/2025	Shenkman	XXX	2,380,800	2,400,000	3,296
59803H-AG-2	MidOcean Credit CLO MIDO 2025-19A C 5.934% 07/20/36	05/16/2025	Shenkman	XXX	3,900,000	3,900,000	
64132T-AY-9	Neuberger Berman CLO Ltd NEUB 2019-33A CR2 5.894% 04/16/39	03/14/2025	Shenkman	XXX	17,250,000	17,250,000	
66860T-BJ-4	Northwoods Capital 20 Ltd WOODS 2019-20A CR2 5.908% 10/25/38	08/22/2025	Shenkman	XXX	1,575,000	1,575,000	
67570A-AJ-5	OCP CLO Ltd OCP 2024-31A C 6.284% 04/20/37	05/08/2025	Shenkman	XXX	2,203,190	2,200,000	31,568
675947-AS-4	Octagon 61 Ltd OCT61 2023-2A CR 6.234% 04/20/38	04/16/2025	Shenkman	XXX	7,200,000	7,200,000	
750104-AU-5	Rad CLO Ltd RAD 2023-19A CR 6.034% 03/20/38	05/08/2025	Shenkman	XXX	5,250,000	5,250,000	
75890B-AG-5	Regatta 33 Funding Ltd. REG33 2025-2A C 6.158% 07/25/38	05/02/2025	Shenkman	XXX	3,600,000	3,600,000	
87268J-AG-7	TPG CLO LTD TPGCLO 2025-1A C 6.005% 07/15/38	07/15/2025	Shenkman	XXX	3,000,000	3,000,000	
89624J-AU-1	Trimaran Advisors CAVU 20192 CAVU 2019-2A CR 5.884% 03/18/38	08/26/2025	Shenkman	XXX	4,650,000	4,650,000	45,228
89625F-AE-4	Trimaran CAVU Ltd CAVU 2025-2A C 5.884% 03/18/38	07/01/2025	Shenkman	XXX	2,400,000	2,400,000	
97718D-AG-5	Wise CLO Ltd WYZE 2025-3A C 5.905% 07/15/38	06/16/2025	Shenkman	XXX	7,050,000	7,050,000	
97720C-AG-3	Wise CLO Ltd WYZE 2025-4A C 5.844% 09/20/38	07/23/2025	Shenkman	XXX	2,394,000	2,400,000	
1099999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)				XXX	230,676,665	230,691,000	280,359
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated)							
433401-AA-4	Hin Timeshare Trust HINTT 2025-B A 4.510% 05/15/45	11/04/2025	AAM	XXX	224,991	225,000	
45333G-AA-5	Imprint Payments Credit Card M PRNT 2025-A A 4.840% 09/15/29	10/09/2025	AAM	XXX	499,911	500,000	
67098S-AC-4	OCCU Auto Receivables Trust OCCU 2025-1A A3 4.810% 11/15/29	07/31/2025	AAM	XXX	449,983	450,000	
69144B-AA-5	OXFORD FINANCE FUNDING TRUST OXFIN 2025-1A A2 5.413% 02/15/35	10/31/2025	Barclays Bank PLC	XXX	7,000,000	7,000,000	
90357P-BC-7	U.S. Bank National Association USCLN 2025-SUP1 B 5.582% 02/25/32	03/06/2025	AAM	XXX	500,000	500,000	
PPGOF9-0I-5	FP Loans SPV I Trust Flexpoint Tranche RA 07/26/30	03/31/2025	Bank of New York	XXX	68,962	68,962	
PPGOF9-0I-5	FP Loans SPV I Trust Flexpoint Tranche RA 07/26/30	03/31/2025	Tax Free Exchange	XXX	1,612,812	1,612,812	
PPGOF9-0J-3	FP Loans SPV I Trust Flexpoint Tranche RB 07/26/30	03/31/2025	Bank of New York	XXX	36,254	36,254	
PPGOF9-0J-3	FP Loans SPV I Trust Flexpoint Tranche RB 07/26/30	03/31/2025	Tax Free Exchange	XXX	847,880	847,880	
PPGP5B-TL-0	FP Loans SPV I Trust Flexpoint Tranche RC 07/26/30	03/31/2025	Bank of New York	XXX	13,004	13,004	
PPGP5B-TL-0	FP Loans SPV I Trust Flexpoint Tranche RC 07/26/30	03/31/2025	Tax Free Exchange	XXX	304,130	304,130	
1119999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated)				XXX	11,557,927	11,558,042	
Asset-Backed Securities: Financial Asset-Backed – Not Self-Liquidating, Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)							
48288#-AA-6	KLCC SPV GS1 LLC KLCC SPV GS1 LLC 05/01/30	09/23/2025	Goldman Sachs	XXX	2,905,799	2,905,799	
95058X-AR-9	WENDYS FUNDING LLC WEN 2025-1A A21 5.422% 12/15/55	11/19/2025	Barclays Bank PLC	XXX	12,000,000	12,000,000	
1339999999 – Asset-Backed Securities: Financial Asset-Backed – Not Self-Liquidating, Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)				XXX	14,905,799	14,905,799	
Asset-Backed Securities: Non-Financial Asset-Backed Securities – Practical Expedient, Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)							
264320-A*-3	DUETTI ABS 1 LLC DUETTI ABS 1 LLC 10/15/59	04/02/2025	Goldman Sachs	XXX	613,250	613,250	
1539999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities – Practical Expedient, Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)				XXX	613,250	613,250	
1889999999 – Subtotal – Asset-Backed Securities (Unaffiliated)				XXX	863,449,021	867,239,346	2,796,358
1909999997 – Subtotals – Asset-Backed Securities – Part 3				XXX	863,449,021	867,239,346	2,796,358

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
1909999998 – Summary item from Part 5 for Asset-Backed Securities				XXX	52,721,943	52,908,773	259,922
1909999999 – Subtotals – Asset-Backed Securities				XXX	916,170,964	920,148,120	3,056,280
2009999999 – Subtotals – Issuer Credit Obligations and Asset-Backed Securities				XXX	1,657,838,822	1,725,086,011	10,205,179
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred							
060505-68-2	Bank of America Corp PREFERRED	09/30/2025	AAM	200.000	256,230		
064058-AL-4	Bank of New York Mellon BASIC 3.750% 03/20/21	01/01/2025	Hybrid security reclass	750,000.000	750,000		859
19075Q-AD-4	COBANK ACB AGENCY DEBENTURES 4.250% 04/01/22	01/01/2025	Hybrid security reclass	15,000,000.000	15,000,000		159,375
30767E-AC-3	Farm Credit Bank of Texas AGENCY DEBENTURES 6.200% 06/15/18	01/01/2025	Hybrid security reclass	10,000,000.000	10,000,000		27,556
808513-BJ-3	Charles Schwab Corp BASIC 4.000% 03/01/20	01/01/2025	Hybrid security reclass	2,000,000.000	1,995,036		6,667
225401-AS-7	CREDIT SUISSE GROUP AG BASIC 4.500% 03/03/21	01/01/2025	Hybrid security reclass	7,000,000.000	250,950		
65559C-AA-9	NORDEA BANK ABP BASIC 6.625% 03/26/19	01/01/2025	Hybrid security reclass	3,000,000.000	3,000,000		52,448
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred				XXX	31,252,216	XXX	246,905
4509999997 – Subtotals – Preferred Stocks – Part 3				XXX	31,252,216	XXX	246,905
4509999998 – Summary item from Part 5 for Preferred Stocks				XXX	10,750,542	XXX	28,649
4509999999 – Subtotals – Preferred Stocks				XXX	42,002,758	XXX	275,554
Common Stocks: Industrial and Miscellaneous (Unaffiliated), Other							
31336#-10-6	FEDERAL HOME LOAN BANK Common	08/20/2025	Federal Home Loan Bank	123,157.000	12,315,700	XXX	
5029999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated), Other				XXX	12,315,700	XXX	
5989999997 – Subtotals – Common Stocks – Part 3				XXX	12,315,700	XXX	
5989999999 – Subtotals – Common Stocks				XXX	12,315,700	XXX	
5999999999 – Subtotals – Preferred and Common Stocks				XXX	54,318,458	XXX	275,554
6009999999 – Totals				XXX	1,712,157,280	XXX	10,480,733

Annual Statement for the Year 2025 of the Protective Life And Annuity Insurance Company

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)																			
690353-XN-2	OVERSEAS PRIVATE INV COR AGENCY DEBENTURES 3.540% 06/15/30	12/15/2025	Redemption 100.0000	XXX	294,111	294,111	296,948	295,518		(1,407)		(1,407)		294,111				6,507	06/15/2030
912828-J2-7	U S Treasury Notes NOTES 2.000% 02/15/25	02/15/2025	Maturity	XXX	450,000	450,000	449,773	449,997		3		3		450,000				4,500	02/15/2025
912828-Y7-9	U S Treasury Notes NOTES 2.875% 07/31/25	07/31/2025	Maturity	XXX	4,945,000	4,945,000	4,950,022	4,945,949		(949)		(949)		4,945,000				142,169	07/31/2025
0019999999 – Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)				XXX	5,689,111	5,689,111	5,696,743	5,691,465		(2,354)		(2,354)		5,689,111				153,176	XXX
Issuer Credit Obligations: Municipal Bonds – General Obligations (Direct & Guaranteed)																			
041826-YX-0	ARLINGTON ISD-B-QSCB MUNICIPALS 4.616% 02/15/26	02/15/2025	Call 100.0000	XXX	15,000	15,000	15,514	15,000						15,000				346	02/15/2026
486116-XV-3	KAUAI CNTY HI MUNICIPALS 5.693% 08/01/30	01/03/2025	Call 104.3300	XXX	3,828,911	3,670,000	4,699,802	4,224,213		(508)		(508)		4,223,705		(553,705)	(553,705)	247,127	08/01/2030
567288-RW-7	MARICOPA USD 48 IMPT MUNICIPALS 6.134% 07/01/27	08/25/2025	J.P. Morgan Securities LLC	XXX	4,099,280	4,000,000	4,761,360	4,233,473		(60,547)		(60,547)		4,172,927		(73,647)	(73,647)	286,935	07/01/2027
574192-6M-7	MARYLAND MUNICIPALS 4.300% 08/01/25	08/01/2025	Maturity	XXX	5,000,000	5,000,000	5,319,150	5,028,566		(28,566)		(28,566)		5,000,000				215,000	08/01/2025
57582P-WH-9	MASSACHUSETTS ST MUNICIPALS 4.500% 08/01/31	08/25/2025	J.P. Morgan Securities LLC	XXX	998,070	1,000,000	1,073,020	1,036,616		(4,181)		(4,181)		1,032,435		(34,365)	(34,365)	48,875	08/01/2031
798170-AK-2	SAN JOSE REDEV A T MUNICIPALS 3.226% 08/01/27	08/25/2025	J.P. Morgan Securities LLC	XXX	6,879,320	7,000,000	6,795,950	6,936,179		15,983		15,983		6,952,162		(72,842)	(72,842)	245,266	08/01/2027
815626-GQ-3	SEDGWICK CNTY KS UNIF SCH DIST MUNICIPALS 6.220% 10/01/28	10/01/2025	Redemption 100.0000	XXX	130,000	130,000	168,557	137,263		(7,263)		(7,263)		130,000				8,086	10/01/2028
880541-QX-8	TENNESSEE ST MUNICIPALS 4.182% 08/01/31	08/25/2025	J.P. Morgan Securities LLC	XXX	2,997,450	3,000,000	3,188,400	3,085,314		(11,739)		(11,739)		3,073,575		(76,125)	(76,125)	136,264	08/01/2031
0049999999 – Issuer Credit Obligations: Municipal Bonds – General Obligations (Direct & Guaranteed)				XXX	23,948,031	23,815,000	26,021,753	24,696,625		(96,821)		(96,821)		24,599,804		(810,684)	(810,684)	1,187,898	XXX
Issuer Credit Obligations: Municipal Bonds – Special Revenue																			
040484-GP-6	AZ BRD REGENTS-D-REF MUNICIPALS 3.912% 06/01/34	08/25/2025	J.P. Morgan Securities LLC	XXX	2,644,043	2,750,000	2,678,198	2,702,434		2,813		2,813		2,705,246		(61,204)	(61,204)	80,984	06/01/2034
040507-NB-7	ARIZONA HLTH-B MUNICIPALS 4.162% 01/01/30	08/25/2025	J.P. Morgan Securities LLC	XXX	7,223,175	7,250,000	7,181,850	7,216,830		4,053		4,053		7,220,883		2,292	2,292	352,874	01/01/2030
072868-AB-8	BAYLOR UNIV TX BASIC 3.540% 03/01/28	08/25/2025	J.P. Morgan Securities LLC	XXX	1,960,940	2,000,000	1,982,200	1,993,605		1,290		1,290		1,994,895		(33,955)	(33,955)	70,997	03/01/2028
196711-LY-9	CO COPS-TXB-B MUNICIPALS 6.250% 09/15/29	09/15/2025	Redemption 100.0000	XXX	180,000	180,000	223,016	201,568		(21,568)		(21,568)		180,000				11,250	09/15/2029
235416-3Z-5	DALLAS WTRWKS REF MUNICIPALS 3.379% 10/01/27	08/25/2025	J.P. Morgan Securities LLC	XXX	2,967,270	3,000,000	2,973,600	2,991,406		2,017		2,017		2,993,423		(26,153)	(26,153)	93,204	10/01/2027

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
235416-4A-9	DALLAS WTRWKS REF MUNICIPALS 3.748% 10/01/31	08/25/2025	J.P. Morgan Securities LLC	XXX	1,943,920	2,000,000	2,009,600	2,005,443		(481)		(481)		2,004,962		(61,042)	(61,042)	68,922	10/01/2031
235416-4C-5	DALLAS WTRWKS REF MUNICIPALS 3.648% 10/01/30	08/25/2025	J.P. Morgan Securities LLC	XXX	2,301,026	2,350,000	2,350,071	2,350,064		(7)		(7)		2,350,058		(49,032)	(49,032)	78,822	10/01/2030
342816-P9-0	FLORIDA ST MUNI PWR-B MUNICIPALS 3.059% 10/01/25	10/01/2025	Maturity	XXX	1,850,000	1,850,000	1,776,407	1,841,639		8,361		8,361		1,850,000				56,592	10/01/2025
413890-EZ-3	HARRIS CO HOUSTON TXL MUNICIPALS 4.454% 11/15/31	08/25/2025	J.P. Morgan Securities LLC	XXX	902,888	920,000	885,445	900,341		3,265		3,265		903,606		(718)	(718)	32,668	11/15/2031
41978C-AH-8	HI ARPTS SYS CUST FAC MUNICIPALS 3.025% 07/01/25	07/01/2025	Maturity	XXX	600,000	600,000	578,040	598,280		1,720		1,720		600,000				18,150	07/01/2025
41978C-AK-1	HI ARPTS SYS CUST FAC MUNICIPALS 3.225% 07/01/27	08/25/2025	J.P. Morgan Securities LLC	XXX	1,121,726	1,140,000	1,089,749	1,124,547		4,003		4,003		1,128,550		(6,824)	(6,824)	42,995	07/01/2027
452024-GT-3	ILLINOIS MUN ELEC AGY PWR SUPP POWER 6.832% 02/01/35	09/09/2025	Call 107.0730	XXX	2,061,155	1,925,000	1,925,000	1,925,000						1,925,000				281,554	02/01/2035
452024-GT-3	ILLINOIS MUN ELEC AGY PWR SUPP POWER 6.832% 02/01/35	02/01/2025	Redemption 100.0000	XXX	270,000	270,000	270,000	270,000						270,000				9,223	02/01/2035
47770V-AZ-3	JOBSONIO BEVERAGE-B MUNICIPALS 4.532% 01/01/35	11/20/2025	Tax Free Exchange	XXX	3,267,210	3,000,000	3,491,820	3,300,664		(33,453)		(33,453)		3,267,210				188,456	01/01/2035
485429-Z6-4	KS ST DEV FIN D REF GENERAL 4.727% 04/15/37	08/25/2025	J.P. Morgan Securities LLC	XXX	2,763,292	2,800,000	2,950,836	2,910,999		(4,665)		(4,665)		2,906,334		(143,042)	(143,042)	116,547	04/15/2037
765418-FX-1	RICHMOND EXPWY-D-TXBL MUNICIPALS 5.122% 07/15/31	07/15/2025	Redemption 100.0000	XXX	5,000	5,000	5,306	5,134		(134)		(134)		5,000				256	07/15/2031
882117-W6-7	TX A&M UNIV-B-TXBL MUNICIPALS 3.575% 07/01/32	08/25/2025	J.P. Morgan Securities LLC	XXX	2,891,790	3,000,000	3,011,430	3,006,814		(539)		(539)		3,006,275		(114,485)	(114,485)	125,423	07/01/2032
88213A-DS-1	TEXAS ST A M UNIV SYS BRD OF MUNICIPALS 2.666% 05/15/25	05/15/2025	Maturity	XXX	2,000,000	2,000,000	1,931,400	1,995,983		4,017		4,017		2,000,000				26,660	05/15/2025
88213A-KE-4	TEXAS ST A M UNIV SYS BRD OF MUNICIPALS 2.836% 05/15/27	08/25/2025	J.P. Morgan Securities LLC	XXX	982,060	1,000,000	960,340	988,420		3,178		3,178		991,598		(9,538)	(9,538)	22,609	05/15/2027
898365-AL-5	TRUSTEES BOSTON CLG MUNICIPALS 4.935% 07/01/33	08/25/2025	J.P. Morgan Securities LLC	XXX	2,542,575	2,500,000	2,635,200	2,586,714		(5,728)		(5,728)		2,580,986		(38,411)	(38,411)	144,280	07/01/2033
91412G-HB-4	UNIV OF CALIFORNIA CA REVENUES HIGHER EDUCATION 4.053% 05/15/41	05/15/2025	Redemption 100.0000	XXX	25,000	25,000	25,000	25,000						25,000				507	05/15/2041
915137-5T-6	UNIVERSITY TEX UNIV REVS MUNICIPALS 4.644% 08/15/30	08/25/2025	J.P. Morgan Securities LLC	XXX	6,189,832	6,200,000	6,742,624	6,433,069		(35,295)		(35,295)		6,397,773		(207,941)	(207,941)	301,525	08/15/2030

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
92817S-WW-4	VIRGINIA ST PUBLIC SCH AUTH MUNICIPALS 4.500% 06/15/27	08/25/2025	J.P. Morgan Securities LLC	XXX	4,002,040	4,000,000	4,265,240	4,080,216		(21,196)		(21,196)		4,059,020		(56,980)	(56,980)	128,500	06/15/2027
0059999999	Issuer Credit Obligations: Municipal Bonds – Special Revenue			XXX	50,694,942	50,765,000	51,942,371	51,454,170		(88,350)		(88,350)		51,365,819		(807,033)	(807,033)	2,252,995	XXX
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)																			
00206R-GV-8	AT&T INC BASIC 8.750% 03/01/31	04/14/2025	J.P. Morgan Securities LLC	XXX	885,818	750,000	1,026,872	913,741		(7,069)		(7,069)		906,672		(20,855)	(20,855)	41,927	03/01/2031
00510R-AD-5	ACUIITY BRANDS LIGHTING BASIC 2.150% 12/15/30	08/25/2025	J.P. Morgan Securities LLC	XXX	6,586,864	7,370,000	7,362,556	7,365,479		480		480		7,365,959		(779,096)	(779,096)	113,119	12/15/2030
00724F-AC-5	ADOBE SYSTEMS INC BASIC 3.250% 02/01/25	02/01/2025	Maturity	XXX	3,300,000	3,300,000	3,298,994	3,299,500		500		500		3,300,000				53,625	02/01/2025
007973-AE-0	ADVANCED ENERGY IND BASIC 2.500% 09/15/28	10/27/2025	AAM	XXX	306,361	220,000	220,043	220,040		(8)		(8)		220,031		86,330	86,330	5,563	09/15/2028
008252-AR-9	AFFILIATED MANAGERS GROU BASIC 5.500% 08/20/34	08/25/2025	J.P. Morgan Securities LLC	XXX	20,342,600	20,000,000	20,403,600	20,395,758		(21,841)		(21,841)		20,373,917		(31,317)	(31,317)	1,136,667	08/20/2034
00971T-AN-1	AKAMAI TECHNOLOGIES INC BASIC 1.125% 02/15/29	05/13/2025	AAM	XXX	329,890	345,000	346,056	346,007		(89)		(89)		345,918		(16,028)	(16,028)	2,775	02/15/2029
01166V-AA-7	ALASKA AIRLINES 2020 TR BASIC 4.800% 08/15/27	08/15/2025	Redemption 100.0000	XXX	39,194	39,194	43,505	41,337		(2,143)		(2,143)		39,194				1,411	08/15/2027
03040W-BE-4	AMERICAN WATER CAPITAL C BASIC 3.625% 06/15/26	05/13/2025	AAM	XXX	481,160	485,000	482,550	484,399		(258)		(258)		484,141		(2,981)	(2,981)	2,644	06/15/2026
030981-AJ-3	AMERIGAS PART FIN CORP BASIC 5.875% 08/20/26	05/30/2025	Call 101.0000	XXX	1,292,800	1,280,000	1,270,400	1,277,752		549		549		1,278,302		1,698	1,698	71,289	08/20/2026
030981-AK-0	AMERIGAS PART FIN CORP BASIC 5.500% 05/20/25	03/07/2025	Call 100.0000	XXX	299,000	299,000	293,768	298,658		163		163		298,820		180	180	4,888	05/20/2025
035240-AE-0	Anheuser Busch Inbev Wor BASIC 6.625% 08/15/33	08/25/2025	J.P. Morgan Securities LLC	XXX	2,804,400	2,500,000	3,120,803	2,899,604		(25,949)		(25,949)		2,873,655		(69,255)	(69,255)	173,446	08/15/2033
035240-AG-5	Anheuser Busch Inbev Wor BASIC 4.950% 01/15/42	11/12/2025	AAM	XXX	241,135	250,000	258,066	256,423		(218)		(218)		256,205		(15,070)	(15,070)	16,431	01/15/2042
036752-AN-3	ANTHEM INC BASIC 2.250% 05/15/30	04/14/2025	J.P. Morgan Securities LLC	XXX	4,404,350	5,000,000	4,513,400	4,533,914		23,780		23,780		4,557,695		(153,345)	(153,345)	48,750	05/15/2030
037411-BE-4	Apache Corp BASIC 4.375% 10/15/28	01/10/2025	Tax Free Exchange	XXX	10,003,808	10,000,000	9,984,500	9,993,770		38		38		9,993,808		10,000	10,000	103,299	10/15/2028
03746A-AA-8	Apache Corp BASIC 7.750% 12/15/29	01/10/2025	Tax Free Exchange	XXX	2,856,101	2,500,000	3,171,643	2,855,217		(1,616)		(1,616)		2,853,601		2,500	2,500	13,455	12/15/2029
03765H-AD-3	APOLLO MANAGEMENT HOLDINGS BASIC 4.872% 02/15/29	04/14/2025	J.P. Morgan Securities LLC	XXX	2,516,400	2,500,000	2,620,300	2,555,378		(4,043)		(4,043)		2,551,335		(34,935)	(34,935)	83,230	02/15/2029
04621X-AM-0	ASSURANT INC BASIC 3.700% 02/22/30	08/25/2025	J.P. Morgan Securities LLC	XXX	11,595,960	12,000,000	11,995,800	11,997,742		270		270		11,998,012		(402,052)	(402,052)	456,333	02/22/2030
049560-AA-3	Atmos Energy Corp 6.750% 07/15/28	04/14/2025	J.P. Morgan Securities LLC	XXX	3,151,920	3,000,000	3,000,651	3,000,233		(18)		(18)		3,000,215		151,705	151,705	155,250	07/15/2028
053807-AV-5	Avnet Inc BASIC 5.500% 06/01/32	08/25/2025	J.P. Morgan Securities LLC	XXX	11,134,420	11,000,000	11,176,660	11,172,366		(13,475)		(13,475)		11,158,891		(24,471)	(24,471)	455,431	06/01/2032
07274N-AL-7	BAYER US FINANCE II LLC BASIC 4.375% 12/15/28	04/14/2025	J.P. Morgan Securities LLC	XXX	4,842,400	5,000,000	4,963,550	4,984,198		1,128		1,128		4,985,325		(142,925)	(142,925)	76,563	12/15/2028
081437-AS-4	BEMIS COMPANY INC BASIC 3.100% 09/15/26	04/14/2025	J.P. Morgan Securities LLC	XXX	2,932,230	3,000,000	2,798,837	2,940,941		10,261		10,261		2,951,201		(18,971)	(18,971)	55,800	09/15/2026

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SCHEDULE D - PART 4

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									10	11	12	13	14						
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085770-AA-3	BERRY GLOBAL INC BASIC 4.875% 07/15/26	04/14/2025	J.P. Morgan Securities LLC	XXX	1,395,958	1,396,000	1,368,987	1,379,361		3,205		3,205		1,382,565		13,393	13,393	52,176	07/15/2026
08880@-AA-4	BFC Chevron Fed Rec Trst 2010C PRIVATE PLACEMENT 5.180% 04/01/33	04/01/2025	Redemption 100.0000	XXX	51,837	51,837	52,355	52,141		(304)		(304)		51,837				2,685	04/01/2033
088929-AB-0	BGC GROUP INC BASIC 4.375% 12/15/25	04/14/2025	J.P. Morgan Securities LLC	XXX	4,976,400	5,000,000	4,995,757	4,998,227		560		560		4,998,788		(22,388)	(22,388)	76,563	12/15/2025
09581C-AC-5	BLUE OWL CREDIT INCOME BASIC 5.800% 03/15/30	05/02/2025	Tax Free Exchange	XXX	8,950,393	9,000,000	8,944,760	8,947,394		2,999		2,999		8,950,393				332,050	03/15/2030
09709U-V-0	BOFA FINANCE LLC BASIC 0.600% 05/25/27	10/01/2025	AAM	XXX	550,025	550,000	621,775	595,395		(14,557)		(14,557)		580,838		(30,812)	(30,812)	2,814	05/25/2027
10922N-AC-7	BRIGHTHOUSE FINANCIAL IN BASIC 3.700% 06/22/27	04/14/2025	J.P. Morgan Securities LLC	XXX	4,291,937	4,408,000	4,404,606	4,407,012		117		117		4,407,130		(115,192)	(115,192)	53,912	06/22/2027
110122-DC-9	Bristol Myers Squibb Co BASIC 3.875% 08/15/25	08/15/2025	Maturity	XXX	1,602,000	1,602,000	1,635,796	1,604,863		(2,863)		(2,863)		1,602,000				62,078	08/15/2025
11043X-AA-1	BRITISH AIR 19-1 AA PTT BASIC 3.300% 12/15/32	12/15/2025	Redemption 100.0000	XXX	613,479	613,479	613,479	613,479						613,479				12,752	12/15/2032
118230-AQ-4	Buckeye Partners BASIC 3.950% 12/01/26	04/14/2025	J.P. Morgan Securities LLC	XXX	4,835,300	5,000,000	4,598,355	4,882,098		18,040		18,040		4,900,139		(64,839)	(64,839)	76,806	12/01/2026
126650-BP-4	CVS Corp 6.036% 12/10/28	12/10/2025	Redemption 100.0000	XXX	66,704	66,704	70,940	67,735		(1,032)		(1,032)		66,704				2,200	12/10/2028
12695*-AA-3	CVS Lease Backed 2016 PP PRIVATE PLACEMENT 3.416% 10/10/38	12/10/2025	Redemption 100.0000	XXX	205,049	205,049	187,271	191,718		13,331		13,331		205,049				3,814	10/10/2038
172062-AF-8	Cincinnati Financial Corp 6.920% 05/15/28	04/14/2025	J.P. Morgan Securities LLC	XXX	3,184,230	3,000,000	3,039,508	3,010,164		(828)		(828)		3,009,336		174,894	174,894	89,960	05/15/2028
172967-ME-8	Citigroup Inc BASIC 3.980% 03/20/30	08/25/2025	J.P. Morgan Securities LLC	XXX	8,880,300	9,000,000	9,000,000	9,000,000						9,000,000		(119,700)	(119,700)	340,290	03/20/2030
17330F-UU-1	CITIGROUP GLOBAL MARKETS BASIC 0.125% 06/17/27	11/10/2025	AAM	XXX	747,527	800,000	800,000	800,000						800,000		(52,473)	(52,473)	903	06/17/2027
17331C-3Y-1	CITIGROUP GLOBAL MARKETS BASIC 0.125% 06/17/27	11/10/2025	AAM	XXX	242,946	260,000	273,858	267,547		(2,672)		(2,672)		264,874		(21,928)	(21,928)	294	06/17/2027
18977W-2F-6	CNO GLOBAL FUNDING BASIC 4.950% 09/09/29	04/14/2025	J.P. Morgan Securities LLC	XXX	2,954,970	3,000,000	3,023,370	3,022,293		(1,278)		(1,278)		3,021,015		(66,045)	(66,045)	91,575	09/09/2029
20030N-BH-3	Comcast Corp BASIC 4.250% 01/15/33	08/25/2025	J.P. Morgan Securities LLC	XXX	4,368,330	4,500,000	4,547,277	4,529,473		(2,102)		(2,102)		4,527,371		(159,041)	(159,041)	216,219	01/15/2033
23355L-AM-8	DXC TECHNOLOGY CO BASIC 2.375% 09/15/28	04/14/2025	J.P. Morgan Securities LLC	XXX	2,872,507	3,181,000	2,763,144	2,844,940		25,163		25,163		2,870,103		2,404	2,404	45,329	09/15/2028
23804L-AC-7	DATADOG INC BASIC 0.000% 12/01/29	04/09/2025	AAM	XXX	231,501	270,000	270,022	270,018		(1)		(1)		270,017		(38,516)	(38,516)		12/01/2029
24736X-AA-6	DELTA AIR LINES 2015-1AA BASIC 3.625% 07/30/27	04/14/2025	J.P. Morgan Securities LLC	XXX	906,965	937,141	924,115	932,448		408		408		932,856		(25,891)	(25,891)	24,629	07/30/2027
24736X-AA-6	DELTA AIR LINES 2015-1AA BASIC 3.625% 07/30/27	01/30/2025	Redemption 100.0000	XXX	35,062	35,062	34,575	34,886		176		176		35,062				636	07/30/2027
263534-CP-2	E I Du Pont & Co BASIC 2.300% 07/15/30	08/25/2025	J.P. Morgan Securities LLC	XXX	9,170,500	10,000,000	9,963,700	9,979,333		2,360		2,360		9,981,693		(811,193)	(811,193)	260,028	07/15/2030
26441C-BY-0	Duke Energy Corp BASIC 4.125% 04/15/26	08/06/2025	AAM	XXX	109,006	100,000	99,783	99,902		45		45		99,947		9,059	9,059	3,346	04/15/2026
278265-AE-3	Eaton Vance Corp BASIC 3.500% 04/06/27	04/14/2025	J.P. Morgan Securities LLC	XXX	7,335,975	7,500,000	7,311,203	7,445,992		7,006		7,006		7,452,998		(117,023)	(117,023)	142,188	04/06/2027

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
278865-BM-1	ECOLAB INC BASIC 2.125% 02/01/32	08/11/2025	AAM	XXX	259,791	300,000	299,886	299,922		6		6		299,928		(40,137)	(40,137)	6,570	02/01/2032
283695-BQ-6	El Paso Natural Gas BASIC 3.500% 02/15/32	02/10/2025	AAM	XXX	197,492	225,000	224,964	224,972						224,972		(27,481)	(27,481)	3,850	02/15/2032
29248H-AB-9	EMPOWER FINANCE 2020 LP BASIC 1.776% 03/17/31	08/25/2025	J.P. Morgan Securities LLC	XXX	7,084,400	8,000,000	7,873,280	7,918,946		8,270		8,270		7,927,216		(842,816)	(842,816)	136,160	03/17/2031
29250R-AW-6	Enbridge Energy Partners BASIC 5.875% 10/15/25	07/28/2025	Call 100.0000	XXX	275,000	275,000	311,132	277,981		(2,981)		(2,981)		275,000				12,701	10/15/2025
29365@-AB-2	Entergy New Orleans LLC PRIVATE PLACEMENT 3.000% 03/15/25	03/15/2025	Maturity	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				60,000	03/15/2025
298736-AM-1	EURONET WORLDWIDE INC BASIC 0.625% 10/01/30	11/25/2025	AAM	XXX	62,449	70,000	70,000							70,000		(7,551)	(7,551)	123	10/01/2030
30034W-AD-8	EVERGY INC BASIC 4.500% 12/15/27	10/14/2025	AAM	XXX	180,536	140,000	142,412	142,036		(521)		(521)		141,515		39,021	39,021	5,250	12/15/2027
30321L-2C-5	F&G GLOBAL FUNDING BASIC 2.000% 09/20/28	04/14/2025	J.P. Morgan Securities LLC	XXX	5,984,974	6,614,400	5,903,484	5,946,619		50,287		50,287		5,996,905		(11,932)	(11,932)	77,535	09/20/2028
31428X-AU-0	FEDEX CORP BASIC 4.100% 04/15/43	02/26/2025	Tax Free Exchange	XXX	3,764,355	4,000,000	3,703,172	3,753,030		1,325		1,325		3,754,355		10,000	10,000	59,678	04/15/2043
31428X-BE-5	FEDEX CORP BASIC 4.750% 11/15/45	02/26/2025	Tax Free Exchange	XXX	3,046,537	3,000,000	3,045,540	3,039,215		(179)		(179)		3,039,037		7,500	7,500	39,979	11/15/2045
314353-AA-1	FEDEX 2020-1 CLASS AA BASIC 1.875% 02/20/34	08/20/2025	Redemption 100.0000	XXX	80,210	80,210	80,210	80,210						80,210				1,128	02/20/2034
338307-AF-8	FIVE9 INC BASIC 1.000% 03/15/29	05/08/2025	AAM	XXX	237,279	275,000	261,714	263,280		943		943		264,222		(26,944)	(26,944)	1,788	03/15/2029
33972P-AA-7	FLNG LIQUEFACTION 2 LLC BASIC 4.125% 03/31/38	09/30/2025	Redemption 100.0000	XXX	832,200	832,200	765,274			66,926		66,926		832,200				17,164	03/31/2038
343412-AJ-1	FLUOR CORP BASIC 1.125% 08/15/29	06/11/2025	AAM	XXX	12,741	10,000	12,144			(166)		(166)		11,977		764	764	93	08/15/2029
34489*-AA-7	Football Club Term 2033 Trust PRIVATE PLACEMENT 3.870% 10/05/25	10/05/2025	Maturity	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				194,038	10/05/2025
345370-CZ-1	Ford Motor Company BASIC 0.000% 03/15/26	03/19/2025	AAM	XXX	432,586	440,000	461,664	446,002		(1,114)		(1,114)		444,888		(12,302)	(12,302)		03/15/2026
37045V-AP-5	General Motors Corp BASIC 5.150% 04/01/38	08/25/2025	J.P. Morgan Securities LLC	XXX	7,508,480	8,000,000	7,550,240	7,572,586		14,773		14,773		7,587,359		(78,879)	(78,879)	378,811	04/01/2038
37045X-DV-5	GENERAL MOTORS FINL CO BASIC 4.300% 04/06/29	08/25/2025	J.P. Morgan Securities LLC	XXX	4,948,850	5,000,000	4,991,050	4,994,229		837		837		4,995,066		(46,216)	(46,216)	194,694	04/06/2029
375558-AZ-6	GILEAD SCIENCES INC 3.500% 02/01/25	02/01/2025	Maturity	XXX	9,700,000	9,700,000	9,642,215	9,698,819		1,181		1,181		9,700,000				169,750	02/01/2025
37940X-AU-6	GLOBAL PAYMENTS INC BASIC 1.500% 03/01/31	11/25/2025	AAM	XXX	422,113	460,000	470,101	468,930		(962)		(962)		467,968		(45,855)	(45,855)	6,989	03/01/2031
37959E-AC-6	GLOBE LIFE INC BASIC 5.850% 09/15/34	08/25/2025	J.P. Morgan Securities LLC	XXX	22,951,720	22,000,000	22,847,880	22,831,376		(45,055)		(45,055)		22,786,322		165,398	165,398	1,319,175	09/15/2034
382550-BF-7	Goodyear Tire BASIC 5.000% 05/31/26	07/03/2025	Call 100.0000	XXX	40,000	40,000	38,100	39,603		138		138		39,740		260	260	1,176	05/31/2026
387328-AF-4	GRANITE CONSTRUCTION INC BASIC 3.250% 06/15/30	12/23/2025	AAM	XXX	32,718	20,000	23,089			(423)		(423)		22,667		10,051	10,051	666	06/15/2030
39063@-AG-5	Great Lakes Gas Trans Co PRIVATE PLACEMENT 6.950% 03/25/28	03/25/2025	Redemption 100.0000	XXX	50,000	50,000	53,452	51,358		(1,358)		(1,358)		50,000				1,738	03/25/2028

Annual Statement for the Year 2025 of the Protective Life And Annuity Insurance Company

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
402740-AB-0	GULFSTREAM NATURAL GAS 6.190% 11/01/25	04/14/2025	J.P. Morgan Securities LLC	XXX	3,021,420	3,000,000	2,998,260	2,999,881		43		43		2,999,924		21,496	21,496	87,692	11/01/2025
40440V-AA-3	HPS CORPORATE LENDING FU BASIC 6.750% 01/30/29	02/15/2025	Tax Free Exchange	XXX	2,804,571	2,825,000	2,800,127	2,804,027		545		545		2,804,571				103,289	01/30/2029
405024-AD-2	HAEMONETICS CORP BASIC 2.500% 06/01/29	11/11/2025	AAM	XXX	350,757	350,000	338,027	338,892		2,042		2,042		340,933		9,824	9,824	8,288	06/01/2029
413875-AW-5	Harris Corp BASIC 4.400% 06/15/28	02/10/2025	AAM	XXX	246,423	250,000	248,310	249,303		21		21		249,324		(2,902)	(2,902)	1,711	06/15/2028
41875#-AA-0	HAT-HWI Fed Rec Trust Series A PRIVATE PLACEMENT 4.040% 07/01/33	07/01/2025	Redemption 100.0000	XXX	556,005	556,005	572,473	566,089		(10,084)		(10,084)		556,005				22,463	07/01/2033
42225U-AK-0	HEALTHCARE TRUST OF AMER BASIC 3.625% 01/15/28	04/14/2025	Various	XXX	4,817,950	5,000,000	4,800,117	4,883,275		11,080		11,080		4,894,354		(76,404)	(76,404)	138,958	01/15/2028
426767-AA-7	HENRY J KAISER FAMILY FO BASIC 3.356% 12/01/25	04/14/2025	J.P. Morgan Securities LLC	XXX	987,680	1,000,000	976,293	996,775		1,064		1,064		997,840		(10,160)	(10,160)	13,051	12/01/2025
45866F-AN-4	INTERCONTINENTALEXCHA BASIC 1.850% 09/15/32	11/12/2025	AAM	XXX	637,725	750,000	747,975	748,659		141		141		748,800		(111,075)	(111,075)	16,110	09/15/2032
460690-BQ-2	InterPublic Group Cos BASIC 5.400% 10/01/48	12/02/2025	Tax Free Exchange	XXX	4,980,341	5,000,000	4,971,950	4,974,847		494		494		4,975,341		5,000	5,000	315,750	10/01/2048
46817M-AL-1	JACKSON FINANCIAL INC BASIC 3.125% 11/23/31	08/25/2025	J.P. Morgan Securities LLC	XXX	3,598,640	4,000,000	3,521,280	3,536,239		38,289		38,289		3,574,528		24,112	24,112	96,875	11/23/2031
477143-AJ-0	JETBLUE 2019-1 CLASS A BASIC 2.950% 05/15/28	11/15/2025	Various	XXX	438,943	438,943	438,517	438,742		201		201		438,943				9,712	05/15/2028
48133D-L2-4	JPMORGAN CHASE FINANCIAL BASIC 0.500% 06/15/27	05/13/2025	AAM	XXX	263,806	230,000	271,547	253,881		(3,724)		(3,724)		250,157		13,650	13,650	476	06/15/2027
482480-AN-0	KLA-TENCOR CORP BASIC 5.250% 07/15/62	05/13/2025	AAM	XXX	206,894	230,000	229,646	229,663		1		1		229,664		(22,770)	(22,770)	10,029	07/15/2062
525ESC-AJ-8	Lehman Brothers Inc ESCROW 0.000% 01/27/60	10/02/2025	Bank of New York	XXX	2,466											2,466	2,466		01/27/2060
53621@-AC-0	LION INDUSTRIAL PROPERTIES LP PRIVATE PLACEMENT 4.200% 11/16/25	11/16/2025	Maturity	XXX	3,000,000	3,000,000	3,087,119	3,013,036		(13,036)		(13,036)		3,000,000				126,000	11/16/2025
54864@-AA-8	Lowes Mtg PT Trust Ser 2003-A PRIVATE PLACEMENT 6.150% 05/15/29	12/15/2025	Redemption 100.0000	XXX	58,758	58,758	65,628	61,767		(3,009)		(3,009)		58,758				1,976	05/15/2029
54867*-AA-7	Lowes (Portage, MI) 2011-A CTL PRIVATE PLACEMENT 4.340% 01/20/27	12/20/2025	Redemption 100.0000	XXX	552,840	552,840	566,692	556,519		(3,680)		(3,680)		552,840				13,082	01/20/2027
55279H-AV-2	MANUF AND TRADERS TRUST CO BASIC 4.650% 01/27/26	04/14/2025	J.P. Morgan Securities LLC	XXX	1,996,640	2,000,000	1,951,060	1,974,310		7,186		7,186		1,981,496		15,144	15,144	68,200	01/27/2026
55303J-AB-2	MGP INGREDIENTS INC BASIC 1.875% 11/15/41	01/30/2025	AAM	XXX	382,350	410,000	465,391	436,391		(1,151)		(1,151)		435,239		(52,889)	(52,889)	1,606	11/15/2041
55336V-AA-8	MPLX LP BASIC 4.000% 02/15/25	02/15/2025	Maturity	XXX	2,000,000	2,000,000	1,992,800	1,999,894		106		106		2,000,000				40,000	02/15/2025
55903V-BC-6	WARNERMEDIA HOLDINGS INC BASIC 4.279% 03/15/32	06/30/2025	Call 83.0349	XXX	173,543	209,000	209,000	209,000						209,000				(28,377)	03/15/2032

Annual Statement for the Year 2025 of the Protective Life And Annuity Insurance Company

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
55903V-BC-6	WARNERMEDIA HOLDINGS INC BASIC 4.279% 03/15/32	06/30/2025	Tax Free Exchange	XXX	301,450	291,000	291,000	291,000						291,000		10,450	10,450	9,858	03/15/2032
571903-AW-3	MARRIOTT INTERNATIONAL BASIC 3.750% 03/15/25	03/15/2025	Maturity	XXX	7,000,000	7,000,000	7,194,306	7,000,000						7,000,000				131,250	03/15/2025
61747Y-EM-3	Morgan Stanley BASIC 4.810% 02/18/26	02/18/2025	Call 100.0000	XXX	5,000,000	5,000,000	4,833,850	4,980,908		19,092		19,092		5,000,000				65,750	02/18/2026
61775M-L3-8	MORGAN STANLEY FIN LLC BASIC 2.500% 11/06/26	06/11/2025	AAM	XXX	752,705	530,000	559,805	549,952	(3,701)			(3,701)		546,251		206,454	206,454	3,250	11/06/2026
620076-BT-5	Motorola Solutions Inc BASIC 2.300% 11/15/30	08/25/2025	J.P. Morgan Securities LLC	XXX	6,285,510	7,000,000	6,986,140	6,991,594	902			902		6,992,496		(706,986)	(706,986)	128,353	11/15/2030
636180-BN-0	National Fuel Gas BASIC 3.950% 09/15/27	04/14/2025	J.P. Morgan Securities LLC	XXX	7,808,880	8,000,000	7,871,848	7,958,225	4,472			4,472		7,962,698		(153,818)	(153,818)	189,600	09/15/2027
637417-AJ-5	National Retail Properties 3.600% 12/15/26	04/14/2025	J.P. Morgan Securities LLC	XXX	3,785,744	3,850,000	3,640,067	3,795,363	8,257			8,257		3,803,620		(17,876)	(17,876)	48,510	12/15/2026
650119-AA-8	NEW YORK UNIVERSITY 5.236% 07/01/32	08/25/2025	J.P. Morgan Securities LLC	XXX	504,162	495,000	557,718	533,446	(1,859)			(1,859)		531,587		(27,424)	(27,424)	30,310	07/01/2032
650119-AA-8	NEW YORK UNIVERSITY 5.236% 07/01/32	07/01/2025	Redemption 100.0000	XXX	58,000	58,000	65,349	62,505	(4,505)			(4,505)		58,000				3,037	07/01/2032
650119-AB-6	NEW YORK UNIVERSITY 4.955% 07/01/32	07/01/2025	Redemption 100.0000	XXX	246,000	246,000	254,149	250,741	(4,741)			(4,741)		246,000				12,189	07/01/2032
664675-AK-1	NORTHEASTERN UNIVERSITY BASIC 4.461% 03/01/25	03/01/2025	Maturity	XXX	2,770,000	2,770,000	2,778,329	2,770,237	(237)			(237)		2,770,000				61,785	03/01/2025
664675-AM-7	NORTHEASTERN UNIVERSITY BASIC 5.285% 03/01/32	04/14/2025	J.P. Morgan Securities LLC	XXX	6,047,940	6,000,000	6,488,676	6,224,652	(13,976)			(13,976)		6,210,676		(162,736)	(162,736)	202,592	03/01/2032
67059N-AH-1	NUTANIX INC BASIC 0.250% 10/01/27	05/13/2025	AAM	XXX	304,599	205,000	227,750	223,739	(2,609)			(2,609)		221,130		83,469	83,469	317	10/01/2027
67059N-AJ-7	NUTANIX INC BASIC 0.500% 12/15/29	11/26/2025	AAM	XXX	46,687	50,000	50,000	50,000						50,000		(3,313)	(3,313)	238	12/15/2029
67114Q-AA-2	OWS CRE FUNDING I LLC BASIC 9.860% 09/15/25	08/06/2025	Redemption 100.0000	XXX	357,250	357,250	357,250	357,250						357,250				21,699	09/15/2025
677071-AU-6	OHANA MILITARY COMM LLC 144A 6.000% 10/01/51	10/01/2025	Redemption 100.0000	XXX	15,100	15,100	16,865	16,541	(1,442)			(1,442)		15,100				683	10/01/2051
682680-AT-0	ONEOK INC BASIC 4.950% 07/13/47	11/12/2025	AAM	XXX	219,813	250,000	247,570	247,888	45			45		247,934		(28,121)	(28,121)	16,500	07/13/2047
69331C-AL-2	PG&E CORP BASIC 4.250% 12/01/27	01/24/2025	AAM	XXX	248,172	240,000	241,013	240,755	(18)			(18)		240,737		7,435	7,435	1,587	12/01/2027
69352P-AS-2	PPL CAPITAL FUNDING INC BASIC 2.875% 03/15/28	08/06/2025	AAM	XXX	224,932	200,000	200,000	200,000						200,000		24,932	24,932	5,143	03/15/2028
701094-AS-3	Parker Hannifin Corp BASIC 4.500% 09/15/29	04/14/2025	J.P. Morgan Securities LLC	XXX	4,963,600	5,000,000	5,088,950	5,084,526	(5,170)			(5,170)		5,079,356		(115,756)	(115,756)	135,000	09/15/2029
72650R-BL-5	PLAINS ALL AMER PIPELINE BASIC 4.500% 12/15/26	02/10/2025	AAM	XXX	248,748	250,000	242,998	248,121	103			103		248,223		524	524	1,750	12/15/2026
740816-AK-9	PRES FELLOWS OF HARVARD BASIC 3.529% 10/01/31	08/25/2025	J.P. Morgan Securities LLC	XXX	5,730,780	6,000,000	6,423,774	6,250,148	(22,722)			(22,722)		6,227,426		(496,646)	(496,646)	194,683	10/01/2031
74251V-AR-3	Principal Finl Group BASIC 3.700% 05/15/29	08/25/2025	J.P. Morgan Securities LLC	XXX	3,918,480	4,000,000	3,984,080	3,992,328	1,096			1,096		3,993,424		(74,944)	(74,944)	117,989	05/15/2029

Annual Statement for the Year 2025 of the Protective Life And Annuity Insurance Company

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
744320-BF-8	Prudential Financial Inc BASIC 5.700% 09/15/48	04/14/2025	J.P. Morgan Securities LLC	XXX	3,931,200	4,000,000	4,000,000	4,000,000						4,000,000		(68,800)	(68,800)	136,800	09/15/2048
744542-AC-5	Public Service New Mexico BASIC 3.850% 08/01/25	08/01/2025	Maturity	XXX	2,000,000	2,000,000	2,004,194	2,000,316		(316)		(316)		2,000,000				77,000	08/01/2025
74834L-BC-3	QUEST DIAGNOSTIC INC BASIC 2.800% 06/30/31	08/25/2025	J.P. Morgan Securities LLC	XXX	6,406,470	7,000,000	6,989,780	6,993,790		590		590		6,994,380		(587,910)	(587,910)	131,756	06/30/2031
75458J-AA-5	RAYBURN CTRY SEC LLC BASIC 2.307% 12/01/30	12/01/2025	Redemption 100.0000	XXX	63,376	63,376	63,376	63,376						63,376				1,099	12/01/2030
75513E-CM-1	RAYTHEON TECH CORP BASIC 1.900% 09/01/31	08/25/2025	J.P. Morgan Securities LLC	XXX	3,460,360	4,000,000	3,424,640	3,443,663		48,933		48,933		3,492,596		(32,236)	(32,236)	76,211	09/01/2031
759509-AG-7	RELIANCE STEEL & ALUM BASIC 2.150% 08/15/30	08/25/2025	J.P. Morgan Securities LLC	XXX	7,158,320	8,000,000	8,017,200	8,009,987		(1,170)		(1,170)		8,008,818		(850,498)	(850,498)	180,122	08/15/2030
75973Q-AA-5	RENAISSANCERE FINANCE BASIC 3.450% 07/01/27	04/14/2025	J.P. Morgan Securities LLC	XXX	7,238,478	7,433,000	7,380,466	7,417,515		1,826		1,826		7,419,340		(180,862)	(180,862)	206,575	07/01/2027
759916-AD-1	REPLIGEN CORP BASIC 1.000% 12/15/28	01/28/2025	AAM	XXX	132,919	120,000	129,620	128,138		(162)		(162)		127,976		4,942	4,942	147	12/15/2028
785592-AS-5	SABINE PASS LIQUEFACTION BASIC 5.000% 03/15/27	08/11/2025	AAM	XXX	1,004,700	1,000,000	1,020,900	1,005,166		(1,449)		(1,449)		1,003,717		983	983	39,306	03/15/2027
79588T-AC-4	SAMMONS FINANCIAL GROUP BASIC 4.450% 05/12/27	04/14/2025	J.P. Morgan Securities LLC	XXX	4,964,300	5,000,000	4,997,200	4,999,223		96		96		4,999,319		(35,019)	(35,019)	98,271	05/12/2027
79588T-AD-2	SAMMONS FINANCIAL GROUP BASIC 3.350% 04/16/31	04/14/2025	J.P. Morgan Securities LLC	XXX	13,338,450	15,000,000	13,146,300	13,209,353		72,936		72,936		13,282,289		56,161	56,161	258,229	04/16/2031
80282K-BC-9	SANTANDER HOLDINGS BASIC 2.490% 01/06/28	04/14/2025	J.P. Morgan Securities LLC	XXX	1,898,860	2,000,000	1,824,120	1,880,157		17,413		17,413		1,897,570		1,290	1,290	39,425	01/06/2028
803607-AD-2	SAREPTA THERAPEUTICS INC BASIC 1.250% 09/15/27	04/24/2025	AAM	XXX	47,138	50,000	51,285	51,232		(144)		(144)		51,088		(3,950)	(3,950)	382	09/15/2027
806605-AG-6	Schering Plough BASIC 6.500% 12/01/33	08/25/2025	J.P. Morgan Securities LLC	XXX	2,208,317	1,950,000	2,511,446	2,312,740		(23,033)		(23,033)		2,289,707		(81,391)	(81,391)	95,415	12/01/2033
83007C-AC-6	6297782 LLC BASIC 5.026% 10/01/29	08/06/2025	Tax Free Exchange	XXX	499,998	500,000	499,965	499,982		17		17		499,998				23,594	10/01/2029
833445-AD-1	SNOWFLAKE INC BASIC 0.000% 10/01/29	11/03/2025	AAM	XXX	356,603	215,000	216,960	216,857		(294)		(294)		216,563		140,039	140,039		10/01/2029
83416W-AB-9	SOLAR STAR FUNDING LLC BASIC 3.950% 06/30/35	08/25/2025	J.P. Morgan Securities LLC	XXX	1,779,825	1,864,179	1,774,054	1,805,114		4,816		4,816		1,809,930		(30,105)	(30,105)	49,499	06/30/2035
83416W-AB-9	SOLAR STAR FUNDING LLC BASIC 3.950% 06/30/35	06/30/2025	Redemption 100.0000	XXX	43,329	43,329	41,234	41,956		1,373		1,373		43,329				856	06/30/2035
83444M-AP-6	SOLVENTUM CORP BASIC 5.400% 03/01/29	04/14/2025	J.P. Morgan Securities LLC	XXX	5,028,650	5,000,000	5,159,636	5,159,546		(9,976)		(9,976)		5,149,570		(120,920)	(120,920)	172,500	03/01/2029
842587-DP-9	SOUTHERN CO BASIC 3.875% 12/15/25	05/07/2025	AAM	XXX	168,350	150,000	157,214	154,977		(1,836)		(1,836)		153,142		15,208	15,208	2,309	12/15/2025
845011-AB-1	SOUTHWEST GAS CORP BASIC 4.150% 06/01/49	11/12/2025	AAM	XXX	325,932	400,000	401,152	401,026		(22)		(22)		401,004		(75,072)	(75,072)	15,770	06/01/2049
84858D-AA-6	SPIRIT AIR 2015-1 PTT A Ser A 4.100% 04/01/28	10/01/2025	Redemption 100.0000	XXX	96,572	96,572	97,176	96,836		(264)		(264)		96,572				2,970	04/01/2028
866082-AA-8	SUMMIT HOTEL PROPERTIES BASIC 1.500% 02/15/26	04/01/2025	AAM	XXX	14,475	15,000	15,437	15,108		(24)		(24)		15,084		(609)	(609)	142	02/15/2026
87164D-SE-1	SYNOVUS BANK GA BASIC 3.625% 10/29/30	10/29/2025	Call 100.0000	XXX	500,000	500,000	500,000	500,000						500,000				20,000	10/29/2030

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
87165B-AG-8	SYNCHRONY FINANCIAL BASIC 4.500% 07/23/25 TTX Co BASIC 3.600%	07/23/2025	Maturity	XXX	2,000,000	2,000,000	1,944,100	1,979,652		20,348		20,348		2,000,000				90,000	07/23/2025
87305Q-CH-2	01/15/25 Tampa Electric Co BASIC	01/15/2025	Maturity	XXX	2,000,000	2,000,000	2,072,230	2,000,538		(538)		(538)		2,000,000				36,000	01/15/2025
875127-BH-4	2.400% 03/15/31 TANGER PROPERTIES LP	08/25/2025	J.P. Morgan Securities LLC	XXX	5,422,080	6,000,000	6,012,840	6,008,376		(872)		(872)		6,007,504		(585,424)	(585,424)	138,800	03/15/2031
875484-AJ-6	BASIC 3.125% 09/01/26 Texaco Capital Inc BASIC	04/14/2025	J.P. Morgan Securities LLC	XXX	2,813,389	2,875,000	2,696,716	2,829,287		8,153		8,153		2,837,440		(24,051)	(24,051)	57,400	09/01/2026
881685-AX-9	8.625% 11/15/31 Timken Co MTN A MTN A	04/14/2025	J.P. Morgan Securities LLC	XXX	4,904,924	4,005,000	5,841,777	5,064,232		(40,958)		(40,958)		5,023,274		(118,351)	(118,351)	149,687	11/15/2031
88738T-AA-8	6.875% 05/08/28 J.P. Morgan Securities	08/25/2025	LLC	XXX	4,255,080	4,000,000	3,491,360	3,865,063		24,268		24,268		3,889,332		365,748	365,748	287,986	05/08/2028
891092-AD-0	Toro Co 7.800% 06/15/27 AMHERST COLLEGE BASIC	04/14/2025	J.P. Morgan Securities LLC	XXX	3,164,730	3,000,000	2,799,780	2,958,087		4,786		4,786		2,962,874		201,856	201,856	81,900	06/15/2027
898361-AP-5	3.694% 11/01/32 SMITH COLLEGE BASIC	08/25/2025	J.P. Morgan Securities LLC	XXX	3,820,280	4,000,000	3,776,608	3,880,559		12,172		12,172		3,892,731		(72,451)	(72,451)	123,544	11/01/2032
898377-AB-2	4.470% 07/01/35 TRUSTMARK CORP BASIC	02/10/2025	Call 100.0000	XXX	4,000,000	4,000,000	4,330,816	4,227,106		(227,106)		(227,106)		4,000,000				108,770	07/01/2035
898402-AA-0	7.507% 12/01/30 UBER TECHNOLOGIES INC	12/01/2025	Call 100.0000	XXX	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				362,500	12/01/2030
90353T-AJ-9	BASIC 0.000% 12/15/25 UBER TECHNOLOGIES INC	04/24/2025	AAM	XXX	33,080	30,000	31,327	30,777		(260)		(260)		30,518		2,563	2,563		12/15/2025
90353T-AM-2	BASIC 0.875% 12/01/28 UNITED AIR 2013-1 A PTT	07/10/2025	AAM	XXX	284,041	200,000	227,927	227,428		(3,123)		(3,123)		224,305		59,735	59,735	899	12/01/2028
909319-AA-3	BASIC 4.300% 08/15/25 UNITED AIR 2019-2 A PTT	08/15/2025	Redemption 100.0000	XXX	1,006,780	1,006,780	1,020,271	1,008,333		(1,552)		(1,552)		1,006,780				42,219	08/15/2025
90932M-AA-3	BASIC 2.900% 05/01/28 UNITED AIR 2014 1 A PTT	11/01/2025	Redemption 100.0000	XXX	358,400	358,400	358,400	358,400						358,400				7,795	05/01/2028
90932P-AA-6	BASIC 4.000% 04/11/26 UNITED AIR 2014 1 A PTT	04/14/2025	J.P. Morgan Securities LLC	XXX	2,640,084	2,686,288	2,689,915	2,686,977		(66)		(66)		2,686,911		(46,827)	(46,827)	56,711	04/11/2026
90932P-AA-6	BASIC 4.000% 04/11/26 UNITED AIR 2014 2 A PTT	04/11/2025	Redemption 100.0000	XXX	156,314	156,314	156,525	156,354		(40)		(40)		156,314				3,126	04/11/2026
90932Q-AA-4	PASS THRU CERTS 3.750% 09/03/26 UNITED AIR 2014 2 A PTT	04/14/2025	J.P. Morgan Securities LLC	XXX	462,855	472,156	468,379	471,109		154		154		471,263		(8,409)	(8,409)	11,214	09/03/2026
90932Q-AA-4	PASS THRU CERTS 3.750% 09/03/26 US BANCORP BASIC 4.548%	03/03/2025	Redemption 100.0000	XXX	26,956	26,956	26,740	26,896		60		60		26,956				505	09/03/2026
91159H-JF-8	07/22/28 United Tech Corp BASIC	03/06/2025	AAM	XXX	698,782	700,000	700,000	700,000						700,000		(1,218)	(1,218)	19,898	07/22/2028
913017-DD-8	3.950% 08/16/25 UNIVEST CORP OF PA	08/16/2025	Maturity	XXX	500,000	500,000	500,752	500,058		(58)		(58)		500,000				19,750	08/16/2025
915271-AC-4	BASIC 9.634% 08/15/30 VARONIS SYSTEM INC	11/15/2025	Call 100.0000	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				68,700	08/15/2030
922280-AD-4	BASIC 1.000% 09/15/29 VOLKSWAGEN GROUP	11/21/2025	AAM	XXX	45,809	50,000	52,295	52,204		(427)		(427)		51,777		(5,968)	(5,968)	603	09/15/2029
928668-BE-1	AMERICA BASIC 3.350% 05/13/25 WAKE FOREST UNIV BASIC	05/13/2025	Maturity	XXX	550,000	550,000	549,423	549,954		46		46		550,000				9,213	05/13/2025
931009-AE-4	3.451% 01/15/32 J.P. Morgan Securities	04/14/2025	LLC	XXX	6,045,390	6,500,000	5,772,059	6,137,063		19,352		19,352		6,156,415		(111,025)	(111,025)	171,975	01/15/2032

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
948741-AM-5	Weingarten Realty Invst BASIC 3.250% 08/15/26	04/14/2025	Various	XXX	4,895,850	5,000,000	4,833,085	4,958,464		7,642		7,642		4,966,106		(70,256)	(70,256)	111,042	08/15/2026
94978#-CV-7	Atmos Energy Corp PRIVATE PLACEMENT 5.473% 09/10/25	09/10/2025	Redemption 100.0000	XXX	353,456	353,456	375,510	355,966	(2,509)			(2,509)		353,456				8,109	09/10/2025
98978V-AH-6	ZOETIS INC BASIC 4.700% 02/01/43	11/12/2025	AAM	XXX	231,528	250,000	254,207	253,186	(105)			(105)		253,081		(21,554)	(21,554)	15,079	02/01/2043
AR8389-75-1	GLENCORE FUNDING LLC BASIC 0.000% 03/27/25	01/08/2025	AAM	XXX	395,220	400,000	417,600	401,201	(90)			(90)		401,111		(5,891)	(5,891)		03/27/2025
009088-AA-3	AIR CANADA 2015-2AA PTT BASIC 3.750% 12/15/27	12/15/2025	Redemption 100.0000	XXX	120,553	120,553	118,745	119,807	746			746		120,553				3,391	12/15/2027
00908P-AA-5	AIR CANADA 2017-1AA PTT BASIC 3.300% 01/15/30	04/14/2025	J.P. Morgan Securities LLC	XXX	1,231,384	1,334,400	1,247,597	1,252,501	2,619			2,619		1,255,120		(23,735)	(23,735)	33,760	01/15/2030
00908P-AA-5	AIR CANADA 2017-1AA PTT BASIC 3.300% 01/15/30	01/15/2025	Redemption 100.0000	XXX	51,200	51,200	47,869	48,058	3,142			3,142		51,200				845	01/15/2030
009090-AA-9	AIR CANADA 2015-1A PTT BASIC 3.600% 03/15/27	04/14/2025	J.P. Morgan Securities LLC	XXX	2,807,208	2,915,671	2,820,445	2,884,198	3,449			3,449		2,887,647		(80,439)	(80,439)	62,979	03/15/2027
009090-AA-9	AIR CANADA 2015-1A PTT BASIC 3.600% 03/15/27	03/15/2025	Redemption 100.0000	XXX	127,860	127,860	123,684	126,480	1,380			1,380		127,860				2,301	03/15/2027
00909D-AA-1	AIR CANADA 2020-2A PTT BASIC 5.250% 04/01/29	10/01/2025	Redemption 100.0000	XXX	50,286	50,286	51,719	51,256	(970)			(970)		50,286				1,980	04/01/2029
013716-AQ-8	Alcan Aluminium 7.250% 03/15/31	08/25/2025	J.P. Morgan Securities LLC	XXX	3,453,960	3,000,000	2,977,230	2,990,705	814			814		2,991,519		462,441	462,441	209,646	03/15/2031
06368D-H7-2	BANK OF MONTREAL BASIC 3.088% 01/10/37	08/25/2025	J.P. Morgan Securities LLC	XXX	12,779,865	14,500,000	12,656,905	12,687,486	77,896			77,896		12,765,382		14,483	14,483	512,436	01/10/2037
06417X-AG-6	Bank of Nova Scotia BASIC 4.588% 05/04/37	08/25/2025	J.P. Morgan Securities LLC	XXX	22,007,090	23,000,000	21,992,830	22,043,986	57,565			57,565		22,101,551		(94,461)	(94,461)	873,504	05/04/2037
11777Q-AC-4	B2GOLD CORP BASIC 2.750% 02/01/30	10/16/2025	AAM	XXX	77,721	40,000	51,133		(623)			(623)		50,510		27,211	27,211	791	02/01/2030
136055-AA-8	Canadian Imperial Bank 144A Ser 2002-A-1 7.262% 04/10/32	04/14/2025	J.P. Morgan Securities LLC	XXX	211,763	201,249	231,783	219,108	(172)			(172)		218,936		(7,174)	(7,174)	7,754	04/10/2032
136055-AA-8	Canadian Imperial Bank 144A Ser 2002-A-1 7.262% 04/10/32	10/10/2025	Various	XXX	206,041	206,041	208,222	207,317	(1,276)			(1,276)		206,041				10,961	04/10/2032
136375-BG-6	Canadian National Railway BASIC 7.375% 10/15/31	08/25/2025	J.P. Morgan Securities LLC	XXX	6,154,924	5,330,000	7,037,188	6,310,543	(84,763)			(84,763)		6,225,780		(70,856)	(70,856)	346,135	10/15/2031
136385-AL-5	Canadian Natural Resources 6.250% 03/15/38	02/10/2025	AAM	XXX	256,830	250,000	289,813	279,427	(175)			(175)		279,252		(22,422)	(22,422)	6,337	03/15/2038
136385-AV-3	Canadian Natural Resources BASIC 3.900% 02/01/25	02/01/2025	Maturity	XXX	2,000,000	2,000,000	2,072,902	2,000,000						2,000,000				39,000	02/01/2025
29446Y-AC-0	EQUINOX GOLD CORP BASIC 4.750% 10/15/28	10/07/2025	AAM	XXX	252,364	135,000	156,897	155,419	(3,887)			(3,887)		151,532		100,832	100,832	5,982	10/15/2028
303901-BJ-0	FAIRFAX FINANCIAL HOLDINGS LTD BASIC 3.375% 03/03/31	08/25/2025	J.P. Morgan Securities LLC	XXX	1,878,360	2,000,000	1,974,192	1,982,016	1,765			1,765		1,983,781		(105,421)	(105,421)	67,313	03/03/2031
89352L-AC-4	Trans-Canada Pipeline 7.060% 10/14/25	10/14/2025	Maturity	XXX	3,000,000	3,000,000	3,138,369	3,008,375	(8,375)			(8,375)		3,000,000				211,800	10/14/2025
00084D-AV-2	ABN AMRO BANK NV BASIC 3.324% 03/13/37	08/25/2025	J.P. Morgan Securities LLC	XXX	4,470,700	5,000,000	4,384,750	4,394,547	25,178			25,178		4,419,725		50,975	50,975	161,122	03/13/2037

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
00182E-BF-5	ANZ NEW ZEALAND INTL LDN BASIC 3.450% 07/17/27	04/14/2025	J.P. Morgan Securities LLC	XXX	7,810,800	8,000,000	7,983,200	7,995,160		561		561		7,995,720		(184,920)	(184,920)	210,067	07/17/2027
00205G-AD-9	APT PIPELINES LTD BASIC 4.250% 07/15/27	04/14/2025	J.P. Morgan Securities LLC	XXX	4,255,839	4,300,000	4,465,593	4,353,326		(6,856)		(6,856)		4,346,470		(90,631)	(90,631)	140,108	07/15/2027
00774M-AB-1	AERCAP IRELAND CAP GLOBA BASIC 3.650% 07/21/27	04/14/2025	J.P. Morgan Securities LLC	XXX	7,270,800	7,500,000	7,462,050	7,488,939		1,272		1,272		7,490,211		(219,411)	(219,411)	205,313	07/21/2027
052528-AM-8	ANZ Banking Group Ltd BASIC 2.570% 11/25/35	04/14/2025	J.P. Morgan Securities LLC	XXX	12,750,150	15,000,000	13,068,150	13,105,151		42,702		42,702		13,147,852		(397,702)	(397,702)	156,342	11/25/2035
05578Q-AF-0	BPCE SA BASIC 3.116% 10/19/32	08/25/2025	J.P. Morgan Securities LLC	XXX	13,345,650	15,000,000	13,016,850	13,070,635		138,005		138,005		13,208,640		137,010	137,010	406,378	10/19/2032
05964H-AN-5	BANCO SANTANDER SA BASIC 1.722% 09/14/27	04/14/2025	J.P. Morgan Securities LLC	XXX	5,732,400	6,000,000	5,416,620	5,626,030		64,491		64,491		5,690,521		41,879	41,879	62,279	09/14/2027
05970A-AA-0	BANCO NACIONAL COM EXT BASIC 4.375% 10/14/25	10/14/2025	Maturity	XXX	3,400,000	3,400,000	3,353,250	3,394,308		5,692		5,692		3,400,000				148,750	10/14/2025
06738E-BP-9	BARCLAYS PLC BASIC 3.564% 09/23/35	08/25/2025	J.P. Morgan Securities LLC	XXX	18,683,000	20,000,000	18,351,200	18,382,220		79,797		79,797		18,462,016		220,984	220,984	671,220	09/23/2035
09659W-2D-5	BNP PARIBAS BASIC 3.375% 01/09/25	01/09/2025	Maturity	XXX	2,500,000	2,500,000	2,495,525	2,499,984		16		16		2,500,000				42,188	01/09/2025
11042C-AA-8	BRITISH AIR 211 A PPT BASIC 2.900% 03/15/35	02/11/2025	AAM	XXX	1,145,616	1,294,642	1,301,620	1,299,721		(95)		(95)		1,299,627		(154,011)	(154,011)	5,840	03/15/2035
200447-AF-7	COMISION FEDERAL DE ELEC BASIC 4.750% 02/23/27	04/14/2025	J.P. Morgan Securities LLC	XXX	1,678,750	1,700,000	1,689,375	1,697,022		406		406		1,697,428		(18,678)	(18,678)	53,385	02/23/2027
279158-AK-5	ECOPETROL SA BASIC 4.125% 01/16/25	01/16/2025	Maturity	XXX	2,000,000	2,000,000	1,927,500	1,999,482		518		518		2,000,000				41,250	01/16/2025
28249N-AA-9	EIG PEARL HOLDINGS SARL BASIC 3.545% 08/31/36	08/31/2025	Redemption 100.0000	XXX	8,275	8,275	8,310	8,302		(27)		(27)		8,275				228	08/31/2036
29359U-AC-3	ENSTAR GROUP LTD BASIC 3.100% 09/01/31	04/14/2025	J.P. Morgan Securities LLC	XXX	12,870,300	15,000,000	13,008,750	13,072,320		74,329		74,329		13,146,649		(276,349)	(276,349)	297,083	09/01/2031
456837-AH-6	ING GROEP NV BASIC 3.950% 03/29/27	04/14/2025	J.P. Morgan Securities LLC	XXX	8,871,840	9,000,000	8,921,710	8,977,317		2,961		2,961		8,980,278		(108,438)	(108,438)	199,475	03/29/2027
472145-AH-4	JAZZ INVESTMENTS I LTD BASIC 3.125% 09/15/30	11/24/2025	AAM	XXX	243,163	210,000	219,332	218,922		(615)		(615)		218,308		24,855	24,855	4,839	09/15/2030
49374G-AA-7	KHADRAWY LTD BASIC 2.471% 03/31/25	03/31/2025	Redemption 100.0000	XXX	28,499	28,499	27,644	28,433		66		66		28,499				176	03/31/2025
532386-AA-7	LILE FINANCE LTD BASIC 3.009% 02/28/25	02/28/2025	Redemption 100.0000	XXX	47,979	47,979	46,832	47,920		58		58		47,979				361	02/28/2025
532386-AB-5	LILE FINANCE LTD BASIC 3.179% 05/06/25	05/06/2025	Redemption 100.0000	XXX	95,940	95,940	94,089	95,815		125		125		95,940				1,145	05/06/2025
53944Y-AD-5	LLOYDS BANKING GROUP PLC BASIC 3.750% 01/11/27	04/14/2025	J.P. Morgan Securities LLC	XXX	3,927,800	4,000,000	4,048,360	4,011,632		(1,704)		(1,704)		4,009,928		(82,128)	(82,128)	116,667	01/11/2027
552081-AM-3	LYONDELLBASELL IND NV BASIC 4.625% 02/26/55	04/14/2025	J.P. Morgan Securities LLC	XXX	1,328	1,793	1,312	1,318		2		2		1,320		8	8	54	02/26/2055
556079-AD-3	MACQUARIE BANK LTD BASIC 3.052% 03/03/36	04/14/2025	J.P. Morgan Securities LLC	XXX	12,910,650	15,000,000	13,186,200	13,218,951		38,178		38,178		13,257,129		(346,479)	(346,479)	289,940	03/03/2036
55607P-AF-2	MACQUARIE GROUP LTD BASIC 1.629% 09/23/27	04/14/2025	J.P. Morgan Securities LLC	XXX	1,102,301	1,154,000	1,037,054	1,078,609		12,789		12,789		1,091,398		10,903	10,903	10,861	09/23/2027

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
632525-AS-0	Natl Australia Bank BASIC 3.933% 08/02/34	04/14/2025	J.P. Morgan Securities LLC	XXX	4,688,650	5,000,000	4,809,150	4,813,438		4,888		4,888		4,818,327		(129,677)	(129,677)	141,479	08/02/2034
716743-AJ-8	PETRONAS CAPITAL LTD BASIC 3.500% 03/18/25	03/18/2025	Maturity	XXX	4,400,000	4,400,000	4,275,643	4,395,635		4,365		4,365		4,400,000				77,000	03/18/2025
80622G-AC-8	SCENTRE GROUP TRUST 1-2 144A 3.750% 03/23/27	04/14/2025	J.P. Morgan Securities LLC	XXX	4,912,150	5,000,000	5,104,260	5,030,095		(4,483)		(4,483)		5,025,612		(113,462)	(113,462)	108,333	03/23/2027
83368R-BJ-0	Societe General BASIC 3.337% 01/21/33	08/25/2025	J.P. Morgan Securities LLC	XXX	20,817,300	23,000,000	20,407,440	20,489,075		203,976		203,976		20,693,051		124,249	124,249	854,921	01/21/2033
87124V-AE-9	SYDNEY AIRPORT FINANCE 144A 3.375% 04/30/25	04/30/2025	Maturity	XXX	2,000,000	2,000,000	2,018,986	2,000,315		(315)		(315)		2,000,000				33,750	04/30/2025
89366L-AD-6	TRANSELEC SA BASIC 4.250% 01/14/25	01/14/2025	Maturity	XXX	2,600,000	2,600,000	2,600,000	2,600,000						2,600,000				55,250	01/14/2025
89366L-AE-4	TRANSELEC SA BASIC 3.875% 01/12/29	04/14/2025	J.P. Morgan Securities LLC	XXX	982,500	1,000,000	950,000	978,368		1,514		1,514		979,882		2,618	2,618	30,031	01/12/2029
89400P-AG-8	TRANSURBAN FINANCE CO BASIC 3.375% 03/22/27	04/14/2025	J.P. Morgan Securities LLC	XXX	3,416,245	3,500,000	3,437,532	3,480,423		2,593		2,593		3,483,016		(66,771)	(66,771)	68,578	03/22/2027
89400P-AG-8	TRANSURBAN FINANCE CO BASIC 3.375% 03/22/27	12/05/2025	Call 99.4360	XXX	244,613	246,000	244,214	245,566		177		177		245,743				8,855	03/22/2027
89681L-AA-0	TRITON CONTAINERTAL INT BASIC 3.250% 03/15/32	08/25/2025	J.P. Morgan Securities LLC	XXX	24,799,320	28,000,000	24,364,480	24,470,616		273,768		273,768		24,744,384		54,936	54,936	877,139	03/15/2032
92852L-AB-5	VITERRA FINANCE BV BASIC 3.200% 04/21/31	07/03/2025	Tax Free Exchange	XXX	4,995,062	5,000,000	4,983,900	4,989,257		805		805		4,990,062		5,000	5,000	114,222	04/21/2031
92857W-BS-8	VODAFONE GROUP PLC BASIC 4.875% 06/19/49	07/17/2025	Call 85.6460	XXX	428,230	500,000	451,860	453,512		498		498		454,009				(11,696)	06/19/2049
92936M-AE-7	WPP FINANCE 2010 BASIC 5.625% 11/15/43	11/12/2025	AAM	XXX	442,693	500,000	487,275	489,760		151		151		489,911		(47,218)	(47,218)	17,344	11/15/2043
961214-EX-7	Westpac Banking Corp BASIC 3.020% 11/18/36	08/25/2025	J.P. Morgan Securities LLC	XXX	13,330,200	15,000,000	13,124,400	13,156,204		80,764		80,764		13,236,968		93,232	93,232	357,367	11/18/2036
980236-AM-5	WOODSIDE FINANCE LTD BASIC 3.650% 03/05/25	03/05/2025	Maturity	XXX	2,000,000	2,000,000	2,023,240	2,000,000						2,000,000				36,500	03/05/2025
984851-AF-2	YARA INTERNATIONAL ASA BASIC 4.750% 06/01/28	04/14/2025	J.P. Morgan Securities LLC	XXX	2,986,220	3,022,000	2,947,447	2,963,217		4,839		4,839		2,968,056		18,164	18,164	55,823	06/01/2028
G8781@-AK-5	Thames Water Utilities Ltd PRIVATE PLACEMENT 5.300% 11/16/37	10/02/2025	J.P. Morgan Securities LLC	XXX	14,400,000	20,000,000	12,566,193	20,000,000			7,433,807	(7,433,807)		12,566,193		1,833,807	1,833,807	1,060,000	11/16/2037
L8038*-AA-4	SBM Baleia Azul 5.500% 12/15/27	06/16/2025	Redemption 100.0000	XXX	354,960	354,960	354,960	354,960						354,960				9,343	12/15/2027
Q7160#-AG-4	Orica Finance Ltd 4.880% 10/25/25	10/25/2025	Maturity	XXX	2,000,000	2,000,000	2,099,931	2,014,191		(14,191)		(14,191)		2,000,000				98,142	10/25/2025
Q9395*-AA-4	Vicinity Centres RE LTD, VC Tr PRIVATE PLACEMENT 3.860% 12/21/25	12/21/2025	Maturity	XXX	5,000,000	5,000,000	5,091,211	5,014,899		(14,899)		(14,899)		5,000,000				193,536	12/21/2025
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)				XXX	745,295,420	780,661,326	751,400,807	757,914,707		1,099,671	7,433,807	(6,334,135)		752,502,212		(7,157,225)	(7,157,225)	23,502,861	XXX
Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated)																			
03744A-AA-0	AP Oryx Holdings PRIVATE PLACEMENT 6.100% 09/08/43	09/08/2025	Redemption 100.0000	XXX	188,893	188,893	188,893	188,893						188,893				10,376	09/08/2043
0129999999 – Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated)				XXX	188,893	188,893	188,893	188,893						188,893				10,376	XXX
Issuer Credit Obligations: Bonds Issued by Funds Representing Operating Entities (Unaffiliated)																			

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
048677-AC-2	ATLANTIC MARINE CORP COM BASIC 5.373% 12/01/50	12/01/2025	Redemption 100.0000	XXX	55,198	55,198	55,667	55,600		(402)		(402)		55,198				2,247	12/01/2050
25389J-AX-4	DIGITAL REALTY TRUST LP BASIC 1.875% 11/15/29	08/13/2025	AAM	XXX	195,291	195,000	197,494	177,615		(135)		(135)		197,333		(2,042)	(2,042)	1,678	11/15/2029
29717P-AV-9	Essex Portfolio LP BASIC 2.650% 03/15/32	02/10/2025	AAM	XXX	424,610	500,000	498,271	498,910		15		15		498,925		(74,315)	(74,315)	5,374	03/15/2032
302635-AN-7	FS KKR CAPITAL CORP BASIC 6.875% 08/15/29	08/25/2025	J.P. Morgan Securities LLC	XXX	7,104,370	7,000,000	7,088,080	7,084,332		(10,232)		(10,232)		7,074,100		30,270	30,270	596,215	08/15/2029
347466-AB-0	IRWIN LAND LLC BASIC 5.030% 12/15/25	12/15/2025	Redemption 100.0000	XXX	123,777	123,777	128,753	124,706		(929)		(929)		123,777				4,688	12/15/2025
92277G-AZ-0	VENTAS REALTY LP BASIC 3.750% 06/01/26	02/25/2025	AAM	XXX	114,098	90,000	90,000	90,000						90,000		24,098	24,098	797	06/01/2026
95041A-AD-0	WELLTOWER OP LLC BASIC 3.125% 07/15/29	11/05/2025	AAM	XXX	336,447	240,000	269,437	267,520		(3,238)		(3,238)		264,282		72,165	72,165	7,454	07/15/2029
0169999999 – Issuer Credit Obligations: Bonds Issued by Funds Representing Operating Entities (Unaffiliated)				XXX	8,353,791	8,203,975	8,327,702	8,298,682		(14,921)		(14,921)		8,303,615		50,176	50,176	618,452	XXX
Issuer Credit Obligations: Bank Loans – Acquired (Unaffiliated)																			
03827F-BD-2	APPLIED SYSTEMS INC Applied Systems Inc 02/07/31 T 02/24/31	12/31/2025	Redemption 100.0000	XXX	5,955	5,955	5,948	5,940		15		15		5,955				260	02/24/2031
04621H-AW-3	ASSUREDPARTNERS INC AssuredPartners Inc. 02/14/31 02/14/31	08/18/2025	Redemption 100.0000	XXX	397,000	397,000	395,015	394,472		2,529		2,529		397,000				19,820	02/14/2031
12656A-AC-3	CNT Holdings I Corp CNT Holdings I Corp 11/08/27 T 11/08/27	02/06/2025	Tax Free Exchange	XXX	1,230,765	1,237,500	1,231,315	1,230,747		18		18		1,230,765				27,220	11/08/2027
20848P-AH-1	CONSERVICE MIDCO LLC Conservice 05/13/27 TL S+350 05/13/27	02/01/2025	Tax Free Exchange	XXX	990,025	990,025	990,025	990,025						990,025				6,482	05/13/2027
20848P-AM-0	CONSERVICE MIDCO LLC Conservice Midco LLC 05/13/30 05/13/30	12/31/2025	Redemption 100.0000	XXX	2,463	2,463	2,463							2,463				70	05/13/2030
23958C-AC-1	DAYFORCE INC Dayforce Inc 03/01/31 TL S+250 03/03/31	02/14/2025	Tax Free Exchange	XXX	9,926,533	9,950,000	9,925,125	9,913,442		13,091		13,091		9,926,533				148,706	03/03/2031
23958C-AD-9	DAYFORCE INC Dayforce Inc 03/03/31 TLB S+20 03/01/31	12/31/2025	Redemption 100.0000	XXX	99,500	99,500	99,265			235		235		99,500				3,552	03/01/2031
30312#-AB-2	FP Loans SPV I Trust Flexpoint Tranche RA 07/26/30	03/17/2025	Redemption 100.0000	XXX	102,803	102,803	102,803	102,803						102,803				1,595	07/26/2030
30312#-AB-2	FP Loans SPV I Trust Flexpoint Tranche RA 07/26/30	03/31/2025	Tax Free Exchange	XXX	1,243,547	1,243,547	1,243,547	1,243,547						1,243,547				38,361	07/26/2030
30312#-AC-0	FP Loans SPV I Trust Flexpoint Tranche RB 07/26/30	03/19/2025	Redemption 100.0000	XXX	10,705	10,705	10,705	10,705						10,705				125	07/26/2030
30312#-AC-0	FP Loans SPV I Trust Flexpoint Tranche RB 07/26/30	03/31/2025	Tax Free Exchange	XXX	712,148	712,148	712,148	712,148						712,148				16,738	07/26/2030

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
30312#-AD-8	FP Loans SPV I Trust Flexpoint Tranche RC 07/26/30	03/19/2025	Redemption 100.0000	XXX	3,840	3,840	3,840	3,840						3,840				45	07/26/2030
30312#-AD-8	FP Loans SPV I Trust Flexpoint Tranche RC 07/26/30	03/31/2025	Tax Free Exchange	XXX	255,444	255,444	255,444	255,444						255,444				6,004	07/26/2030
39806L-AD-9	GREYSTAR REAL ESTATE PARTNER 08/21/30 TL S+275 08/21/30	06/30/2025	Redemption 100.0000	XXX	14,925	14,925	14,911	14,904		21		21		14,925				494	08/21/2030
39806L-AD-9	GREYSTAR REAL ESTATE PARTNER 08/21/30 TL S+275 08/21/30	07/29/2025	Tax Free Exchange	XXX	2,952,849	2,955,150	2,952,315	2,950,904		1,944		1,944		2,952,849				124,560	08/21/2030
39806L-AJ-6	GREYSTAR REAL ESTATE PARTNER Greystar Real Estate Partners 08/21/30	12/31/2025	Redemption 100.0000	XXX	14,776	14,776	14,764			12		12		14,776				253	08/21/2030
44332E-AY-2	HUB INTERNATIONAL LTD HUB INTL LTD 06/20/30 TL S+325 06/20/30	01/30/2025	Tax Free Exchange	XXX	351,676	355,291	354,847	351,958		(282)		(282)		351,676				7,315	06/20/2030
44332E-AZ-9	HUB INTERNATIONAL LTD HUB INTL LTD 06/20/30 TL S+250 06/20/30	12/31/2025	Redemption 100.0000	XXX	54,561	54,561	54,005			555		555		54,561				1,752	06/20/2030
56846T-AD-8	MARINER WEALTH ADVISORS LLC Mariner Wealth Advisors LLC 08/18/28	04/08/2025	Stone Point	XXX	759,477	771,043	770,675	769,806		1,184		1,184		770,990		(11,513)	(11,513)	13,723	08/18/2028
56846T-AD-8	MARINER WEALTH ADVISORS LLC Mariner Wealth Advisors LLC 08/18/28	03/31/2025	Redemption 100.0000	XXX	3,880	3,880	3,878	3,874		6		6		3,880				37	08/18/2028
57767K-AC-2	MAVERICK 1 LLC Mitratech 05/18/28 TL S+375	12/02/2025	Redemption 100.0000	XXX	3,959,181	3,959,181	3,939,792	3,936,599		22,582		22,582		3,959,181				357,517	05/18/2028
68218H-AE-7	OMNIA PARTNERS LLC Omnia Partners LLC 07/25/30 TL 07/25/30	09/30/2025	Redemption 100.0000	XXX	3,265	3,265	3,265	3,265						3,265				146	07/25/2030
68627B-AJ-4	ORION ADVISOR SOLUTIONS INC Orion Advisor Solutions 09/24/09/24/30	06/30/2025	Redemption 100.0000	XXX	5,308	5,308	5,229	5,213		95		95		5,308				232	09/24/2030
68627B-AJ-4	ORION ADVISOR SOLUTIONS INC Orion Advisor Solutions 09/24/09/24/30	07/23/2025	Tax Free Exchange	XXX	1,039,430	1,053,583	1,037,960	1,034,808		4,622		4,622		1,039,430				55,842	09/24/2030
68627B-AK-1	Orion Advisor Solutions, LLC Orion Advisor Solutions 0927 09/24/30	12/31/2025	Redemption 100.0000	XXX	5,268	5,268	5,197			71		71		5,268				138	09/24/2030
74339U-AW-0	PROJECT RUBY ULTIMATE PARENT Project Ruby Ultimate Parent C 03/10/28	06/30/2025	Redemption 100.0000	XXX	8,292	8,292	8,209	8,211		81		81		8,292				232	03/10/2028
74339U-AW-0	PROJECT RUBY ULTIMATE PARENT Project Ruby Ultimate Parent C 03/10/28	07/24/2025	Tax Free Exchange	XXX	1,638,912	1,650,042	1,633,670	1,633,980		4,932		4,932		1,638,912				69,910	03/10/2028

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
74339U-BA-7	PROJECT RUBY ULTIMATE PARENT Project Ruby Ultimate Parent C 03/10/28	12/31/2025	Redemption 100.0000	XXX	4,143	4,143	4,115			28		28		4,143				129	03/10/2028
87271A-A*-7	TH VF2 HOLDINGS TH VF2 HOLDINGS 10/26/26	04/21/2025	Tax Free Exchange	XXX	2,794,651	2,800,000	2,793,000	2,791,474		3,177		3,177		2,794,651				67,878	10/26/2026
92919L-AC-4	VSTG ACQUISITION CORP VSTG Acquisition Corp 07/13/29 07/13/29	12/31/2025	Redemption 100.0000	XXX	15,190	15,190	15,114	15,093		97		97		15,190				783	07/13/2029
92943E-AE-6	GTCR W MERGER SUB LLC Worldpay 01/31/31 TL B1 S+250 01/31/31	02/03/2025	Tax Free Exchange	XXX	4,963,790	4,987,500	4,979,207	4,964,964		(1,174)		(1,174)		4,963,790				32,166	01/31/2031
69425B-AB-3	NUVEI TECHNOLOGIES CORP Neon Maple 072131 TL S+300 11/17/31	09/30/2025	Redemption 100.0000	XXX	14,944	14,944	14,869	14,866		77		77		14,944				744	11/17/2031
69425B-AB-3	NUVEI TECHNOLOGIES CORP Neon Maple 072131 TL S+300 11/17/31	10/01/2025	Tax Free Exchange	XXX	2,964,647	2,977,556	2,962,668	2,962,138		2,509		2,509		2,964,647				176,110	11/17/2031
69425B-AD-9	NUVEI TECHNOLOGIES CORP Neon Maple 111731 TL B1 S+2 11/17/31	12/31/2025	Redemption 100.0000	XXX	7,463	7,463	7,430			32		32		7,463				125	11/17/2031
G0757G-AG-7	BIFM CA BUYER INC Bifm CA Buyer Inc 05/31/28 TL1 05/31/28	09/30/2025	Redemption 100.0000	XXX	4,478	4,478	4,394	4,394		84		84		4,478				182	05/31/2028
G0757G-AG-7	BIFM CA BUYER INC Bifm CA Buyer Inc 05/31/28 TL1 05/31/28	10/01/2025	Tax Free Exchange	XXX	583,704	592,523	581,482	581,406		2,298		2,298		583,704				36,433	05/31/2028
G0757G-AH-5	BIFM CA BUYER INC Bifm CA Buyer Inc 05/31/28 TL 05/31/28	12/31/2025	Redemption 100.0000	XXX	1,493	1,493	1,470			22		22		1,493				27	05/31/2028
BL4573-66-5	SAPHILUX SARL IQ-EQ Holdings SA 07/18/28 TL 07/18/28	06/30/2025	Redemption 100.0000	XXX	7,463	7,463	7,463	7,463						7,463				250	07/18/2028
BL4573-66-5	SAPHILUX SARL IQ-EQ Holdings SA 07/18/28 TL 07/18/28	08/08/2025	Tax Free Exchange	XXX	1,485,038	1,485,038	1,485,038	1,485,038						1,485,038				81,099	07/18/2028
BL4721-97-5	SAPHILUX SARL IQ-EQ Holdings SA 07/18/28 TL 07/18/28	12/31/2025	Redemption 100.0000	XXX	7,425	7,425	7,425							7,425				196	07/18/2028
G4712J-AZ-5	HYPERION REFINANCE SARL Hyperion Refinance Sarl 02/15/ 02/15/31	06/30/2025	Redemption 100.0000	XXX	3,980	3,980	3,955	3,951		29		29		3,980				110	02/15/2031
G4712J-AZ-5	HYPERION REFINANCE SARL Hyperion Refinance Sarl 02/15/ 02/15/31	08/08/2025	Tax Free Exchange	XXX	785,438	790,030	785,037	784,337		1,101		1,101		785,438				35,383	02/15/2031
G4712J-BB-7	HYPERION REFINANCE SARL Hyperion Refinance Sarl 02/15/ 02/15/31	12/31/2025	Redemption 100.0000	XXX	3,950	3,950	3,927			23		23		3,950				75	02/15/2031
0209999999 – Issuer Credit Obligations: Bank Loans – Acquired (Unaffiliated)				XXX	39,440,320	39,568,665	39,432,954	39,191,756		60,014		60,014		39,451,833		(11,513)	(11,513)	1,332,819	XXX
Issuer Credit Obligations: Other Issuer Credit Obligations (Unaffiliated)																			
045487-AB-1	ASSOC BANC-CORP BASIC 4.250% 01/15/25	01/15/2025	Maturity	XXX	4,000,000	4,000,000	4,009,780	4,000,000						4,000,000				85,000	01/15/2025

SCHEDULE D - PART 4

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									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
36202D-6V-8	Govt Natl Mtg Assoc 3584 6.000% 07/20/34	12/01/2025	Paydown	XXX	19,796	19,796	20,464	20,107		(311)		(311)		19,796				691	07/20/2034
38375B-2J-0	Government National Mortgage A SERIES 2013H13 CLASS HA 1.750% 05/20/63	12/01/2025	Paydown	XXX	20	20	19	19						20					05/20/2063
911760-NF-9	Vendee Mortgage Trust VA SERIES 19993 CLASS Z 6.500% 10/15/29	12/01/2025	Paydown	XXX	60,207	60,207	66,413	63,474		(3,267)		(3,267)		60,207				2,141	10/15/2029
911760-NR-3	Vendee Mortgage Trust VA SERIES 20001 CLASS 2Z 7.250% 01/15/30	12/01/2025	Paydown	XXX	62,009	62,009	66,893	64,472		(2,464)		(2,464)		62,009				2,509	01/15/2030
1019999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)				XXX	142,031	142,031	153,790	148,073		(6,041)		(6,041)		142,031				5,341	XXX
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt from RBC)																			
36179A-SQ-0	Govt Natl Mtg Assn POOL AC1427 2.720% 08/15/31	12/01/2025	Paydown	XXX	208,188	208,188	194,435	200,844		7,344		7,344		208,188				3,081	08/15/2031
3620AC-DT-8	Govt Natl Mtg Assn POOL 725614 5.470% 12/20/59	12/01/2025	Paydown	XXX	2	2	2	2						2					12/20/2059
38376G-5E-6	Govt Natl Mtg Assn SERIES 2011120 CLASS C 3.850% 03/16/52	12/01/2025	Paydown	XXX	26,963	26,963	27,873	26,952		11		11		26,963				566	03/16/2052
38378B-7E-3	Govt Natl Mtg Assn SERIES 201333 CLASS AC 1.744% 05/16/46	12/01/2025	Paydown	XXX	45,980	45,980	45,707	45,881		100		100		45,980				389	05/16/2046
83162C-PG-2	SMALL BUSINESS ADMIN SERIES 200520A CLASS 1 4.860% 01/01/25	01/01/2025	Paydown	XXX	358	358	369	358						358				9	01/01/2025
83162C-PH-0	SMALL BUSINESS ADMIN SERIES 200520B CLASS 1 4.625% 02/01/25	02/01/2025	Paydown	XXX	1,642	1,642	1,681	1,643		(1)		(1)		1,642				38	02/01/2025
83162C-PK-3	SMALL BUSINESS ADMIN SERIES 200520C CLASS 1 4.950% 03/01/25	03/01/2025	Paydown	XXX	5,107	5,107	5,274	5,115		(8)		(8)		5,107				126	03/01/2025
1029999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt from RBC)				XXX	288,240	288,240	275,341	280,794		7,445		7,445		288,240				4,209	XXX
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Residential Mortgage-Backed Securities Not/Partially Guaranteed (Not Exempt from RBC)																			
31287M-F3-9	Fedl Home Loan Mtg Corp POOL C61986 5.500% 12/01/31	12/01/2025	Paydown	XXX	331	331	357	345		(14)		(14)		331				10	12/01/2031
31292H-PS-7	Federal Home Loan Mtg Corp C01333 5.500% 02/01/32	12/01/2025	Paydown	XXX	630	630	690	664		(34)		(34)		630				19	02/01/2032
31296M-FJ-3	Fedl Home Loan Mtg Corp POOL A12869 4.500% 09/01/33	12/01/2025	Paydown	XXX	22,144	22,144	23,173	22,918		(774)		(774)		22,144				540	09/01/2033
31296N-V6-1	FHLMC POOL A14237 5.000% 10/01/33	12/01/2025	Paydown	XXX	3,362	3,362	3,589	3,496		(134)		(134)		3,362				103	10/01/2033
31296P-5J-7	FHLMC POOL A15349 5.000% 11/01/33	12/01/2025	Paydown	XXX	6,972	6,972	7,426	7,243		(271)		(271)		6,972				190	11/01/2033

Annual Statement for the Year 2025 of the Protective Life And Annuity Insurance Company

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31296V-AZ-2	FHLMC POOL A19924 5.000% 04/01/34	12/01/2025	Paydown	XXX	1,385	1,385	1,471	1,436		(51)		(51)		1,385				38	04/01/2034
31297B-FT-4	FHLMC POOL A23778 5.000% 06/01/34	12/01/2025	Paydown	XXX	1,437	1,437	1,533	1,498		(61)		(61)		1,437				40	06/01/2034
31297M-TP-3	FHLMC POOL A32358 5.000% 04/01/35	12/01/2025	Paydown	XXX	3,725	3,725	3,978	3,892		(167)		(167)		3,725				120	04/01/2035
31297N-AL-0	FHLMC POOL A32711 5.000% 05/01/35	12/01/2025	Paydown	XXX	1,273	1,273	1,360	1,331		(58)		(58)		1,273				35	05/01/2035
31297N-ES-1	FHLMC POOL A32845 5.000% 05/01/35	12/01/2025	Paydown	XXX	1,072	1,072	1,136	1,112		(40)		(40)		1,072				29	05/01/2035
31297N-K8-8	FHLMC POOL A33019 5.000% 08/01/35	12/01/2025	Paydown	XXX	531	531	566	554		(23)		(23)		531				15	08/01/2035
31297S-HP-3	FHLMC POOL A36538 5.000% 08/01/35	12/01/2025	Paydown	XXX	5,946	5,946	6,354	6,216		(270)		(270)		5,946				161	08/01/2035
31297S-N8-4	FHLMC POOL A36715 5.000% 08/01/35	12/01/2025	Paydown	XXX	3,115	3,115	3,301	3,235		(120)		(120)		3,115				85	08/01/2035
31297U-N4-8	FHLMC POOL A38511 5.000% 10/01/35	12/01/2025	Paydown	XXX	788	788	841	822		(34)		(34)		788				22	10/01/2035
3132DW-JM-6	Freddie Mac FR SD8368 6.000% 10/01/53	12/01/2025	Paydown	XXX	119,304	119,304	117,868	117,884		1,420		1,420		119,304				4,807	10/01/2053
313399-NJ-2	FHLMC SERIES 2343 CLASS ZU 6.500% 08/15/31	12/01/2025	Paydown	XXX	32,218	32,218	35,547	34,096		(1,878)		(1,878)		32,218				1,265	08/15/2031
31339L-QW-3	FHLMC SERIES 2390 CLASS EZ 6.500% 12/15/31	08/25/2025	J.P. Morgan Securities LLC	XXX	495,545	479,061	542,685	525,853		(2,012)		(2,012)		523,841		(28,296)	(28,296)	20,846	12/15/2031
31339L-QW-3	FHLMC SERIES 2390 CLASS EZ 6.500% 12/15/31	09/01/2025	Paydown	XXX	73,792	73,792	83,593	81,000		(7,208)		(7,208)		73,792				4,682	12/15/2031
31339W-Y4-2	FHLMC SERIES 2439 CLASS KZ 6.500% 04/15/32	12/01/2025	Paydown	XXX	65,296	65,296	70,703	68,765		(3,470)		(3,470)		65,296				2,209	04/15/2032
3133N3-VN-1	Freddie Mac POOL RE6021 3.000% 11/01/49	12/01/2025	Paydown	XXX	87,241	87,241	88,086	87,992		(751)		(751)		87,241				1,378	11/01/2049
3133N3-XJ-8	Freddie Mac POOL RE6081 2.000% 01/01/51	12/01/2025	Paydown	XXX	2,970,619	2,970,619	3,043,155	3,035,468		(64,849)		(64,849)		2,970,619				33,180	01/01/2051
3133N3-XN-9	Freddie Mac POOL RE6085 1.500% 02/01/51	12/01/2025	Paydown	XXX	429,903	429,903	432,053	431,778		(1,874)		(1,874)		429,903				3,494	02/01/2051
3133N3-XP-4	Freddie Mac POOL RE6086 2.000% 02/01/51	12/01/2025	Paydown	XXX	581,506	581,506	596,316	594,716		(13,210)		(13,210)		581,506				6,401	02/01/2051
3133TA-BZ-4	FHLMC SERIES 1966 CLASS Z 6.500% 06/15/27	12/01/2025	Paydown	XXX	3,737	3,737	4,209	3,877		(140)		(140)		3,737				102	06/15/2027
3133TC-V7-0	FHLMC SERIES 2034 CLASS Z 6.500% 02/15/28	12/01/2025	Paydown	XXX	1,644	1,644	1,852	1,716		(72)		(72)		1,644				58	02/15/2028
3133TD-PX-8	FHLMC SERIES T11 CLASS A8 6.500% 01/25/28	12/01/2025	Paydown	XXX	11,468	11,468	12,354	11,727		(259)		(259)		11,468				355	01/25/2028
3133TE-CM-4	FHLMC SERIES 2066 CLASS Z 6.500% 06/15/28	12/01/2025	Paydown	XXX	5,318	5,318	5,989	5,556		(238)		(238)		5,318				184	06/15/2028
3133TE-JY-1	FHLMC SERIES 2061 CLASS ZA 6.500% 06/20/28	12/01/2025	Paydown	XXX	12,947	12,947	13,733	13,108		(161)		(161)		12,947				429	06/20/2028
3133TG-U4-9	FHLMC SERIES 2091 CLASS ZC 6.000% 11/15/28	12/01/2025	Paydown	XXX	66,352	66,352	71,122	68,777		(2,425)		(2,425)		66,352				2,020	11/15/2028
3133TG-YY-9	FHLMC SERIES 2098 CLASS ZB 6.000% 11/15/28	08/25/2025	J.P. Morgan Securities LLC	XXX	224,634	222,220	238,748	229,072		(941)		(941)		228,131		(3,498)	(3,498)	8,926	11/15/2028

Annual Statement for the Year 2025 of the Protective Life And Annuity Insurance Company

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3133TG-YY-9	FHLMC SERIES 2098 CLASS ZB 6.000% 11/15/28	09/01/2025	Paydown	XXX	78,652	78,652	84,502	81,077		(2,425)		(2,425)		78,652				2,990	11/15/2028
3133TH-6D-4	FHLMC SERIES 2105 CLASS ZG 6.000% 12/15/28	12/01/2025	Paydown	XXX	50,560	50,560	49,645	50,044		516		516		50,560				1,629	12/15/2028
3133TH-B8-9	FHLMC SERIES 2104 CLASS ZM 6.000% 12/15/28	12/01/2025	Paydown	XXX	16,816	16,816	18,696	18,013		(1,198)		(1,198)		16,816				512	12/15/2028
3133TH-QB-6	FHLMC SERIES 2114 CLASS ZM 6.000% 01/15/29	12/01/2025	Paydown	XXX	15,651	15,651	17,086	16,368		(717)		(717)		15,651				472	01/15/2029
3133TJ-HS-5	FHLMC SERIES 2125 CLASS JZ 6.000% 02/15/29	12/01/2025	Paydown	XXX	21,114	21,114	22,819	21,806		(691)		(691)		21,114				676	02/15/2029
3133TJ-WT-6	FHLMC SERIES 2135 CLASS LZ 6.500% 03/15/29	12/01/2025	Paydown	XXX	19,594	19,594	21,137	20,264		(670)		(670)		19,594				721	03/15/2029
31359N-MP-3	Fedl Natl Mtg Assoc SERIES 19974 CLASS Z 7.000% 02/18/27	12/01/2025	Paydown	XXX	1,588	1,588	1,718	1,606		(19)		(19)		1,588				36	02/18/2027
31359U-G6-6	Fannie Mae SERIES 199857 CLASS ZE 6.500% 10/25/28	12/01/2025	Paydown	XXX	2,820	2,820	2,984	2,886		(66)		(66)		2,820				96	10/25/2028
31359U-LQ-6	Fannie Mae SERIES 199846 CLASS GZ 6.500% 08/18/28	12/01/2025	Paydown	XXX	5,911	5,911	6,584	6,379		(468)		(468)		5,911				208	08/18/2028
3136A4-BS-7	FNMA SERIES 201222 CLASS PY 3.500% 03/25/42	12/01/2025	Paydown	XXX	414,923	414,923	411,876	412,950		1,974		1,974		414,923				7,038	03/25/2042
3136A4-FU-8	FNMA SERIES 201220 CLASS QY 3.500% 03/25/42	12/01/2025	Paydown	XXX	45,129	45,129	45,092	45,060		69		69		45,129				855	03/25/2042
3136A4-KE-8	Fannie Mae 2012-15 VB 4.000% 09/25/33	12/01/2025	Paydown	XXX	409,127	409,127	413,858	408,462		665		665		409,127				9,442	09/25/2033
3136AD-XY-0	FNMA SERIES 201326 CLASS HD 3.000% 12/25/31	12/01/2025	Paydown	XXX	417,449	417,449	381,705	414,587		2,862		2,862		417,449				6,282	12/25/2031
3136B1-BD-5	Fannie Mae SERIES 201816 CLASS HU 3.000% 02/25/47	12/01/2025	Paydown	XXX	104,358	104,358	96,662	100,725		3,634		3,634		104,358				1,952	02/25/2047
31371M-AF-4	Fannie Mae POOL 255706 5.500% 05/01/35	12/01/2025	Paydown	XXX	602	602	659	641		(39)		(39)		602				18	05/01/2035
31376K-JJ-6	Fannie Mae POOL 357665 5.000% 11/01/34	12/01/2025	Paydown	XXX	5,027	5,027	5,396	5,371		(344)		(344)		5,027				170	11/01/2034
3137A9-KB-1	Freddie Mac SERIES 3843 CLASS KB 4.000% 05/15/40	12/01/2025	Paydown	XXX	140,140	140,140	136,724	139,576		564		564		140,140				2,998	05/15/2040
3137BB-E6-3	FHLMC SERIES 4353 CLASS PA 3.000% 12/15/41	12/01/2025	Paydown	XXX	37,233	37,233	38,612	37,410		(178)		(178)		37,233				593	12/15/2041
31383S-RL-6	Fannie Mae POOL 511791 6.000% 03/01/31	12/01/2025	Paydown	XXX	450	450	498	474		(23)		(23)		450				8	03/01/2031
31384W-KW-9	Fannie Mae POOL 535909 6.000% 05/01/31	12/01/2025	Paydown	XXX	211	211	235	225		(14)		(14)		211				6	05/01/2031
3138AN-DY-6	Fannie Mae POOL A18218 4.000% 08/01/41	12/01/2025	Paydown	XXX	17,055	17,055	17,746	17,622		(568)		(568)		17,055				325	08/01/2041
31391H-YZ-1	Fannie Mae POOL 667728 5.000% 03/01/33	12/01/2025	Paydown	XXX	2,418	2,418	2,596	2,527		(109)		(109)		2,418				66	03/01/2033
31391U-QQ-1	Fannie Mae 677363 5.500% 01/01/33	12/01/2025	Paydown	XXX	4,371	4,371	4,444	4,391		(21)		(21)		4,371				100	01/01/2033
31391U-TQ-8	Fannie Mae 677459 5.500% 01/01/33	12/01/2025	Paydown	XXX	199	199	202	200		(1)		(1)		199				6	01/01/2033
31391V-LG-6	Fannie Mae 678127 5.500% 01/01/33	12/01/2025	Paydown	XXX	1,568	1,568	1,594	1,574		(6)		(6)		1,568				37	01/01/2033

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31391V-LQ-4	Fannie Mae 678135 5.500% 01/01/33	12/01/2025	Paydown	XXX	40	40	41	40						40				2	01/01/2033
31391W-EV-9	Fannie Mae 678848 5.500% 12/01/32	12/01/2025	Paydown	XXX	352	352	358	356		(4)		(4)		352				15	12/01/2032
31391W-GG-0	Fannie Mae 678899 5.500% 01/01/33	12/01/2025	Paydown	XXX	1,120	1,120	1,138	1,124		(4)		(4)		1,120				32	01/01/2033
31391W-GW-5	Fannie Mae 678913 5.500% 01/01/33	12/01/2025	Paydown	XXX	2,227	2,227	2,264	2,234		(7)		(7)		2,227				56	01/01/2033
31391X-R3-5	Fannie Mae 680106 5.500% 01/01/33	12/01/2025	Paydown	XXX	767	767	780	773		(6)		(6)		767				12	01/01/2033
31391X-R5-0	Fannie Mae 680108 5.500% 01/01/33	12/01/2025	Paydown	XXX	589	589	599	591		(2)		(2)		589				18	01/01/2033
31392B-4C-7	FANNIE MAE SERIES 20027 CLASS ZE 6.000% 03/25/32	12/01/2025	Paydown	XXX	39,589	39,589	43,925	41,785		(2,197)		(2,197)		39,589				1,420	03/25/2032
31392B-P6-7	FANNIE MAE SERIES 200212 CLASS ZB 6.000% 03/25/32	12/01/2025	Paydown	XXX	33,717	33,717	37,425	35,975		(2,259)		(2,259)		33,717				1,024	03/25/2032
31392F-YC-5	Fannie Mae SERIES 200285 CLASS PE 5.500% 12/25/32	12/01/2025	Paydown	XXX	43,646	43,646	46,859	45,572		(1,926)		(1,926)		43,646				1,236	12/25/2032
31392G-NV-3	FANNIEMAE WHOLE LOAN SERIES 200289 CLASS TN 5.500% 01/25/33	08/25/2025	J.P. Morgan Securities LLC	XXX	256,083	253,382	272,182	265,740		(547)		(547)		265,193		(9,110)	(9,110)	9,329	01/25/2033
31392G-NV-3	FANNIEMAE WHOLE LOAN SERIES 200289 CLASS TN 5.500% 01/25/33	09/01/2025	Paydown	XXX	62,289	62,289	66,911	65,327		(3,038)		(3,038)		62,289				2,671	01/25/2033
31392K-VN-3	FREDDIE MAC SERIES 2444 CLASS AZ 6.500% 05/15/32	12/01/2025	Paydown	XXX	42,758	42,758	48,223	45,906		(3,148)		(3,148)		42,758				1,576	05/15/2032
31392M-K6-8	FHLMC SERIES 2461 CLASS ZL 6.500% 06/15/32	12/01/2025	Paydown	XXX	589,419	589,419	664,079	633,735		(44,316)		(44,316)		589,419				19,365	06/15/2032
31393G-2A-1	FHLMC SERIES 2531 CLASS PE 5.500% 12/15/32	12/01/2025	Paydown	XXX	15,093	15,093	16,231	15,940		(847)		(847)		15,093				437	12/15/2032
31393K-7J-8	Fedl Home Loan Mtg Corp SERIES 2567 CLASS PH 5.500% 02/15/33	12/01/2025	Paydown	XXX	57,065	57,065	61,501	59,657		(2,592)		(2,592)		57,065				1,313	02/15/2033
31393L-QK-2	FHLMC SERIES 2564 CLASS ZH 5.500% 02/15/33	08/25/2025	J.P. Morgan Securities LLC	XXX	928,673	917,771	1,005,277	975,477		(2,389)		(2,389)		973,087		(44,414)	(44,414)	33,792	02/15/2033
31393L-QK-2	FHLMC SERIES 2564 CLASS ZH 5.500% 02/15/33	09/01/2025	Paydown	XXX	205,719	205,719	225,333	218,654		(12,935)		(12,935)		205,719				9,251	02/15/2033
31394D-EM-8	FANNIE MAE SERIES 05-29 CLASS AM 5.500% 04/25/35	04/14/2025	J.P. Morgan Securities LLC	XXX	771,073	770,501	846,258	787,485		(1,563)		(1,563)		785,922		(14,849)	(14,849)	16,480	04/25/2035
31394D-EM-8	FANNIE MAE SERIES 05-29 CLASS AM 5.500% 04/25/35	04/01/2025	Paydown	XXX	139,046	139,046	152,717	142,111		(3,065)		(3,065)		139,046				1,573	04/25/2035
31395B-GN-7	Fannie Mae SERIES 20063 CLASS ZA 5.500% 03/25/36	04/14/2025	J.P. Morgan Securities LLC	XXX	5,737,532	5,621,587	6,174,954	5,923,685		(18,449)		(18,449)		5,905,236		(167,704)	(167,704)	120,240	03/25/2036
31395W-YM-3	FHLMC SERIES 3016 CLASS QC 5.500% 08/15/35	12/01/2025	Paydown	XXX	55,784	55,784	56,591	56,234		(450)		(450)		55,784				1,620	08/15/2035
31395X-3G-8	FHLMC SERIES 3018 CLASS UH 5.500% 08/15/35	04/14/2025	J.P. Morgan Securities LLC	XXX	2,493,501	2,439,098	2,501,494	2,481,513		(885)		(885)		2,480,628		12,874	12,874	52,170	08/15/2035
31395X-3G-8	FHLMC SERIES 3018 CLASS UH 5.500% 08/15/35	04/01/2025	Paydown	XXX	126,551	126,551	129,788	128,751		(2,201)		(2,201)		126,551				1,494	08/15/2035

SCHEDULE D - PART 4

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31396A-BY-9	FREDDIE MAC SERIES 3033 CLASS CJ 5.500% 09/15/35	04/14/2025	J.P. Morgan Securities LLC	XXX	999,863	996,088	1,025,608	1,016,733		(369)		(369)		1,016,363		(16,500)	(16,500)	21,305	09/15/2035
31396A-BY-9	FREDDIE MAC SERIES 3033 CLASS CJ 5.500% 09/15/35	04/01/2025	Paydown	XXX	51,794	51,794	53,329	52,868		(1,073)		(1,073)		51,794				592	09/15/2035
31396A-JA-3	FREDDIE MAC SERIES 3034 CLASS EQ 5.500% 09/15/35	12/01/2025	Paydown	XXX	73,148	73,148	75,317	74,679		(1,531)		(1,531)		73,148				2,124	09/15/2035
31396C-B3-3	FHLMC SERIES 3057 CLASS PG 5.500% 10/15/35	04/14/2025	J.P. Morgan Securities LLC	XXX	1,805,577	1,766,453	1,902,945	1,862,801		(1,762)		(1,762)		1,861,039		(55,462)	(55,462)	37,782	10/15/2035
31396C-B3-3	FHLMC SERIES 3057 CLASS PG 5.500% 10/15/35	04/01/2025	Paydown	XXX	96,019	96,019	103,438	101,256		(5,237)		(5,237)		96,019				1,121	10/15/2035
31396C-H3-7	FHLMC SERIES 3047 CLASS CJ 5.500% 10/15/35	04/14/2025	J.P. Morgan Securities LLC	XXX	1,835,381	1,795,543	1,852,130	1,834,636		(693)		(693)		1,833,943		1,439	1,439	38,405	10/15/2035
31396C-H3-7	FHLMC SERIES 3047 CLASS CJ 5.500% 10/15/35	04/01/2025	Paydown	XXX	94,090	94,090	97,055	96,138		(2,049)		(2,049)		94,090				1,079	10/15/2035
31396C-WF-3	FHLMC SERIES 3049 CLASS DH 5.500% 10/15/35	04/14/2025	J.P. Morgan Securities LLC	XXX	1,751,056	1,744,446	1,795,910	1,781,330		(623)		(623)		1,780,707		(29,651)	(29,651)	37,312	10/15/2035
31396C-WF-3	FHLMC SERIES 3049 CLASS DH 5.500% 10/15/35	04/01/2025	Paydown	XXX	95,982	95,982	98,814	98,012		(2,029)		(2,029)		95,982				1,123	10/15/2035
31396E-N5-1	FHLMC SERIES 3076 CLASS PH 5.500% 11/15/35	12/01/2025	Paydown	XXX	145,258	145,258	156,717	152,981		(7,723)		(7,723)		145,258				4,415	11/15/2035
31396G-QV-6	FHLMC SERIES 3097 CLASS PK 5.500% 01/15/36	12/01/2025	Paydown	XXX	101,912	101,912	109,757	107,548		(5,636)		(5,636)		101,912				3,049	01/15/2036
31397Q-XA-1	Fannie Mae SERIES 201115 CLASS VZ 4.000% 03/25/41	12/01/2025	Paydown	XXX	966,910	966,910	995,684	987,124		(20,214)		(20,214)		966,910				20,925	03/25/2041
31400C-YE-8	Fannie Mae 683909 5.500% 01/01/33	12/01/2025	Paydown	XXX	1,451	1,451	1,470	1,455		(4)		(4)		1,451				57	01/01/2033
31400E-LB-4	Fannie Mae 685322 5.500% 02/01/33	12/01/2025	Paydown	XXX	3,370	3,370	3,428	3,408		(38)		(38)		3,370				133	02/01/2033
31400H-RZ-8	Fannie Mae 688204 5.500% 01/01/33	12/01/2025	Paydown	XXX	10,795	10,795	10,951	10,824		(28)		(28)		10,795				326	01/01/2033
31400R-DJ-7	Fannie Mae 695005 5.500% 04/01/33	12/01/2025	Paydown	XXX	670	670	683	674		(4)		(4)		670				21	04/01/2033
31401X-M3-8	Fannie Mae 721378 5.500% 06/01/33	12/01/2025	Paydown	XXX	8,216	8,216	8,450	8,298		(82)		(82)		8,216				247	06/01/2033
31402F-H7-3	Fannie Mae 727554 5.500% 07/01/33	12/01/2025	Paydown	XXX	3,275	3,275	3,280	3,269		5		5		3,275				97	07/01/2033
31403F-HK-3	Fannie Mae POOL 747334 4.000% 10/01/33	12/01/2025	Paydown	XXX	1,928	1,928	1,973	1,958		(30)		(30)		1,928				37	10/01/2033
31403F-NL-4	Fannie Mae POOL 747495 4.000% 09/01/33	12/01/2025	Paydown	XXX	832	832	848	841		(9)		(9)		832				18	09/01/2033
31403F-PD-0	Fannie Mae POOL 747520 4.000% 10/01/33	12/01/2025	Paydown	XXX	9,004	9,004	9,181	9,101		(97)		(97)		9,004				196	10/01/2033
31403F-PP-3	Fannie Mae POOL 747530 4.000% 10/01/33	12/01/2025	Paydown	XXX	24,858	24,858	25,431	25,171		(313)		(313)		24,858				542	10/01/2033
31403F-SR-6	Fannie Mae 747628 5.000% 11/01/33	12/01/2025	Paydown	XXX	1,309	1,309	1,300	1,301		8		8		1,309				37	11/01/2033
31403J-ZP-4	Fannie Mae 750550 5.500% 02/01/34	12/01/2025	Paydown	XXX	1,860	1,860	1,866	1,858		2		2		1,860				58	02/01/2034
31403Q-5B-2	Fannie Mae 755142 6.000% 11/01/33	12/01/2025	Paydown	XXX	1,919	1,919	1,965	1,931		(12)		(12)		1,919				63	11/01/2033

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31403Q-R9-3	Fannie Mae 754812 5.500% 02/01/34	12/01/2025	Paydown	XXX	76	76	76	76						76				2	02/01/2034
31404J-3M-5	Fannie Mae POOL 770404 5.000% 04/01/34	12/01/2025	Paydown	XXX	10,438	10,438	11,235	10,913		(475)		(475)		10,438				238	04/01/2034
31404J-EY-7	Fannie Mae 769751 5.500% 02/01/34	12/01/2025	Paydown	XXX	524	524	525	523						524				15	02/01/2034
31404J-RY-3	Fannie Mae 770103 5.500% 03/01/34	11/01/2025	Paydown	XXX	825	825	828	827		(1)		(1)		825				24	03/01/2034
31404J-YW-9	Fannie Mae 770325 5.500% 04/01/34	12/01/2025	Paydown	XXX	740	740	742	740		1		1		740				22	04/01/2034
31404K-QT-2	Fannie Mae 770966 5.500% 04/01/34	12/01/2025	Paydown	XXX	1,356	1,356	1,361	1,360		(4)		(4)		1,356				21	04/01/2034
31404M-KG-2	Fannie Mae 772595 5.500% 04/01/34	12/01/2025	Paydown	XXX	126	126	126	126						126				3	04/01/2034
31404N-ED-4	Fannie Mae 773332 5.500% 05/01/34	12/01/2025	Paydown	XXX	401	401	403	401						401				12	05/01/2034
31404R-5T-0	Fannie Mae POOL 776758 5.000% 05/01/34	12/01/2025	Paydown	XXX	1,316	1,316	1,413	1,375		(59)		(59)		1,316				37	05/01/2034
31404R-7L-5	Fannie Mae POOL 776799 5.500% 08/01/34	06/01/2025	Paydown	XXX	16,576	16,576	18,001	17,434		(858)		(858)		16,576				446	08/01/2034
31404T-S6-1	Fannie Mae POOL 778241 5.000% 06/01/34	12/01/2025	Paydown	XXX	3,758	3,758	4,033	3,926		(169)		(169)		3,758				79	06/01/2034
31404T-SH-7	Fannie Mae POOL 778220 5.000% 05/01/34	12/01/2025	Paydown	XXX	3,325	3,325	3,569	3,470		(145)		(145)		3,325				91	05/01/2034
31404U-NT-3	Fannie Mae POOL 779002 5.500% 06/01/34	12/01/2025	Paydown	XXX	3,687	3,687	4,032	3,897		(210)		(210)		3,687				111	06/01/2034
31404W-RD-0	Fannie Mae POOL 780884 5.000% 05/01/34	12/01/2025	Paydown	XXX	3,631	3,631	3,897	3,795		(165)		(165)		3,631				107	05/01/2034
31404X-LC-6	Fannie Mae POOL 781623 5.000% 11/01/34	12/01/2025	Paydown	XXX	1,874	1,874	2,006	1,965		(91)		(91)		1,874				53	11/01/2034
31404X-RE-6	Fannie Mae 781785 5.500% 11/01/34	12/01/2025	Paydown	XXX	3,087	3,087	3,149	3,110		(22)		(22)		3,087				107	11/01/2034
31405L-SV-2	Fannie Mae POOL 792632 5.000% 07/01/34	12/01/2025	Paydown	XXX	1,738	1,738	1,863	1,812		(74)		(74)		1,738				47	07/01/2034
31405W-DN-2	Fannie Mae POOL 801209 5.000% 11/01/34	12/01/2025	Paydown	XXX	402	402	431	420		(17)		(17)		402				11	11/01/2034
31405W-MP-7	Fannie Mae 801466 5.500% 11/01/34	12/01/2025	Paydown	XXX	1,576	1,576	1,603	1,584		(8)		(8)		1,576				47	11/01/2034
31405X-F9-9	Fannie Mae 802192 6.000% 12/01/34	12/01/2025	Paydown	XXX	1,709	1,709	1,768	1,735		(25)		(25)		1,709				54	12/01/2034
31405X-RB-1	Fannie Mae 802482 5.500% 11/01/34	12/01/2025	Paydown	XXX	2,586	2,586	2,635	2,604		(18)		(18)		2,586				78	11/01/2034
31406Q-QY-6	Fannie Mae POOL 816871 5.000% 03/01/35	12/01/2025	Paydown	XXX	13,916	13,916	14,936	14,553		(637)		(637)		13,916				301	03/01/2035
3140HN-MF-6	Fannie Mae POOL BK8457 1.500% 01/01/51	12/01/2025	Paydown	XXX	469,241	469,241	469,974	469,825		(584)		(584)		469,241				4,712	01/01/2051
3140W2-QC-8	Fannie Mae FN FA2250 3.000% 07/01/52	12/01/2025	Paydown	XXX	20,130	20,130	17,551			2,579		2,579		20,130				129	07/01/2052
3140XH-J3-2	Fannie Mae FN FS2081 4.000% 06/01/52	12/01/2025	Paydown	XXX	63,060	63,060	61,858	61,893		1,167		1,167		63,060				1,302	06/01/2052

Annual Statement for the Year 2025 of the Protective Life And Annuity Insurance Company

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3140XJ-YK-3	Fannie Mae FN FS3413 5.000% 01/01/53	12/01/2025	Paydown	XXX	72,736	72,736	72,997	72,985		(249)		(249)		72,736				2,268	01/01/2053
31418D-KQ-4	Fannie Mae POOL MA3902 2.500% 01/01/50	12/01/2025	Paydown	XXX	136,804	136,804	135,975	136,033		770		770		136,804				1,888	01/01/2050
31418D-KT-8	Fannie Mae POOL MA3905 3.000% 01/01/50	12/01/2025	Paydown	XXX	49,620	49,620	50,469	50,380		(760)		(760)		49,620				807	01/01/2050
31418D-LS-9	Fannie Mae POOL MA3936 2.500% 02/01/50	12/01/2025	Paydown	XXX	276,843	276,843	275,156	275,274		1,568		1,568		276,843				3,724	02/01/2050
31418D-LT-7	Fannie Mae POOL MA3937 3.000% 02/01/50	12/01/2025	Paydown	XXX	97,462	97,462	99,191	99,004		(1,542)		(1,542)		97,462				1,633	02/01/2050
31418D-MN-9	Fannie Mae POOL MA3964 2.500% 03/01/50	12/01/2025	Paydown	XXX	780,635	780,635	782,813	782,451		(1,817)		(1,817)		780,635				10,930	03/01/2050
31418D-NG-3	Fannie Mae POOL MA3990 2.500% 04/01/50	12/01/2025	Paydown	XXX	818,816	818,816	830,075	828,777		(9,960)		(9,960)		818,816				11,255	04/01/2050
31418D-V5-8	Fannie Mae POOL MA4235 2.000% 01/01/51	12/01/2025	Paydown	XXX	3,400,589	3,400,589	3,485,604	3,476,363		(75,774)		(75,774)		3,400,589				35,847	01/01/2051
31418D-VH-2	Fannie Mae POOL MA4215 2.000% 12/01/50	12/01/2025	Paydown	XXX	1,788,165	1,788,165	1,830,913	1,826,134		(37,969)		(37,969)		1,788,165				19,703	12/01/2050
31418R-HE-4	FNMA POOL AD3828 4.000% 04/01/25	04/01/2025	Paydown	XXX	2,742	2,742	2,870	2,750		(8)		(8)		2,742				19	04/01/2025
31418V-TB-8	FNMA POOL AD7745 4.000% 07/02/25	07/01/2025	Paydown	XXX	8,914	8,914	9,251	8,913		1		1		8,914				88	07/02/2025
1039999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Residential Mortgage-Backed Securities Not/Partially Guaranteed (Not Exempt from RBC)				XXX	34,795,728	34,502,960	36,092,648	35,508,666		(375,317)		(375,317)		35,150,900		(355,172)	(355,172)	671,385	XXX
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Commercial Mortgage-Backed Securities Not/Partially Guaranteed (Not Exempt from RBC)																			
31381R-AK-0	FNMA POOL 468110 5.290% 05/01/26	08/25/2025	J.P. Morgan Securities LLC	XXX	7,554,226	7,630,146	8,478,180	7,765,728		(70,590)		(70,590)		7,695,138		(140,912)	(140,912)	273,575	05/01/2026
31381R-AK-0	FNMA POOL 468110 5.290% 05/01/26	09/01/2025	Paydown	XXX	106,095	106,095	117,887	107,980		(1,885)		(1,885)		106,095				37,115	05/01/2026
31381R-DA-9	FNMA POOL 468197 4.860% 06/01/29	08/25/2025	J.P. Morgan Securities LLC	XXX	4,729,478	4,760,277	5,128,422	4,904,581		(22,921)		(22,921)		4,881,660		(152,182)	(152,182)	156,804	06/01/2029
31381R-DA-9	FNMA POOL 468197 4.860% 06/01/29	09/01/2025	Paydown	XXX	63,014	63,014	67,888	64,925		(1,910)		(1,910)		63,014				21,208	06/01/2029
31381S-NE-8	FNMA POOL 469389 3.810% 10/01/31	08/25/2025	J.P. Morgan Securities LLC	XXX	1,251,355	1,271,573	1,302,187	1,286,115		(1,667)		(1,667)		1,284,449		(33,093)	(33,093)	32,836	10/01/2031
31381S-NE-8	FNMA POOL 469389 3.810% 10/01/31	09/01/2025	Paydown	XXX	126,695	126,695	129,745	128,144		(1,449)		(1,449)		126,695				6,216	10/01/2031
31381T-AX-8	FNMA POOL 469922 3.600% 12/01/26	12/01/2025	Paydown	XXX	41,979	41,979	42,205	41,960		19		19		41,979				834	12/01/2026
31381T-UV-0	FNMA POOL 470496 3.880% 01/01/27	08/25/2025	Various	XXX	2,555,975	2,579,344	2,626,763	2,586,454		(4,151)		(4,151)		2,582,303		(26,328)	(26,328)	67,831	01/01/2027
31381T-UV-0	FNMA POOL 470496 3.880% 01/01/27	09/01/2025	Paydown	XXX	45,368	45,368	46,202	45,493		(125)		(125)		45,368				9,359	01/01/2027
3138L2-EJ-2	FNMA POOL AM1936 3.410% 01/01/38	12/01/2025	Paydown	XXX	91,917	91,917	90,477	90,862		1,055		1,055		91,917				1,730	01/01/2038
3138L2-FB-8	FNMA POOL AM1961 3.410% 01/01/38	12/01/2025	Paydown	XXX	90,539	90,539	89,119	89,499		1,040		1,040		90,539				1,704	01/01/2038
3138L2-G9-2	FNMA POOL AM2023 2.380% 01/01/28	08/25/2025	J.P. Morgan Securities LLC	XXX	194,564	199,746	189,591	196,114		682		682		196,796		(2,232)	(2,232)	3,222	01/01/2028

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3138L2-G9-2	FNMA POOL AM2023 2.380% 01/01/28	09/01/2025	Paydown	XXX	58,683	58,683	55,700	57,616		1,067		1,067		58,683				1,000	01/01/2028
3138L4-A3-7	FNMA POOL AM3625 2.650% 06/01/28	08/25/2025	J.P. Morgan Securities LLC	XXX	227,454	233,761	224,409	230,084		593		593		230,677		(3,223)	(3,223)	4,199	06/01/2028
3138L4-A3-7	FNMA POOL AM3625 2.650% 06/01/28	09/01/2025	Paydown	XXX	57,908	57,908	55,591	56,997		911		911		57,908				1,183	06/01/2028
3138L5-JX-9	FNMA POOL AM4777 3.345% 12/01/28	08/25/2025	J.P. Morgan Securities LLC	XXX	304,546	310,220	308,058	308,949		93		93		309,042		(4,496)	(4,496)	7,033	12/01/2028
3138L5-JX-9	FNMA POOL AM4777 3.345% 12/01/28	09/01/2025	Paydown	XXX	63,572	63,572	63,129	63,311		260		260		63,572				1,794	12/01/2028
83162C-PN-7	SMALL BUSINESS ADMIN SERIES 200520E CLASS 1 4.840% 05/01/25	05/01/2025	Paydown	XXX	538	538	552	539		(1)		(1)		538				13	05/01/2025
83162C-PP-2	SMALL BUSINESS ADMIN SERIES 200520F CLASS 1 4.570% 06/01/25	06/01/2025	Paydown	XXX	2,272	2,272	2,317	2,277		(5)		(5)		2,272				52	06/01/2025
83162C-PR-8	SMALL BUSINESS ADMIN SERIES 200520G CLASS 1 4.750% 07/01/25	07/01/2025	Paydown	XXX	8,346	8,346	8,556	8,361		(15)		(15)		8,346				287	07/01/2025
83162C-PV-9	SMALL BUSINESS ADMIN SERIES 200520J CLASS 1 5.090% 10/01/25	10/01/2025	Paydown	XXX	18,792	18,792	19,456	18,879		(87)		(87)		18,792				689	10/01/2025
83162C-PX-5	SMALL BUSINESS ADMIN SERIES 200520K CLASS 1 5.360% 11/01/25	11/01/2025	Paydown	XXX	35,011	35,011	36,458	35,228		(218)		(218)		35,011				1,403	11/01/2025
83162C-PY-3	SMALL BUSINESS ADMIN SERIES 200520L CLASS 1 5.390% 12/01/25	12/01/2025	Paydown	XXX	6,321	6,321	6,587	6,368		(47)		(47)		6,321				249	12/01/2025
83162C-QL-0	SMALL BUSINESS ADMIN SERIES 200620H CLASS 1 5.700% 08/01/26	08/01/2025	Paydown	XXX	139	139	146	140		(1)		(1)		139				6	08/01/2026
83162C-QN-6	SMALL BUSINESS ADMIN SERIES 200620I CLASS 1 5.540% 09/01/26	09/01/2025	Paydown	XXX	16,530	16,530	17,252	16,689		(159)		(159)		16,530				680	09/01/2026
83162C-QR-7	SMALL BUSINESS ADMIN SERIES 200620K CLASS 1 5.360% 11/01/26	11/01/2025	Paydown	XXX	9,603	9,603	10,017	9,707		(103)		(103)		9,603				374	11/01/2026
83162C-QV-8	SMALL BUSINESS ADMIN SERIES 200720B CLASS 1 5.490% 02/01/27	08/01/2025	Paydown	XXX	5,349	5,349	5,580	5,407		(58)		(58)		5,349				200	02/01/2027
83162C-QX-4	SMALL BUSINESS ADMIN SERIES 200720C CLASS 1 5.230% 03/01/27	09/01/2025	Paydown	XXX	14,688	14,688	15,238	14,834		(146)		(146)		14,688				575	03/01/2027
83162C-SB-0	SMALL BUSINESS ADMIN SERIES 200820J CLASS 1 5.630% 10/01/28	10/01/2025	Paydown	XXX	55,369	55,369	59,077	56,794		(1,425)		(1,425)		55,369				2,380	10/01/2028
83162C-SD-6	SMALL BUSINESS ADMIN SERIES 200820K CLASS 1 6.770% 11/01/28	11/01/2025	Paydown	XXX	14,143	14,143	15,353	14,623		(480)		(480)		14,143				711	11/01/2028
83162C-SE-4	SMALL BUSINESS ADMIN SERIES 200820L CLASS 1 6.220% 12/01/28	12/01/2025	Paydown	XXX	28,414	28,414	30,565	29,315		(902)		(902)		28,414				1,367	12/01/2028

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
83162C-SG-9	SMALL BUSINESS ADMIN SERIES 200920A CLASS 1 5.720% 01/01/29	07/01/2025	Paydown	XXX	51,012	51,012	54,598	52,395		(1,384)		(1,384)		51,012				2,135	01/01/2029
83162C-SK-0	SMALL BUSINESS ADMIN SERIES 200920C CLASS 1 4.660% 03/01/29	09/01/2025	Paydown	XXX	73,345	73,345	76,519	74,626		(1,280)		(1,280)		73,345				2,697	03/01/2029
83162C-TE-3	SMALL BUSINESS ADMIN SERIES 201020D CLASS 1 4.360% 04/01/30	10/01/2025	Paydown	XXX	188,432	188,432	195,460	191,689		(3,256)		(3,256)		188,432				6,589	04/01/2030
83162C-TH-6	SMALL BUSINESS ADMIN SERIES 201020F CLASS 1 3.880% 06/01/30	12/01/2025	Paydown	XXX	144,474	144,474	148,249	146,336		(1,863)		(1,863)		144,474				4,006	06/01/2030
83162C-TL-7	SMALL BUSINESS ADMIN SERIES 201020H CLASS 1 3.520% 08/01/30	08/01/2025	Paydown	XXX	36,428	36,428	37,109	36,748		(320)		(320)		36,428				922	08/01/2030
83162C-TR-4	SMALL BUSINESS ADMIN SERIES 201020K CLASS 1 3.250% 11/01/30	11/01/2025	Paydown	XXX	26,287	26,287	26,512	26,397		(110)		(110)		26,287				706	11/01/2030
83162C-TS-2	SMALL BUSINESS ADMIN SERIES 201020L CLASS 1 3.720% 12/01/30	12/01/2025	Paydown	XXX	439,981	439,981	450,439	445,360		(5,379)		(5,379)		439,981				12,621	12/01/2030
83162C-TV-5	SMALL BUSINESS ADMIN SERIES 201120B CLASS 1 4.220% 02/01/31	08/01/2025	Paydown	XXX	146,778	146,778	153,643	150,156		(3,378)		(3,378)		146,778				4,514	02/01/2031
83162C-TX-1	SMALL BUSINESS ADMIN SERIES 201120C CLASS 1 4.090% 03/01/31	09/01/2025	Paydown	XXX	153,375	153,375	158,560	155,966		(2,592)		(2,592)		153,375				4,804	03/01/2031
83162C-UB-7	SMALL BUSINESS ADMIN SERIES 201120F CLASS 1 3.670% 06/01/31	12/01/2025	Paydown	XXX	86,337	86,337	88,381	87,428		(1,092)		(1,092)		86,337				2,288	06/01/2031
83162C-VU-4	SMALL BUSINESS ADMIN SERIES 201320I CLASS 1 3.620% 09/01/33	09/01/2025	Paydown	XXX	41,799	41,799	42,523	42,223		(425)		(425)		41,799				1,180	09/01/2033
83162C-WE-9	SMALL BUSINESS ADMIN SERIES 201420D CLASS 1 3.110% 04/01/34	10/01/2025	Paydown	XXX	112,380	112,380	111,566	111,884		495		495		112,380				2,393	04/01/2034
831641-FE-0	SMALL BUSINESS ADMINISTRATION SERIES 201510B CLASS 1 2.829% 09/10/25	09/01/2025	Paydown	XXX	121,845	121,845	120,873	121,653		192		192		121,845				3,339	09/10/2025
831641-FH-3	SMALL BUSINESS ADMINISTRATION SERIES 201710A CLASS 1 2.845% 03/10/27	08/25/2025	J.P. Morgan Securities LLC	XXX	326,234	335,428	330,678	333,999		185		185		334,184		(7,950)	(7,950)	4,758	03/10/2027
831641-FH-3	SMALL BUSINESS ADMINISTRATION SERIES 201710A CLASS 1 2.845% 03/10/27	09/01/2025	Paydown	XXX	70,350	70,350	69,353	70,050		300		300		70,350				6,526	03/10/2027
1049999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Commercial Mortgage-Backed Securities Not/Partially Guaranteed (Not Exempt from RBC)				XXX	19,797,941	19,974,603	21,307,170	20,290,886		(122,531)		(122,531)		20,168,355		(370,415)	(370,415)	696,108	XXX
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)																			

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
00842B-AC-1	AGATE BAY MTG LN TR SERIES 20155 CLASS A3 3.500% 07/25/45	12/01/2025	Paydown	XXX	22,827	22,827	23,310	23,197		(370)		(370)		22,827				507	07/25/2045
00842D-AG-8	AGATE BAY MORTGAGE LOAN TRUST SERIES 20156 CLASS A7 3.500% 09/25/45	12/01/2025	Paydown	XXX	206,263	206,263	198,609	201,679		4,584		4,584		206,263				3,796	09/25/2045
00842E-AG-6	AGATE BAY MTG LN TR SERIES 20162 CLASS A7 3.500% 03/25/46	12/01/2025	Paydown	XXX	77,517	77,517	77,228	77,289		228		228		77,517				1,350	03/25/2046
00842V-AG-8	AGATE BAY MTG LN TRUST SERIES 20163 CLASS A7 3.500% 08/25/46	12/01/2025	Paydown	XXX	85,608	85,608	82,251	83,532		2,077		2,077		85,608				1,612	08/25/2046
10638D-AA-8	Brean Asset Backed Securities BABS 2024-RM9 A1 5.000% 09/25/64	12/25/2025	Paydown	XXX	1,415,408	1,415,408	1,386,658	1,387,176		28,232		28,232		1,415,408				49,172	09/25/2064
10638P-AA-1	Brean Asset Backed Securities BABS 2025-RM13 A1 4.250% 10/25/65	11/25/2025	Paydown	XXX	9,901	9,901	9,583			318		318		9,901				37	10/25/2065
12546Y-AA-9	CHNGE Mortgage Trust 20222 CHNGE 2022-2 A1 3.757% 03/25/67	12/01/2025	Paydown	XXX	96,426	96,426	96,425	96,358		68		68		96,426				1,980	03/25/2067
12556M-AB-0	CIM Trust SERIES 2019J1 CLASS 1A2 3.500% 08/25/49	12/01/2025	Paydown	XXX	73,148	73,148	74,131	73,795		(647)		(647)		73,148				1,040	08/25/2049
12558T-AA-5	CIM Trust SERIES 2019J2 CLASS A1 3.500% 10/25/49	12/01/2025	Paydown	XXX	72,606	72,606	73,605	73,363		(757)		(757)		72,606				1,146	10/25/2049
12559Y-AB-1	CIM Trust SERIES 2020J1 CLASS A2 2.500% 07/25/50	12/01/2025	Paydown	XXX	173,173	173,173	177,502	176,656		(3,484)		(3,484)		173,173				2,621	07/25/2050
12564E-AA-0	CIM Trust CIM 2021-J2 A1 2.500% 04/25/51	12/01/2025	Paydown	XXX	22,669	22,669	22,924	22,889		(220)		(220)		22,669				340	04/25/2051
12568P-AA-1	CIM Trust SERIES 2020J2 CLASS A1 2.500% 01/25/51	12/01/2025	Paydown	XXX	290,274	290,274	301,432	299,973		(9,699)		(9,699)		290,274				3,915	01/25/2051
12592U-AQ-5	CSMLT TRUST SERIES 20151 CLASS A9 3.500% 05/25/45	12/01/2025	Paydown	XXX	150,791	150,791	149,780	149,977		814		814		150,791				2,583	05/25/2045
12594X-AM-6	CREDIT SUISSE MTG TRUST SERIES 2017HL1 CLASS A12 3.500% 06/25/47	12/01/2025	Paydown	XXX	226,728	226,728	216,366	218,986		7,742		7,742		226,728				4,736	06/25/2047
12637L-AH-2	CSMLT TRUST SERIES 20152 CLASS A3 3.500% 08/25/45	12/01/2025	Paydown	XXX	217,422	217,422	210,271	212,834		4,588		4,588		217,422				3,679	08/25/2045
12637L-AL-3	CSMLT TRUST SERIES 20152 CLASS A7 3.500% 08/25/45	12/01/2025	Paydown	XXX	36,237	36,237	36,967	36,794		(558)		(558)		36,237				613	08/25/2045
12647G-AX-6	CREDIT SUISSE MTG TRUST SERIES 2013IVR4 CLASS A11 3.490% 07/27/43	12/01/2025	Paydown	XXX	111,091	111,091	109,390	109,737		1,354		1,354		111,091				1,974	07/27/2043
12647V-AH-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2013IVR5 CLASS A3 3.500% 10/25/43	12/01/2025	Paydown	XXX	99,253	99,253	97,562	97,931		1,322		1,322		99,253				1,436	10/25/2043

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12649R-AH-5	CREDIT SUISSE MORTGAGE TRUST SERIES 20152 CLASS A5 3.500% 02/25/45	12/01/2025	Paydown	XXX	47,532	47,532	48,475	48,255		(723)		(723)		47,532				738	02/25/2045
12649R-BF-8	CREDIT SUISSE MORTGAGE TRUST SERIES 20152 CLASS A15 3.500% 02/25/45	12/01/2025	Paydown	XXX	54,920	54,920	53,925	54,134		786		786		54,920				853	02/25/2045
12652C-AR-0	CREDIT SUISSE MORTGAGE TRUST SERIES 2017HL2 CLASS A12 3.500% 10/25/47	12/01/2025	Paydown	XXX	315,235	315,235	307,000	309,167		6,068		6,068		315,235				5,850	10/25/2047
12653T-AA-9	CREDIT SUISSE MORTGAGE TRUST SERIES 2018J1 CLASS A1 3.500% 02/25/48	12/01/2025	Paydown	XXX	137,713	137,713	134,474	135,060		2,653		2,653		137,713				2,641	02/25/2048
16159G-AC-3	CHASE MORTGAGE FINANCE CORPORA SERIES 2019ATR2 CLASS A3 3.500% 07/25/49	12/01/2025	Paydown	XXX	95,028	95,028	96,097	95,876		(847)		(847)		95,028				1,156	07/25/2049
16159H-AA-5	CHASE MORTGAGE FINANCE CORPORA CHASE 2024-3 A2 6.000% 02/25/55	12/01/2025	Paydown	XXX	1,325,166	1,325,166	1,320,404	1,320,300		4,867		4,867		1,325,166				47,971	02/25/2055
16159U-AJ-7	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-4 A6 6.000% 03/25/56	12/01/2025	Paydown	XXX	1,138,621	1,138,621	1,138,591			30		30		1,138,621				27,424	03/25/2056
16159W-AC-8	CHASE MORTGAGE FINANCE CORPORA SERIES 20191 CLASS A3 3.500% 03/25/50	12/01/2025	Paydown	XXX	123,846	123,846	125,413	125,134		(1,288)		(1,288)		123,846				2,536	03/25/2050
16160A-AJ-8	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-7 A6 6.000% 05/25/56	12/01/2025	Paydown	XXX	1,437,054	1,437,054	1,437,046			8		8		1,437,054				30,826	05/25/2056
16160D-AB-9	CHASE MORTGAGE FINANCE CORPORA CHASE 2024-1 A3 6.000% 01/25/55	12/01/2025	Paydown	XXX	352,487	352,487	351,275	351,220		1,267		1,267		352,487				13,497	01/25/2055
16162U-AK-9	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-8 A6 6.000% 06/25/56	12/01/2025	Paydown	XXX	1,828,949	1,828,949	1,828,939			11		11		1,828,949				30,389	06/25/2056
161922-AK-5	CHASE MORTGAGE FINANCE CORPORA CHASE 2025-6 A6 6.000% 04/25/56	12/01/2025	Paydown	XXX	1,633,590	1,633,590	1,633,589			1		1		1,633,590				36,699	04/25/2056
161931-AC-4	CHASE MORTGAGE FINANCE CORPORA CHASE 2024-6 A3 6.000% 05/25/55	12/01/2025	Paydown	XXX	1,712,391	1,712,391	1,701,689	1,702,687		9,704		9,704		1,712,391				61,012	05/25/2055
172973-3G-2	Citicorp Mortgage Securities SERIES 20057 CLASS 1A3 5.500% 10/25/35	12/01/2025	Paydown	XXX	28,408	28,408	29,822	29,348		(940)		(940)		28,408				963	10/25/2035
17312H-AE-9	Citicorp Residential Mortgage SERIES 20072 CLASS A5 7.152% 06/25/37	09/01/2025	Paydown	XXX	249,353	249,353	252,319	248,496		857		857		249,353				4,005	06/25/2037
17322G-AA-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2014A CLASS A 4.000% 01/25/35	12/01/2025	Paydown	XXX	7,727	7,727	8,000	7,832		(105)		(105)		7,727				165	01/25/2035

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
17322N-AA-2	CITIGROUP MORTGAGE LOAN TRUST SERIES 2014J1 CLASS A1 3.500% 06/25/44	12/01/2025	Paydown	XXX	65,061	65,061	65,869	65,644		(584)		(584)		65,061				1,198	06/25/2044
17324V-AH-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2015PS1 CLASS A1 3.750% 09/25/42	12/01/2025	Paydown	XXX	4,526	4,526	4,636	4,583		(57)		(57)		4,526				84	09/25/2042
17332R-AA-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2025-3 A1 6.000% 06/25/55	12/01/2025	Paydown	XXX	660,960	660,960	657,035			3,924		3,924		660,960				16,168	06/25/2055
225458-LH-9	CS First Boston Mtg Sec Corp SERIES 20053 CLASS 7A1 5.750% 07/25/35	12/01/2025	Paydown	XXX	265,824	265,824	283,888	277,884		(12,060)		(12,060)		265,824				3,822	07/25/2035
29978C-AA-8	EverBank Mortgage Loan Trust SERIES 20181 CLASS A1 3.500% 02/25/48	12/01/2025	Paydown	XXX	39,476	39,476	40,212	39,988		(512)		(512)		39,476				739	02/25/2048
29978C-AG-5	EverBank Mortgage Loan Trust SERIES 20181 CLASS A7 3.500% 02/25/48	12/01/2025	Paydown	XXX	263,177	263,177	255,000	259,042		4,135		4,135		263,177				4,924	02/25/2048
33767C-AA-5	FirstKey Mortgage Trust SERIES 20151 CLASS A1 3.500% 03/25/45	12/01/2025	Paydown	XXX	69,240	69,240	70,570	70,234		(995)		(995)		69,240				1,265	03/25/2045
33849N-AH-8	Flagstar Mortgage Trust SERIES 20185 CLASS A8 4.000% 09/25/48	12/01/2025	Paydown	XXX	102,540	102,540	100,590	101,145		1,395		1,395		102,540				2,390	09/25/2048
33850B-AG-2	Flagstar Mortgage Trust SERIES 20171 CLASS 1A7 3.500% 03/25/47	12/01/2025	Paydown	XXX	356,922	356,922	350,899	352,447		4,475		4,475		356,922				8,138	03/25/2047
33850R-AG-7	Flagstar Mortgage Trust SERIES 20172 CLASS A7 3.500% 10/25/47	12/01/2025	Paydown	XXX	60,612	60,612	59,855	60,104		508		508		60,612				1,505	10/25/2047
33851H-AD-5	Flagstar Mortgage Trust SERIES 20182 CLASS A4 3.500% 04/25/48	12/01/2025	Paydown	XXX	37,348	37,348	36,520	36,655		693		693		37,348				518	04/25/2048
33851H-AH-6	Flagstar Mortgage Trust SERIES 20182 CLASS A8 3.500% 04/25/48	12/01/2025	Paydown	XXX	100,246	100,246	95,985	96,930		3,316		3,316		100,246				1,389	04/25/2048
33851K-AA-4	Flagstar Mortgage Trust SERIES 20202 CLASS A1 2.500% 08/25/50	12/01/2025	Paydown	XXX	242,938	242,938	249,049	248,000		(5,062)		(5,062)		242,938				3,617	08/25/2050
36257L-AA-5	GS Mortgage-Backed Securities SERIES 2019PJ2 CLASS A1 4.000% 11/25/49	12/01/2025	Paydown	XXX	26,218	26,218	26,800	26,664		(445)		(445)		26,218				758	11/25/2049
36258F-AA-7	GS Mortgage-Backed Securities SERIES 2020PJ1 CLASS A1 3.500% 05/25/50	12/01/2025	Paydown	XXX	56,870	56,870	57,981	57,707		(838)		(838)		56,870				1,399	05/25/2050
36258W-AS-1	GS Mortgage-Backed Securities SERIES 2020PJ3 CLASS A14 3.000% 10/25/50	12/01/2025	Paydown	XXX	189,177	189,177	192,694	191,897		(2,720)		(2,720)		189,177				3,143	10/25/2050

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
36259V-AB-9	GS Mortgage-Backed Securities SERIES 2020PJ4 CLASS A2 3.000% 01/25/51	12/01/2025	Paydown	XXX	236,754	236,754	243,968	242,803		(6,049)		(6,049)		236,754				4,366	01/25/2051
36260R-AB-5	GS Mortgage-Backed Securities SERIES 2020PJ6 CLASS A2 2.500% 05/25/51	12/01/2025	Paydown	XXX	30,783	30,783	31,962	31,830		(1,047)		(1,047)		30,783				487	05/25/2051
36261M-AB-5	GS Mortgage-Backed Securities SERIES 2021PJ1 CLASS A2 2.500% 06/25/51	12/01/2025	Paydown	XXX	469,424	469,424	489,008	486,230		(16,806)		(16,806)		469,424				6,293	06/25/2051
36262D-AA-6	GS Mortgage-Backed Securities SERIES 2020PJ2 CLASS A1 3.500% 07/25/50	12/01/2025	Paydown	XXX	52,748	52,748	53,968	53,770		(1,022)		(1,022)		52,748				1,014	07/25/2050
36262W-AA-4	GS MortgageBacked Securities GSMBS 2021-PJ8 A1 2.000% 01/25/52	12/01/2025	Paydown	XXX	628,586	628,586	628,095	628,088		498		498		628,586				6,250	01/25/2052
36264P-AB-5	GS MortgageBacked Securities GSMBS 2021-PJ4 A2 2.500% 09/25/51	12/01/2025	Paydown	XXX	40,449	40,449	41,194	41,103		(655)		(655)		40,449				579	09/25/2051
36268V-AD-4	GS MortgageBacked Securities GSMBS 2024-PJ1 A3 6.000% 06/25/54	04/14/2025	J.P. Morgan Securities LLC	XXX	6,354,444	6,380,364	6,408,278	6,391,178		(3,957)		(3,957)		6,387,221		(32,777)	(32,777)	148,875	06/25/2054
36268V-AD-4	GS MortgageBacked Securities GSMBS 2024-PJ1 A3 6.000% 06/25/54	12/01/2025	Paydown	XXX	4,206,662	4,206,662	4,225,067	4,213,792		(7,130)		(7,130)		4,206,662				137,146	06/25/2054
36269R-AG-5	GS MortgageBacked Securities GSMBS 2024-PJ4 A4 5.935% 08/25/54	12/01/2025	Paydown	XXX	1,678,485	1,678,485	1,685,828	1,681,088		(2,603)		(2,603)		1,678,485				64,521	08/25/2054
36270C-AD-2	GS MortgageBacked Securities GSMBS 2024-PJ6 A3 6.000% 10/25/54	12/01/2025	Paydown	XXX	1,964,814	1,964,814	1,954,069	1,954,809		10,005		10,005		1,964,814				76,707	10/25/2054
36270W-AD-8	GS MortgageBacked Securities GSMBS 2024-PJ9 A3 5.000% 02/25/55	12/01/2025	Paydown	XXX	7,962,786	7,962,786	7,930,437	7,931,657		31,128		31,128		7,962,786				240,706	02/25/2055
36271P-AG-5	GS MortgageBacked Securities GSMBS 2024-PJ2 A4 6.000% 07/25/54	12/01/2025	Paydown	XXX	5,297,803	5,297,803	5,320,981	5,306,644		(8,841)		(8,841)		5,297,803				201,036	07/25/2054
36272D-AA-4	GS MortgageBacked Securities GSMBS 2025-PJ5 A1 6.000% 10/25/55	12/01/2025	Paydown	XXX	1,298,290	1,298,290	1,299,101		(811)			(811)		1,298,290				32,166	10/25/2055
36273A-AC-5	GS MortgageBacked Securities GSMBS 2024-PJ10 A3 5.000% 04/25/55	12/01/2025	Paydown	XXX	3,357,131	3,357,131	3,343,493	3,343,526		13,605		13,605		3,357,131				93,549	04/25/2055
362952-AD-5	GS MortgageBacked Securities GSMBS 2024-INV1 A3 5.000% 02/25/55	12/01/2025	Paydown	XXX	3,102,792	3,102,792	3,090,187	3,090,663		12,129		12,129		3,102,792				85,601	02/25/2055
46591F-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20195 CLASS A3 4.000% 11/25/49	12/01/2025	Paydown	XXX	55,373	55,373	56,618	56,379		(1,006)		(1,006)		55,373				1,308	11/25/2049
46591K-AC-7	JP MORGAN MORTGAGE TRUST SERIES 20198 CLASS A3 3.500% 03/25/50	12/01/2025	Paydown	XXX	98,971	98,971	100,254	100,019		(1,048)		(1,048)		98,971				1,971	03/25/2050

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
46591K-AJ-2	JP MORGAN MORTGAGE TRUST SERIES 20198 CLASS A5 3.500% 03/25/50	12/01/2025	Paydown	XXX	395,885	395,885	401,563	400,348		(4,463)		(4,463)		395,885				7,886	03/25/2050
46591T-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20202 CLASS A3 3.500% 07/25/50	12/01/2025	Paydown	XXX	111,256	111,256	113,881	113,447		(2,191)		(2,191)		111,256				2,067	07/25/2050
46591X-AD-7	JP MORGAN MORTGAGE TRUST SERIES 20207 CLASS A3A 2.500% 01/25/51	12/01/2025	Paydown	XXX	209,023	209,023	214,314	213,512		(4,489)		(4,489)		209,023				2,759	01/25/2051
46592A-AD-6	JP MORGAN MORTGAGE TRUST SERIES 20203 CLASS A3A 3.000% 08/25/50	12/01/2025	Paydown	XXX	184,790	184,790	183,981	184,078		712		712		184,790				2,874	08/25/2050
46594D-AC-0	JP MORGAN MORTGAGE TRUST JPMMT 2025-CES5 A1C 5.232% 02/25/56	12/01/2025	Paydown	XXX	2,150,163	2,150,163	2,150,131			32		32		2,150,163				20,366	02/25/2056
465988-AB-9	JP MORGAN MORTGAGE TRUST JPMMT 2023-9 A3 5.500% 04/25/54	12/01/2025	Paydown	XXX	144,371	144,371	144,528			(157)		(157)		144,371				1,303	04/25/2054
46630L-AF-1	JP Morgan Mortgage Acquisition SERIES 2007CH1 CLASS AF5 6.420% 11/25/36	12/01/2025	Paydown	XXX	1,106,543	1,106,543	1,139,315	1,120,045		(13,502)		(13,502)		1,106,543				25,905	11/25/2036
46641C-AA-9	JP MORGAN MORTGAGE TRUST SERIES 20141 CLASS 1A1 4.000% 01/25/44	12/01/2025	Paydown	XXX	54,934	54,934	55,252	55,118		(184)		(184)		54,934				1,126	01/25/2044
46643K-AA-9	JP MORGAN MORTGAGE TRUST SERIES 20145 CLASS A1 2.565% 10/25/29	12/01/2025	Paydown	XXX	56,578	56,578	58,271	56,776		(198)		(198)		56,578				811	10/25/2029
46644M-AS-5	JP MORGAN MORTGAGE TRUST SERIES 20153 CLASS A3 3.500% 05/25/45	12/01/2025	Paydown	XXX	5,542	5,542	5,620	5,589		(47)		(47)		5,542				92	05/25/2045
46645G-AC-2	JP MORGAN MORTGAGE TRUST SERIES 20156 CLASS A3 3.500% 10/25/45	12/01/2025	Paydown	XXX	13,249	13,249	13,421	13,341		(92)		(92)		13,249				233	10/25/2045
46647E-AA-9	JP MORGAN MORTGAGE TRUST SERIES 20163 CLASS 1A1 3.375% 10/25/46	12/01/2025	Paydown	XXX	48,050	48,050	48,576	48,391		(342)		(342)		48,050				817	10/25/2046
46647S-AN-0	JP MORGAN MORTGAGE TRUST SERIES 20173 CLASS 1A7 3.500% 08/25/47	12/01/2025	Paydown	XXX	147,856	147,856	147,505	147,507		349		349		147,856				2,758	08/25/2047
46648C-AB-0	JP MORGAN MORTGAGE TRUST SERIES 20171 CLASS A2 3.447% 01/25/47	12/01/2025	Paydown	XXX	88,759	88,759	86,970	87,263		1,496		1,496		88,759				1,839	01/25/2047
46648H-AC-7	JP MORGAN MORTGAGE TRUST SERIES 20172 CLASS A3 3.500% 05/25/47	12/01/2025	Paydown	XXX	47,558	47,558	48,352	48,197		(639)		(639)		47,558				949	05/25/2047

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
46648H-AG-8	JP MORGAN MORTGAGE TRUST SERIES 20172 CLASS A7 3.500% 05/25/47	12/01/2025	Paydown	XXX	253,642	253,642	251,325	251,924		1,717		1,717		253,642				5,059	05/25/2047
46648R-AG-6	JP MORGAN MORTGAGE TRUST SERIES 20181 CLASS A7 3.500% 06/25/48	12/01/2025	Paydown	XXX	79,512	79,512	78,703	78,920		592		592		79,512				1,426	06/25/2048
46648U-AG-9	JP MORGAN MORTGAGE TRUST SERIES 20174 CLASS A7 3.500% 11/25/48	12/01/2025	Paydown	XXX	159,013	159,013	155,619	156,451		2,563		2,563		159,013				3,339	11/25/2048
46649H-AG-7	JP MORGAN MORTGAGE TRUST SERIES 20176 CLASS A7 3.500% 12/25/48	12/01/2025	Paydown	XXX	75,498	75,498	76,306	75,988		(490)		(490)		75,498				1,306	12/25/2048
46649K-AC-9	JP MORGAN MORTGAGE TRUST SERIES 20185 CLASS A3 3.500% 10/25/48	12/01/2025	Paydown	XXX	101,706	101,706	103,263	102,979		(1,273)		(1,273)		101,706				1,700	10/25/2048
46649T-AC-0	JP MORGAN MORTGAGE TRUST SERIES 20183 CLASS A3 3.500% 09/25/48	12/01/2025	Paydown	XXX	24,819	24,819	25,199	25,119		(301)		(301)		24,819				461	09/25/2048
46649Y-AU-9	JP MORGAN MORTGAGE TRUST SERIES 20189 CLASS A19 4.000% 02/25/49	12/01/2025	Paydown	XXX	93,802	93,802	91,680	92,080		1,722		1,722		93,802				2,218	02/25/2049
46650H-AC-2	JP MORGAN MORTGAGE TRUST SERIES 20191 CLASS A3 4.000% 05/25/49	12/01/2025	Paydown	XXX	71,249	71,249	70,781	70,823		426		426		71,249				1,970	05/25/2049
46650H-AK-4	JP MORGAN MORTGAGE TRUST SERIES 20191 CLASS A10 4.000% 05/25/49	12/01/2025	Paydown	XXX	66,870	66,870	65,803	66,010		860		860		66,870				1,849	05/25/2049
46650M-AU-1	JP MORGAN MORTGAGE TRUST SERIES 20188 CLASS A19 4.000% 01/25/49	12/01/2025	Paydown	XXX	50,243	50,243	50,066	50,077		167		167		50,243				1,165	01/25/2049
46650T-AC-6	JP MORGAN MORTGAGE TRUST SERIES 20192 CLASS A3 3.994% 08/25/49	12/01/2025	Paydown	XXX	35,515	35,515	35,959	35,848		(333)		(333)		35,515				843	08/25/2049
46651B-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20196 CLASS A3 3.500% 12/25/49	12/01/2025	Paydown	XXX	61,411	61,411	62,370	62,016		(605)		(605)		61,411				1,060	12/25/2049
46651F-AF-8	JP MORGAN MORTGAGE TRUST SERIES 2019HYB1 CLASS A2A 5.017% 10/25/49	04/14/2025	J.P. Morgan Securities LLC	XXX	871,660	863,744	865,561	864,215		32		32		864,246		7,414	7,414	11,023	10/25/2049
46651F-AF-8	JP MORGAN MORTGAGE TRUST SERIES 2019HYB1 CLASS A2A 5.017% 10/25/49	04/01/2025	Paydown	XXX	42,291	42,291	42,380	42,314		(23)		(23)		42,291				317	10/25/2049
46651G-AC-3	JP MORGAN MORTGAGE TRUST SERIES 20197 CLASS A3 3.458% 02/25/50	12/01/2025	Paydown	XXX	59,007	59,007	59,874	59,661		(654)		(654)		59,007				656	02/25/2050
46651X-AC-6	JP MORGAN MORTGAGE TRUST SERIES 20201 CLASS A3 3.500% 06/25/50	12/01/2025	Paydown	XXX	109,016	109,016	111,469	111,198		(2,181)		(2,181)		109,016				1,884	06/25/2050

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
46651Y-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20199 CLASS A3 3.500% 05/25/50	12/01/2025	Paydown	XXX	17,292	17,292	17,533	17,503		(211)		(211)		17,292				326	05/25/2050
46652F-AD-2	JP MORGAN MORTGAGE TRUST SERIES 20204 CLASS A3A 2.500% 11/25/50	12/01/2025	Paydown	XXX	226,459	226,459	230,882	230,183		(3,724)		(3,724)		226,459				2,849	11/25/2050
46653J-AD-3	JP MORGAN MORTGAGE TRUST SERIES 20205 CLASS A3A 2.500% 12/25/50	12/01/2025	Paydown	XXX	132,631	132,631	136,195	135,644		(3,013)		(3,013)		132,631				1,638	12/25/2050
46654D-AE-3	JP MORGAN MORTGAGE TRUST JPMMT 2021-INV4 A2A 2.500% 01/25/52	12/01/2025	Paydown	XXX	33,065	33,065	33,768	33,679		(614)		(614)		33,065				422	01/25/2052
46654U-AD-7	JP MORGAN MORTGAGE TRUST JPMMT 2022-3 A4 3.000% 08/25/52	12/01/2025	Paydown	XXX	1,031,849	1,031,849	1,011,535	1,013,988		17,861		17,861		1,031,849				18,356	08/25/2052
46654V-AA-1	JP MORGAN MORTGAGE TRUST JPMMT 2021-LTV2 A1 2.520% 05/25/52	12/01/2025	Paydown	XXX	36,370	36,370	36,370	36,362		8		8		36,370				542	05/25/2052
46655V-AB-8	JP MORGAN MORTGAGE TRUST JPMMT 2022-8 A2 4.500% 01/25/53	12/01/2025	Paydown	XXX	80,487	80,487	79,406	79,543		944		944		80,487				2,283	01/25/2053
46657P-AA-1	JP MORGAN MORTGAGE TRUST JPMMT 2024-1 A2 6.000% 06/25/54	12/01/2025	Paydown	XXX	2,784,911	2,784,911	2,775,338	2,775,181		9,730		9,730		2,784,911				101,306	06/25/2054
46659E-AL-0	JP MORGAN MORTGAGE TRUST JPMMT 2025-CCM2 A6 6.000% 09/25/55	12/01/2025	Paydown	XXX	1,312,008	1,312,008	1,311,974			34		34		1,312,008				33,895	09/25/2055
46659T-AL-7	JP MORGAN MORTGAGE TRUST JPMMT 2025-6 A6 6.000% 01/25/56	12/01/2025	Paydown	XXX	805,104	805,104	805,098			6		6		805,104				14,955	01/25/2056
46660H-AC-0	JP MORGAN MORTGAGE TRUST JPMMT 2025-NQM4 A1C 5.249% 03/25/66	12/01/2025	Paydown	XXX	1,115,172	1,115,172	1,115,171			1		1		1,115,172				7,236	03/25/2066
466910-AL-0	JP MORGAN MORTGAGE TRUST JPMMT 2025-INV1 A6A 6.000% 11/25/55	12/01/2025	Paydown	XXX	1,378,220	1,378,220	1,378,202			17		17		1,378,220				29,723	11/25/2055
585495-AA-2	Mello Mortgage Capital Accepta MELLO 2021-MTG1 A1 2.500% 04/25/51	12/01/2025	Paydown	XXX	226,202	226,202	228,982	228,618		(2,416)		(2,416)		226,202				3,520	04/25/2051
58549R-AC-0	Mello Mortgage Capital Accepta MELLO 2021-MTG3 A3 2.500% 07/01/51	12/01/2025	Paydown	XXX	17,711	17,711	15,530	15,734		1,977		1,977		17,711				271	07/01/2051
595481-AA-0	Mid-State Trust SERIES 20051 CLASS A 5.745% 01/15/40	12/01/2025	Paydown	XXX	32,757	32,757	35,500	33,981		(1,224)		(1,224)		32,757				985	01/15/2040
595481-AB-8	Mid-State Trust SERIES 20051 CLASS M1 6.106% 01/15/40	12/01/2025	Paydown	XXX	65,514	65,514	71,587	68,236		(2,722)		(2,722)		65,514				2,095	01/15/2040

Annual Statement for the Year 2025 of the Protective Life And Annuity Insurance Company

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
61775Y-AA-8	Morgan Stanley Residential Mor MSRM 2024-1 A1 6.000% 12/25/53	12/01/2025	Paydown	XXX	2,447,170	2,447,170	2,439,905	2,439,403		7,767		7,767		2,447,170				91,482	12/25/2053
61776Q-AA-4	Morgan Stanley Residential Mor MSRM 2024-3 A1 6.000% 07/25/54	12/01/2025	Paydown	XXX	3,406,484	3,406,484	3,397,968	3,396,844		9,640		9,640		3,406,484				122,945	07/25/2054
67113X-AA-8	Onslow Bay Financial LLC OBX 2021-J1 A1 2.500% 05/25/51	12/01/2025	Paydown	XXX	627,907	627,907	637,424	636,031		(8,125)		(8,125)		627,907				7,932	05/25/2051
67389M-AA-9	Oaks Mortgage Trust Series SERIES 20151 CLASS A1 3.500% 04/25/46	12/01/2025	Paydown	XXX	125,790	125,790	128,286	127,641		(1,850)		(1,850)		125,790				2,591	04/25/2046
693456-AA-3	PMT LOAN TRUST SERIES 2013J1 CLASS A1 3.500% 09/25/43	12/01/2025	Paydown	XXX	74,932	74,932	74,994	75,052		(120)		(120)		74,932				1,334	09/25/2043
693456-AY-1	PMT LOAN TRUST SERIES 2013J1 CLASS A11 3.500% 09/25/43	12/01/2025	Paydown	XXX	60,842	60,842	59,721	59,968		874		874		60,842				1,083	09/25/2043
693652-AB-5	PSMC 2018-1 Trust SERIES 20202 CLASS A2 3.000% 05/25/50	12/01/2025	Paydown	XXX	168,405	168,405	172,984	172,253		(3,848)		(3,848)		168,405				2,313	05/25/2050
693684-AA-0	PSMC 2018-1 Trust SERIES 20201 CLASS A1 3.500% 01/25/50	12/01/2025	Paydown	XXX	104,505	104,505	106,840	106,483		(1,977)		(1,977)		104,505				1,950	01/25/2050
69374X-AA-8	PSMC 2019-2 Trust SERIES 20192 CLASS A1 3.500% 10/25/49	05/01/2025	Paydown	XXX	29,178	29,178	29,761	29,652		(474)		(474)		29,178				279	10/25/2049
69375B-AA-5	PSMC 2018-1 Trust SERIES 20193 CLASS A1 3.500% 11/25/49	12/01/2025	Paydown	XXX	13,124	13,124	13,315	13,281		(157)		(157)		13,124				248	11/25/2049
69375B-AM-9	PSMC 2018-1 Trust SERIES 20193 CLASS A12 3.500% 11/25/49	12/01/2025	Paydown	XXX	4,835	4,835	4,944	4,923		(87)		(87)		4,835				91	11/25/2049
729910-AA-7	PMT LOAN TRUST PMTLT 2025-J1 A1 6.000% 04/25/55	12/01/2025	Paydown	XXX	206,703	206,703	206,477			226		226		206,703				4,277	04/25/2055
743874-AC-3	Provident Funding Mtge Trust SERIES 20201 CLASS A2 3.000% 02/25/50	12/01/2025	Paydown	XXX	108,094	108,094	109,631	109,452		(1,358)		(1,358)		108,094				2,002	02/25/2050
74388P-AB-7	Provident Funding Mortgage Tru PFMT 2025-3 A2 5.500% 08/25/55	12/01/2025	Paydown	XXX	303,505	303,505	299,237			4,268		4,268		303,505				5,329	08/25/2055
74389B-AA-9	Provident Funding Mortgage Tru PFMT 2024-1 A1 5.500% 12/25/54	12/01/2025	Paydown	XXX	4,853,726	4,853,726	4,749,067	4,750,641		103,085		103,085		4,853,726				163,154	12/25/2054
749350-AA-2	Woodward Capital Management RCKT 2021-1 A1 2.500% 03/25/51	12/01/2025	Paydown	XXX	491,028	491,028	501,923	500,996		(9,968)		(9,968)		491,028				7,234	03/25/2051
749357-AA-7	Woodward Capital Management SERIES 20191 CLASS A1 3.500% 09/25/49	12/01/2025	Paydown	XXX	100,635	100,635	102,192	101,612		(977)		(977)		100,635				2,201	09/25/2049

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
749389-AA-0	RCKT Mortgage Trust 2020-1 SERIES 20201 CLASS A1 3.000% 02/25/50	12/01/2025	Paydown	XXX	169,117	169,117	170,993	170,749		(1,632)		(1,632)		169,117				2,609	02/25/2050
75023X-AF-9	Radian Mortgage Capital Trust RMCT 2025-J2 A4 6.000% 11/25/55	12/01/2025	Paydown	XXX	896,480	896,480	894,659			1,821		1,821		896,480				16,588	11/25/2055
75024R-AD-6	RMCT 2025-J3 RMCT 2025-J3 A3 5.500% 12/25/55	12/01/2025	Paydown	XXX	566,101	566,101	559,556			6,546		6,546		566,101				9,396	12/25/2055
75409J-AA-5	Rate Mortgage Trust RATE 2021-J1 A1 2.500% 07/25/51	12/01/2025	Paydown	XXX	79,186	79,186	80,015	79,912		(726)		(726)		79,186				1,034	07/25/2051
75409Y-AA-2	Rate Mortgage Trust RATE 2025-J2 A1 6.000% 07/25/55	12/01/2025	Paydown	XXX	204,505	204,505	205,192			(687)		(687)		204,505				3,907	07/25/2055
76110H-TG-4	RESIDENTIAL ACCREDIT LN INC 2004QS6-A1 5.000% 05/25/26	12/01/2025	Paydown	XXX	1,375	1,378	1,386	1,378						1,378		(3)	(3)	12	05/25/2026
81733Y-AA-7	SEQUOIA MORTGAGE TRUST SERIES 20152 CLASS A1 3.500% 05/25/45	12/01/2025	Paydown	XXX	8,702	8,702	8,904	8,821		(118)		(118)		8,702				172	05/25/2045
81743A-AA-7	SEQUOIA MORTGAGE TRUST SERIES 20195 CLASS A1 3.500% 12/25/49	12/01/2025	Paydown	XXX	239,294	239,294	243,481	242,752		(3,459)		(3,459)		239,294				4,326	12/25/2049
81744Y-AA-4	SEQUOIA MORTGAGE TRUST SERIES 20134 CLASS A1 2.325% 04/25/43	12/01/2025	Paydown	XXX	83,124	83,124	81,981	82,193		931		931		83,124				784	04/25/2043
81744Y-AD-8	SEQUOIA MORTGAGE TRUST SERIES 20134 CLASS A4 2.750% 04/25/43	04/14/2025	J.P. Morgan Securities LLC	XXX	2,278,900	2,641,134	2,020,468	2,284,468		7,398		7,398		2,291,867		(12,967)	(12,967)	28,245	04/25/2043
81744Y-AD-8	SEQUOIA MORTGAGE TRUST SERIES 20134 CLASS A4 2.750% 04/25/43	04/01/2025	Paydown	XXX	115,161	115,161	88,098	99,609		15,552		15,552		115,161				499	04/25/2043
81745A-AB-3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLASS A2 3.000% 05/25/43	12/01/2025	Paydown	XXX	194,955	194,955	197,392	196,801		(1,846)		(1,846)		194,955				4,000	05/25/2043
81745E-AA-7	SEQUOIA MORTGAGE TRUST SERIES 20138 CLASS A1 3.000% 06/25/43	12/01/2025	Paydown	XXX	93,090	93,090	94,399	94,108		(1,018)		(1,018)		93,090				1,482	06/25/2043
81745G-AA-2	SEQUOIA MORTGAGE TRUST SERIES 201310 CLASS A1 3.500% 08/25/43	12/01/2025	Paydown	XXX	134,421	134,421	135,411	135,181		(759)		(759)		134,421				2,572	08/25/2043
81745L-AE-3	SEQUOIA MORTGAGE TRUST SERIES 20144 CLASS A5 3.500% 11/25/44	12/01/2025	Paydown	XXX	136,278	136,278	135,980	135,976		302		302		136,278				2,252	11/25/2044
81745X-AA-5	SEQUOIA MORTGAGE TRUST SERIES 20174 CLASS A1 3.500% 07/25/47	12/01/2025	Paydown	XXX	41,824	41,824	41,138	41,278		546		546		41,824				834	07/25/2047
81745X-AG-2	SEQUOIA MORTGAGE TRUST SERIES 20174 CLASS A7 3.500% 07/25/47	12/01/2025	Paydown	XXX	185,884	185,884	186,466	186,062		(178)		(178)		185,884				3,705	07/25/2047

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
81746D-AG-5	SEQUOIA MORTGAGE TRUST SERIES 20175 CLASS A7 3.500% 08/25/47	12/01/2025	Paydown	XXX	228,135	228,135	226,218	226,621		1,514		1,514		228,135				5,712	08/25/2047
81746F-AG-0	SEQUOIA MORTGAGE TRUST SERIES 20176 CLASS A7 3.500% 09/25/47	12/01/2025	Paydown	XXX	173,409	173,409	163,655	166,066		7,344		7,344		173,409				2,951	09/25/2047
81746M-AA-8	SEQUOIA MORTGAGE TRUST SERIES 20154 CLASS A1 3.000% 11/25/30	04/14/2025	J.P. Morgan Securities LLC	XXX	1,161,716	1,199,224	1,151,255	1,176,497		1,594		1,594		1,178,091		(16,375)	(16,375)	13,991	11/25/2030
81746M-AA-8	SEQUOIA MORTGAGE TRUST SERIES 20154 CLASS A1 3.000% 11/25/30	04/01/2025	Paydown	XXX	207,681	207,681	199,374	203,745		3,936		3,936		207,681				1,367	11/25/2030
81746P-AN-3	SEQUOIA MORTGAGE TRUST SERIES 20161 CLASS A13 3.500% 06/25/46	12/01/2025	Paydown	XXX	283,122	283,122	271,277	275,099		8,023		8,023		283,122				5,641	06/25/2046
81746Q-AG-6	SEQUOIA MORTGAGE TRUST SERIES 20182 CLASS A7 3.500% 02/25/48	12/01/2025	Paydown	XXX	543,861	543,861	528,145	532,201		11,660		11,660		543,861				11,199	02/25/2048
81746R-AG-4	SEQUOIA MORTGAGE TRUST SERIES 20162 CLASS A7 3.500% 08/25/46	08/25/2025	J.P. Morgan Securities LLC	XXX	2,659,032	2,969,127	2,699,354	2,764,189		5,078		5,078		2,769,267		(110,236)	(110,236)	69,568	08/25/2046
81746R-AG-4	SEQUOIA MORTGAGE TRUST SERIES 20162 CLASS A7 3.500% 08/25/46	09/01/2025	Paydown	XXX	176,127	176,127	160,124	163,970		12,157		12,157		176,127				11,838	08/25/2046
81746Y-AG-9	SEQUOIA MORTGAGE TRUST SERIES 20192 CLASS A7 4.000% 06/25/49	12/01/2025	Paydown	XXX	223,563	223,563	229,766	226,568		(3,005)		(3,005)		223,563				5,215	06/25/2049
81747J-AG-1	SEQUOIA MORTGAGE TRUST SERIES 20186 CLASS A7 4.000% 07/25/48	12/01/2025	Paydown	XXX	173,701	173,701	171,103	171,597		2,104		2,104		173,701				3,334	07/25/2048
81747W-AN-7	SEQUOIA MORTGAGE TRUST SERIES 20187 CLASS A7 4.000% 09/25/48	12/01/2025	Paydown	XXX	60,651	60,651	59,669	59,876		775		775		60,651				1,340	09/25/2048
81748A-AA-2	SEQUOIA MORTGAGE TRUST SERIES 20203 CLASS A1 3.000% 04/25/50	12/01/2025	Paydown	XXX	218,636	218,636	223,145	222,411		(3,775)		(3,775)		218,636				3,288	04/25/2050
81748B-AH-5	SEQUOIA MORTGAGE TRUST SERIES 20193 CLASS A8 3.500% 09/25/49	12/01/2025	Paydown	XXX	421,583	421,583	447,474	435,660		(14,078)		(14,078)		421,583				10,052	09/25/2049
81748J-AA-3	SEQUOIA MORTGAGE TRUST SERIES 20194 CLASS A1 3.500% 11/25/49	12/01/2025	Paydown	XXX	150,886	150,886	154,045	153,377		(2,491)		(2,491)		150,886				2,954	11/25/2049
81748K-AA-0	SEQUOIA MORTGAGE TRUST SERIES 20202 CLASS A1 3.500% 03/25/50	12/01/2025	Paydown	XXX	194,298	194,298	199,095	197,833		(3,535)		(3,535)		194,298				3,539	03/25/2050
81748M-AA-6	SEQUOIA MORTGAGE TRUST SERIES 20201 CLASS A1 3.500% 02/25/50	12/01/2025	Paydown	XXX	210,695	210,695	215,534	214,782		(4,087)		(4,087)		210,695				4,259	02/25/2050
81749G-AA-8	SEQUOIA MORTGAGE TRUST SEMT 2024-1 A1 5.71% 01/25/54	12/01/2025	Paydown	XXX	4,838,420	4,838,420	4,821,788	4,820,734		17,686		17,686		4,838,420				170,291	01/25/2054

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
81749H-AA-6	SEQUOIA MORTGAGE TRUST SEMT 2024-2 A1 6.000% 03/25/54	12/01/2025	Paydown	XXX	1,843,912	1,843,912	1,841,895	1,840,128		3,784		3,784		1,843,912				61,118	03/25/2054
81749T-AA-0	SEQUOIA MORTGAGE TRUST SEMT 2025-S1 A1 2.500% 09/25/54	12/01/2025	Paydown	XXX	607,050	607,050	485,450			121,600		121,600		607,050				5,022	09/25/2054
81749V-AB-3	SEQUOIA MORTGAGE TRUST SEMT 2025-7 A2 5.500% 08/25/55	12/01/2025	Paydown	XXX	1,444,414	1,444,414	1,425,004			19,409		19,409		1,444,414				24,209	08/25/2055
81749Y-AA-9	SEQUOIA MORTGAGE TRUST SEMT 2025-6 A1 6.000% 07/25/55	12/01/2025	Paydown	XXX	2,785,639	2,785,639	2,783,898			1,741		1,741		2,785,639				60,121	07/25/2055
82280Q-AL-5	Shellpoint Co-Originator Trust SERIES 20151 CLASS A11 3.500% 08/25/45	12/01/2025	Paydown	XXX	283,009	283,009	273,214	278,698		4,311		4,311		283,009				6,413	08/25/2045
82281E-AA-5	Shellpoint Co-Originator Trust SERIES 20161 CLASS 1A1 3.500% 11/25/46	12/01/2025	Paydown	XXX	42,014	42,014	42,786	42,620		(606)		(606)		42,014				737	11/25/2046
82281F-AG-9	Shellpoint Co-Originator Trust SERIES 20172 CLASS A7 3.500% 10/25/47	12/01/2025	Paydown	XXX	172,144	172,144	172,601	172,056		89		89		172,144				3,010	10/25/2047
88632A-AA-6	TIAA Bank Mortgage Loan Trust SERIES 20183 CLASS A1 4.000% 11/25/48	12/01/2025	Paydown	XXX	29,304	29,304	29,007	29,057		247		247		29,304				373	11/25/2048
94980G-BB-6	Wells Fargo Home Equity Trust SERIES 20042W CLASS A18I 4.900% 09/25/34	04/14/2025	J.P. Morgan Securities LLC	XXX	656,797	671,915	684,229	678,130		(318)		(318)		677,812		(21,015)	(21,015)	12,352	09/25/2034
94980G-BB-6	Wells Fargo Home Equity Trust SERIES 20042W CLASS A18I 4.900% 09/25/34	04/01/2025	Paydown	XXX	30,683	30,683	31,245	30,967		(284)		(284)		30,683				329	09/25/2034
95001T-AJ-4	WELLS FARGO MTG BACKED SEC SERIES 20191 CLASS A9 3.917% 11/25/48	12/01/2025	Paydown	XXX	14,418	14,418	14,230	14,357		62		62		14,418				363	11/25/2048
95002F-AA-2	WELLS FARGO MORTGAGE BACKED SE SERIES 20194 CLASS A1 3.500% 09/25/49	12/01/2025	Paydown	XXX	47,045	47,045	47,883	47,727		(682)		(682)		47,045				931	09/25/2049
95002F-AE-4	WELLS FARGO MORTGAGE BACKED SE SERIES 20194 CLASS A5 3.500% 09/25/49	12/01/2025	Paydown	XXX	62,727	62,727	64,330	63,909		(1,182)		(1,182)		62,727				1,241	09/25/2049
95002J-AE-6	WELLS FARGO MORTGAGE BACKED SE SERIES 20192 CLASS A5 4.000% 04/25/49	12/01/2025	Paydown	XXX	119,557	119,557	122,747	121,907		(2,349)		(2,349)		119,557				2,844	04/25/2049
95002K-AA-1	WELLS FARGO MORTGAGE BACKED SE SERIES 20201 CLASS A1 3.000% 12/25/49	12/01/2025	Paydown	XXX	142,361	142,361	144,052	143,803		(1,441)		(1,441)		142,361				2,360	12/25/2049
95002Q-AA-8	WELLS FARGO MORTGAGE BACKED SE SERIES 20202 CLASS A1 3.000% 12/25/49	12/01/2025	Paydown	XXX	24,188	24,188	24,962	24,820		(633)		(633)		24,188				374	12/25/2049

SCHEDULE D - PART 4

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									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
95002T-AA-2	WELLS FARGO MORTGAGE BACKED SE SERIES 20203 CLASS A1 3.000% 06/25/50	12/01/2025	Paydown	XXX	299,892	299,892	309,732	307,844		(7,951)		(7,951)		299,892				4,424	06/25/2050
95002V-AB-5	WELLS FARGO MORTGAGE BACKED SE SERIES 20204 CLASS A2 2.500% 07/25/50	12/01/2025	Paydown	XXX	189,163	189,163	195,902	194,808		(5,646)		(5,646)		189,163				2,955	07/25/2050
95003B-AA-0	WELLS FARGO MORTGAGE BACKED SE SERIES 20205 CLASS A1 2.500% 09/25/50	12/01/2025	Paydown	XXX	484,937	484,937	499,712	497,655		(12,718)		(12,718)		484,937				6,969	09/25/2050
97654D-AG-1	WINWATER MTG LN TRUST SERIES 20155 CLASS A7 3.500% 08/20/45	12/01/2025	Paydown	XXX	183,205	183,205	176,442	178,787		4,418		4,418		183,205				3,256	08/20/2045
97655J-AE-2	WINWATER MTG LN TRUST SERIES 20161 CLASS 1A5 3.500% 01/20/46	12/01/2025	Paydown	XXX	111,258	111,258	113,431	112,971		(1,713)		(1,713)		111,258				2,548	01/20/2046
1059999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)				XXX	109,522,851	110,265,815	109,086,219	87,595,050		345,296		345,296		109,708,809		(185,959)	(185,959)	2,858,707	XXX
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)																			
02666B-AA-4	AMERICAN HOMES 4 RENT SERIES 2015SFR2 CLASS A 3.732% 10/17/52	04/14/2025	J.P. Morgan Securities LLC	XXX	2,053,871	2,069,391	2,082,386	2,067,826		(617)		(617)		2,067,209		(13,338)	(13,338)	30,034	10/17/2052
02666B-AA-4	AMERICAN HOMES 4 RENT SERIES 2015SFR2 CLASS A 3.732% 10/17/52	04/01/2025	Paydown	XXX	16,716	16,716	16,821	16,703		13		13		16,716				140	10/17/2052
05547H-AA-9	BARCLAYS COMMERCIAL MTG SEC SERIES 2015SRCH CLASS A1 3.312% 08/10/35	08/25/2025	J.P. Morgan Securities LLC	XXX	1,581,160	1,619,195	1,589,380	1,611,514		1,793		1,793		1,613,308		(32,148)	(32,148)	39,625	08/10/2035
05547H-AA-9	BARCLAYS COMMERCIAL MTG SEC SERIES 2015SRCH CLASS A1 3.312% 08/10/35	08/06/2025	Paydown	XXX	503,881	503,881	494,603	501,491		2,390		2,390		503,881				6,267	08/10/2035
05604F-AA-3	BWAY MORTGAGE TRUST SERIES 20131515 CLASS A1 2.809% 03/10/33	03/01/2025	Paydown	XXX	33,182	33,182	32,596	33,141		41		41		33,182				158	03/10/2033
08162V-AE-8	BENCHMARK MORTGAGE TRUST SERIES 2019B10 CLASS A4 3.717% 03/15/62	02/10/2025	AAM	XXX	473,652	500,000	514,981	506,527		(180)		(180)		506,347		(32,695)	(32,695)	3,614	03/15/2062
12530M-AA-3	CF Hippolyta Issuer LLC SORT 2020-1 A1 1.690% 07/15/60	12/15/2025	Paydown	XXX	74,291	74,291	68,607	72,196		2,095		2,095		74,291				1,048	07/15/2060
23312V-AF-3	DEUTSCHE BANK COMM MTG TRUST SERIES 2016C3 CLASS A5 2.890% 08/10/49	08/25/2025	J.P. Morgan Securities LLC	XXX	1,953,120	2,000,000	2,006,860	2,000,478		(831)		(831)		1,999,647		(46,527)	(46,527)	43,511	08/10/2049
36228C-UV-3	GS Mtg Sec II SERIES 2005ROCK CLASS A 5.366% 05/03/32	01/01/2025	Paydown	XXX	1,000,000	1,000,000	1,142,600	1,008,520		(8,520)		(8,520)		1,000,000				4,472	05/03/2032
38011X-AA-2	GMAC COMMERCIAL MORTGAGE ASSET SERIES 2003KIRT CLASS A 6.285% 09/10/36	12/10/2025	Paydown	XXX	218,415	218,415	246,265	238,032		(19,617)		(19,617)		218,415				7,512	09/10/2036

Annual Statement for the Year 2025 of the Protective Life And Annuity Insurance Company

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
44421L-AG-7	HUDSON YARDS SERIES 201610HY CLASS C 3.076% 08/10/38	08/25/2025	J.P. Morgan Securities LLC	XXX	6,804,980	7,000,000	7,035,107	7,002,110		(3,026)		(3,026)		6,999,084		(194,104)	(194,104)	159,186	08/10/2038
45257H-AA-5	Impact Funding LLC 2010-1 A1 5.314% 01/25/51	07/01/2025	Paydown	XXX	238,826	238,826	238,826	238,826						238,826				2,978	01/25/2051
465968-AE-5	JP MORGAN CHASE COMMERCIAL MOR SERIES 2017JP7 CLASS A5 3.454% 09/15/50	08/25/2025	J.P. Morgan Securities LLC	XXX	4,842,200	5,000,000	5,207,535	5,065,664		(18,564)		(18,564)		5,047,100		(204,900)	(204,900)	130,005	09/15/2050
46644Y-AW-0	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2015C31 CLASS ASB 3.540% 08/15/48	05/01/2025	Paydown	XXX	424,092	424,092	423,976	423,537		554		554		424,092				4,028	08/15/2048
78419C-AD-6	SG COMM MTG SECURITIES TRUST SERIES 2016C5 CLASS A4 3.055% 10/10/48	08/25/2025	J.P. Morgan Securities LLC	XXX	3,886,240	4,000,000	3,865,000	3,974,626		10,874		10,874		3,985,499		(99,259)	(99,259)	91,989	10/10/2048
82510W-AJ-9	SHOPS AT CRYSTALS TRUST 2016-C SERIES 2016CSTL CLASS C 3.855% 07/05/36	08/25/2025	J.P. Morgan Securities LLC	XXX	4,876,350	5,000,000	5,068,690	5,010,340		(5,425)		(5,425)		5,004,915		(128,565)	(128,565)	142,525	07/05/2036
90269P-AA-9	UBS-BAMLL TRUST SERIES 2012WRM CLASS A 3.663% 06/10/30	01/01/2025	Paydown	XXX	95,070	95,070	96,966	95,070						95,070				290	06/10/2030
90278K-BA-8	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C14 CLASS A4 4.448% 12/15/51	08/25/2025	J.P. Morgan Securities LLC	XXX	6,432,985	6,500,000	6,694,968	6,579,177		(14,602)		(14,602)		6,564,575		(131,590)	(131,590)	217,643	12/15/2051
94989Q-AV-2	WELLS FARGO COMM MTG TRUST SERIES 2015SG1 CLASS A4 3.789% 09/15/48	08/01/2025	Paydown	XXX	1,888,816	1,888,816	2,028,411	1,900,234		(11,418)		(11,418)		1,888,816				35,760	09/15/2048
1079999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)				XXX	37,397,847	38,181,875	38,854,577	38,346,014		(65,040)		(65,040)		38,280,973		(883,126)	(883,126)	920,784	XXX
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)																			
43283B-AA-1	Hilton Grand Vacations Trust HGVT 2022-1D A 3.610% 06/20/34	12/20/2025	Paydown	XXX	61,530	61,530	61,523	61,525		5		5		61,530				1,115	06/20/2034
00119M-AG-4	AGL CLO 3 Ltd. AGL 2020-3A C 6.316% 01/15/33	03/04/2025	Paydown	XXX	6,160,000	6,160,000	6,160,000	6,160,000						6,160,000				166,399	01/15/2033
04009A-AQ-3	Ares CLO Ltd ARES 2019-52A BR 5.769% 04/22/31	02/10/2025	Paydown	XXX	500,000	500,000	500,000	500,000						500,000				9,997	04/22/2031
14314L-AG-0	Carlyle Global Market Strategi SERIES 20142RA CLASS A3 5.613% 05/15/31	11/17/2025	Paydown	XXX	9,618	9,618	9,618	9,618						9,618				599	05/15/2031
48253W-AQ-5	KKR Financial CLO LTD KKR 28A CR 6.594% 02/09/35	10/29/2025	Paydown	XXX	6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				445,233	02/09/2035
1099999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)				XXX	12,731,148	12,731,148	12,731,141	12,731,143		5		5		12,731,148				623,343	XXX
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated)																			
037680-AB-1	APPALACHIAN CONSUMER RATE RELI SERIES 20131 CLASS A2 3.772% 08/01/31	08/01/2025	Paydown	XXX	164,130	164,130	164,113	164,126		4		4		164,130				4,674	08/01/2031

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
20268K-AA-8	COMMONBOND STUDENT LOAN TRUST SERIES 2017BGS CLASS A1 2.680% 09/25/42	12/25/2025	Paydown	XXX	207,812	207,812	203,451	205,972		1,840		1,840		207,812				2,802	09/25/2042
210717-AC-8	CONSUMERS SECURITIZATION FUNDI SERIES 2014A CLASS A3 3.528% 05/01/29	11/01/2025	Paydown	XXX	117,911	117,911	117,907	117,909		2		2		117,911				3,137	05/01/2029
22689L-AA-3	Crockett Partners Equipment Co EQS 2024-1C A 6.050% 01/20/31	12/22/2025	Paydown	XXX	91,167	91,167	91,156	91,156		11		11		91,167				3,014	01/20/2031
433401-AA-4	Hin Timeshare Trust HINTT 2025-B A 4.510% 05/15/45	12/15/2025	Paydown	XXX	6,531	6,531	6,531							6,531				26	05/15/2045
46616Q-AA-9	321 HENDERSON RECEIVABLES LLC SERIES 20112A CLASS A 4.940% 09/15/56	12/15/2025	Paydown	XXX	138,004	138,004	137,925	137,954		50		50		138,004				3,107	09/15/2056
46616V-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 20121A CLASS A 4.210% 02/16/65	12/15/2025	Paydown	XXX	313,326	313,326	313,255	313,282		44		44		313,326				6,284	02/16/2065
46617A-AA-3	321 HENDERSON RECEIVABLES LLC SERIES 20123A CLASS A 3.220% 09/15/65	12/15/2025	Paydown	XXX	155,342	155,342	157,132	156,465		(1,124)		(1,124)		155,342				2,874	09/15/2065
82652R-AA-7	Sierra Receivables Funding Co SRFC 2021-2A A 1.350% 09/20/38	12/20/2025	Paydown	XXX	65,005	65,005	64,996	65,000		5		5		65,005				425	09/20/2038
869507-AA-1	SUTTONPARK STRUCTURED SETTLEME SERIES 20171A CLASS A 4.190% 01/15/71	12/15/2025	Paydown	XXX	95,770	95,770	101,369	100,261		(4,492)		(4,492)		95,770				1,906	01/15/2071
88164A-AB-0	Tesla Sustainable Energy Trust TSET 2024-1A A2 5.080% 06/21/50	12/20/2025	Paydown	XXX	51,879	51,879	51,877	51,877		1		1		51,879				1,903	06/21/2050
88576P-AF-0	321 HENDERSON RECEIVABLES LLC SERIES 20051A CLASS A2 5.580% 11/15/46	12/15/2025	Paydown	XXX	62,880	62,880	68,729	66,114		(3,234)		(3,234)		62,880				1,903	11/15/2046
90357P-BC-7	U.S. Bank National Association USCLN 2025- SUP1 B 5.582% 02/25/32	12/25/2025	Paydown	XXX	177,044	177,044	177,044							177,044				4,356	02/25/2032
PPGOF9-0I-5	FP Loans SPV I Trust Flexpoint Tranche RA 07/26/30	12/15/2025	Redemption 100.0000	XXX	596,656	596,656	596,656							596,656				14,009	07/26/2030
PPGOF9-0J-3	FP Loans SPV I Trust Flexpoint Tranche RB 07/26/30	12/15/2025	Redemption 100.0000	XXX	313,671	313,671	313,671							313,671				7,365	07/26/2030
PPGP5B-TL-0	FP Loans SPV I Trust Flexpoint Tranche RC 07/26/30	12/15/2025	Redemption 100.0000	XXX	112,512	112,512	112,512							112,512				2,629	07/26/2030

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
1119999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated)				XXX	2,669,637	2,669,637	2,678,323	1,470,117		(6,892)		(6,892)		2,669,637				60,415	XXX
Asset-Backed Securities: Financial Asset-Backed – Not Self-Liquidating, Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)																			
09748R-AC-2	Bojangles Issuer LLC BOJA 2024-1A A2 6.584% 11/20/54	11/20/2025	Paydown	XXX	25,000	25,000	25,000	25,000						25,000				1,792	11/20/2054
233046-AS-0	DB Master Finance LLC DNKN 2021-1A A23 2.791% 11/20/51	11/20/2025	Paydown	XXX	7,500	7,500	7,500	7,500						7,500				131	11/20/2051
48288#-AA-6	KLCC SPV GS1 LLC KLCC SPV GS1 LLC 05/01/30	10/10/2025	Redemption 100.0000	XXX	2,026,140	2,026,140	2,024,185	1,491,011		3,407		3,407		2,026,140				76,221	05/01/2030
864300-AE-8	SUBWAY FUNDING LLC SUBWAY 2024-1A A23 6.505% 07/30/54	10/15/2025	Paydown	XXX	50,000	50,000	50,000	50,000						50,000				2,033	07/30/2054
864300-AJ-7	SUBWAY FUNDING LLC SUBWAY 2024-3A A2II 5.566% 07/30/54	10/30/2025	Paydown	XXX	50,000	50,000	50,000	50,000						50,000				1,739	07/30/2054
864300-AL-2	SUBWAY FUNDING LLC SUBWAY 2024-3A A23 5.914% 07/30/54	10/30/2025	Paydown	XXX	50,000	50,000	50,000	50,000						50,000				1,848	07/30/2054
97063Q-AA-0	Willis Engine Securitization T SERIES 2017A CLASS A 4.690% 08/15/42	12/15/2025	Paydown	XXX	619,732	619,732	634,606	624,152		(4,420)		(4,420)		619,732				14,729	08/15/2042
1339999999 – Asset-Backed Securities: Financial Asset-Backed – Not Self-Liquidating, Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)				XXX	2,828,372	2,828,372	2,841,291	2,297,663		(1,013)		(1,013)		2,828,372				98,493	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities – Practical Expedient, Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)																			
165183-DE-1	Chesapeake Funding II LLC CFII 2024-1A A1 5.520% 05/15/36	12/15/2025	Paydown	XXX	159,072	159,072	159,072	159,072		1		1		159,072				4,558	05/15/2036
264320-A*3	DUETTI ABS 1 LLC DUETTI ABS 1 LLC 10/15/59	10/15/2025	Redemption 100.0000	XXX	90,457	90,457	90,066	64,310		932		932		90,457				4,571	10/15/2059
87267C-AA-6	TRP LLC TRP 2021-1 A 2.070% 06/19/51	12/17/2025	Paydown	XXX	23,613	23,613	23,608	23,611		2		2		23,613				268	06/19/2051
88603U-AA-7	Thrust Engine Leasing 2021 DAC THRST 2021-1A A 4.163% 07/15/40	12/15/2025	Paydown	XXX	39,980	39,980	38,587	39,228		753		753		39,980				902	07/15/2040
1539999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities – Practical Expedient, Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)				XXX	313,123	313,123	311,334	286,220		1,688		1,688		313,123				10,298	XXX
1889999999 – Subtotal – Asset-Backed Securities (Unaffiliated)				XXX	220,486,918	221,897,804	224,331,833	198,954,626		(222,400)		(222,400)		222,281,589		(1,794,671)	(1,794,671)	5,949,083	XXX
1909999997 – Subtotals – Asset-Backed Securities – Part 4				XXX	220,486,918	221,897,804	224,331,833	198,954,626		(222,400)		(222,400)		222,281,589		(1,794,671)	(1,794,671)	5,949,083	XXX
1909999998 – Summary item from Part 5 for Asset-Backed Securities				XXX	53,084,003	52,908,773	52,721,943			(3,158)		(3,158)		52,718,786		365,218	365,218	1,281,860	XXX
1909999999 – Subtotals – Asset-Backed Securities				XXX	273,570,922	274,806,577	277,053,776	198,954,626		(225,558)		(225,558)		275,000,375		(1,429,453)	(1,429,453)	7,230,942	XXX
2009999999 – Subtotals – Issuer Credit Obligations and Asset-Backed Securities				XXX	1,345,737,618	1,397,443,609	1,355,484,629	1,175,204,155		892,711	7,433,807	(6,541,096)		1,352,807,355	1	(7,318,859)	(7,318,857)	41,902,414	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred																			
00170F-20-9	AMG CAPITAL TRUST II PREFERRED	12/19/2025	AAM	12,700.000	908,677		629,998	629,998						629,998		278,679	278,679	32,703	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred.....				XXX.....	908,677.....	XXX.....	629,998.....	629,998.....	.....	.....	.....	.....	.....	629,998.....	.....	278,679.....	278,679.....	32,703.....	XXX.....
4509999997 – Subtotals – Preferred Stocks – Part 4.....				XXX.....	908,677.....	XXX.....	629,998.....	629,998.....	.....	.....	.....	.....	.....	629,998.....	.....	278,679.....	278,679.....	32,703.....	XXX.....
4509999998 – Summary item from Part 5 for Preferred Stocks.....				XXX.....	10,750,000.....	XXX.....	10,750,542.....	.....	.....	(542).....	.....	(542).....	.....	10,750,000.....	.....	.....	.....	322,769.....	XXX.....
4509999999 – Subtotals – Preferred Stocks.....				XXX.....	11,658,677.....	XXX.....	11,380,540.....	629,998.....	.....	(542).....	.....	(542).....	.....	11,379,998.....	.....	278,679.....	278,679.....	355,471.....	XXX.....
Common Stocks: Industrial and Miscellaneous (Unaffiliated), Other																			
31336#-10-6.....	FEDERAL HOME LOAN BANK Common.....	09/02/2025.....	Federal Home Loan Bank.....	149,150.000.....	14,915,000.....	XXX.....	14,915,000.....	13,616,400.....	.....	.....	.....	.....	.....	14,915,000.....	.....	.....	.....	384,184.....	XXX.....
5029999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated), Other.....				XXX.....	14,915,000.....	XXX.....	14,915,000.....	13,616,400.....	.....	.....	.....	.....	.....	14,915,000.....	.....	.....	.....	384,184.....	XXX.....
5989999997 – Subtotals – Common Stocks – Part 4.....				XXX.....	14,915,000.....	XXX.....	14,915,000.....	13,616,400.....	.....	.....	.....	.....	.....	14,915,000.....	.....	.....	.....	384,184.....	XXX.....
5989999999 – Subtotals – Common Stocks.....				XXX.....	14,915,000.....	XXX.....	14,915,000.....	13,616,400.....	.....	.....	.....	.....	.....	14,915,000.....	.....	.....	.....	384,184.....	XXX.....
5999999999 – Subtotals – Preferred and Common Stocks.....				XXX.....	26,573,677.....	XXX.....	26,295,540.....	14,246,398.....	.....	(542).....	.....	(542).....	.....	26,294,998.....	.....	278,679.....	278,679.....	739,655.....	XXX.....
6009999999 – Totals.....				XXX.....	1,372,311,295.....	XXX.....	1,381,780,169.....	1,189,450,553.....	.....	892,168.....	7,433,807.....	(6,541,638).....	.....	1,379,102,353.....	1.....	(7,040,179).....	(7,040,178).....	42,642,069.....	XXX.....

Annual Statement for the Year 2025 of the Protective Life And Annuity Insurance Company

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Issuer Credit Obligations: Municipal Bonds – Special Revenue																			
47770V-CS-7	JOBSONHO BEVERAGE-B GENERAL 4.532% 01/01/35	11/20/2025	Tax Free Exchange	11/21/2025	Call 101.3931	260,000	283,158	263,622	283,152		(6)		(6)			(23,152)	(23,152)	8,204	4,550
0059999999 – Issuer Credit Obligations: Municipal Bonds – Special Revenue						260,000	283,158	263,622	283,152		(6)		(6)			(23,152)	(23,152)	8,204	4,550
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)																			
007973-AE-0	ADVANCED ENERGY IND BASIC 2.500% 09/15/28	03/25/2025	AAM	11/05/2025	AAM	65,000	69,039	112,633	68,333		(706)		(706)			44,301	44,301	1,040	43
00971T-AP-6	AKAMAI TECHNOLOGIES INC BASIC 0.250% 05/15/33	05/15/2025	AAM	08/06/2025	AAM	120,000	120,000	119,634	120,000							(366)	(366)	65	
03743Q-AD-0	APA CORP BASIC 4.375% 10/15/28	01/10/2025	Tax Free Exchange	09/16/2025	Tax Free Exchange	10,000,000	9,993,808	9,995,351	9,995,351		1,543		1,543					402,257	103,299
03743Q-AE-8	APA CORP BASIC 7.750% 12/15/29	01/10/2025	Tax Free Exchange	09/16/2025	Tax Free Exchange	2,500,000	2,853,601	2,809,139	2,809,139		(44,463)		(44,463)					145,851	13,455
04686J-AH-4	ATHENE HOLDINGS LTD BASIC 6.250% 04/01/54	04/14/2025	J.P. Morgan Securities LLC	08/25/2025	J.P. Morgan Securities LLC	5,052,000	4,875,231	5,043,664	4,876,208		977		977			167,456	167,456	132,440	17,542
117043-AV-1	BRUNSWICK CORP BASIC 5.100% 04/01/52	04/14/2025	J.P. Morgan Securities LLC	08/25/2025	J.P. Morgan Securities LLC	6,025,000	4,288,896	4,696,789	4,296,495		7,599		7,599			400,294	400,294	128,885	17,071
120568-BJ-8	BUNGE LTD FINANCE CORP BASIC 3.200% 04/21/31	07/03/2025	Tax Free Exchange	08/15/2025	Tax Free Exchange	5,000,000	4,990,062	4,990,277	4,990,277		215		215					50,667	34,222
120568-BN-9	BUNGE LTD FINANCE CORP BASIC 3.200% 04/21/31	08/15/2025	Tax Free Exchange	08/25/2025	J.P. Morgan Securities LLC	5,000,000	4,990,277	4,644,900	4,990,389		111		111			(345,489)	(345,489)	58,222	50,667
161175-BA-1	CHARTER COMM OPT LLC CAP BASIC 6.484% 10/23/45	04/14/2025	J.P. Morgan Securities LLC	08/25/2025	J.P. Morgan Securities LLC	1,783,000	1,633,210	1,757,218	1,634,412		1,202		1,202			122,806	122,806	99,232	57,163
17327C-AY-9	Citigroup Inc BASIC 5.612% 03/04/56	04/14/2025	J.P. Morgan Securities LLC	08/25/2025	J.P. Morgan Securities LLC	4,413,000	4,185,466	4,344,201	4,186,790		1,325		1,325			157,411	157,411	122,453	32,333
23345M-AD-9	DT MIDSTREAM INC BASIC 5.800% 12/15/34	04/14/2025	J.P. Morgan Securities LLC	08/25/2025	J.P. Morgan Securities LLC	15,000,000	14,820,000	15,324,000	14,826,616		6,616		6,616			497,384	497,384	642,833	326,250
23804L-AC-7	DATADOG INC BASIC 0.000% 12/01/29	01/10/2025	AAM	04/09/2025	AAM	50,000	47,841	42,871	47,946		105		105			(5,075)	(5,075)		
30190A-AG-9	F&G ANNUITIES & LIFE INC BASIC 6.250% 10/04/34	04/14/2025	J.P. Morgan Securities LLC	08/25/2025	J.P. Morgan Securities LLC	4,000,000	3,817,440	4,025,320	3,822,668		5,228		5,228			202,652	202,652	102,778	11,806
31428X-CQ-7	FEDEX CORP BASIC 4.100% 04/15/43	02/26/2025	Tax Free Exchange	10/06/2025	Tax Free Exchange	4,000,000	3,754,355	3,759,939	3,759,939		5,584		5,584					159,900	59,678
31428X-CT-1	FEDEX CORP BASIC 4.750% 11/15/45	02/26/2025	Tax Free Exchange	10/06/2025	Tax Free Exchange	3,000,000	3,039,037	3,038,508	3,038,508		(529)		(529)					127,063	39,979
343412-AJ-1	FLUOR CORP BASIC 1.125% 08/15/29	02/12/2025	AAM	06/11/2025	AAM	150,000	183,636	191,115	180,994		(2,642)		(2,642)			10,121	10,121	1,392	834
387328-AF-4	GRANITE CONSTRUCTION INC BASIC 3.250% 06/15/30	04/04/2025	AAM	12/23/2025	AAM	80,000	93,070	121,600	92,081		(989)		(989)			29,519	29,519	1,825	809
55903V-BQ-5	WARNERMEDIA HOLDINGS INC BASIC 4.279% 03/15/32	06/30/2025	Tax Free Exchange	09/15/2025	AAM	291,000	291,000	271,358	291,000							(19,643)	(19,643)	6,261	3,632
59001A-BF-8	MERITAGE HOMES CORP BASIC 1.750% 05/15/28	04/16/2025	AAM	08/06/2025	AAM	240,000	233,361	242,618	234,035		674		674			8,584	8,584	3,057	1,655
67059N-AJ-7	NUTANIX INC BASIC 0.500% 12/15/29	05/13/2025	AAM	11/28/2025	AAM	195,000	218,537	182,078	215,581		(2,956)		(2,956)			(33,503)	(33,503)	926	379
744448-CY-5	Public Service Co of Colorado BASIC 5.250% 04/01/53	04/14/2025	J.P. Morgan Securities LLC	08/25/2025	J.P. Morgan Securities LLC	8,000,000	7,248,400	7,377,120	7,252,568		4,168		4,168			124,552	124,552	176,167	23,333
842400-GK-3	So California Edison BASIC 4.125% 03/01/48	04/14/2025	J.P. Morgan Securities LLC	08/25/2025	J.P. Morgan Securities LLC	2,660,000	1,941,321	2,017,876	1,946,675		5,354		5,354			71,201	71,201	55,167	15,240
842400-JH-7	So California Edison BASIC 5.900% 03/01/55	04/14/2025	J.P. Morgan Securities LLC	08/25/2025	J.P. Morgan Securities LLC	2,760,000	2,588,273	2,657,162	2,589,772		1,499		1,499			67,391	67,391	105,394	46,138
84921R-AB-6	SPOTIFY USA INC BASIC 0.000% 03/15/26	03/07/2025	AAM	06/27/2025	AAM	90,000	101,911	135,888	98,257		(3,654)		(3,654)			37,630	37,630		
90353T-AR-1	UBER TECHNOLOGIES INC BASIC 0.000% 05/15/28	05/14/2025	AAM	05/14/2025	AAM	20,000	20,000	24,050	20,000							4,050	4,050		

E16.1

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SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
87271A-A*-7.....	TH VF2 HOLDINGS TH VF2 HOLDINGS 10/26/26.....	01/30/2025	Goldman Sachs.....	04/21/2025	Tax Free Exchange.....	373,333	372,400	372,509	372,509		109		109					6,330	
92943E-AG-1.....	GTCR W MERGER SUB LLC Worldpay 01/31/31 TL B-2 S+200 01/31/31.....	02/03/2025	Tax Free Exchange.....	12/23/2025	Stone Point.....	4,950,094	4,926,562	4,956,281	4,929,421		2,860		2,860			26,860	26,860	282,821	
92943E-AG-1.....	GTCR W MERGER SUB LLC Worldpay 01/31/31 TL B-2 S+200 01/31/31.....	02/03/2025	Tax Free Exchange.....	12/23/2025	Redemption 100.0000.....	37,406	37,228	37,406	37,406		178		178					1,554	
0209999999 – Issuer Credit Obligations: Bank Loans – Acquired (Unaffiliated).....						8,153,505	8,122,127	8,152,283	8,125,411		3,285		3,285			26,872	26,872	357,341	
0489999999 – Subtotal – Issuer Credit Obligations (Unaffiliated).....						113,968,396	105,706,763	108,314,433	105,726,164		19,400		19,400		1	2,584,646	2,584,648	3,657,371	1,071,169
0509999998 – Subtotal – Issuer Credit Obligations.....						113,968,396	105,706,763	108,314,433	105,726,164		19,400		19,400		1	2,584,646	2,584,648	3,657,371	1,071,169
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)																			
31395B-GN-7.....	Fannie Mae SERIES 20063 CLASS ZA 5.500% 03/25/36.....	04/01/2025	Interest Capitalization.....	04/14/2025	J.P. Morgan Securities LLC.....	103,773	103,773	105,913	103,773							2,140	2,140	1,028	
1039999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC).....						103,773	103,773	105,913	103,773							2,140	2,140	1,028	
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)																			
36271W-AR-6.....	GS MortgageBacked Securities GSMBs 2025-PJ4 A16 6.000% 09/25/55.....	04/16/2025	Goldman Sachs.....	08/25/2025	J.P. Morgan Securities LLC.....	5,500,000	5,485,290	5,517,160	5,485,248		(42)		(42)			31,912	31,912	138,417	26,583
81749M-AG-2.....	SEQUOIA MORTGAGE TRUST SEMT 2025-4 A7 6.000% 05/25/55.....	04/16/2025	Wells Fargo Securities LLC.....	08/25/2025	J.P. Morgan Securities LLC.....	23,500,000	23,322,765	23,506,110	23,324,765		2,000		2,000			181,345	181,345	591,417	109,667
81749M-AN-7.....	SEQUOIA MORTGAGE TRUST SEMT 2025-4 A13 6.000% 05/25/55.....	04/16/2025	Wells Fargo Securities LLC.....	08/25/2025	J.P. Morgan Securities LLC.....	10,000,000	10,000,000	10,097,400	10,000,000							97,400	97,400	251,667	46,667
1059999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated).....						39,000,000	38,808,055	39,120,670	38,810,013		1,957		1,957			310,658	310,658	981,500	182,917
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)																			
09261M-AU-0.....	Blackrock Rainier CLO Ltd BLKMM 2021-6A B1R 5.884% 04/20/37.....	04/04/2025	Shenkman.....	09/18/2025	Shenkman.....	6,350,000	6,350,000	6,383,655	6,350,000							33,655	33,655	167,578	
750104-AG-6.....	Rad CLO Ltd RAD 2023-19A C 7.234% 04/20/35.....	04/08/2025	Shenkman.....	05/20/2025	Paydown.....	4,650,000	4,655,115	4,650,000	4,650,000		(5,115)		(5,115)					117,393	77,005
87240P-AY-7.....	TCP Whitney CLO LTD TCP 2017-1A C1R2 6.389% 11/20/37.....	08/22/2025	Shenkman.....	11/12/2025	Shenkman.....	2,805,000	2,805,000	2,823,765	2,805,000							18,765	18,765	14,360	
1099999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency – CLOs/CBOs/CDOs (Unaffiliated).....						13,805,000	13,810,115	13,857,420	13,805,000		(5,115)		(5,115)			52,420	52,420	299,332	77,005
1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated).....						52,908,773	52,721,943	53,084,003	52,718,786		(3,158)		(3,158)			365,218	365,218	1,281,860	259,922
1909999998 – Subtotal - Asset-Backed Securities.....						52,908,773	52,721,943	53,084,003	52,718,786		(3,158)		(3,158)			365,218	365,218	1,281,860	259,922
2009999999 – Subtotals – Issuer Credit Obligations and Asset-Backed Securities.....						166,877,169	158,428,706	161,398,436	158,444,950		16,243		16,243		1	2,949,864	2,949,866	4,939,231	1,331,091
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred																			
7591EP-AR-1.....	Regions Financial Corp BASIC 5.750% 09/15/20.....	01/01/2025	Hybrid security reclass.....	06/16/2025	Call 100.0000.....	10,000,000	10,000,000	10,000,000	10,000,000									287,500	25,556
89832Q-AE-9.....	TRUIST FINANCIAL CORP BASIC 4.950% 12/01/20.....	01/01/2025	Hybrid security reclass.....	11/13/2025	Call 100.0000.....	750,000	750,542	750,000	750,000		(542)		(542)					35,269	3,094
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred.....						XXX	10,750,542	10,750,000	10,750,000		(542)		(542)					322,769	28,649
4509999998 – Subtotals – Preferred Stocks.....						XXX	10,750,542	10,750,000	10,750,000		(542)		(542)					322,769	28,649
5999999999 – Subtotals – Preferred and Common Stocks.....						XXX	10,750,542	10,750,000	10,750,000		(542)		(542)					322,769	28,649
6009999999 – Totals.....						XXX	169,179,248	172,148,436	169,194,950		15,700		15,700		1	2,949,864	2,949,866	5,261,999	1,359,740

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5		6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	9	10	
								Number of Shares	% of Outstanding	
1999999 – Totals – Preferred and Common Stocks									XXX	XXX

1. Total amount of goodwill nonadmitted \$

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
0399999 – Totals – Preferred and Common Stocks				XXX	XXX

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	3	4	5	6	Change In Book / Adjusted Carrying Value				11	12	Interest						19
						7	8	9	10			13	14	15	16	17	18	
Description	Restricted Asset Code	Date Acquired	Name of Vendor	Maturity Date	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Interest Income Due and Accrued Dec 31 of Current Year	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)																		
Duke Energy Corp BASIC		12/26/2025	AAM	04/15/2026	72,270		(229)			70,000	72,499	610		4.125	(6.802)	AO		534
EXPEDIA GROUP INC EXPE 0 02/15/26		11/14/2025	AAM	02/15/2026	352,597		(13,568)			340,000	366,165				(29.231)	N/A		
Ford Motor Company BASIC		10/28/2025	AAM	03/15/2026	452,181		(10,807)			440,000	462,987				(13.105)	N/A		
SPOTIFY USA INC BASIC		11/05/2025	AAM	03/15/2026	158,176		(15,843)			145,000	174,020				(40.525)	N/A		
TYLER TECHNOLOGIES INC BASIC		09/29/2025	AAM	03/15/2026	120,446		(7,133)			115,000	127,580	85		0.250	(20.541)	MS		7
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)					1,155,670		(47,580)			1,110,000	1,203,250	694		XXX	XXX	XXX		541
Issuer Credit Obligations: Other Issuer Credit Obligations (Unaffiliated)																		
TH VF2 HOLDINGS TH MSR ICO SPV 3 LLC - Note		12/16/2025	Goldman Sachs	10/26/2026	837,998		98			840,000	837,900	1,134		6.941	7.349	N/A	1,524	
0269999999 – Issuer Credit Obligations: Other Issuer Credit Obligations (Unaffiliated)					837,998		98			840,000	837,900	1,134		XXX	XXX	XXX	1,524	
0489999999 – Subtotals – Issuer Credit Obligations (Unaffiliated)					1,993,668		(47,482)			1,950,000	2,041,150	1,828		XXX	XXX	XXX	1,524	541
0509999999 – Subtotals – Issuer Credit Obligations					1,993,668		(47,482)			1,950,000	2,041,150	1,828		XXX	XXX	XXX	1,524	541
7689999999 – Total Short-Term Investments (Unaffiliated)					1,993,668		(47,482)			1,950,000	2,041,150	1,828		XXX	XXX	XXX	1,524	541
7709999999 – Total Short-Term Investments					1,993,668		(47,482)			1,950,000	2,041,150	1,828		XXX	XXX	XXX	1,524	541

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:																
	1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G	\$837,998									
	1B	2A \$	2B \$703,489	2C \$452,181														
	1C	3A \$	3B \$	3C \$														
	1D	4A \$	4B \$	4C \$														
	1E	5A \$	5B \$	5C \$														
	1F	6 \$																

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Clearing-house	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amort- ization) / Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year- end (b)
Purchased Options, Hedging Other, Call Options and Warrants																						
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/06/2026	200	1,191,980	5959.9000	-	48,535	-	177,730		177,730	129,195	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/08/2026	100	590,280	5902.8000	-	27,214	-	94,719		94,719	67,504	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/09/2026	100	588,910	5889.1000	-	27,967	-	96,206		96,206	68,239	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/14/2026	100	582,740	5827.4000	-	31,584	-	102,711		102,711	71,126	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/15/2026	100	593,440	5934.4000	-	26,103	-	92,130		92,130	66,027	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/16/2026	200	1,193,340	5966.7000	-	49,203	-	178,005		178,005	128,802	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/23/2026	200	1,218,280	6091.4000	-	38,861	-	154,335		154,335	115,474	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/26/2026	300	1,825,710	6085.7000	-	59,704	-	233,935		233,935	174,231	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/28/2026	200	1,210,440	6052.2000	-	43,023	-	163,059		163,059	120,036	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/30/2026	1,100	6,652,910	6048.1000	-	240,256	-	904,039		904,039	663,783	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/06/2026	100	601,560	6015.6000	-	23,887	-	86,042		86,042	62,154	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/09/2026	100	601,050	6010.5000	-	24,349	-	86,692		86,692	62,342	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/11/2026	100	605,300	6053.0000	-	22,539	-	82,734		82,734	60,195	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/13/2026	100	609,930	6099.3000	-	20,604	-	78,449		78,449	57,845	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/19/2026	200	1,225,740	6128.7000	-	39,511	-	152,179		152,179	112,668	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/27/2026	1,000	5,859,600	5859.6000	-	331,955	-	1,029,315		1,029,315	697,360	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/04/2026	300	1,728,810	5762.7000	-	227,493	-	338,323		338,323	110,830	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/06/2026	500	2,861,800	5723.6000	-	396,281	-	583,703		583,703	187,422	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/10/2026	100	559,910	5599.1000	-	89,717	-	129,159		129,159	39,442	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/11/2026	200	1,111,320	5556.6000	-	186,716	-	266,751		266,751	80,035	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/12/2026	200	1,116,760	5583.8000	-	182,336	-	261,580		261,580	79,244	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/13/2026	300	1,687,020	5623.4000	-	264,177	-	381,015		381,015	116,838	-			-		0/0

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Clearing-house	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amort- ization) / Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year- end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/19/2026	100	565,980	5659.8000	-	85,480	-	123,942		123,942	38,462	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/20/2026	100	565,210	5652.1000	-	86,317	-	124,768		124,768	38,451	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/26/2026	300	1,709,010	5696.7000	-	249,570	-	363,074		363,074	113,503	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/27/2026	200	1,129,600	5648.0000	-	174,686	-	251,615		251,615	76,929	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/31/2026	200	1,119,280	5596.4000	-	183,634	-	262,229		262,229	78,594	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/14/2026	100	539,050	5390.5000	-	110,238	-	152,153		152,153	41,915	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/15/2026	100	538,110	5381.1000	-	111,085	-	153,147		153,147	42,062	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/24/2026	300	1,647,990	5493.3000	-	307,797	-	429,394		429,394	121,597	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/30/2026	100	555,360	5553.6000	-	98,085	-	137,897		137,897	39,811	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/01/2026	200	1,127,300	5636.5000	-	183,062	-	260,264		260,264	77,202	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/08/2026	200	1,129,680	5648.4000	-	182,386	-	259,345		259,345	76,959	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/12/2026	200	1,165,740	5828.7000	-	154,496	-	226,393		226,393	71,897	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/20/2026	200	1,185,000	5925.0000	-	141,154	-	210,108		210,108	68,954	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/02/2026	700	417,690	596.7000	-	16,628	-	61,508		61,508	44,880	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/08/2026	200	119,540	597.7000	-	4,829	-	17,464		17,464	12,635	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/09/2026	200	119,160	595.8000	-	4,933	-	17,878		17,878	12,945	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/13/2026	300	177,240	590.8000	-	8,221	-	28,366		28,366	20,144	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/15/2026	100	60,240	602.4000	-	2,191	-	8,305		8,305	6,114	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/16/2026	200	121,280	606.4000	-	4,057	-	15,865		15,865	11,808	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/20/2026	100	60,570	605.7000	-	2,085	-	8,009		8,009	5,924	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/21/2026	200	122,480	612.4000	-	3,619	-	14,709		14,709	11,090	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/22/2026	700	430,920	615.6000	-	11,854	-	49,342		49,342	37,488	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/23/2026	700	431,830	616.9000	-	11,546	-	48,598		48,598	37,052	-			-		0/0

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Clearing-house	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amort- ization) / Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year- end (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/26/2026	200	123,480	617.4000	-	3,303	-	13,814		13,814	10,511	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/27/2026	2,100	1,275,750	607.5000	-	43,227	-	165,687		165,687	122,460	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/28/2026	200	122,640	613.2000	-	3,657	-	14,693		14,693	11,037	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/29/2026	200	122,240	611.2000	-	3,839	-	15,116		15,116	11,277	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/30/2026	600	366,240	610.4000	-	11,769	-	45,982		45,982	34,213	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/02/2026	100	61,010	610.1000	-	1,996	-	7,702		7,702	5,706	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/05/2026	100	61,340	613.4000	-	1,882	-	7,430		7,430	5,547	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/06/2026	1,200	730,440	608.7000	-	25,025	-	94,845		94,845	69,820	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/09/2026	200	122,540	612.7000	-	3,883	-	15,041		15,041	11,158	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/11/2026	200	122,580	612.9000	-	3,895	-	15,059		15,059	11,164	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/13/2026	1,500	926,700	617.8000	-	26,436	-	106,315		106,315	79,878	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/18/2026	200	124,020	620.1000	-	3,417	-	13,817		13,817	10,400	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/19/2026	400	248,360	620.9000	-	6,730	-	27,363		27,363	20,633	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/20/2026	300	182,520	608.4000	-	6,583	-	24,123		24,123	17,540	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/23/2026	100	60,730	607.3000	-	2,259	-	8,184		8,184	5,925	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/24/2026	200	121,120	605.6000	-	4,693	-	16,720		16,720	12,027	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/25/2026	200	120,540	602.7000	-	4,965	-	17,301		17,301	12,336	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/26/2026	300	180,480	601.6000	-	7,630	-	26,305		26,305	18,675	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/27/2026	200	118,840	594.2000	-	5,817	-	18,986		18,986	13,169	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/02/2026	400	241,040	602.6000	-	22,096	-	34,873		34,873	12,777	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/04/2026	1,700	992,290	583.7000	-	118,968	-	179,492		179,492	60,524	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/06/2026	100	58,200	582.0000	-	7,160	-	10,742		10,742	3,582	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/10/2026	300	170,130	567.1000	-	25,155	-	36,654		36,654	11,498	-			-		0/0

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Clearing-house	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amort- ization) / Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year- end (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/13/2026	500	284,900	569.8000	-	41,006	-	59,887		59,887	18,882	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/16/2026	100	56,950	569.5000	-	8,241	-	12,030		12,030	3,789	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/18/2026	100	56,850	568.5000	-	8,342	-	12,106		12,106	3,764	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/19/2026	100	57,380	573.8000	-	7,919	-	11,640		11,640	3,721	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/20/2026	400	229,240	573.1000	-	31,984	-	46,863		46,863	14,879	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/24/2026	1,100	641,740	583.4000	-	79,311	-	118,338		118,338	39,027	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/25/2026	100	58,370	583.7000	-	7,197	-	10,737		10,737	3,540	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/26/2026	100	57,690	576.9000	-	7,745	-	11,395		11,395	3,650	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/27/2026	300	169,230	564.1000	-	26,391	-	37,895		37,895	11,504	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/02/2026	200	109,240	546.2000	-	20,640	-	28,808		28,808	8,167	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/06/2026	100	51,250	512.5000	-	13,251	-	17,718		17,718	4,467	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/09/2026	200	110,440	552.2000	-	19,764	-	27,780		27,780	8,016	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/10/2026	2,100	1,139,460	542.6000	-	224,702	-	311,346		311,346	86,644	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/13/2026	200	108,440	542.2000	-	21,502	-	29,790		29,790	8,288	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/14/2026	100	55,490	554.9000	-	9,702	-	13,683		13,683	3,981	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/15/2026	500	272,550	545.1000	-	52,611	-	73,180		73,180	20,569	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/17/2026	400	213,760	534.4000	-	45,816	-	62,757		62,757	16,941	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/20/2026	800	427,680	534.6000	-	91,609	-	125,526		125,526	33,918	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/24/2026	1,000	558,400	558.4000	-	95,171	-	134,377		134,377	39,206	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/28/2026	1,200	670,080	558.4000	-	114,577	-	161,626		161,626	47,049	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/29/2026	100	56,160	561.6000	-	9,297	-	13,173		13,173	3,876	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/01/2026	300	172,530	575.1000	-	24,735	-	35,762		35,762	11,027	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/04/2026	100	57,440	574.4000	-	8,319	-	12,020		12,020	3,701	-			-		0/0

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Clearing-house	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amort- ization) / Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year- end (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/05/2026	100	57,070	570.7000	-	8,623	-	12,377		12,377	3,754	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/07/2026	100	56,910	569.1000	-	8,771	-	12,549		12,549	3,778	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/08/2026	2,200	1,268,960	576.8000	-	179,896	-	260,506		260,506	80,610	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/11/2026	100	57,960	579.6000	-	7,975	-	11,610		11,610	3,635	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/12/2026	500	295,150	590.3000	-	35,821	-	53,177		53,177	17,356	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/13/2026	200	118,900	594.5000	-	13,716	-	20,525		20,525	6,809	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/14/2026	200	119,040	595.2000	-	13,622	-	20,419		20,419	6,797	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/15/2026	400	240,960	602.4000	-	25,188	-	38,281		38,281	13,093	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/21/2026	300	177,120	590.4000	-	21,678	-	32,126		32,126	10,448	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/22/2026	900	528,120	586.8000	-	67,645	-	99,406		99,406	31,761	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/28/2026	100	59,620	596.2000	-	6,860	-	10,253		10,253	3,392	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	06/01/2026	200	119,420	597.1000	-	19,500	-	20,429		20,429	929	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	06/02/2026	100	60,930	609.3000	-	8,752	-	9,144		9,144	392	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	06/03/2026	100	60,310	603.1000	-	9,270	-	9,702		9,702	432	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	06/05/2026	400	242,840	607.1000	-	35,824	-	37,484		37,484	1,660	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	06/11/2026	700	425,810	608.3000	-	62,420	-	65,345		65,345	2,925	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	06/16/2026	200	121,860	609.3000	-	17,750	-	18,611		18,611	861	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	06/17/2026	200	120,860	604.3000	-	18,586	-	19,438		19,438	851	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	06/18/2026	1,500	911,850	607.9000	-	135,092	-	141,754		141,754	6,662	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	06/23/2026	300	184,800	616.0000	-	25,227	-	26,389		26,389	1,162	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	06/24/2026	500	307,750	615.5000	-	42,301	-	44,241		44,241	1,941	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	06/26/2026	1,700	1,056,890	621.7000	-	135,866	-	141,778		141,778	5,913	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	06/29/2026	100	62,350	623.5000	-	7,887	-	8,216		8,216	329	-			-		0/0

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Clearing-house	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amort- ization) / Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year- end (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	06/30/2026	400	250,680	626.7000	-	30,592	-	31,831		31,831	1,238	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/02/2026	200	126,840	634.2000	-	14,180	-	14,734		14,734	553	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/06/2026	300	190,260	634.2000	-	21,405	-	22,270		22,270	865	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/07/2026	400	254,120	635.3000	-	28,252	-	29,390		29,390	1,137	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/09/2026	200	127,480	637.4000	-	13,858	-	14,411		14,411	553	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/10/2026	600	380,160	633.6000	-	43,315	-	45,170		45,170	1,856	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/15/2026	100	63,170	631.7000	-	7,416	-	7,753		7,753	337	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/16/2026	300	190,140	633.8000	-	21,807	-	22,786		22,786	979	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/17/2026	1,100	700,370	636.7000	-	77,683	-	81,113		81,113	3,429	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/20/2026	100	63,600	636.0000	-	7,148	-	7,467		7,467	319	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/22/2026	500	319,050	638.1000	-	35,071	-	36,613		36,613	1,543	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/23/2026	300	193,440	644.8000	-	19,611	-	20,405		20,405	794	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/24/2026	900	581,040	645.6000	-	58,393	-	60,762		60,762	2,369	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/27/2026	400	258,120	645.3000	-	26,184	-	27,250		27,250	1,066	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/28/2026	100	64,540	645.4000	-	6,550	-	6,817		6,817	267	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/29/2026	200	129,000	645.0000	-	13,182	-	13,722		13,722	540	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/30/2026	400	257,200	643.0000	-	26,988	-	28,124		28,124	1,135	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/31/2026	600	383,700	639.5000	-	42,061	-	43,925		43,925	1,864	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	08/03/2026	300	189,000	630.0000	-	23,262	-	24,364		24,364	1,101	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	08/05/2026	500	318,100	636.2000	-	36,556	-	38,224		38,224	1,668	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	08/07/2026	300	192,990	643.3000	-	20,439	-	21,316		21,316	877	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	08/10/2026	100	64,530	645.3000	-	6,695	-	6,986		6,986	290	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	08/11/2026	600	387,000	645.0000	-	40,345	-	42,127		42,127	1,782	-			-		0/0

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Clearing-house	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amort- ization) / Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year- end (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	08/13/2026	100	65,470	654.7000	-	6,060	-	6,299		6,299	239	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	08/14/2026	400	261,840	654.6000	-	24,292	-	25,277		25,277	985	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	08/17/2026	1,000	651,800	651.8000	-	63,011	-	65,694		65,694	2,682	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	08/19/2026	200	129,840	649.2000	-	13,004	-	13,586		13,586	582	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	08/21/2026	500	326,150	652.3000	-	31,501	-	32,900		32,900	1,400	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	08/26/2026	400	261,640	654.1000	-	24,896	-	26,005		26,005	1,109	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	08/28/2026	200	131,220	656.1000	-	12,200	-	12,748		12,748	548	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	08/31/2026	200	130,500	652.5000	-	12,758	-	13,359		13,359	601	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/01/2026	400	261,000	652.5000	-	25,540	-	26,764		26,764	1,223	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/02/2026	300	194,790	649.3000	-	19,848	-	20,837		20,837	989	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/04/2026	700	458,990	655.7000	-	43,275	-	45,389		45,389	2,115	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/08/2026	600	394,380	657.3000	-	36,685	-	38,463		38,463	1,779	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/09/2026	200	131,760	658.8000	-	12,040	-	12,622		12,622	581	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/10/2026	300	198,840	662.8000	-	17,283	-	18,085		18,085	801	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/11/2026	600	399,720	666.2000	-	33,283	-	34,756		34,756	1,474	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/14/2026	200	133,000	665.0000	-	11,310	-	11,828		11,828	518	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/15/2026	300	200,850	669.5000	-	16,107	-	16,805		16,805	697	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/16/2026	300	200,670	668.9000	-	16,245	-	16,968		16,968	723	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/17/2026	200	133,580	667.9000	-	10,978	-	11,478		11,478	500	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/21/2026	200	134,620	673.1000	-	10,386	-	10,838		10,838	452	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/22/2026	600	406,080	676.8000	-	29,833	-	31,046		31,046	1,213	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/24/2026	300	201,180	670.6000	-	16,149	-	16,896		16,896	747	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/25/2026	200	134,320	671.6000	-	10,658	-	11,148		11,148	490	-			-		0/0

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Clearing-house	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amort- ization) / Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year- end (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/29/2026	900	606,690	674.1000	-	46,918	-	49,033		49,033	2,115	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/30/2026	100	67,550	675.5000	-	5,134	-	5,363		5,363	229	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/01/2026	200	135,840	679.2000	-	10,782	-	10,242		10,242	(540)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/02/2026	700	475,230	678.9000	-	37,920	-	36,077		36,077	(1,843)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/05/2026	200	135,660	678.3000	-	10,988	-	10,463		10,463	(525)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/06/2026	300	204,330	681.1000	-	15,966	-	15,159		15,159	(807)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/07/2026	100	67,950	679.5000	-	5,438	-	5,174		5,174	(264)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/08/2026	400	273,000	682.5000	-	21,020	-	19,933		19,933	(1,088)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/09/2026	300	199,050	663.5000	-	19,638	-	18,968		18,968	(670)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/13/2026	400	268,840	672.1000	-	24,008	-	23,032		23,032	(976)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/16/2026	700	471,240	673.2000	-	41,714	-	40,021		40,021	(1,693)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/19/2026	100	67,310	673.1000	-	6,002	-	5,759		5,759	(243)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/21/2026	300	204,090	680.3000	-	16,635	-	15,860		15,860	(775)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/22/2026	400	270,640	676.6000	-	23,208	-	22,203		22,203	(1,006)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/23/2026	400	272,960	682.4000	-	21,720	-	20,672		20,672	(1,048)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/26/2026	400	276,320	690.8000	-	19,716	-	18,601		18,601	(1,115)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/28/2026	200	139,200	696.0000	-	9,262	-	8,688		8,688	(575)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/29/2026	100	69,590	695.9000	-	4,649	-	4,362		4,362	(288)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/30/2026	300	207,540	691.8000	-	14,733	-	13,897		13,897	(837)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	11/03/2026	100	69,240	692.4000	-	4,919	-	4,640		4,640	(279)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	11/05/2026	100	68,640	686.4000	-	5,320	-	5,051		5,051	(269)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	11/06/2026	500	339,700	679.4000	-	28,916	-	27,651		27,651	(1,264)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	11/09/2026	200	137,040	685.2000	-	10,856	-	10,351		10,351	(505)	-			-		0/0

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Clearing-house	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amort- ization) / Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year- end (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	11/12/2026	200	138,740	693.7000	-	9,862	-	9,318		9,318	(544)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	11/13/2026	500	340,850	681.7000	-	28,511	-	27,268		27,268	(1,242)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	11/18/2026	200	133,660	668.3000	-	13,282	-	12,861		12,861	(422)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	11/19/2026	300	201,300	671.0000	-	19,386	-	18,756		18,756	(630)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	11/20/2026	600	400,140	666.9000	-	40,495	-	39,305		39,305	(1,190)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	11/25/2026	400	275,880	689.7000	-	21,200	-	20,221		20,221	(980)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	11/27/2026	100	69,150	691.5000	-	5,207	-	4,960		4,960	(247)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	11/30/2026	300	207,540	691.8000	-	15,657	-	14,919		14,919	(744)	-			-		0/0
0159999999 – Purchased Options, Hedging Other, Call Options and Warrants										-	8,439,852	-	14,001,784	XXX	14,001,784	5,561,906	-			-	XXX	XXX
Purchased Options, Hedging Other, Put Options																						
Russell 2000 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/31/2025	12/18/2026	50	12,500,000	2500.0000	-	1,032,964	-	910,500		910,500	(122,464)	-			-		0/0
S&P 500 Index PUT OPTION	VA GMxB Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/03/2024	12/18/2026	3,000	17,100,030	5700.0100	1,276,003	-	-	427,059		427,059	(563,901)	-			-		0/0
0169999999 – Purchased Options, Hedging Other, Put Options										1,276,003	1,032,964	-	1,337,559	XXX	1,337,559	(686,365)	-			-	XXX	XXX
0219999999 – Purchased Options, Subtotal - Hedging Other										1,276,003	9,472,816	-	15,339,343	XXX	15,339,343	4,875,541	-			-	XXX	XXX
0439999999 – Subtotal - Purchased Options - Call Options and Warrants										-	8,439,852	-	14,001,784	XXX	14,001,784	5,561,906	-			-	XXX	XXX
0449999999 – Subtotal - Purchased Options - Put Options										1,276,003	1,032,964	-	1,337,559	XXX	1,337,559	(686,365)	-			-	XXX	XXX
0499999999 – Subtotal - Total Purchased Options										1,276,003	9,472,816	-	15,339,343	XXX	15,339,343	4,875,541	-			-	XXX	XXX
Written Options, Hedging Other, Call Options and Warrants																						
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/06/2026	200	1,197,980	5989.9000	-	(45,487)	-	(171,734)		(171,734)	(126,247)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/08/2026	100	593,280	5932.8000	-	(25,602)	-	(91,722)		(91,722)	(66,121)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/09/2026	100	591,910	5919.1000	-	(26,344)	-	(93,222)		(93,222)	(66,878)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/14/2026	100	585,740	5857.4000	-	(29,862)	-	(99,719)		(99,719)	(69,857)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/15/2026	100	596,440	5964.4000	-	(24,530)	-	(89,142)		(89,142)	(64,612)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/16/2026	200	1,199,340	5996.7000	-	(46,133)	-	(172,035)		(172,035)	(125,902)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/23/2026	200	1,224,280	6121.4000	-	(36,159)	-	(148,400)		(148,400)	(112,241)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/26/2026	300	1,834,710	6115.7000	-	(55,631)	-	(225,048)		(225,048)	(169,417)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/28/2026	200	1,216,440	6082.2000	-	(40,159)	-	(157,141)		(157,141)	(116,982)	-			-		0/0

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Clearing-house	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amort- ization) / Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year- end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/30/2026	1,100	6,685,910	6078.1000	-	(224,373)	-	(871,582)		(871,582)	(647,210)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/06/2026	100	604,560	6045.6000	-	(22,395)	-	(83,107)		(83,107)	(60,712)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/09/2026	100	604,050	6040.5000	-	(22,851)	-	(83,764)		(83,764)	(60,913)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/11/2026	100	608,300	6083.0000	-	(21,102)	-	(79,820)		(79,820)	(58,719)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/13/2026	100	612,930	6129.3000	-	(19,223)	-	(75,554)		(75,554)	(56,332)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/19/2026	200	1,231,740	6158.7000	-	(36,867)	-	(146,446)		(146,446)	(109,579)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/27/2026	1,000	5,889,600	5889.6000	-	(315,025)	-	(1,000,225)		(1,000,225)	(685,200)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/04/2026	300	1,737,810	5792.7000	-	(220,122)	-	(329,581)		(329,581)	(109,459)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/06/2026	500	2,876,800	5753.6000	-	(383,904)	-	(569,123)		(569,123)	(185,219)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/10/2026	100	562,910	5629.1000	-	(87,184)	-	(126,236)		(126,236)	(39,052)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/11/2026	200	1,117,320	5586.6000	-	(181,614)	-	(260,896)		(260,896)	(79,282)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/12/2026	200	1,122,760	5613.8000	-	(177,262)	-	(255,735)		(255,735)	(78,473)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/13/2026	300	1,696,020	5653.4000	-	(256,626)	-	(372,264)		(372,264)	(115,639)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/19/2026	100	568,980	5689.8000	-	(82,987)	-	(121,041)		(121,041)	(38,054)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/20/2026	100	568,210	5682.1000	-	(83,821)	-	(121,866)		(121,866)	(38,045)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/26/2026	300	1,718,010	5726.7000	-	(242,166)	-	(354,427)		(354,427)	(112,261)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/27/2026	200	1,135,600	5678.0000	-	(169,704)	-	(245,835)		(245,835)	(76,131)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/31/2026	200	1,125,280	5626.4000	-	(178,610)	-	(256,448)		(256,448)	(77,838)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/14/2026	100	542,050	5420.5000	-	(107,651)	-	(149,257)		(149,257)	(41,606)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/15/2026	100	541,110	5411.1000	-	(108,495)	-	(150,251)		(150,251)	(41,756)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/24/2026	300	1,656,990	5523.3000	-	(300,189)	-	(420,789)		(420,789)	(120,600)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/30/2026	100	558,360	5583.6000	-	(95,580)	-	(135,048)		(135,048)	(39,468)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/01/2026	200	1,133,300	5666.5000	-	(178,128)	-	(254,604)		(254,604)	(76,476)	-			-		0/0

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Clearing-house	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amort- ization) / Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year- end (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/08/2026	200	1,135,680	5678.4000	-	(177,474)	-	(253,713)		(253,713)	(76,239)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/12/2026	200	1,171,740	5858.7000	-	(149,770)	-	(220,878)		(220,878)	(71,108)	-			-		0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/20/2026	200	1,191,000	5955.0000	-	(136,558)	-	(204,664)		(204,664)	(68,106)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/02/2026	700	423,920	605.6000	-	(13,570)	-	(55,279)		(55,279)	(41,709)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/08/2026	200	124,160	620.8000	-	(2,799)	-	(12,854)		(12,854)	(10,055)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/09/2026	200	121,220	606.1000	-	(3,917)	-	(15,822)		(15,822)	(11,905)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/13/2026	300	179,130	597.1000	-	(7,205)	-	(26,481)		(26,481)	(19,276)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/15/2026	100	60,720	607.2000	-	(1,951)	-	(7,827)		(7,827)	(5,877)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/16/2026	200	123,420	617.1000	-	(3,113)	-	(13,739)		(13,739)	(10,626)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/20/2026	100	61,240	612.4000	-	(1,774)	-	(7,344)		(7,344)	(5,571)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/21/2026	200	124,780	623.9000	-	(2,679)	-	(12,436)		(12,436)	(9,756)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/22/2026	700	438,410	626.3000	-	(8,908)	-	(41,961)		(41,961)	(33,053)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/23/2026	700	440,720	629.6000	-	(8,173)	-	(39,862)		(39,862)	(31,689)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/26/2026	200	125,880	629.4000	-	(2,391)	-	(11,461)		(11,461)	(9,070)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/27/2026	2,100	1,294,230	616.3000	-	(34,935)	-	(147,474)		(147,474)	(112,539)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/28/2026	200	124,740	623.7000	-	(2,791)	-	(12,638)		(12,638)	(9,847)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/29/2026	200	123,280	616.4000	-	(3,363)	-	(14,097)		(14,097)	(10,734)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	01/30/2026	600	378,720	631.2000	-	(6,873)	-	(33,854)		(33,854)	(26,981)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/02/2026	100	61,890	618.9000	-	(1,611)	-	(6,843)		(6,843)	(5,233)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/05/2026	100	62,320	623.2000	-	(1,473)	-	(6,482)		(6,482)	(5,009)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/06/2026	1,200	745,200	621.0000	-	(18,619)	-	(80,543)		(80,543)	(61,924)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/09/2026	200	124,240	621.2000	-	(3,151)	-	(13,400)		(13,400)	(10,249)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/11/2026	200	125,000	625.0000	-	(2,893)	-	(12,738)		(12,738)	(9,845)	-			-		0/0

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Clearing-house	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amort- ization) / Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year- end (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/13/2026	1,500	951,450	634.3000	-	(17,169)	-	(82,911)		(82,911)	(65,742)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/18/2026	200	126,320	631.6000	-	(2,545)	-	(11,653)		(11,653)	(9,108)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/19/2026	400	254,640	636.6000	-	(4,458)	-	(21,496)		(21,496)	(17,037)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/20/2026	300	184,830	616.1000	-	(5,519)	-	(21,914)		(21,914)	(16,395)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/23/2026	100	61,330	613.3000	-	(1,973)	-	(7,611)		(7,611)	(5,639)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/24/2026	200	123,100	615.5000	-	(3,775)	-	(14,832)		(14,832)	(11,057)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/25/2026	200	122,160	610.8000	-	(4,175)	-	(15,751)		(15,751)	(11,576)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/26/2026	300	187,020	623.4000	-	(4,718)	-	(20,102)		(20,102)	(15,384)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/12/2025	02/27/2026	200	121,240	606.2000	-	(4,595)	-	(16,680)		(16,680)	(12,085)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/02/2026	400	245,680	614.2000	-	(18,648)	-	(30,468)		(30,468)	(11,820)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/04/2026	1,700	1,007,250	592.5000	-	(107,030)	-	(165,050)		(165,050)	(58,020)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/06/2026	100	58,970	589.7000	-	(6,541)	-	(9,999)		(9,999)	(3,458)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/10/2026	300	172,140	573.8000	-	(23,478)	-	(34,703)		(34,703)	(11,225)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/13/2026	500	290,350	580.7000	-	(36,559)	-	(54,621)		(54,621)	(18,061)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/16/2026	100	57,570	575.7000	-	(7,726)	-	(11,432)		(11,432)	(3,706)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/18/2026	100	58,530	585.3000	-	(6,987)	-	(10,548)		(10,548)	(3,561)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/19/2026	100	58,940	589.4000	-	(6,673)	-	(10,144)		(10,144)	(3,472)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/20/2026	400	231,320	578.3000	-	(30,260)	-	(44,862)		(44,862)	(14,602)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/24/2026	1,100	647,570	588.7000	-	(74,601)	-	(112,789)		(112,789)	(38,188)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/25/2026	100	59,290	592.9000	-	(6,470)	-	(9,864)		(9,864)	(3,394)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/26/2026	100	58,420	584.2000	-	(7,155)	-	(10,698)		(10,698)	(3,543)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	03/27/2026	300	171,870	572.9000	-	(24,213)	-	(35,357)		(35,357)	(11,144)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/02/2026	200	110,320	551.6000	-	(19,706)	-	(27,762)		(27,762)	(8,056)	-			-		0/0

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Clearing-house	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amort- ization) / Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year- end (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/06/2026	100	51,550	515.5000	-	(12,972)	-	(17,426)		(17,426)	(4,454)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/09/2026	200	112,240	561.2000	-	(18,252)	-	(26,050)		(26,050)	(7,798)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/10/2026	2,100	1,152,060	548.6000	-	(213,799)	-	(299,175)		(299,175)	(85,376)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/13/2026	200	109,560	547.8000	-	(20,532)	-	(28,710)		(28,710)	(8,178)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/14/2026	100	56,520	565.2000	-	(8,845)	-	(12,698)		(12,698)	(3,853)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/15/2026	500	276,550	553.1000	-	(49,199)	-	(69,334)		(69,334)	(20,134)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/17/2026	400	217,040	542.6000	-	(42,980)	-	(59,591)		(59,591)	(16,611)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/20/2026	800	428,960	536.2000	-	(90,399)	-	(124,290)		(124,290)	(33,891)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/24/2026	1,000	567,000	567.0000	-	(88,059)	-	(126,211)		(126,211)	(38,152)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/28/2026	1,200	685,800	571.5000	-	(101,723)	-	(146,760)		(146,760)	(45,037)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	04/29/2026	100	57,140	571.4000	-	(8,495)	-	(12,248)		(12,248)	(3,753)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/01/2026	300	177,390	591.3000	-	(20,925)	-	(31,249)		(31,249)	(10,324)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/04/2026	100	58,290	582.9000	-	(7,639)	-	(11,228)		(11,228)	(3,590)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/05/2026	100	57,500	575.0000	-	(8,267)	-	(11,975)		(11,975)	(3,708)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/07/2026	100	57,910	579.1000	-	(7,967)	-	(11,616)		(11,616)	(3,649)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/08/2026	2,200	1,306,580	593.9000	-	(150,632)	-	(225,824)		(225,824)	(75,192)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/11/2026	100	59,830	598.3000	-	(6,536)	-	(9,896)		(9,896)	(3,361)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/12/2026	500	304,350	608.7000	-	(28,949)	-	(44,864)		(44,864)	(15,914)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/13/2026	200	120,580	602.9000	-	(12,442)	-	(19,007)		(19,007)	(6,565)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/14/2026	200	120,560	602.8000	-	(12,470)	-	(19,047)		(19,047)	(6,577)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/15/2026	400	244,440	611.1000	-	(22,624)	-	(35,176)		(35,176)	(12,553)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/21/2026	300	179,310	597.7000	-	(19,998)	-	(30,145)		(30,145)	(10,147)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/22/2026	900	535,050	594.5000	-	(62,279)	-	(93,113)		(93,113)	(30,834)	-			-		0/0

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Clearing-house	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amort- ization) / Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year- end (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/09/2025	05/28/2026	100	59,950	599.5000	-	(6,601)	-	(9,957)		(9,957)	(3,356)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	06/01/2026	200	121,180	605.9000	-	(18,010)	-	(18,863)		(18,863)	(854)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	06/02/2026	100	62,650	626.5000	-	(7,353)	-	(7,659)		(7,659)	(307)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	06/03/2026	100	61,030	610.3000	-	(8,665)	-	(9,068)		(9,068)	(403)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	06/05/2026	400	244,320	610.8000	-	(34,556)	-	(36,188)		(36,188)	(1,632)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	06/11/2026	700	431,130	615.9000	-	(58,008)	-	(60,732)		(60,732)	(2,724)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	06/16/2026	200	126,460	632.3000	-	(14,064)	-	(14,700)		(14,700)	(636)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	06/17/2026	200	121,620	608.1000	-	(17,936)	-	(18,834)		(18,834)	(899)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	06/18/2026	1,500	928,200	618.8000	-	(121,708)	-	(127,667)		(127,667)	(5,958)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	06/23/2026	300	189,930	633.1000	-	(21,147)	-	(22,077)		(22,077)	(931)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	06/24/2026	500	312,450	624.9000	-	(38,499)	-	(40,254)		(40,254)	(1,754)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	06/26/2026	1,700	1,091,400	642.0000	-	(108,985)	-	(113,290)		(113,290)	(4,305)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	06/29/2026	100	63,090	630.9000	-	(7,296)	-	(7,600)		(7,600)	(304)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	06/30/2026	400	254,680	636.7000	-	(27,452)	-	(28,539)		(28,539)	(1,087)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/02/2026	200	128,560	642.8000	-	(12,850)	-	(13,340)		(13,340)	(491)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/06/2026	300	193,080	643.6000	-	(19,230)	-	(19,992)		(19,992)	(762)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/07/2026	400	259,520	648.8000	-	(24,152)	-	(25,068)		(25,068)	(916)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/09/2026	200	130,480	652.4000	-	(11,604)	-	(12,031)		(12,031)	(427)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/10/2026	600	388,140	646.9000	-	(37,223)	-	(38,761)		(38,761)	(1,537)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/15/2026	100	64,200	642.0000	-	(6,620)	-	(6,920)		(6,920)	(300)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/16/2026	300	192,870	642.9000	-	(19,701)	-	(20,588)		(20,588)	(887)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/17/2026	1,100	706,750	642.5000	-	(72,742)	-	(75,994)		(75,994)	(3,253)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/20/2026	100	64,510	645.1000	-	(6,451)	-	(6,740)		(6,740)	(289)	-			-		0/0

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Clearing-house	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amort- ization) / Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year- end (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/22/2026	500	326,250	652.5000	-	(29,674)	-	(30,944)		(30,944)	(1,270)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/23/2026	300	197,280	657.6000	-	(16,785)	-	(17,437)		(17,437)	(652)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/24/2026	900	595,620	661.8000	-	(47,798)	-	(49,590)		(49,590)	(1,792)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/27/2026	400	261,080	652.7000	-	(23,968)	-	(24,950)		(24,950)	(983)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/28/2026	100	65,150	651.5000	-	(6,090)	-	(6,343)		(6,343)	(253)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/29/2026	200	131,520	657.6000	-	(11,330)	-	(11,780)		(11,780)	(450)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/30/2026	400	261,000	652.5000	-	(24,148)	-	(25,165)		(25,165)	(1,017)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	07/31/2026	600	390,540	650.9000	-	(36,929)	-	(38,561)		(38,561)	(1,631)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	08/03/2026	300	195,450	651.5000	-	(18,402)	-	(19,255)		(19,255)	(854)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	08/05/2026	500	322,850	645.7000	-	(32,939)	-	(34,464)		(34,464)	(1,525)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	08/07/2026	300	196,410	654.7000	-	(17,910)	-	(18,673)		(18,673)	(763)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	08/10/2026	100	65,270	652.7000	-	(6,143)	-	(6,414)		(6,414)	(271)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	08/11/2026	600	397,140	661.9000	-	(32,999)	-	(34,409)		(34,409)	(1,410)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	08/13/2026	100	65,900	659.0000	-	(5,743)	-	(5,976)		(5,976)	(233)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	08/14/2026	400	265,800	664.5000	-	(21,468)	-	(22,327)		(22,327)	(859)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	08/17/2026	1,000	661,400	661.4000	-	(56,089)	-	(58,475)		(58,475)	(2,386)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	08/19/2026	200	130,080	650.4000	-	(12,804)	-	(13,401)		(13,401)	(598)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	08/21/2026	500	330,900	661.8000	-	(28,084)	-	(29,339)		(29,339)	(1,255)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	08/26/2026	400	264,800	662.0000	-	(22,624)	-	(23,649)		(23,649)	(1,025)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	08/28/2026	200	133,020	665.1000	-	(10,920)	-	(11,418)		(11,418)	(498)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	08/31/2026	200	132,100	660.5000	-	(11,602)	-	(12,163)		(12,163)	(561)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/01/2026	400	265,000	662.5000	-	(22,676)	-	(23,784)		(23,784)	(1,108)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/02/2026	300	196,050	653.5000	-	(18,906)	-	(19,880)		(19,880)	(975)	-			-		0/0

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Clearing-house	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amort- ization) / Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year- end (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/04/2026	700	468,300	669.0000	-	(36,763)	-	(38,566)		(38,566)	(1,803)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/08/2026	600	397,500	662.5000	-	(34,433)	-	(36,163)		(36,163)	(1,729)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/09/2026	200	133,140	665.7000	-	(11,062)	-	(11,612)		(11,612)	(550)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/10/2026	300	200,490	668.3000	-	(16,122)	-	(16,889)		(16,889)	(768)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/11/2026	600	409,080	681.8000	-	(27,077)	-	(28,209)		(28,209)	(1,131)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/14/2026	200	134,980	674.9000	-	(9,964)	-	(10,420)		(10,420)	(456)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/15/2026	300	204,540	681.8000	-	(13,674)	-	(14,245)		(14,245)	(571)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/16/2026	300	203,010	676.7000	-	(14,664)	-	(15,325)		(15,325)	(661)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/17/2026	200	135,100	675.5000	-	(9,946)	-	(10,406)		(10,406)	(460)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/21/2026	200	136,160	680.8000	-	(9,366)	-	(9,776)		(9,776)	(411)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/22/2026	600	417,000	695.0000	-	(23,069)	-	(23,847)		(23,847)	(777)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/24/2026	300	203,280	677.6000	-	(14,736)	-	(15,432)		(15,432)	(697)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/25/2026	200	136,380	681.9000	-	(9,304)	-	(9,727)		(9,727)	(424)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/29/2026	900	618,300	687.0000	-	(39,455)	-	(41,166)		(41,166)	(1,711)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/07/2025	09/30/2026	100	68,220	682.2000	-	(4,693)	-	(4,905)		(4,905)	(212)	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/01/2026	200	136,640	683.2000	-	(10,218)	-	(9,701)		(9,701)	517	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/02/2026	700	482,160	688.8000	-	(33,235)	-	(31,454)		(31,454)	1,782	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/05/2026	200	140,560	702.8000	-	(7,824)	-	(7,320)		(7,320)	504	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/06/2026	300	206,940	689.8000	-	(14,211)	-	(13,433)		(13,433)	778	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/07/2026	100	69,260	692.6000	-	(4,566)	-	(4,310)		(4,310)	256	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/08/2026	400	275,840	689.6000	-	(19,100)	-	(18,059)		(18,059)	1,041	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/09/2026	300	201,900	673.0000	-	(17,586)	-	(16,941)		(16,941)	645	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/13/2026	400	272,840	682.1000	-	(21,228)	-	(20,283)		(20,283)	945	-			-		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Clearing-house	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amort- ization) / Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year- end (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/16/2026	700	476,630	680.9000	-	(37,946)	-	(36,315)		(36,315)	1,631	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/19/2026	100	68,040	680.4000	-	(5,490)	-	(5,257)		(5,257)	233	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/21/2026	300	207,030	690.1000	-	(14,661)	-	(13,912)		(13,912)	749	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/22/2026	400	274,640	686.6000	-	(20,484)	-	(19,510)		(19,510)	974	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/23/2026	400	277,240	693.1000	-	(18,884)	-	(17,875)		(17,875)	1,008	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/26/2026	400	285,560	713.9000	-	(14,112)	-	(13,094)		(13,094)	1,017	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/28/2026	200	140,440	702.2000	-	(8,474)	-	(7,930)		(7,930)	544	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/29/2026	100	70,590	705.9000	-	(4,029)	-	(3,759)		(3,759)	270	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	10/30/2026	300	211,230	704.1000	-	(12,414)	-	(11,626)		(11,626)	788	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	11/03/2026	100	70,130	701.3000	-	(4,353)	-	(4,087)		(4,087)	266	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	11/05/2026	100	69,660	696.6000	-	(4,656)	-	(4,398)		(4,398)	258	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	11/06/2026	500	345,700	691.4000	-	(24,909)	-	(23,688)		(23,688)	1,221	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	11/09/2026	200	140,280	701.4000	-	(8,780)	-	(8,297)		(8,297)	483	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	11/12/2026	200	141,680	708.4000	-	(8,052)	-	(7,543)		(7,543)	508	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	11/13/2026	500	346,800	693.6000	-	(24,579)	-	(23,382)		(23,382)	1,197	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	11/18/2026	200	135,040	675.2000	-	(12,302)	-	(11,901)		(11,901)	401	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	11/19/2026	300	203,490	678.3000	-	(17,850)	-	(17,250)		(17,250)	599	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	11/20/2026	600	406,440	677.4000	-	(36,083)	-	(34,934)		(34,934)	1,149	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	11/25/2026	400	281,560	703.9000	-	(17,624)	-	(16,704)		(16,704)	920	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	11/27/2026	100	70,390	703.9000	-	(4,428)	-	(4,197)		(4,197)	231	-			-		0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	12/09/2025	11/30/2026	300	210,630	702.1000	-	(13,701)	-	(13,000)		(13,000)	693	-			-		0/0
0649999999 – Written Options, Hedging Other, Call Options and Warrants										-	(7,815,725)	-	(13,191,439)	XXX	(13,191,439)	(5,375,740)	-			-	XXX	XXX
0709999999 – Written Options, Subtotal - Hedging Other										-	(7,815,725)	-	(13,191,439)	XXX	(13,191,439)	(5,375,740)	-			-	XXX	XXX
0929999999 – Subtotal - Written Options - Call Options and Warrants										-	(7,815,725)	-	(13,191,439)	XXX	(13,191,439)	(5,375,740)	-			-	XXX	XXX
0989999999 – Subtotal - Total Written Options										-	(7,815,725)	-	(13,191,439)	XXX	(13,191,439)	(5,375,740)	-			-	XXX	XXX
Swaps, Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108, Foreign Exchange																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Clearing-house	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amort- ization) / Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year- end (b)	
Currency Swap With Citibank N.A.	Bond Investment	Schedule D	Currency	Citibank N.A. E570DZWZ7FF32TWEFA76	12/04/2024	12/31/2029		50,400,000	7.883/(5.5)	-	-	851,085	(5,973,600)		(4,573,455)	-	(6,669,600)	-		504,005		100/100	
1019999999 – Swaps, Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108, Foreign Exchange											-	-	851,085	(5,973,600)	XXX	(4,573,455)	-	(6,669,600)	-		504,005	XXX	XXX
1049999999 – Swaps, Subtotal - Hedging Effective											-	-	851,085	(5,973,600)	XXX	(4,573,455)	-	(6,669,600)	-		504,005	XXX	XXX
1379999999 – Subtotal - Foreign Exchange											-	-	851,085	(5,973,600)	XXX	(4,573,455)	-	(6,669,600)	-		504,005	XXX	XXX
1409999999 – Subtotal - Total Swaps											-	-	851,085	(5,973,600)	XXX	(4,573,455)	-	(6,669,600)	-		504,005	XXX	XXX
1689999999 – Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108											-	-	851,085	(5,973,600)	XXX	(4,573,455)	-	(6,669,600)	-		504,005	XXX	XXX
1709999999 – Subtotal - Hedging Other											1,276,003	1,657,091	-	2,147,904	XXX	2,147,904	(500,199)	-		-		XXX	XXX
1759999999 – Totals											1,276,003	1,657,091	851,085	(3,825,696)	XXX	(2,425,551)	(500,199)	(6,669,600)	-		504,005	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART A - SECTION 2
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Options, Hedging Other, Call Options and Warrants																								
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/05/2024	01/06/2025	01/06/2025	Option Closing Sale	300	1,404,510	4681.7000	167,889	-	388,103	-	388,103		(193,352)	-		220,214			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/05/2024	01/08/2025	01/08/2025	Option Closing Sale	200	949,600	4748.0000	102,386	-	234,049	-	234,049		(125,468)	-		131,663			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/05/2024	01/09/2025	01/09/2025	Option Closing Sale	100	474,100	4741.0000	51,739	-	117,725	-	117,725		(62,956)	-		65,986			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/05/2024	01/14/2025	01/14/2025	Option Closing Sale	100	476,830	4768.3000	50,115	-	107,461	-	107,461		(62,351)	-		57,346			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/05/2024	01/15/2025	01/15/2025	Option Closing Sale	100	476,830	4768.3000	50,189	-	118,161	-	118,161		(62,385)	-		67,972			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/05/2024	01/17/2025	01/17/2025	Option Closing Sale	300	1,426,500	4755.0000	153,867	-	372,497	-	372,497		(188,440)	-		218,630			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/05/2024	01/23/2025	01/23/2025	Option Closing Sale	100	484,910	4849.1000	45,068	-	126,961	-	126,961		(60,072)	-		81,893			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/05/2024	01/24/2025	01/24/2025	Option Closing Sale	500	2,436,500	4873.0000	217,444	-	614,118	-	614,118		(296,767)	-		396,673			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/05/2024	01/28/2025	01/28/2025	Option Closing Sale	200	975,100	4875.5000	87,294	-	238,439	-	238,439		(118,471)	-		151,145			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/05/2024	01/30/2025	01/30/2025	Option Closing Sale	1,000	4,909,500	4909.5000	414,889	-	1,161,665	-	1,161,665		(582,034)	-		746,776			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/05/2024	01/31/2025	01/31/2025	Option Closing Sale	500	2,418,850	4837.7000	232,259	-	601,413	-	601,413		(302,268)	-		369,153			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/07/2025	02/07/2025	Option Closing Sale	200	998,960	4994.8000	101,866	-	206,237	-	206,237		(82,052)	-		104,371			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/11/2025	02/11/2025	Option Closing Sale	100	501,110	5011.1000	50,147	-	105,740	-	105,740		(40,417)	-		55,593			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/13/2025	02/13/2025	Option Closing Sale	100	493,770	4937.7000	55,411	-	117,737	-	117,737		(42,514)	-		62,326			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/14/2025	02/14/2025	Option Closing Sale	100	499,300	4993.0000	51,573	-	112,163	-	112,163		(40,987)	-		60,590			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/19/2025	02/19/2025	Option Closing Sale	200	998,020	4990.1000	104,272	-	230,809	-	230,809		(81,945)	-		126,537			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/27/2025	02/27/2025	Option Closing Sale	1,100	5,568,970	5062.7000	524,677	-	878,752	-	878,752		(429,076)	-		354,075			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/28/2025	02/28/2025	Option Closing Sale	100	511,660	5116.6000	44,077	-	83,790	-	83,790		(37,517)	-		39,713			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/04/2025	03/04/2025	Option Closing Sale	300	1,534,650	5115.5000	146,943	-	198,794	-	198,794		(99,176)	-		51,851			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/06/2025	03/06/2025	Option Closing Sale	500	2,544,650	5089.3000	254,629	-	324,608	-	324,608		(168,986)	-		69,978			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/10/2025	03/10/2025	Option Closing Sale	100	510,820	5108.2000	49,952	-	50,636	-	50,636		(33,302)	-		684			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/11/2025	03/11/2025	Option Closing Sale	300	1,530,720	5102.4000	151,296	-	140,900	-	140,900		(100,388)	-		(10,396)			0/0

SCHEDULE DB - PART A - SECTION 2
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/12/2025	03/12/2025	Option Closing Sale	200	1,031,960	5159.8000	93,280	—	87,899	—	87,899		(63,775)	—	—	(5,381)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/14/2025	03/14/2025	Option Closing Sale	700	3,586,030	5122.9000	344,567	—	361,225	—	361,225		(230,876)	—	—	16,657			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/18/2025	03/18/2025	Option Closing Sale	100	513,390	5133.9000	48,807	—	48,076	—	48,076		(32,727)	—	—	(731)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/19/2025	03/19/2025	Option Closing Sale	100	516,300	5163.0000	46,945	—	51,229	—	51,229		(31,936)	—	—	4,284			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/21/2025	03/21/2025	Option Closing Sale	100	522,150	5221.5000	43,288	—	44,606	—	44,606		(30,298)	—	—	1,318			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/26/2025	03/26/2025	Option Closing Sale	300	1,556,430	5188.1000	137,601	—	157,229	—	157,229		(94,111)	—	—	19,628			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/27/2025	03/27/2025	Option Closing Sale	200	1,046,600	5233.0000	86,104	—	92,061	—	92,061		(60,257)	—	—	5,957			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/31/2025	03/31/2025	Option Closing Sale	200	1,047,780	5238.9000	85,980	—	74,589	—	74,589		(60,134)	—	—	(11,391)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/08/2025	04/08/2025	Expiration-Purchased Option	100	518,690	5186.9000	37,451	—	—	—	—		(41,283)	—	—	(37,451)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/11/2025	04/11/2025	Option Closing Sale	200	1,036,720	5183.6000	75,814	—	35,951	—	35,951		(82,921)	—	—	(39,863)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/14/2025	04/14/2025	Option Closing Sale	100	510,790	5107.9000	42,977	—	29,807	—	29,807		(43,747)	—	—	(13,170)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/15/2025	04/15/2025	Option Closing Sale	100	504,630	5046.3000	47,101	—	35,033	—	35,033		(45,495)	—	—	(12,068)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/17/2025	04/17/2025	Option Closing Sale	100	497,930	4979.3000	51,848	—	30,340	—	30,340		(47,272)	—	—	(21,508)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/24/2025	04/24/2025	Option Closing Sale	200	1,011,220	5056.1000	94,480	—	85,733	—	85,733		(90,622)	—	—	(8,747)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/25/2025	04/25/2025	Option Closing Sale	300	1,515,240	5050.8000	143,049	—	142,322	—	142,322		(136,370)	—	—	(727)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/29/2025	04/29/2025	Option Closing Sale	100	510,070	5100.7000	44,746	—	46,013	—	46,013		(44,139)	—	—	1,267			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/02/2025	05/02/2025	Option Closing Sale	200	1,012,740	5063.7000	132,248	—	124,593	—	124,593		(52,897)	—	—	(7,655)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/08/2025	05/08/2025	Option Closing Sale	200	1,034,440	5172.2000	116,736	—	98,347	—	98,347		(49,754)	—	—	(18,389)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/12/2025	05/12/2025	Option Closing Sale	200	1,041,440	5207.2000	112,008	—	127,397	—	127,397		(48,862)	—	—	15,389			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/20/2025	05/20/2025	Option Closing Sale	200	1,058,520	5292.6000	100,692	—	129,571	—	129,571		(46,330)	—	—	28,879			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/23/2025	05/23/2025	Option Closing Sale	100	526,820	5268.2000	52,289	—	53,462	—	53,462		(23,644)	—	—	1,173			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	05/30/2025	05/30/2025	Option Closing Sale	100	522,000	5220.0000	71,569	—	69,169	—	69,169		(9,328)	—	—	(2,400)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/06/2025	06/06/2025	Option Closing Sale	200	1,066,520	5332.6000	126,812	—	133,551	—	133,551		(16,606)	—	—	6,739			0/0

SCHEDULE DB - PART A - SECTION 2
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/09/2025	06/09/2025	Option Closing Sale	100	533,150	5331.5000	63,734	-	67,438	-	67,438		(8,368)	-		3,704			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/12/2025	06/12/2025	Option Closing Sale	100	540,550	5405.5000	58,460	-	63,976	-	63,976		(7,573)	-		5,516			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/13/2025	06/13/2025	Option Closing Sale	100	541,650	5416.5000	57,696	-	56,047	-	56,047		(7,499)	-		(1,649)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/17/2025	06/17/2025	Option Closing Sale	100	545,770	5457.7000	55,045	-	52,502	-	52,502		(7,118)	-		(2,543)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/18/2025	06/18/2025	Option Closing Sale	300	1,641,450	5471.5000	162,405	-	152,810	-	152,810		(20,970)	-		(9,595)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/20/2025	06/20/2025	Option Closing Sale	200	1,090,900	5454.5000	111,058	-	102,667	-	102,667		(14,399)	-		(8,391)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/23/2025	06/23/2025	Option Closing Sale	200	1,089,820	5449.1000	112,316	-	115,213	-	115,213		(14,670)	-		2,897			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	06/26/2025	06/26/2025	Option Closing Sale	100	546,240	5462.4000	36,276	-	67,862	-	67,862		(26,441)	-		31,586			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/15/2025	07/15/2025	Option Closing Sale	100	561,570	5615.7000	28,670	-	62,806	-	62,806		(23,753)	-		34,136			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/18/2025	07/18/2025	Option Closing Sale	200	1,099,860	5499.3000	71,272	-	159,497	-	159,497		(52,798)	-		88,225			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/22/2025	07/22/2025	Option Closing Sale	200	1,109,780	5548.9000	66,014	-	152,143	-	152,143		(50,909)	-		86,129			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/25/2025	07/25/2025	Option Closing Sale	200	1,088,380	5441.9000	79,414	-	189,347	-	189,347		(55,370)	-		109,933			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/28/2025	07/28/2025	Option Closing Sale	200	1,088,720	5443.6000	79,664	-	189,233	-	189,233		(55,441)	-		109,569			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/29/2025	07/29/2025	Option Closing Sale	400	2,179,200	5448.0000	158,496	-	369,142	-	369,142		(110,667)	-		210,646			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/30/2025	07/30/2025	Option Closing Sale	200	1,084,180	5420.9000	82,928	-	188,399	-	188,399		(56,372)	-		105,471			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/31/2025	07/31/2025	Option Closing Sale	200	1,101,360	5506.8000	72,288	-	166,517	-	166,517		(53,241)	-		94,229			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/01/2025	08/01/2025	Option Closing Sale	300	1,609,260	5364.2000	223,155	-	262,142	-	262,142		(604)	-		38,987			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/05/2025	08/05/2025	Option Closing Sale	200	1,034,160	5170.8000	180,836	-	225,677	-	225,677		(1,951)	-		44,841			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/08/2025	08/08/2025	Option Closing Sale	300	1,591,680	5305.6000	238,974	-	325,154	-	325,154		(1,474)	-		86,180			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/11/2025	08/11/2025	Option Closing Sale	200	1,065,740	5328.7000	156,050	-	208,949	-	208,949		(955)	-		52,899			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/14/2025	08/14/2025	Option Closing Sale	100	543,970	5439.7000	69,471	-	102,884	-	102,884		(98)	-		33,413			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/15/2025	08/15/2025	Option Closing Sale	100	553,880	5538.8000	61,817	-	91,100	-	91,100		71	-		29,283			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/20/2025	08/20/2025	Option Closing Sale	300	1,674,480	5581.6000	177,144	-	244,253	-	244,253		573	-		67,109			0/0

SCHEDULE DB - PART A - SECTION 2
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/22/2025	08/22/2025	Option Closing Sale	300	1,666,530	5555.1000	183,624	-	273,542	-	273,542		244	-	-	89,918			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/27/2025	08/27/2025	Option Closing Sale	400	2,244,120	5610.3000	230,140	-	348,438	-	348,438		954	-	-	118,298			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/28/2025	08/28/2025	Option Closing Sale	500	2,788,350	5576.7000	300,449	-	462,578	-	462,578		427	-	-	162,128			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/29/2025	08/29/2025	Option Closing Sale	500	2,816,450	5632.9000	280,039	-	413,678	-	413,678		1,347	-	-	133,638			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/04/2025	09/04/2025	Option Closing Sale	200	1,100,920	5504.6000	132,086	-	199,495	-	199,495		(482)	-	-	67,409			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/05/2025	09/05/2025	Option Closing Sale	100	540,360	5403.6000	73,831	-	107,790	-	107,790		(702)	-	-	33,959			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/11/2025	09/11/2025	Option Closing Sale	200	1,107,720	5538.6000	127,994	-	209,773	-	209,773		(560)	-	-	81,779			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/12/2025	09/12/2025	Option Closing Sale	600	3,355,980	5593.3000	360,155	-	594,591	-	594,591		(622)	-	-	234,436			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	09/24/2025	09/24/2025	Option Closing Sale	300	1,715,220	5717.4000	176,265	-	276,170	-	276,170		20,508	-	-	99,905			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	09/26/2025	09/26/2025	Option Closing Sale	100	572,470	5724.7000	58,332	-	91,900	-	91,900		6,741	-	-	33,568			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	09/29/2025	09/29/2025	Option Closing Sale	200	1,144,540	5722.7000	117,534	-	187,701	-	187,701		13,444	-	-	70,167			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/03/2025	10/03/2025	Option Closing Sale	100	571,980	5719.8000	56,857	-	99,599	-	99,599		4,194	-	-	42,742			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/17/2025	10/17/2025	Option Closing Sale	100	583,330	5833.3000	52,298	-	83,071	-	83,071		6,337	-	-	30,773			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/21/2025	10/21/2025	Option Closing Sale	600	3,503,100	5838.5000	314,015	-	538,107	-	538,107		38,058	-	-	224,092			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/22/2025	10/22/2025	Option Closing Sale	100	583,570	5835.7000	52,626	-	86,370	-	86,370		6,345	-	-	33,744			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/24/2025	10/24/2025	Option Closing Sale	100	579,350	5793.5000	55,796	-	99,819	-	99,819		6,362	-	-	44,023			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/29/2025	10/29/2025	Option Closing Sale	100	581,740	5817.4000	54,540	-	107,319	-	107,319		6,333	-	-	52,779			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/31/2025	10/31/2025	Option Closing Sale	100	570,810	5708.1000	62,583	-	113,210	-	113,210		6,335	-	-	50,627			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	11/04/2025	11/04/2025	Option Closing Sale	100	569,720	5697.2000	63,745	-	107,435	-	107,435		6,336	-	-	43,690			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/07/2025	11/07/2025	Option Closing Sale	100	597,490	5974.9000	-	31,893	75,390	-	75,390		-	-	-	43,497			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/21/2025	11/21/2025	Option Closing Sale	100	594,310	5943.1000	-	34,941	65,989	-	65,989		-	-	-	31,048			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/26/2025	11/26/2025	Option Closing Sale	300	1,794,960	5983.2000	-	98,943	248,822	-	248,822		-	-	-	149,879			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/28/2025	11/28/2025	Option Closing Sale	300	1,796,070	5986.9000	-	98,751	258,656	-	258,656		-	-	-	159,905			0/0

SCHEDULE DB - PART A - SECTION 2
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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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 Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/10/2025	12/10/2025	Option Closing Sale	200	1,203,880	6019.4000	—	64,054	173,455	—	173,455		—	—		109,401			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/17/2025	12/17/2025	Option Closing Sale	100	603,510	6035.1000	—	31,676	68,633	—	68,633		—	—		36,957			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/18/2025	12/18/2025	Option Closing Sale	100	585,670	5856.7000	—	42,545	91,806	—	91,806		—	—		49,261			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/19/2025	12/19/2025	Option Closing Sale	200	1,173,520	5867.6000	—	83,864	193,379	—	193,379		—	—		109,515			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/24/2025	12/24/2025	Option Closing Sale	400	2,409,800	6024.5000	—	131,368	363,018	—	363,018		—	—		231,650			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/30/2025	12/30/2025	Option Closing Sale	100	589,140	5891.4000	—	41,332	100,484	—	100,484		—	—		59,152			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/02/2025	01/02/2025	Option Closing Sale	500	239,850	479.7000	25,578	—	53,578	—	53,578		(28,751)	—		28,000			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/03/2025	01/03/2025	Option Closing Sale	400	189,440	473.6000	22,294	—	48,258	—	48,258		(23,648)	—		25,964			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/08/2025	01/08/2025	Option Closing Sale	300	144,510	481.7000	15,044	—	33,035	—	33,035		(17,114)	—		17,991			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/09/2025	01/09/2025	Option Closing Sale	300	144,960	483.2000	14,732	—	32,585	—	32,585		(16,947)	—		17,853			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/10/2025	01/10/2025	Option Closing Sale	1,000	483,100	483.1000	49,266	—	99,595	—	99,595		(56,750)	—		50,329			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/13/2025	01/13/2025	Option Closing Sale	400	193,680	484.2000	19,478	—	39,766	—	39,766		(22,509)	—		20,288			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/14/2025	01/14/2025	Option Closing Sale	100	48,420	484.2000	4,878	—	10,009	—	10,009		(5,620)	—		5,131			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/15/2025	01/15/2025	Option Closing Sale	100	48,440	484.4000	4,872	—	11,059	—	11,059		(5,614)	—		6,187			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/16/2025	01/16/2025	Option Closing Sale	300	144,630	482.1000	15,128	—	33,488	—	33,488		(17,043)	—		18,360			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/17/2025	01/17/2025	Option Closing Sale	400	194,040	485.1000	19,342	—	45,826	—	45,826		(22,462)	—		26,484			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/21/2025	01/21/2025	Option Closing Sale	200	98,000	490.0000	9,053	—	22,983	—	22,983		(10,877)	—		13,930			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/22/2025	01/22/2025	Option Closing Sale	800	392,480	490.6000	35,949	—	94,428	—	94,428		(43,408)	—		58,479			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/23/2025	01/23/2025	Option Closing Sale	300	147,600	492.0000	13,214	—	35,960	—	35,960		(16,140)	—		22,746			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/24/2025	01/24/2025	Option Closing Sale	1,200	591,000	492.5000	52,519	—	141,138	—	141,138		(64,530)	—		88,619			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/27/2025	01/27/2025	Option Closing Sale	2,900	1,433,760	494.4000	123,905	—	309,793	—	309,793		(153,873)	—		185,887			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/28/2025	01/28/2025	Option Closing Sale	600	296,700	494.5000	25,642	—	67,359	—	67,359		(31,844)	—		41,717			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/29/2025	01/29/2025	Option Closing Sale	200	99,720	498.6000	8,019	—	21,065	—	21,065		(10,337)	—		13,046			0/0

SCHEDULE DB - PART A - SECTION 2
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/30/2025	01/30/2025	Option Closing Sale	100	49,740	497.4000	4,094	-	10,972	-	10,972		(5,217)	-	-	6,878			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/31/2025	01/31/2025	Option Closing Sale	800	396,480	495.6000	33,765	-	86,756	-	86,756		(42,357)	-	-	52,991			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/03/2025	02/03/2025	Option Closing Sale	300	150,630	502.1000	16,478	-	29,207	-	29,207		(10,160)	-	-	12,729			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/05/2025	02/05/2025	Option Closing Sale	200	100,040	500.2000	11,295	-	21,189	-	21,189		(6,866)	-	-	9,894			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	02/07/2025	02/07/2025	Option Closing Sale	1,800	909,900	505.5000	92,261	-	174,771	-	174,771		(62,473)	-	-	82,510			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/11/2025	02/11/2025	Option Closing Sale	400	203,320	508.3000	20,422	-	39,418	-	39,418		(12,987)	-	-	18,996			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/13/2025	02/13/2025	Option Closing Sale	700	350,210	500.3000	39,834	-	77,844	-	77,844		(24,226)	-	-	38,009			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/14/2025	02/14/2025	Option Closing Sale	1,600	810,720	506.7000	83,706	-	167,608	-	167,608		(52,816)	-	-	83,902			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/18/2025	02/18/2025	Option Closing Sale	300	151,920	506.4000	15,854	-	31,967	-	31,967		(9,894)	-	-	16,113			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/19/2025	02/19/2025	Option Closing Sale	600	303,660	506.1000	31,846	-	64,989	-	64,989		(19,857)	-	-	33,143			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/21/2025	02/21/2025	Option Closing Sale	500	254,450	508.9000	25,613	-	46,203	-	46,203		(16,164)	-	-	20,590			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/24/2025	02/24/2025	Option Closing Sale	300	154,530	515.1000	14,195	-	24,965	-	24,965		(9,167)	-	-	10,770			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/25/2025	02/25/2025	Option Closing Sale	1,000	514,400	514.4000	47,926	-	81,125	-	81,125		(30,733)	-	-	33,199			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/26/2025	02/26/2025	Option Closing Sale	300	153,600	512.0000	14,903	-	25,082	-	25,082		(9,422)	-	-	10,179			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/27/2025	02/27/2025	Option Closing Sale	200	102,580	512.9000	9,831	-	14,651	-	14,651		(6,234)	-	-	4,820			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	02/28/2025	02/28/2025	Option Closing Sale	800	415,040	518.8000	35,069	-	61,316	-	61,316		(24,741)	-	-	26,247			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/03/2025	03/03/2025	Option Closing Sale	400	207,960	519.9000	17,346	-	26,026	-	26,026		(12,249)	-	-	8,680			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/04/2025	03/04/2025	Option Closing Sale	1,700	881,280	518.4000	75,524	-	100,989	-	100,989		(52,848)	-	-	25,464			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/07/2025	03/07/2025	Option Closing Sale	400	208,320	520.8000	17,230	-	22,486	-	22,486		(12,172)	-	-	5,256			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/10/2025	03/10/2025	Option Closing Sale	400	207,000	517.5000	18,198	-	17,582	-	17,582		(12,574)	-	-	(616)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/11/2025	03/11/2025	Option Closing Sale	200	103,560	517.8000	9,075	-	7,881	-	7,881		(6,273)	-	-	(1,194)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/12/2025	03/12/2025	Option Closing Sale	200	104,540	522.7000	8,457	-	7,445	-	7,445		(5,984)	-	-	(1,012)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/14/2025	03/14/2025	Option Closing Sale	800	414,560	518.2000	36,253	-	36,548	-	36,548		(25,065)	-	-	295			0/0

SCHEDULE DB - PART A - SECTION 2
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/18/2025	03/18/2025	Option Closing Sale	400	208,480	521.2000	17,478	—	16,106	—	16,106		(12,210)	—		(1,372)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/19/2025	03/19/2025	Option Closing Sale	200	104,680	523.4000	8,473	—	8,825	—	8,825		(5,980)	—		352			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/21/2025	03/21/2025	Option Closing Sale	700	370,650	529.5000	27,115	—	26,079	—	26,079		(19,663)	—		(1,037)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/24/2025	03/24/2025	Option Closing Sale	2,400	1,270,800	529.5000	93,542	—	113,412	—	113,412		(67,617)	—		19,870			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/25/2025	03/25/2025	Option Closing Sale	300	158,310	527.7000	12,044	—	14,990	—	14,990		(8,629)	—		2,946			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/26/2025	03/26/2025	Option Closing Sale	400	210,520	526.3000	16,446	—	17,966	—	17,966		(11,675)	—		1,520			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/28/2025	03/28/2025	Option Closing Sale	800	424,800	531.0000	30,717	—	21,668	—	21,668		(22,251)	—		(9,049)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/01/2025	04/01/2025	Option Closing Sale	100	53,080	530.8000	3,000	—	3,251	—	3,251		(3,682)	—		251			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/02/2025	04/02/2025	Option Closing Sale	100	52,600	526.0000	3,276	—	4,110	—	4,110		(3,856)	—		834			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/03/2025	04/03/2025	Option Closing Sale	200	105,500	527.5000	6,397	—	2,429	—	2,429		(7,614)	—		(3,968)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/04/2025	04/04/2025	Expiration-Purchased Option	1,000	523,400	523.4000	34,436	—	—	—	—		(39,500)	—		(34,436)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/09/2025	04/09/2025	Option Closing Sale	200	105,440	527.2000	6,553	—	3,697	—	3,697		(7,653)	—		(2,856)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/10/2025	04/10/2025	Option Closing Sale	400	208,920	522.3000	14,283	—	1,802	—	1,802		(15,970)	—		(12,481)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/11/2025	04/11/2025	Option Closing Sale	1,700	893,350	525.5000	57,709	—	18,420	—	18,420		(66,077)	—		(39,289)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/15/2025	04/15/2025	Option Closing Sale	500	255,650	511.3000	21,533	—	14,178	—	14,178		(21,664)	—		(7,356)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/16/2025	04/16/2025	Option Closing Sale	100	51,060	510.6000	4,362	—	1,697	—	1,697		(4,354)	—		(2,665)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/17/2025	04/17/2025	Option Closing Sale	2,400	1,207,440	503.1000	116,751	—	60,396	—	60,396		(109,547)	—		(56,355)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/21/2025	04/21/2025	Option Closing Sale	400	201,160	502.9000	19,667	—	5,166	—	5,166		(18,257)	—		(14,501)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/23/2025	04/23/2025	Option Closing Sale	100	51,340	513.4000	4,243	—	2,419	—	2,419		(4,278)	—		(1,824)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/24/2025	04/24/2025	Option Closing Sale	100	51,240	512.4000	4,313	—	3,608	—	3,608		(4,309)	—		(705)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/25/2025	04/25/2025	Option Closing Sale	1,100	566,170	514.7000	45,921	—	41,597	—	41,597		(46,684)	—		(4,324)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/28/2025	04/28/2025	Option Closing Sale	1,300	669,630	515.1000	54,283	—	49,095	—	49,095		(55,006)	—		(5,189)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/29/2025	04/29/2025	Option Closing Sale	200	103,340	516.7000	8,163	—	7,875	—	7,875		(8,373)	—		(288)			0/0

SCHEDULE DB - PART A - SECTION 2
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/30/2025	04/30/2025	Option Closing Sale	200	101,980	509.9000	9,041	-	9,401	-	9,401		(8,762)	-		360			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/02/2025	05/02/2025	Option Closing Sale	800	414,480	518.1000	45,925	-	40,452	-	40,452		(19,443)	-		(5,473)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/05/2025	05/05/2025	Option Closing Sale	200	103,580	517.9000	11,569	-	9,427	-	9,427		(4,876)	-		(2,142)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/06/2025	05/06/2025	Option Closing Sale	100	52,400	524.0000	5,346	-	3,669	-	3,669		(2,336)	-		(1,677)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/07/2025	05/07/2025	Option Closing Sale	300	157,230	524.1000	16,043	-	11,708	-	11,708		(7,010)	-		(4,335)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/08/2025	05/08/2025	Option Closing Sale	2,300	1,216,240	528.8000	115,497	-	86,446	-	86,446		(51,831)	-		(29,051)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/09/2025	05/09/2025	Option Closing Sale	500	264,600	529.2000	24,993	-	18,393	-	18,393		(11,264)	-		(6,601)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/12/2025	05/12/2025	Option Closing Sale	600	316,500	527.5000	30,862	-	34,149	-	34,149		(13,736)	-		3,287			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/13/2025	05/13/2025	Option Closing Sale	300	158,220	527.4000	15,482	-	18,377	-	18,377		(6,874)	-		2,895			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/14/2025	05/14/2025	Option Closing Sale	200	105,980	529.9000	9,989	-	11,871	-	11,871		(4,491)	-		1,882			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/16/2025	05/16/2025	Option Closing Sale	1,300	697,060	536.2000	59,340	-	77,526	-	77,526		(27,929)	-		18,186			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/19/2025	05/19/2025	Option Closing Sale	100	53,560	535.6000	4,633	-	6,076	-	6,076		(2,162)	-		1,443			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/20/2025	05/20/2025	Option Closing Sale	100	53,610	536.1000	4,609	-	5,795	-	5,795		(2,153)	-		1,186			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/21/2025	05/21/2025	Option Closing Sale	200	107,500	537.5000	9,051	-	9,391	-	9,391		(4,248)	-		340			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/22/2025	05/22/2025	Option Closing Sale	200	107,420	537.1000	9,127	-	9,419	-	9,419		(4,261)	-		292			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/23/2025	05/23/2025	Option Closing Sale	2,200	1,175,460	534.3000	104,777	-	101,145	-	101,145		(48,045)	-		(3,632)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/27/2025	05/27/2025	Option Closing Sale	400	214,440	536.1000	18,746	-	22,418	-	22,418		(8,596)	-		3,672			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/28/2025	05/28/2025	Option Closing Sale	300	161,100	537.0000	13,910	-	15,557	-	15,557		(6,397)	-		1,647			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/29/2025	05/29/2025	Option Closing Sale	100	53,240	532.4000	4,959	-	5,882	-	5,882		(2,220)	-		923			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/30/2025	05/30/2025	Option Closing Sale	300	159,903	533.0100	14,771	-	17,447	-	17,447		(6,641)	-		2,676			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/02/2025	06/02/2025	Option Closing Sale	100	54,170	541.7000	5,746	-	5,189	-	5,189		(676)	-		(557)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/03/2025	06/03/2025	Option Closing Sale	300	160,140	533.8000	18,998	-	18,971	-	18,971		(2,333)	-		(27)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/04/2025	06/04/2025	Option Closing Sale	400	214,200	535.5000	24,842	-	24,630	-	24,630		(3,052)	-		(212)			0/0

SCHEDULE DB - PART A - SECTION 2
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/05/2025	06/05/2025	Option Closing Sale	100	54,200	542.0000	5,737	-	5,193	-	5,193		(692)	-		(544)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/06/2025	06/06/2025	Option Closing Sale	500	270,650	541.3000	28,938	-	29,368	-	29,368		(3,555)	-		430			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/11/2025	06/11/2025	Option Closing Sale	700	380,170	543.1000	39,715	-	41,381	-	41,381		(5,078)	-		1,665			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/12/2025	06/12/2025	Option Closing Sale	200	109,560	547.8000	10,683	-	11,345	-	11,345		(1,349)	-		662			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/13/2025	06/13/2025	Option Closing Sale	200	109,960	549.8000	10,403	-	9,579	-	9,579		(1,319)	-		(824)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/16/2025	06/16/2025	Option Closing Sale	200	109,720	548.6000	10,595	-	10,941	-	10,941		(1,390)	-		346			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/17/2025	06/17/2025	Option Closing Sale	200	110,560	552.8000	10,027	-	9,093	-	9,093		(1,287)	-		(934)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/18/2025	06/18/2025	Option Closing Sale	1,100	615,670	559.7000	50,134	-	42,224	-	42,224		(6,009)	-		(7,910)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/20/2025	06/20/2025	Option Closing Sale	1,100	607,750	552.5000	55,634	-	48,703	-	48,703		(7,214)	-		(6,931)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/23/2025	06/23/2025	Option Closing Sale	900	498,780	554.2000	44,771	-	43,484	-	43,484		(5,631)	-		(1,288)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/24/2025	06/24/2025	Option Closing Sale	700	385,490	550.7000	36,600	-	40,961	-	40,961		(4,665)	-		4,360			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/25/2025	06/25/2025	Option Closing Sale	200	110,620	553.1000	10,155	-	11,223	-	11,223		(1,259)	-		1,068			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/26/2025	06/26/2025	Option Closing Sale	1,600	886,240	553.9000	80,618	-	96,312	-	96,312		(9,789)	-		15,694			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/27/2025	06/27/2025	Option Closing Sale	700	386,470	552.1000	36,215	-	45,644	-	45,644		(4,426)	-		9,428			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/30/2025	06/30/2025	Option Closing Sale	400	220,600	551.5000	20,998	-	27,598	-	27,598		(2,523)	-		6,600			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/01/2025	07/01/2025	Option Closing Sale	100	55,300	553.0000	3,267	-	6,680	-	6,680		(2,504)	-		3,413			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/03/2025	07/03/2025	Option Closing Sale	800	449,520	561.9000	22,181	-	52,828	-	52,828		(18,486)	-		30,647			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/07/2025	07/07/2025	Option Closing Sale	400	227,040	567.6000	9,954	-	22,158	-	22,158		(8,787)	-		12,204			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/09/2025	07/09/2025	Option Closing Sale	300	169,170	563.9000	8,081	-	18,728	-	18,728		(6,920)	-		10,647			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/10/2025	07/10/2025	Option Closing Sale	200	113,980	569.9000	4,763	-	11,629	-	11,629		(4,332)	-		6,866			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/11/2025	07/11/2025	Option Closing Sale	600	340,020	566.7000	15,316	-	35,559	-	35,559		(13,515)	-		20,243			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/14/2025	07/14/2025	Option Closing Sale	100	56,720	567.2000	2,544	-	5,966	-	5,966		(2,260)	-		3,422			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/15/2025	07/15/2025	Option Closing Sale	200	113,940	569.7000	4,835	-	10,935	-	10,935		(4,412)	-		6,100			0/0

SCHEDULE DB - PART A - SECTION 2
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/16/2025	07/16/2025	Option Closing Sale	300	171,990	573.3000	6,734	—	15,920	—	15,920		(6,373)	—	—	9,186			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/17/2025	07/17/2025	Option Closing Sale	100	56,580	565.8000	2,634	—	6,394	—	6,394		(2,316)	—	—	3,760			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/18/2025	07/18/2025	Option Closing Sale	1,400	779,660	556.9000	43,800	—	101,885	—	101,885		(35,501)	—	—	58,085			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/21/2025	07/21/2025	Option Closing Sale	100	55,650	556.5000	3,181	—	7,406	—	7,406		(2,546)	—	—	4,225			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/22/2025	07/22/2025	Option Closing Sale	600	337,620	562.7000	17,080	—	40,953	—	40,953		(14,408)	—	—	23,873			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/23/2025	07/23/2025	Option Closing Sale	400	225,000	562.5000	11,474	—	29,354	—	29,354		(9,621)	—	—	17,880			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/24/2025	07/24/2025	Option Closing Sale	300	164,820	549.4000	10,904	—	26,078	—	26,078		(8,080)	—	—	15,174			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/25/2025	07/25/2025	Option Closing Sale	1,400	769,160	549.4000	51,038	—	125,237	—	125,237		(37,687)	—	—	74,199			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/28/2025	07/28/2025	Option Closing Sale	100	55,140	551.4000	3,563	—	8,758	—	8,758		(2,643)	—	—	5,195			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/29/2025	07/29/2025	Option Closing Sale	300	165,930	553.1000	10,412	—	25,196	—	25,196		(7,826)	—	—	14,784			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/30/2025	07/30/2025	Option Closing Sale	500	274,700	549.4000	18,498	—	43,443	—	43,443		(13,433)	—	—	24,945			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/31/2025	07/31/2025	Option Closing Sale	700	391,307	559.0100	22,026	—	52,448	—	52,448		(17,360)	—	—	30,421			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/01/2025	08/01/2025	Option Closing Sale	500	271,800	543.6000	34,543	—	40,098	—	40,098		149	—	—	5,555			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/04/2025	08/04/2025	Option Closing Sale	200	108,220	541.1000	14,267	—	18,377	—	18,377		35	—	—	4,110			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/05/2025	08/05/2025	Option Closing Sale	600	314,340	523.9000	51,178	—	63,609	—	63,609		(242)	—	—	12,431			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/07/2025	08/07/2025	Option Closing Sale	700	368,410	526.3000	58,454	—	75,387	—	75,387		(242)	—	—	16,932			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/08/2025	08/08/2025	Option Closing Sale	300	161,850	539.5000	21,875	—	29,831	—	29,831		6	—	—	7,956			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/11/2025	08/11/2025	Option Closing Sale	700	378,560	540.8000	50,488	—	67,582	—	67,582		(9)	—	—	17,093			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/12/2025	08/12/2025	Option Closing Sale	200	108,440	542.2000	14,223	—	20,475	—	20,475		4	—	—	6,252			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/13/2025	08/13/2025	Option Closing Sale	200	109,880	549.4000	13,121	—	19,451	—	19,451		48	—	—	6,330			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/14/2025	08/14/2025	Option Closing Sale	100	55,230	552.3000	6,342	—	9,455	—	9,455		26	—	—	3,113			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/15/2025	08/15/2025	Option Closing Sale	1,700	955,060	561.8000	95,686	—	141,398	—	141,398		813	—	—	45,711			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/19/2025	08/19/2025	Option Closing Sale	200	113,560	567.8000	10,463	—	14,667	—	14,667		140	—	—	4,204			0/0

SCHEDULE DB - PART A - SECTION 2
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/21/2025	08/21/2025	Option Closing Sale	200	113,820	569.1000	10,317	—	13,583	—	13,583		153	—		3,266			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/22/2025	08/22/2025	Option Closing Sale	300	170,220	567.4000	15,869	—	23,786	—	23,786		204	—		7,917			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/26/2025	08/26/2025	Option Closing Sale	500	284,100	568.2000	26,348	—	39,193	—	39,193		348	—		12,845			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/27/2025	08/27/2025	Option Closing Sale	100	56,950	569.5000	5,187	—	7,864	—	7,864		76	—		2,677			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/29/2025	08/29/2025	Option Closing Sale	900	513,909	571.0100	45,860	—	67,514	—	67,514		733	—		21,653			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/02/2025	09/02/2025	Option Closing Sale	200	114,320	571.6000	10,175	—	13,989	—	13,989		151	—		3,814			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/05/2025	09/05/2025	Option Closing Sale	3,900	2,130,960	546.4000	271,385	—	396,806	—	396,806		(1,538)	—		125,420			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/08/2025	09/08/2025	Option Closing Sale	500	273,650	547.3000	34,563	—	51,108	—	51,108		(212)	—		16,545			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/09/2025	09/09/2025	Option Closing Sale	200	110,680	553.4000	12,921	—	19,571	—	19,571		(43)	—		6,650			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/10/2025	09/10/2025	Option Closing Sale	800	444,720	555.9000	50,261	—	77,836	—	77,836		(111)	—		27,575			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/12/2025	09/12/2025	Option Closing Sale	1,000	566,600	566.6000	55,206	—	91,825	—	91,825		245	—		36,619			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/15/2025	09/15/2025	Option Closing Sale	300	170,820	569.4000	16,022	—	27,638	—	27,638		75	—		11,616			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/16/2025	09/16/2025	Option Closing Sale	500	285,200	570.4000	26,393	—	45,138	—	45,138		139	—		18,745			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/17/2025	09/17/2025	Option Closing Sale	300	171,060	570.2000	15,902	—	26,948	—	26,948		73	—		11,046			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/19/2025	09/19/2025	Option Closing Sale	300	173,100	577.0000	14,540	—	26,831	—	26,831		171	—		12,291			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/22/2025	09/22/2025	Option Closing Sale	700	403,620	576.6000	34,283	—	64,943	—	64,943		385	—		30,659			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	09/24/2025	09/24/2025	Option Closing Sale	800	463,920	579.9000	42,381	—	67,116	—	67,116		5,427	—		24,735			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	09/26/2025	09/26/2025	Option Closing Sale	400	232,080	580.2000	21,182	—	33,666	—	33,666		2,726	—		12,484			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	09/29/2025	09/29/2025	Option Closing Sale	1,000	580,700	580.7000	52,896	—	85,415	—	85,415		6,865	—		32,519			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	09/30/2025	09/30/2025	Option Closing Sale	100	58,201	582.0100	5,204	—	8,684	—	8,684		684	—		3,480			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/01/2025	10/01/2025	Option Closing Sale	100	57,770	577.7000	5,518	—	9,342	—	9,342		681	—		3,824			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/02/2025	10/02/2025	Option Closing Sale	500	288,600	577.2000	27,813	—	47,163	—	47,163		3,396	—		19,350			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/03/2025	10/03/2025	Option Closing Sale	300	173,700	579.0000	16,316	—	27,773	—	27,773		2,020	—		11,457			0/0

SCHEDULE DB - PART A - SECTION 2
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/06/2025	10/06/2025	Option Closing Sale	500	290,600	581.2000	26,553	—	46,413	—	46,413		3,338	—		19,860			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/07/2025	10/07/2025	Option Closing Sale	100	57,640	576.4000	5,660	—	9,506	—	9,506		663	—		3,846			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/08/2025	10/08/2025	Option Closing Sale	500	290,600	581.2000	26,638	—	47,083	—	47,083		3,312	—		20,445			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/09/2025	10/09/2025	Option Closing Sale	100	58,520	585.2000	5,060	—	8,831	—	8,831		664	—		3,771			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/10/2025	10/10/2025	Option Closing Sale	700	410,480	586.4000	34,871	—	48,192	—	48,192		4,606	—		13,320			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/13/2025	10/13/2025	Option Closing Sale	500	293,700	587.4000	24,718	—	39,033	—	39,033		3,279	—		14,315			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/16/2025	10/16/2025	Option Closing Sale	500	295,600	591.2000	23,548	—	35,853	—	35,853		3,225	—		12,305			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/17/2025	10/17/2025	Option Closing Sale	800	474,080	592.6000	36,997	—	59,036	—	59,036		5,141	—		22,039			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/21/2025	10/21/2025	Option Closing Sale	400	236,520	591.3000	19,034	—	32,894	—	32,894		2,583	—		13,860			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/22/2025	10/22/2025	Option Closing Sale	400	236,400	591.0000	19,162	—	31,574	—	31,574		2,587	—		12,412			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/23/2025	10/23/2025	Option Closing Sale	200	117,100	585.5000	10,357	—	17,667	—	17,667		1,299	—		7,310			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/24/2025	10/24/2025	Option Closing Sale	800	471,200	589.0000	39,629	—	72,132	—	72,132		5,229	—		32,503			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/28/2025	10/28/2025	Option Closing Sale	300	176,520	588.4000	15,146	—	30,206	—	30,206		1,992	—		15,060			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/29/2025	10/29/2025	Option Closing Sale	100	58,910	589.1000	5,013	—	9,996	—	9,996		665	—		4,983			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/30/2025	10/30/2025	Option Closing Sale	200	117,820	589.1000	10,047	—	18,625	—	18,625		1,330	—		8,578			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/31/2025	10/31/2025	Option Closing Sale	300	173,370	577.9000	17,414	—	31,835	—	31,835		1,965	—		14,421			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	11/03/2025	11/03/2025	Option Closing Sale	100	57,890	578.9000	5,760	—	10,630	—	10,630		658	—		4,870			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/05/2025	11/05/2025	Option Closing Sale	100	58,410	584.1000	—	4,043	9,553	—	9,553		—	—		5,510			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/06/2025	11/06/2025	Option Closing Sale	200	119,840	599.2000	—	6,277	14,565	—	14,565		—	—		8,288			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/07/2025	11/07/2025	Option Closing Sale	400	241,560	603.9000	—	11,502	27,590	—	27,590		—	—		16,088			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/12/2025	11/12/2025	Option Closing Sale	300	181,770	605.9000	—	8,426	23,756	—	23,756		—	—		15,330			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/13/2025	11/13/2025	Option Closing Sale	100	60,450	604.5000	—	2,895	6,925	—	6,925		—	—		4,030			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/14/2025	11/14/2025	Option Closing Sale	1,000	600,800	600.8000	—	31,096	72,605	—	72,605		—	—		41,509			0/0

SCHEDULE DB - PART A - SECTION 2
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/17/2025	11/17/2025	Option Closing Sale	100	59,380	593.8000	-	3,540	7,344	-	7,344		-	-		3,804			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/18/2025	11/18/2025	Option Closing Sale	300	178,590	595.3000	-	10,379	19,928	-	19,928		-	-		9,549			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/19/2025	11/19/2025	Option Closing Sale	400	239,120	597.8000	-	13,286	26,566	-	26,566		-	-		13,280			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/21/2025	11/21/2025	Option Closing Sale	1,100	661,540	601.4000	-	34,426	64,785	-	64,785		-	-		30,359			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/24/2025	11/24/2025	Option Closing Sale	200	120,760	603.8000	-	6,045	13,341	-	13,341		-	-		7,296			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/26/2025	11/26/2025	Option Closing Sale	900	548,640	609.6000	-	24,485	64,490	-	64,490		-	-		40,004			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/28/2025	11/28/2025	Option Closing Sale	600	365,340	608.9000	-	16,636	45,603	-	45,603		-	-		28,967			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/03/2025	12/03/2025	Option Closing Sale	100	61,100	611.0000	-	2,703	7,397	-	7,397		-	-		4,694			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/04/2025	12/04/2025	Option Closing Sale	500	307,350	614.7000	-	12,593	35,503	-	35,503		-	-		22,910			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/05/2025	12/05/2025	Option Closing Sale	300	184,380	614.6000	-	7,592	21,731	-	21,731		-	-		14,139			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/08/2025	12/08/2025	Option Closing Sale	300	184,740	615.8000	-	7,481	20,654	-	20,654		-	-		13,173			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/09/2025	12/09/2025	Option Closing Sale	500	310,500	621.0000	-	11,223	31,523	-	31,523		-	-		20,300			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/11/2025	12/11/2025	Option Closing Sale	200	123,120	615.6000	-	5,055	14,899	-	14,899		-	-		9,844			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/12/2025	12/12/2025	Option Closing Sale	1,800	1,102,140	612.3000	-	48,701	126,783	-	126,783		-	-		78,082			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/15/2025	12/15/2025	Option Closing Sale	100	61,240	612.4000	-	2,722	6,925	-	6,925		-	-		4,203			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/16/2025	12/16/2025	Option Closing Sale	200	122,980	614.9000	-	5,199	13,025	-	13,025		-	-		7,826			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/17/2025	12/17/2025	Option Closing Sale	100	61,110	611.1000	-	2,807	6,104	-	6,104		-	-		3,297			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/18/2025	12/18/2025	Option Closing Sale	200	118,920	594.6000	-	7,485	16,575	-	16,575		-	-		9,090			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/19/2025	12/19/2025	Option Closing Sale	1,300	777,140	597.8000	-	46,301	111,339	-	111,339		-	-		65,038			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/22/2025	12/22/2025	Option Closing Sale	200	119,940	599.7000	-	6,953	17,629	-	17,629		-	-		10,676			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/24/2025	12/24/2025	Option Closing Sale	300	183,720	612.4000	-	8,375	24,239	-	24,239		-	-		15,864			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/26/2025	12/26/2025	Option Closing Sale	500	304,250	608.5000	-	15,078	42,243	-	42,243		-	-		27,165			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/29/2025	12/29/2025	Option Closing Sale	200	120,640	603.2000	-	6,669	17,473	-	17,473		-	-		10,804			0/0

SCHEDULE DB - PART A - SECTION 2
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/30/2025	12/30/2025	Option Closing Sale	100	59,660	596.6000	—	3,718	9,302	—	9,302		—	—	—	5,584			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/31/2025	12/31/2025	Option Closing Sale	1,200	718,440	598.7000	—	43,219	102,977	—	103,014		—	—	—	59,734			0/0
0159999999 – Purchased Options, Hedging Other, Call Options and Warrants												14,963,812	1,076,277	25,991,551	—	25,991,588	XXX	(7,084,151)	—	—	9,951,412			XXX
0219999999 – Purchased Options, Subtotal - Hedging Other												14,963,812	1,076,277	25,991,551	—	25,991,588	XXX	(7,084,151)	—	—	9,951,412			XXX
0439999999 – Subtotal - Purchased Options - Call Options and Warrants												14,963,812	1,076,277	25,991,551	—	25,991,588	XXX	(7,084,151)	—	—	9,951,412			XXX
0499999999 – Subtotal - Total Purchased Options												14,963,812	1,076,277	25,991,551	—	25,991,588	XXX	(7,084,151)	—	—	9,951,412			XXX
Written Options, Hedging Other, Call Options and Warrants																								
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/05/2024	01/06/2025	01/06/2025	Option Closing Purchase	300	1,413,510	4711.7000	(161,022)	—	(379,106)	—	(379,106)		191,224	—	—	(218,083)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/05/2024	01/08/2025	01/08/2025	Option Closing Purchase	200	955,600	4778.0000	(97,928)	—	(228,051)	—	(228,051)		123,931	—	—	(130,123)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/05/2024	01/09/2025	01/09/2025	Option Closing Purchase	100	477,100	4771.0000	(49,505)	—	(114,726)	—	(114,726)		62,193	—	—	(65,220)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/05/2024	01/14/2025	01/14/2025	Option Closing Purchase	100	479,830	4798.3000	(47,912)	—	(104,462)	—	(104,462)		61,562	—	—	(56,549)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/05/2024	01/15/2025	01/15/2025	Option Closing Purchase	100	479,830	4798.3000	(47,987)	—	(115,162)	—	(115,162)		61,595	—	—	(67,174)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/05/2024	01/17/2025	01/17/2025	Option Closing Purchase	300	1,435,500	4785.0000	(147,195)	—	(363,500)	—	(363,500)		186,143	—	—	(216,304)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/05/2024	01/23/2025	01/23/2025	Option Closing Purchase	100	487,910	4879.1000	(42,964)	—	(123,962)	—	(123,962)		59,191	—	—	(80,997)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/05/2024	01/24/2025	01/24/2025	Option Closing Purchase	500	2,451,500	4903.0000	(207,026)	—	(599,123)	—	(599,123)		292,272	—	—	(392,097)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/05/2024	01/28/2025	01/28/2025	Option Closing Purchase	200	981,100	4905.5000	(83,136)	—	(232,441)	—	(232,441)		116,667	—	—	(149,305)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/05/2024	01/30/2025	01/30/2025	Option Closing Purchase	1,000	4,939,500	4939.5000	(394,581)	—	(1,131,675)	—	(1,131,675)		572,602	—	—	(737,094)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/05/2024	01/31/2025	01/31/2025	Option Closing Purchase	500	2,433,850	4867.7000	(221,656)	—	(586,418)	—	(586,418)		297,998	—	—	(364,762)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/07/2025	02/07/2025	Option Closing Purchase	200	1,004,960	5024.8000	(97,504)	—	(200,239)	—	(200,239)		80,503	—	—	(102,735)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/11/2025	02/11/2025	Option Closing Purchase	100	504,110	5041.1000	(47,986)	—	(102,741)	—	(102,741)		39,634	—	—	(54,754)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/13/2025	02/13/2025	Option Closing Purchase	100	496,770	4967.7000	(53,174)	—	(114,738)	—	(114,738)		41,800	—	—	(61,563)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/14/2025	02/14/2025	Option Closing Purchase	100	502,300	5023.0000	(49,394)	—	(109,164)	—	(109,164)		40,223	—	—	(59,769)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/19/2025	02/19/2025	Option Closing Purchase	200	1,004,020	5020.1000	(99,914)	—	(224,811)	—	(224,811)		80,432	—	—	(124,897)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/27/2025	02/27/2025	Option Closing Purchase	1,100	5,601,970	5092.7000	(501,590)	—	(845,763)	—	(845,763)		420,218	—	—	(344,172)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/28/2025	02/28/2025	Option Closing Purchase	100	514,660	5146.6000	(42,042)	—	(80,791)	—	(80,791)		36,663	—	—	(38,748)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/04/2025	03/04/2025	Option Closing Purchase	300	1,543,650	5145.5000	(140,796)	—	(189,797)	—	(189,797)		96,706	—	—	(49,000)			0/0

SCHEDULE DB - PART A - SECTION 2
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/06/2025	03/06/2025	Option Closing Purchase	500	2,559,650	5119.3000	(244,241)	-	(309,613)	-	(309,613)		164,991	-		(65,372)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/10/2025	03/10/2025	Option Closing Purchase	100	513,820	5138.2000	(47,892)	-	(47,637)	-	(47,637)		32,505	-		256			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/11/2025	03/11/2025	Option Closing Purchase	300	1,539,720	5132.4000	(145,089)	-	(131,903)	-	(131,903)		98,022	-		13,187			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/12/2025	03/12/2025	Option Closing Purchase	200	1,037,960	5189.8000	(89,296)	-	(81,901)	-	(81,901)		62,079	-		7,395			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/14/2025	03/14/2025	Option Closing Purchase	700	3,607,030	5152.9000	(330,317)	-	(340,232)	-	(340,232)		225,223	-		(9,915)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/18/2025	03/18/2025	Option Closing Purchase	100	516,390	5163.9000	(46,786)	-	(45,077)	-	(45,077)		31,915	-		1,710			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/19/2025	03/19/2025	Option Closing Purchase	100	519,300	5193.0000	(44,959)	-	(48,230)	-	(48,230)		31,097	-		(3,270)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/21/2025	03/21/2025	Option Closing Purchase	100	525,150	5251.5000	(41,372)	-	(41,607)	-	(41,607)		29,438	-		(234)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/26/2025	03/26/2025	Option Closing Purchase	300	1,565,430	5218.1000	(131,733)	-	(148,232)	-	(148,232)		91,614	-		(16,498)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/27/2025	03/27/2025	Option Closing Purchase	200	1,052,600	5263.0000	(82,294)	-	(86,063)	-	(86,063)		58,547	-		(3,769)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/31/2025	03/31/2025	Option Closing Purchase	200	1,053,780	5268.9000	(82,180)	-	(68,591)	-	(68,591)		58,431	-		13,589			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/08/2025	04/08/2025	Expiration-Written Option	100	521,690	5216.9000	(35,570)	-	-	-	-		40,407	-		35,570			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/11/2025	04/11/2025	Option Closing Purchase	200	1,042,720	5213.6000	(72,040)	-	(29,953)	-	(29,953)		81,188	-		42,087			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/14/2025	04/14/2025	Option Closing Purchase	100	513,790	5137.9000	(40,998)	-	(26,808)	-	(26,808)		42,936	-		14,191			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/15/2025	04/15/2025	Option Closing Purchase	100	507,630	5076.3000	(45,049)	-	(32,034)	-	(32,034)		44,736	-		13,016			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/17/2025	04/17/2025	Option Closing Purchase	100	500,930	5009.3000	(49,723)	-	(27,341)	-	(27,341)		46,567	-		22,383			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/24/2025	04/24/2025	Option Closing Purchase	200	1,017,220	5086.1000	(90,402)	-	(79,735)	-	(79,735)		89,132	-		10,667			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/25/2025	04/25/2025	Option Closing Purchase	300	1,524,240	5080.8000	(136,911)	-	(133,325)	-	(133,325)		134,144	-		3,587			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/29/2025	04/29/2025	Option Closing Purchase	100	513,070	5130.7000	(42,758)	-	(43,014)	-	(43,014)		43,380	-		(255)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/02/2025	05/02/2025	Option Closing Purchase	200	1,018,740	5093.7000	(127,530)	-	(118,595)	-	(118,595)		52,096	-		8,935			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/08/2025	05/08/2025	Option Closing Purchase	200	1,040,440	5202.2000	(112,204)	-	(92,349)	-	(92,349)		48,846	-		19,855			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/12/2025	05/12/2025	Option Closing Purchase	200	1,047,440	5237.2000	(107,540)	-	(121,399)	-	(121,399)		47,916	-		(13,859)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/20/2025	05/20/2025	Option Closing Purchase	200	1,064,520	5322.6000	(96,406)	-	(123,573)	-	(123,573)		45,347	-		(27,167)			0/0

SCHEDULE DB - PART A - SECTION 2
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/23/2025	05/23/2025	Option Closing Purchase	100	529,820	5298.2000	(50,123)	—	(50,463)	—	(50,463)		23,158	—		(339)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	05/30/2025	05/30/2025	Option Closing Purchase	100	525,000	5250.0000	(69,234)	—	(66,170)	—	(66,170)		8,886	—		3,065			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/06/2025	06/06/2025	Option Closing Purchase	200	1,072,520	5362.6000	(122,320)	—	(127,553)	—	(127,553)		15,897	—		(5,233)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/09/2025	06/09/2025	Option Closing Purchase	100	536,150	5361.5000	(61,489)	—	(64,439)	—	(64,439)		8,018	—		(2,949)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/12/2025	06/12/2025	Option Closing Purchase	100	543,550	5435.5000	(56,279)	—	(60,977)	—	(60,977)		7,213	—		(4,697)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/13/2025	06/13/2025	Option Closing Purchase	100	544,650	5446.5000	(55,524)	—	(53,048)	—	(53,048)		7,156	—		2,477			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/17/2025	06/17/2025	Option Closing Purchase	100	548,770	5487.7000	(52,911)	—	(49,503)	—	(49,503)		6,769	—		3,409			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/18/2025	06/18/2025	Option Closing Purchase	300	1,650,450	5501.5000	(156,042)	—	(143,813)	—	(143,813)		19,890	—		12,230			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/20/2025	06/20/2025	Option Closing Purchase	200	1,096,900	5484.5000	(106,800)	—	(96,669)	—	(96,669)		13,702	—		10,131			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/23/2025	06/23/2025	Option Closing Purchase	200	1,095,820	5479.1000	(108,050)	—	(109,215)	—	(109,215)		13,992	—		(1,165)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	06/26/2025	06/26/2025	Option Closing Purchase	100	549,240	5492.4000	(34,348)	—	(64,863)	—	(64,863)		25,902	—		(30,514)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/15/2025	07/15/2025	Option Closing Purchase	100	564,570	5645.7000	(26,911)	—	(59,807)	—	(59,807)		23,164	—		(32,895)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/18/2025	07/18/2025	Option Closing Purchase	200	1,105,860	5529.3000	(67,456)	—	(153,499)	—	(153,499)		51,768	—		(86,043)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/22/2025	07/22/2025	Option Closing Purchase	200	1,115,780	5578.9000	(62,330)	—	(146,145)	—	(146,145)		49,812	—		(83,815)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/25/2025	07/25/2025	Option Closing Purchase	200	1,094,380	5471.9000	(75,470)	—	(183,349)	—	(183,349)		54,439	—		(107,879)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/28/2025	07/28/2025	Option Closing Purchase	200	1,094,720	5473.6000	(75,726)	—	(183,235)	—	(183,235)		54,512	—		(107,509)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/29/2025	07/29/2025	Option Closing Purchase	400	2,191,200	5478.0000	(150,648)	—	(357,146)	—	(357,146)		108,819	—		(206,498)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/30/2025	07/30/2025	Option Closing Purchase	200	1,090,180	5450.9000	(78,940)	—	(182,401)	—	(182,401)		55,369	—		(103,461)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/31/2025	07/31/2025	Option Closing Purchase	200	1,107,360	5536.8000	(68,506)	—	(160,519)	—	(160,519)		52,226	—		(92,013)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/01/2025	08/01/2025	Option Closing Purchase	300	1,618,260	5394.2000	(215,832)	—	(253,145)	—	(253,145)		406	—		(37,312)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/05/2025	08/05/2025	Option Closing Purchase	200	1,040,160	5200.8000	(175,774)	—	(219,679)	—	(219,679)		1,834	—		(43,905)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/08/2025	08/08/2025	Option Closing Purchase	300	1,600,680	5335.6000	(231,585)	—	(316,157)	—	(316,157)		1,345	—		(84,571)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/11/2025	08/11/2025	Option Closing Purchase	200	1,071,740	5358.7000	(151,150)	—	(202,951)	—	(202,951)		858	—		(51,801)			0/0

SCHEDULE DB - PART A - SECTION 2
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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	24	25
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 Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/14/2025	08/14/2025	Option Closing Purchase	100	546,970	5469.7000	(67,083)	—	(99,885)	—	(99,885)		38	—		(32,801)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/15/2025	08/15/2025	Option Closing Purchase	100	556,880	5568.8000	(59,488)	—	(88,101)	—	(88,101)		(107)	—		(28,612)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/20/2025	08/20/2025	Option Closing Purchase	300	1,683,480	5611.6000	(170,247)	—	(235,256)	—	(235,256)		(685)	—		(65,008)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/22/2025	08/22/2025	Option Closing Purchase	300	1,675,530	5585.1000	(176,685)	—	(264,545)	—	(264,545)		(363)	—		(87,859)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/27/2025	08/27/2025	Option Closing Purchase	400	2,256,120	5640.3000	(221,040)	—	(336,442)	—	(336,442)		(1,153)	—		(115,402)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/28/2025	08/28/2025	Option Closing Purchase	500	2,803,350	5606.7000	(288,976)	—	(447,583)	—	(447,583)		(619)	—		(158,607)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/29/2025	08/29/2025	Option Closing Purchase	500	2,831,450	5662.9000	(268,751)	—	(398,683)	—	(398,683)		(1,605)	—		(129,932)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/04/2025	09/04/2025	Option Closing Purchase	200	1,106,920	5534.6000	(127,416)	—	(193,497)	—	(193,497)		475	—		(66,081)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/05/2025	09/05/2025	Option Closing Purchase	100	543,360	5433.6000	(71,442)	—	(104,791)	—	(104,791)		630	—		(33,348)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/11/2025	09/11/2025	Option Closing Purchase	200	1,113,720	5568.6000	(123,378)	—	(203,775)	—	(203,775)		520	—		(80,397)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/12/2025	09/12/2025	Option Closing Purchase	600	3,373,980	5623.3000	(346,513)	—	(576,597)	—	(576,597)		372	—		(230,084)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	09/24/2025	09/24/2025	Option Closing Purchase	300	1,724,220	5747.4000	(169,404)	—	(267,173)	—	(267,173)		(20,235)	—		(97,768)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	09/26/2025	09/26/2025	Option Closing Purchase	100	575,470	5754.7000	(56,051)	—	(88,901)	—	(88,901)		(6,654)	—		(32,849)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	09/29/2025	09/29/2025	Option Closing Purchase	200	1,150,540	5752.7000	(112,970)	—	(181,703)	—	(181,703)		(13,260)	—		(68,733)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/03/2025	10/03/2025	Option Closing Purchase	100	574,980	5749.8000	(54,577)	—	(96,600)	—	(96,600)		(4,098)	—		(42,022)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/17/2025	10/17/2025	Option Closing Purchase	100	586,330	5863.3000	(50,113)	—	(80,072)	—	(80,072)		(6,206)	—		(29,958)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/21/2025	10/21/2025	Option Closing Purchase	600	3,521,100	5868.5000	(300,943)	—	(520,113)	—	(520,113)		(37,296)	—		(219,170)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/22/2025	10/22/2025	Option Closing Purchase	100	586,570	5865.7000	(50,446)	—	(83,371)	—	(83,371)		(6,216)	—		(32,924)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/24/2025	10/24/2025	Option Closing Purchase	100	582,350	5823.5000	(53,582)	—	(96,820)	—	(96,820)		(6,275)	—		(43,237)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/29/2025	10/29/2025	Option Closing Purchase	100	584,740	5847.4000	(52,347)	—	(104,320)	—	(104,320)		(6,192)	—		(51,972)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/31/2025	10/31/2025	Option Closing Purchase	100	573,810	5738.1000	(60,312)	—	(110,211)	—	(110,211)		(6,228)	—		(49,898)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	11/04/2025	11/04/2025	Option Closing Purchase	100	572,720	5727.2000	(61,470)	—	(104,436)	—	(104,436)		(6,225)	—		(42,965)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/07/2025	11/07/2025	Option Closing Purchase	100	600,490	6004.9000	—	(30,051)	(72,391)	—	(72,391)		—	—		(42,339)			0/0

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S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/21/2025	11/21/2025	Option Closing Purchase	100	597,310	5973.1000	—	(33,058)	(62,990)	—	(62,990)		—	—		(29,931)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/26/2025	11/26/2025	Option Closing Purchase	300	1,803,960	6013.2000	—	(93,444)	(239,825)	—	(239,825)		—	—		(146,380)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/28/2025	11/28/2025	Option Closing Purchase	300	1,805,070	6016.9000	—	(93,264)	(249,659)	—	(249,659)		—	—		(156,394)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/10/2025	12/10/2025	Option Closing Purchase	200	1,209,880	6049.4000	—	(60,474)	(167,457)	—	(167,457)		—	—		(106,983)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/17/2025	12/17/2025	Option Closing Purchase	100	606,510	6065.1000	—	(29,900)	(65,634)	—	(65,634)		—	—		(35,733)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/18/2025	12/18/2025	Option Closing Purchase	100	588,670	5886.7000	—	(40,564)	(88,807)	—	(88,807)		—	—		(48,242)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/19/2025	12/19/2025	Option Closing Purchase	200	1,179,520	5897.6000	—	(79,920)	(187,381)	—	(187,381)		—	—		(107,461)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/24/2025	12/24/2025	Option Closing Purchase	400	2,421,800	6054.5000	—	(124,200)	(351,022)	—	(351,022)		—	—		(226,822)			0/0
S&P 500 Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/30/2025	12/30/2025	Option Closing Purchase	100	592,140	5921.4000	—	(39,393)	(97,485)	—	(97,485)		—	—		(58,091)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/02/2025	01/02/2025	Option Closing Purchase	500	245,850	491.7000	(21,197)	—	(47,583)	—	(47,583)		27,133	—		(26,386)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/03/2025	01/03/2025	Option Closing Purchase	400	192,160	480.4000	(20,202)	—	(45,542)	—	(45,542)		23,021	—		(25,340)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/08/2025	01/08/2025	Option Closing Purchase	300	148,800	496.0000	(11,971)	—	(28,748)	—	(28,748)		15,904	—		(16,776)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/09/2025	01/09/2025	Option Closing Purchase	300	148,620	495.4000	(12,112)	—	(28,928)	—	(28,928)		15,911	—		(16,815)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/10/2025	01/10/2025	Option Closing Purchase	1,000	494,600	494.6000	(41,004)	—	(88,105)	—	(88,105)		53,540	—		(47,101)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/13/2025	01/13/2025	Option Closing Purchase	400	196,760	491.9000	(17,242)	—	(36,690)	—	(36,690)		21,675	—		(19,448)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/14/2025	01/14/2025	Option Closing Purchase	100	49,240	492.4000	(4,283)	—	(9,190)	—	(9,190)		5,397	—		(4,906)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/15/2025	01/15/2025	Option Closing Purchase	100	49,320	493.2000	(4,237)	—	(10,180)	—	(10,180)		5,371	—		(5,942)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/16/2025	01/16/2025	Option Closing Purchase	300	146,550	488.5000	(13,708)	—	(31,571)	—	(31,571)		16,549	—		(17,862)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/17/2025	01/17/2025	Option Closing Purchase	400	196,520	491.3000	(17,530)	—	(43,350)	—	(43,350)		21,803	—		(25,820)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/21/2025	01/21/2025	Option Closing Purchase	200	100,300	501.5000	(7,467)	—	(20,685)	—	(20,685)		10,174	—		(13,218)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/22/2025	01/22/2025	Option Closing Purchase	800	400,080	500.1000	(30,675)	—	(86,836)	—	(86,836)		41,121	—		(56,161)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/23/2025	01/23/2025	Option Closing Purchase	300	151,410	504.7000	(10,633)	—	(32,153)	—	(32,153)		14,932	—		(21,519)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/24/2025	01/24/2025	Option Closing Purchase	1,200	604,320	503.6000	(43,445)	—	(127,830)	—	(127,830)		60,370	—		(84,385)			0/0

SCHEDULE DB - PART A - SECTION 2
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/27/2025	01/27/2025	Option Closing Purchase	2,900	1,458,120	502.8000	(107,312)	-	(285,462)	-	(285,462)		146,287	-		(178,150)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/28/2025	01/28/2025	Option Closing Purchase	600	303,540	505.9000	(21,050)	-	(60,525)	-	(60,525)		29,652	-		(39,475)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/29/2025	01/29/2025	Option Closing Purchase	200	101,440	507.2000	(6,881)	-	(19,347)	-	(19,347)		9,772	-		(12,466)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/30/2025	01/30/2025	Option Closing Purchase	100	50,330	503.3000	(3,692)	-	(10,383)	-	(10,383)		5,034	-		(6,690)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	02/07/2024	01/31/2025	01/31/2025	Option Closing Purchase	800	410,160	512.7000	(24,883)	-	(73,084)	-	(73,084)		37,717	-		(48,201)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/03/2025	02/03/2025	Option Closing Purchase	300	153,450	511.5000	(14,470)	-	(26,390)	-	(26,390)		9,385	-		(11,919)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/05/2025	02/05/2025	Option Closing Purchase	200	101,860	509.3000	(9,985)	-	(19,371)	-	(19,371)		6,383	-		(9,386)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	02/07/2025	02/07/2025	Option Closing Purchase	1,800	929,700	516.5000	(78,505)	-	(154,989)	-	(154,989)		56,817	-		(76,484)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/11/2025	02/11/2025	Option Closing Purchase	400	207,840	519.6000	(17,350)	-	(34,902)	-	(34,902)		11,650	-		(17,552)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/13/2025	02/13/2025	Option Closing Purchase	700	361,340	516.2000	(32,056)	-	(66,721)	-	(66,721)		21,130	-		(34,665)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/14/2025	02/14/2025	Option Closing Purchase	1,600	831,200	519.5000	(69,734)	-	(147,144)	-	(147,144)		46,841	-		(77,410)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/18/2025	02/18/2025	Option Closing Purchase	300	154,920	516.4000	(13,780)	-	(28,970)	-	(28,970)		9,052	-		(15,189)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/19/2025	02/19/2025	Option Closing Purchase	600	311,460	519.1000	(26,516)	-	(57,195)	-	(57,195)		17,618	-		(30,679)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/21/2025	02/21/2025	Option Closing Purchase	500	257,800	515.6000	(23,277)	-	(42,858)	-	(42,858)		15,253	-		(19,581)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/24/2025	02/24/2025	Option Closing Purchase	300	157,980	526.6000	(11,953)	-	(21,518)	-	(21,518)		8,102	-		(9,564)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/25/2025	02/25/2025	Option Closing Purchase	1,000	526,700	526.7000	(39,934)	-	(68,835)	-	(68,835)		26,943	-		(28,901)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/26/2025	02/26/2025	Option Closing Purchase	300	159,480	531.6000	(11,146)	-	(19,205)	-	(19,205)		7,566	-		(8,058)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	03/13/2024	02/27/2025	02/27/2025	Option Closing Purchase	200	105,780	528.9000	(7,765)	-	(11,453)	-	(11,453)		5,244	-		(3,688)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	02/28/2025	02/28/2025	Option Closing Purchase	800	423,040	528.8000	(29,939)	-	(53,324)	-	(53,324)		22,273	-		(23,385)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/03/2025	03/03/2025	Option Closing Purchase	400	211,960	529.9000	(14,802)	-	(22,030)	-	(22,030)		11,010	-		(7,228)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/04/2025	03/04/2025	Option Closing Purchase	1,700	895,050	526.5000	(66,579)	-	(87,236)	-	(87,236)		48,731	-		(20,657)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/07/2025	03/07/2025	Option Closing Purchase	400	211,960	529.9000	(14,918)	-	(18,850)	-	(18,850)		11,055	-		(3,932)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/10/2025	03/10/2025	Option Closing Purchase	400	209,560	523.9000	(16,506)	-	(15,026)	-	(15,026)		11,845	-		1,480			0/0

SCHEDULE DB - PART A - SECTION 2
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/11/2025	03/11/2025	Option Closing Purchase	200	105,620	528.1000	(7,749)	-	(5,823)	-	(5,823)		5,659	-		1,926			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/12/2025	03/12/2025	Option Closing Purchase	200	107,540	537.7000	(6,637)	-	(4,447)	-	(4,447)		5,022	-		2,190			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/14/2025	03/14/2025	Option Closing Purchase	800	423,600	529.5000	(30,475)	-	(27,516)	-	(27,516)		22,369	-		2,959			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/18/2025	03/18/2025	Option Closing Purchase	400	212,560	531.4000	(14,910)	-	(12,030)	-	(12,030)		10,987	-		2,880			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/19/2025	03/19/2025	Option Closing Purchase	200	107,180	535.9000	(6,945)	-	(6,327)	-	(6,327)		5,201	-		618			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/21/2025	03/21/2025	Option Closing Purchase	700	375,200	536.0000	(24,349)	-	(21,536)	-	(21,536)		18,258	-		2,813			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/24/2025	03/24/2025	Option Closing Purchase	2,400	1,286,880	536.2000	(83,794)	-	(97,356)	-	(97,356)		62,683	-		(13,562)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/25/2025	03/25/2025	Option Closing Purchase	300	161,010	536.7000	(10,408)	-	(12,293)	-	(12,293)		7,801	-		(1,884)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/26/2025	03/26/2025	Option Closing Purchase	400	213,640	534.1000	(14,522)	-	(14,850)	-	(14,850)		10,742	-		(328)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	04/09/2024	03/28/2025	03/28/2025	Option Closing Purchase	800	430,400	538.0000	(27,355)	-	(16,076)	-	(16,076)		20,546	-		11,279			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/01/2025	04/01/2025	Option Closing Purchase	100	54,080	540.8000	(2,452)	-	(2,252)	-	(2,252)		3,333	-		201			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/02/2025	04/02/2025	Option Closing Purchase	100	53,680	536.8000	(2,661)	-	(3,031)	-	(3,031)		3,491	-		(369)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/03/2025	04/03/2025	Option Closing Purchase	200	107,480	537.4000	(5,279)	-	(451)	-	(451)		6,944	-		4,828			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/04/2025	04/04/2025	Expiration-Written Option	1,000	534,600	534.6000	(27,924)	-	-	-	-		35,808	-		27,924			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/09/2025	04/09/2025	Option Closing Purchase	200	107,160	535.8000	(5,567)	-	(1,979)	-	(1,979)		7,088	-		3,588			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/10/2025	04/10/2025	Expiration-Written Option	400	212,840	532.1000	(11,961)	-	-	-	-		14,723	-		11,961			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/11/2025	04/11/2025	Option Closing Purchase	1,700	910,860	535.8000	(47,640)	-	(927)	-	(927)		60,336	-		46,714			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/15/2025	04/15/2025	Option Closing Purchase	500	259,500	519.0000	(19,027)	-	(10,333)	-	(10,333)		20,604	-		8,694			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/16/2025	04/16/2025	Option Closing Purchase	100	52,020	520.2000	(3,741)	-	(738)	-	(738)		4,087	-		3,004			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/17/2025	04/17/2025	Option Closing Purchase	2,400	1,221,360	508.9000	(107,145)	-	(46,500)	-	(46,500)		106,107	-		60,645			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/21/2025	04/21/2025	Option Closing Purchase	400	204,960	512.4000	(17,097)	-	(1,370)	-	(1,370)		17,284	-		15,727			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/23/2025	04/23/2025	Option Closing Purchase	100	51,780	517.8000	(3,951)	-	(1,980)	-	(1,980)		4,164	-		1,972			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/24/2025	04/24/2025	Option Closing Purchase	100	52,190	521.9000	(3,705)	-	(2,659)	-	(2,659)		4,044	-		1,047			0/0

SCHEDULE DB - PART A - SECTION 2
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/25/2025	04/25/2025	Option Closing Purchase	1,100	575,520	523.2000	(40,000)	—	(32,258)	—	(32,258)		44,049	—		7,743			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/28/2025	04/28/2025	Option Closing Purchase	1,300	685,490	527.3000	(44,465)	—	(33,248)	—	(33,248)		50,396	—		11,217			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/29/2025	04/29/2025	Option Closing Purchase	200	105,460	527.3000	(6,855)	—	(5,757)	—	(5,757)		7,757	—		1,098			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	05/03/2024	04/30/2025	04/30/2025	Option Closing Purchase	200	104,840	524.2000	(7,225)	—	(6,543)	—	(6,543)		7,964	—		682			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/02/2025	05/02/2025	Option Closing Purchase	800	424,720	530.9000	(38,323)	—	(30,220)	—	(30,220)		17,814	—		8,103			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/05/2025	05/05/2025	Option Closing Purchase	200	104,500	522.5000	(10,865)	—	(8,509)	—	(8,509)		4,746	—		2,356			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/06/2025	05/06/2025	Option Closing Purchase	100	53,380	533.8000	(4,631)	—	(2,690)	—	(2,690)		2,179	—		1,942			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/07/2025	05/07/2025	Option Closing Purchase	300	160,230	534.1000	(13,861)	—	(8,711)	—	(8,711)		6,528	—		5,151			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/08/2025	05/08/2025	Option Closing Purchase	2,300	1,254,650	545.5000	(88,697)	—	(48,059)	—	(48,059)		45,189	—		40,639			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/09/2025	05/09/2025	Option Closing Purchase	500	271,400	542.8000	(20,217)	—	(11,598)	—	(11,598)		10,114	—		8,620			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/12/2025	05/12/2025	Option Closing Purchase	600	326,340	543.9000	(23,954)	—	(24,315)	—	(24,315)		12,073	—		(361)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/13/2025	05/13/2025	Option Closing Purchase	300	160,530	535.1000	(13,813)	—	(16,070)	—	(16,070)		6,517	—		(2,256)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/14/2025	05/14/2025	Option Closing Purchase	200	107,720	538.6000	(8,753)	—	(10,133)	—	(10,133)		4,214	—		(1,380)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/16/2025	05/16/2025	Option Closing Purchase	1,300	707,720	544.4000	(51,992)	—	(66,879)	—	(66,879)		26,083	—		(14,886)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/19/2025	05/19/2025	Option Closing Purchase	100	54,350	543.5000	(4,087)	—	(5,287)	—	(5,287)		2,026	—		(1,199)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/20/2025	05/20/2025	Option Closing Purchase	100	54,220	542.2000	(4,185)	—	(5,186)	—	(5,186)		2,050	—		(1,000)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/21/2025	05/21/2025	Option Closing Purchase	200	109,380	546.9000	(7,777)	—	(7,513)	—	(7,513)		3,915	—		264			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/22/2025	05/22/2025	Option Closing Purchase	200	109,940	549.7000	(7,437)	—	(6,901)	—	(6,901)		3,805	—		536			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/23/2025	05/23/2025	Option Closing Purchase	2,200	1,192,840	542.2000	(92,651)	—	(83,787)	—	(83,787)		45,199	—		8,864			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/27/2025	05/27/2025	Option Closing Purchase	400	217,960	544.9000	(16,338)	—	(18,902)	—	(18,902)		7,993	—		(2,564)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/28/2025	05/28/2025	Option Closing Purchase	300	164,010	546.7000	(11,938)	—	(12,650)	—	(12,650)		5,889	—		(711)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/29/2025	05/29/2025	Option Closing Purchase	100	54,300	543.0000	(4,225)	—	(4,823)	—	(4,823)		2,042	—		(597)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	06/12/2024	05/30/2025	05/30/2025	Option Closing Purchase	300	162,180	540.6000	(13,180)	—	(15,173)	—	(15,173)		6,266	—		(1,992)			0/0

SCHEDULE DB - PART A - SECTION 2
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/02/2025	06/02/2025	Option Closing Purchase	100	55,700	557.0000	(4,666)	-	(3,660)	-	(3,660)		480	-		1,007			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/03/2025	06/03/2025	Option Closing Purchase	300	162,690	542.3000	(17,098)	-	(16,424)	-	(16,424)		2,046	-		675			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/04/2025	06/04/2025	Option Closing Purchase	400	218,320	545.8000	(21,810)	-	(20,514)	-	(20,514)		2,577	-		1,296			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/05/2025	06/05/2025	Option Closing Purchase	100	55,400	554.0000	(4,882)	-	(3,994)	-	(3,994)		544	-		889			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/06/2025	06/06/2025	Option Closing Purchase	500	273,000	546.0000	(27,207)	-	(27,023)	-	(27,023)		3,303	-		185			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/11/2025	06/11/2025	Option Closing Purchase	700	387,240	553.2000	(34,667)	-	(34,318)	-	(34,318)		4,243	-		349			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/12/2025	06/12/2025	Option Closing Purchase	200	111,920	559.6000	(9,047)	-	(8,987)	-	(8,987)		1,047	-		60			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/13/2025	06/13/2025	Option Closing Purchase	200	110,780	553.9000	(9,819)	-	(8,761)	-	(8,761)		1,228	-		1,058			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/16/2025	06/16/2025	Option Closing Purchase	200	113,620	568.1000	(7,967)	-	(7,043)	-	(7,043)		884	-		924			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/17/2025	06/17/2025	Option Closing Purchase	200	111,240	556.2000	(9,545)	-	(8,415)	-	(8,415)		1,213	-		1,130			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/18/2025	06/18/2025	Option Closing Purchase	1,100	627,550	570.5000	(42,365)	-	(30,355)	-	(30,355)		4,546	-		12,011			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/20/2025	06/20/2025	Option Closing Purchase	1,100	620,730	564.3000	(46,842)	-	(35,734)	-	(35,734)		5,529	-		11,109			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/23/2025	06/23/2025	Option Closing Purchase	900	509,220	565.8000	(37,768)	-	(33,053)	-	(33,053)		4,288	-		4,715			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/24/2025	06/24/2025	Option Closing Purchase	700	390,810	558.3000	(32,903)	-	(35,648)	-	(35,648)		4,029	-		(2,745)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/25/2025	06/25/2025	Option Closing Purchase	200	112,400	562.0000	(8,945)	-	(9,445)	-	(9,445)		1,035	-		(500)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/26/2025	06/26/2025	Option Closing Purchase	1,600	912,800	570.5000	(63,094)	-	(69,768)	-	(69,768)		6,398	-		(6,674)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/27/2025	06/27/2025	Option Closing Purchase	700	397,180	567.4000	(29,053)	-	(34,941)	-	(34,941)		3,053	-		(5,888)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	07/17/2024	06/30/2025	06/30/2025	Option Closing Purchase	400	224,040	560.1000	(18,638)	-	(24,162)	-	(24,162)		2,116	-		(5,524)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/01/2025	07/01/2025	Option Closing Purchase	100	56,040	560.4000	(2,814)	-	(5,941)	-	(5,941)		2,363	-		(3,126)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/03/2025	07/03/2025	Option Closing Purchase	800	456,160	570.2000	(18,451)	-	(46,196)	-	(46,196)		17,065	-		(27,745)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/07/2025	07/07/2025	Option Closing Purchase	400	232,400	581.0000	(7,218)	-	(16,802)	-	(16,802)		7,552	-		(9,584)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/09/2025	07/09/2025	Option Closing Purchase	300	172,620	575.4000	(6,220)	-	(15,281)	-	(15,281)		6,164	-		(9,060)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/10/2025	07/10/2025	Option Closing Purchase	200	117,020	585.1000	(3,269)	-	(8,591)	-	(8,591)		3,609	-		(5,322)			0/0

SCHEDULE DB - PART A - SECTION 2
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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 Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/11/2025	07/11/2025	Option Closing Purchase	600	347,100	578.5000	(11,612)	-	(28,485)	-	(28,485)		11,925	-		(16,873)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/14/2025	07/14/2025	Option Closing Purchase	100	57,350	573.5000	(2,200)	-	(5,337)	-	(5,337)		2,129	-		(3,136)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/15/2025	07/15/2025	Option Closing Purchase	200	116,580	582.9000	(3,511)	-	(8,297)	-	(8,297)		3,799	-		(4,786)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/16/2025	07/16/2025	Option Closing Purchase	300	175,650	585.5000	(4,963)	-	(12,263)	-	(12,263)		5,490	-		(7,299)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/17/2025	07/17/2025	Option Closing Purchase	100	57,220	572.2000	(2,280)	-	(5,755)	-	(5,755)		2,182	-		(3,474)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/18/2025	07/18/2025	Option Closing Purchase	1,400	790,300	564.5000	(37,456)	-	(91,259)	-	(91,259)		33,448	-		(53,803)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/21/2025	07/21/2025	Option Closing Purchase	100	56,990	569.9000	(2,411)	-	(6,067)	-	(6,067)		2,267	-		(3,655)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/22/2025	07/22/2025	Option Closing Purchase	600	345,240	575.4000	(12,926)	-	(33,339)	-	(33,339)		12,738	-		(20,413)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/23/2025	07/23/2025	Option Closing Purchase	400	231,880	579.7000	(7,810)	-	(22,478)	-	(22,478)		8,061	-		(14,668)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/24/2025	07/24/2025	Option Closing Purchase	300	169,770	565.9000	(7,936)	-	(21,131)	-	(21,131)		7,124	-		(13,194)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/25/2025	07/25/2025	Option Closing Purchase	1,400	785,120	560.8000	(41,236)	-	(109,291)	-	(109,291)		34,735	-		(68,055)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/28/2025	07/28/2025	Option Closing Purchase	100	55,580	555.8000	(3,283)	-	(8,319)	-	(8,319)		2,570	-		(5,035)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/29/2025	07/29/2025	Option Closing Purchase	300	170,700	569.0000	(7,630)	-	(20,429)	-	(20,429)		6,877	-		(12,798)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/30/2025	07/30/2025	Option Closing Purchase	500	280,000	560.0000	(15,227)	-	(38,148)	-	(38,148)		12,461	-		(22,921)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	08/13/2024	07/31/2025	07/31/2025	Option Closing Purchase	700	402,080	574.4000	(16,026)	-	(41,682)	-	(41,682)		15,081	-		(25,656)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/01/2025	08/01/2025	Option Closing Purchase	500	278,750	557.5000	(29,057)	-	(33,153)	-	(33,153)		(264)	-		(4,096)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/04/2025	08/04/2025	Option Closing Purchase	200	109,980	549.9000	(12,853)	-	(16,619)	-	(16,619)		(54)	-		(3,766)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/05/2025	08/05/2025	Option Closing Purchase	600	318,900	531.5000	(47,366)	-	(59,055)	-	(59,055)		186	-		(11,689)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/07/2025	08/07/2025	Option Closing Purchase	700	375,970	537.1000	(52,223)	-	(67,834)	-	(67,834)		123	-		(15,611)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/08/2025	08/08/2025	Option Closing Purchase	300	163,920	546.4000	(20,197)	-	(27,764)	-	(27,764)		(22)	-		(7,566)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/11/2025	08/11/2025	Option Closing Purchase	700	388,150	554.5000	(42,892)	-	(57,999)	-	(57,999)		(134)	-		(15,107)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/12/2025	08/12/2025	Option Closing Purchase	200	109,800	549.0000	(13,129)	-	(19,117)	-	(19,117)		(13)	-		(5,988)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/13/2025	08/13/2025	Option Closing Purchase	200	111,060	555.3000	(12,185)	-	(18,273)	-	(18,273)		(51)	-		(6,088)			0/0

SCHEDULE DB - PART A - SECTION 2
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/14/2025	08/14/2025	Option Closing Purchase	100	56,900	569.0000	(5,069)	—	(7,786)	—	(7,786)		(50)	—		(2,716)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/15/2025	08/15/2025	Option Closing Purchase	1,700	969,170	570.1000	(85,007)	—	(127,305)	—	(127,305)		(908)	—		(42,298)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/19/2025	08/19/2025	Option Closing Purchase	200	114,620	573.1000	(9,667)	—	(13,609)	—	(13,609)		(152)	—		(3,942)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/21/2025	08/21/2025	Option Closing Purchase	200	116,400	582.0000	(8,453)	—	(11,005)	—	(11,005)		(208)	—		(2,552)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/22/2025	08/22/2025	Option Closing Purchase	300	173,310	577.7000	(13,597)	—	(20,699)	—	(20,699)		(278)	—		(7,101)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/26/2025	08/26/2025	Option Closing Purchase	500	289,250	578.5000	(22,577)	—	(34,048)	—	(34,048)		(486)	—		(11,471)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/27/2025	08/27/2025	Option Closing Purchase	100	58,340	583.4000	(4,187)	—	(6,475)	—	(6,475)		(109)	—		(2,287)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	08/29/2025	08/29/2025	Option Closing Purchase	900	521,370	579.3000	(40,414)	—	(60,062)	—	(60,062)		(927)	—		(19,648)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/02/2025	09/02/2025	Option Closing Purchase	200	115,740	578.7000	(9,137)	—	(12,571)	—	(12,571)		(185)	—		(3,434)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/05/2025	09/05/2025	Option Closing Purchase	3,900	2,171,520	556.8000	(239,710)	—	(356,285)	—	(356,285)		1,175	—		(116,575)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/08/2025	09/08/2025	Option Closing Purchase	500	277,200	554.4000	(31,767)	—	(47,563)	—	(47,563)		203	—		(15,796)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/09/2025	09/09/2025	Option Closing Purchase	200	112,180	560.9000	(11,761)	—	(18,073)	—	(18,073)		39	—		(6,312)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/10/2025	09/10/2025	Option Closing Purchase	800	452,160	565.2000	(44,587)	—	(70,404)	—	(70,404)		70	—		(25,817)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/12/2025	09/12/2025	Option Closing Purchase	1,000	580,300	580.3000	(45,264)	—	(78,135)	—	(78,135)		(542)	—		(32,871)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/15/2025	09/15/2025	Option Closing Purchase	300	173,910	579.7000	(13,780)	—	(24,551)	—	(24,551)		(134)	—		(10,770)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/16/2025	09/16/2025	Option Closing Purchase	500	290,800	581.6000	(22,362)	—	(39,543)	—	(39,543)		(247)	—		(17,181)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/17/2025	09/17/2025	Option Closing Purchase	300	173,640	578.8000	(14,023)	—	(24,371)	—	(24,371)		(114)	—		(10,347)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/19/2025	09/19/2025	Option Closing Purchase	300	176,610	588.7000	(12,088)	—	(23,324)	—	(23,324)		(229)	—		(11,235)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	10/21/2024	09/22/2025	09/22/2025	Option Closing Purchase	700	414,120	591.6000	(27,037)	—	(54,450)	—	(54,450)		(550)	—		(27,413)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	09/24/2025	09/24/2025	Option Closing Purchase	800	469,680	587.1000	(38,083)	—	(61,364)	—	(61,364)		(5,203)	—		(23,281)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	09/26/2025	09/26/2025	Option Closing Purchase	400	236,480	591.2000	(17,962)	—	(29,270)	—	(29,270)		(2,570)	—		(11,308)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	09/29/2025	09/29/2025	Option Closing Purchase	1,000	591,300	591.3000	(45,144)	—	(74,825)	—	(74,825)		(6,454)	—		(29,681)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	09/30/2025	09/30/2025	Option Closing Purchase	100	58,810	588.1000	(4,749)	—	(8,076)	—	(8,076)		(655)	—		(3,326)			0/0

SCHEDULE DB - PART A - SECTION 2
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/01/2025	10/01/2025	Option Closing Purchase	100	58,460	584.6000	(4,998)	-	(8,653)	-	(8,653)		(649)	-		(3,654)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/02/2025	10/02/2025	Option Closing Purchase	500	293,800	587.6000	(23,957)	-	(41,968)	-	(41,968)		(3,200)	-		(18,011)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/03/2025	10/03/2025	Option Closing Purchase	300	178,380	594.6000	(12,931)	-	(23,096)	-	(23,096)		(1,852)	-		(10,164)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/06/2025	10/06/2025	Option Closing Purchase	500	294,700	589.4000	(23,532)	-	(42,318)	-	(42,318)		(3,163)	-		(18,786)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/07/2025	10/07/2025	Option Closing Purchase	100	58,750	587.5000	(4,837)	-	(8,397)	-	(8,397)		(623)	-		(3,559)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/08/2025	10/08/2025	Option Closing Purchase	500	294,600	589.2000	(23,692)	-	(43,088)	-	(43,088)		(3,143)	-		(19,396)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/09/2025	10/09/2025	Option Closing Purchase	100	59,630	596.3000	(4,267)	-	(7,722)	-	(7,722)		(618)	-		(3,454)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/10/2025	10/10/2025	Option Closing Purchase	700	417,690	596.7000	(29,732)	-	(40,989)	-	(40,989)		(4,293)	-		(11,257)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/13/2025	10/13/2025	Option Closing Purchase	500	297,850	595.7000	(21,747)	-	(34,888)	-	(34,888)		(3,087)	-		(13,141)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/16/2025	10/16/2025	Option Closing Purchase	500	298,950	597.9000	(21,172)	-	(32,508)	-	(32,508)		(3,062)	-		(11,336)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/17/2025	10/17/2025	Option Closing Purchase	800	479,600	599.5000	(33,107)	-	(53,524)	-	(53,524)		(4,867)	-		(20,417)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/21/2025	10/21/2025	Option Closing Purchase	400	239,800	599.5000	(16,730)	-	(29,618)	-	(29,618)		(2,432)	-		(12,888)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/22/2025	10/22/2025	Option Closing Purchase	400	240,040	600.1000	(16,614)	-	(27,938)	-	(27,938)		(2,426)	-		(11,324)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/23/2025	10/23/2025	Option Closing Purchase	200	119,320	596.6000	(8,777)	-	(15,449)	-	(15,449)		(1,210)	-		(6,672)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/24/2025	10/24/2025	Option Closing Purchase	800	483,360	604.2000	(31,243)	-	(59,980)	-	(59,980)		(4,748)	-		(28,737)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/28/2025	10/28/2025	Option Closing Purchase	300	178,140	593.8000	(13,969)	-	(28,589)	-	(28,589)		(1,902)	-		(14,619)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/29/2025	10/29/2025	Option Closing Purchase	100	60,020	600.2000	(4,235)	-	(8,887)	-	(8,887)		(618)	-		(4,651)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/30/2025	10/30/2025	Option Closing Purchase	200	119,660	598.3000	(8,749)	-	(16,787)	-	(16,787)		(1,248)	-		(8,038)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	10/31/2025	10/31/2025	Option Closing Purchase	300	176,103	587.0100	(15,397)	-	(29,105)	-	(29,105)		(1,860)	-		(13,707)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	11/07/2024	11/03/2025	11/03/2025	Option Closing Purchase	100	58,590	585.9000	(5,239)	-	(9,931)	-	(9,931)		(628)	-		(4,691)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/05/2025	11/05/2025	Option Closing Purchase	100	59,070	590.7000	-	(3,598)	(8,894)	-	(8,894)		-	-		(5,295)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/06/2025	11/06/2025	Option Closing Purchase	200	121,840	609.2000	-	(5,083)	(12,567)	-	(12,567)		-	-		(7,484)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/07/2025	11/07/2025	Option Closing Purchase	400	245,600	614.0000	-	(9,182)	(23,554)	-	(23,554)		-	-		(14,372)			0/0

SCHEDULE DB - PART A - SECTION 2
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/12/2025	11/12/2025	Option Closing Purchase	300	187,380	624.6000	-	(5,437)	(18,149)	-	(18,149)		-	-		(12,711)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/13/2025	11/13/2025	Option Closing Purchase	100	61,750	617.5000	-	(2,164)	(5,626)	-	(5,626)		-	-		(3,461)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/14/2025	11/14/2025	Option Closing Purchase	1,000	613,400	613.4000	-	(23,754)	(60,015)	-	(60,015)		-	-		(36,261)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/17/2025	11/17/2025	Option Closing Purchase	100	60,340	603.4000	-	(2,942)	(6,385)	-	(6,385)		-	-		(3,442)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/18/2025	11/18/2025	Option Closing Purchase	300	180,900	603.0000	-	(8,935)	(17,621)	-	(17,621)		-	-		(8,685)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/19/2025	11/19/2025	Option Closing Purchase	400	242,480	606.2000	-	(11,234)	(23,210)	-	(23,210)		-	-		(11,976)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/21/2025	11/21/2025	Option Closing Purchase	1,100	671,440	610.4000	-	(28,560)	(54,896)	-	(54,896)		-	-		(26,335)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/24/2025	11/24/2025	Option Closing Purchase	200	121,440	607.2000	-	(5,619)	(12,663)	-	(12,663)		-	-		(7,044)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/26/2025	11/26/2025	Option Closing Purchase	900	565,470	628.3000	-	(15,772)	(47,669)	-	(47,669)		-	-		(31,897)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	11/28/2025	11/28/2025	Option Closing Purchase	600	370,380	617.3000	-	(13,808)	(40,569)	-	(40,569)		-	-		(26,761)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/03/2025	12/03/2025	Option Closing Purchase	100	62,310	623.1000	-	(2,052)	(6,188)	-	(6,188)		-	-		(4,135)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/04/2025	12/04/2025	Option Closing Purchase	500	313,400	626.8000	-	(9,467)	(29,458)	-	(29,458)		-	-		(19,991)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/05/2025	12/05/2025	Option Closing Purchase	300	188,790	629.3000	-	(5,353)	(17,324)	-	(17,324)		-	-		(11,970)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/08/2025	12/08/2025	Option Closing Purchase	300	187,140	623.8000	-	(6,211)	(18,257)	-	(18,257)		-	-		(12,045)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/09/2025	12/09/2025	Option Closing Purchase	500	318,750	637.5000	-	(7,402)	(23,278)	-	(23,278)		-	-		(15,876)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/11/2025	12/11/2025	Option Closing Purchase	200	124,540	622.7000	-	(4,293)	(13,481)	-	(13,481)		-	-		(9,188)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/12/2025	12/12/2025	Option Closing Purchase	1,800	1,111,680	617.6000	-	(43,261)	(117,261)	-	(117,261)		-	-		(74,000)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/15/2025	12/15/2025	Option Closing Purchase	100	62,230	622.3000	-	(2,183)	(5,936)	-	(5,936)		-	-		(3,752)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/16/2025	12/16/2025	Option Closing Purchase	200	125,960	629.8000	-	(3,681)	(10,047)	-	(10,047)		-	-		(6,366)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/17/2025	12/17/2025	Option Closing Purchase	100	61,320	613.2000	-	(2,674)	(5,895)	-	(5,895)		-	-		(3,220)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/18/2025	12/18/2025	Option Closing Purchase	200	119,960	599.8000	-	(6,817)	(15,537)	-	(15,537)		-	-		(8,720)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/19/2025	12/19/2025	Option Closing Purchase	1,300	795,470	611.9000	-	(35,365)	(93,022)	-	(93,022)		-	-		(57,656)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/22/2025	12/22/2025	Option Closing Purchase	200	121,400	607.0000	-	(6,061)	(16,171)	-	(16,171)		-	-		(10,110)			0/0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/24/2025	12/24/2025	Option Closing Purchase	300	185,550	618.5000	-	(7,339)	(22,412)	-	(22,412)		-	-		(15,072)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/26/2025	12/26/2025	Option Closing Purchase	500	308,850	617.7000	-	(12,467)	(37,648)	-	(37,648)		-	-		(25,181)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/29/2025	12/29/2025	Option Closing Purchase	200	125,060	625.3000	-	(4,231)	(13,055)	-	(13,055)		-	-		(8,824)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/30/2025	12/30/2025	Option Closing Purchase	100	60,430	604.3000	-	(3,237)	(8,533)	-	(8,533)		-	-		(5,295)			0/0
S&P 500 Mini Index CALL OPTION	FIA Hedge	N/A	Equity/Index	US - Chicago Board Options Exchange 529900RLNSGA90UPEH54	01/13/2025	12/31/2025	12/31/2025	Option Closing Purchase	1,200	738,480	615.4000	-	(31,445)	(82,986)	-	(82,986)		-	-		(51,541)			0/0
0649999999 - Written Options, Hedging Other, Call Options and Warrants												(13,874,833)	(953,895)	(24,224,735)	-	(24,224,735)	XXX	6,818,044	-		(9,395,877)			XXX
0709999999 - Written Options, Subtotal - Hedging Other												(13,874,833)	(953,895)	(24,224,735)	-	(24,224,735)	XXX	6,818,044	-		(9,395,877)			XXX
0929999999 - Subtotal - Written Options - Call Options and Warrants												(13,874,833)	(953,895)	(24,224,735)	-	(24,224,735)	XXX	6,818,044	-		(9,395,877)			XXX
0989999999 - Subtotal - Total Written Options												(13,874,833)	(953,895)	(24,224,735)	-	(24,224,735)	XXX	6,818,044	-		(9,395,877)			XXX
Swaps, Hedging Other, Interest Rate																								
Interest Rate Swap- CLR With Wells Fargo Securities LLC/CME	Macro Hedge	N/A	Interest Rate	Wells Fargo Securities LLC/CME VYVCKR63DVZZN70PB21	12/20/2023	12/22/2038	12/02/2025	Swap Close Contract	-	150,000,000	SOFR RATE+0/(3.5	-	-	5,045,399	1,211,187	5,045,399		(9,397,602)	-		5,045,399			0/0
1119999999 - Swaps, Hedging Other, Interest Rate												-	-	5,045,399	1,211,187	5,045,399	XXX	(9,397,602)	-		5,045,399			XXX
1169999999 - Swaps, Subtotal - Hedging Other												-	-	5,045,399	1,211,187	5,045,399	XXX	(9,397,602)	-		5,045,399			XXX
1359999999 - Subtotal - Interest Rate												-	-	5,045,399	1,211,187	5,045,399	XXX	(9,397,602)	-		5,045,399			XXX
1409999999 - Subtotal - Total Swaps												-	-	5,045,399	1,211,187	5,045,399	XXX	(9,397,602)	-		5,045,399			XXX
1709999999 - Subtotal - Hedging Other												1,088,979	122,382	6,812,215	1,211,187	6,812,252	XXX	(9,663,709)	-		5,600,934			XXX
1759999999 - Total												1,088,979	122,382	6,812,215	1,211,187	6,812,252	XXX	(9,663,709)	-		5,600,934			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Specific Economic Exposure Hedged at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book / Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-End (b)	Value of One (1) Point
Long Futures, Hedging Other																					
ESH6	1	344,000	S&P 500 E-Mini Future	FIA Hedge	N/A	Equity/Index	03/20/2026	CME = Chicago Mercantile Exch. SNZ2OJLFK8MNNCLO	12/15/2025	6,880.0000	6,892.5000	-	625				623	623	22,421	0/0	50
ESH6	1	348,330	S&P 500 E-Mini Future	FIA Hedge	N/A	Equity/Index	03/20/2026	CME = Chicago Mercantile Exch. SNZ2OJLFK8MNNCLO	12/12/2025	6,966.6000	6,892.5000	-	(3,705)				(3,707)	(3,707)	22,421	0/0	50
NQH6	1	509,351	NASDAQ 100 E-Mini Future	VA GMxB Hedge	N/A	Equity/Index	03/20/2026	CME = Chicago Mercantile Exch. SNZ2OJLFK8MNNCLO	12/15/2025	25,467.5500	25,456.7500	-	(216)				(218)	(218)	3,060	0/0	20
RTYH6	38	4,890,980	Russell 2000 Indx Emini Future	VA GMxB Hedge	N/A	Equity/Index	03/20/2026	CME = Chicago Mercantile Exch. SNZ2OJLFK8MNNCLO	12/15/2025	2,574.2000	2,498.0000	-	(144,780)				(144,866)	(144,866)	116,286	0/0	50
1539999999 – Long Futures, Hedging Other													-	(148,076)			(148,168)	(148,168)	164,188	XXX	XXX
1579999999 – Subtotal – Long Futures													-	(148,076)			(148,168)	(148,168)	164,188	XXX	XXX
Short Futures, Hedging Other																					
BPH6	24	2,013,750	British Pound Currency Future	VA GMxB Hedge	N/A	Currency	03/18/2026	CME = Chicago Mercantile Exch. SNZ2OJLFK8MNNCLO	12/11/2025	134.2500	134.5800		(4,950)				(5,014)	(5,014)	50,143	0/0	625
ECH6	10	1,471,150	Euro Currency Future	VA GMxB Hedge	N/A	Currency	03/18/2026	CME = Chicago Mercantile Exch. SNZ2OJLFK8MNNCLO	12/11/2025	1.1769	1.1780		(1,350)				(1,377)	(1,377)	20,893	0/0	125,000
ESH6	21	7,315,245	S&P 500 E-Mini Future	VA GMxB Hedge	N/A	Equity/Index	03/20/2026	CME = Chicago Mercantile Exch. SNZ2OJLFK8MNNCLO	12/12/2025	6,966.9000	6,892.5000		78,119				78,072	78,072	64,263	0/0	50
JYH6	10	812,600	Japanese Yen Currency Future	VA GMxB Hedge	N/A	Currency	03/18/2026	CME = Chicago Mercantile Exch. SNZ2OJLFK8MNNCLO	12/11/2025	65.0080	64.1850		10,288				10,261	10,261	20,893	0/0	1,250
NHH6	9	1,444,496	Nikkei 225 Future	VA GMxB Hedge	N/A	Equity/Index	03/13/2026	CME = Chicago Mercantile Exch. SNZ2OJLFK8MNNCLO	12/09/2025	50,360.0000	50,490.0000		(3,197)				(3,214)	(3,214)	84,224	0/0	500
VGH6	35	2,385,997	Euro Stoxx 50 Future	VA GMxB Hedge	N/A	Equity/Index	03/20/2026	EUX = Eurex Deutschland 529900LN3S50JPU47S	12/12/2025	5,807.5000	5,841.0000		(13,714)				(13,764)	(13,764)	160,412	0/0	10
Z H6	29	3,770,369	FTSE 100 Future	VA GMxB Hedge	N/A	Equity/Index	03/20/2026	ICE = Intercontinental Exchange 5493000F4ZO33MV32F	12/12/2025	9,735.5000	9,941.0000		(79,827)				(79,874)	(79,874)	192,517	0/0	10
1609999999 – Short Futures, Hedging Other													(14,631)				(14,910)	(14,910)	593,345	XXX	XXX
1649999999 – Subtotal – Short Futures													(14,631)				(14,910)	(14,910)	593,345	XXX	XXX
1709999999 – Subtotal – Hedging Other													-	(162,707)			(163,078)	(163,078)	757,533	XXX	XXX
1759999999 – Totals													-	(162,707)			(163,078)	(163,078)	757,533	XXX	XXX

Broker Name										Beginning Cash Balance		Cumulative Cash Change		Ending Cash Balance	
Citigroup Global Markets Inc.										150,560		(243,310)		(92,750)	
Wells Fargo Securities LLC										55,870		(125,827)		(69,957)	
Total Net Cash Deposits										206,430		(369,137)		(162,707)	

SCHEDULE DB - PART B - SECTION 1
Future Contracts Open December 31 of Current Year

(a)	Code	Description of Hedged Risk(s)
(b)	Code	Financial, Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 2
Future Contracts Terminated December 31 of Current Year

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 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception/ and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
Long Futures, Hedging Other																			
ESH5	6	1,806,997	S&P 500 E-Mini Future	FIA Hedge	N/A	Equity/Index	03/21/2025	CME = Chicago Mercantile Exch. SNZ20JLFK8MNNCLQQ	03/05/2025	6,023.3217	03/14/2025	5,660.3750	Sale	(108,914)	(108,914)			0/0	50
ESM5	3	856,694	S&P 500 E-Mini Future	FIA Hedge	N/A	Equity/Index	06/20/2025	CME = Chicago Mercantile Exch. SNZ20JLFK8MNNCLQQ	05/16/2025	5,711.2933	06/13/2025	6,049.5000	Sale	50,716	50,716			0/0	50
ESU5	4	1,235,643	S&P 500 E-Mini Future	FIA Hedge	N/A	Equity/Index	09/19/2025	CME = Chicago Mercantile Exch. SNZ20JLFK8MNNCLQQ	07/30/2025	6,178.2125	09/11/2025	6,476.8750	Sale	59,714	59,714			0/0	50
ESZ5	3	989,123	S&P 500 E-Mini Future	FIA Hedge	N/A	Equity/Index	12/19/2025	CME = Chicago Mercantile Exch. SNZ20JLFK8MNNCLQQ	09/11/2025	6,594.1500	12/12/2025	6,837.8333	Sale	36,538	36,538			0/0	50
NQZ5	1	522,108	NASDAQ 100 E-Mini Future	VA GMxB Hedge	N/A	Equity/Index	12/19/2025	CME = Chicago Mercantile Exch. SNZ20JLFK8MNNCLQQ	10/31/2025	26,105.4000	12/15/2025	25,213.5000	Sale	(17,843)	(17,843)			0/0	20
RTYH5	38	4,544,230	Russell 2000 Indx Emini Future	VA GMxB Hedge	N/A	Equity/Index	03/21/2025	CME = Chicago Mercantile Exch. SNZ20JLFK8MNNCLQQ	12/17/2024	2,391.7000	03/14/2025	1,996.1000	Sale	(751,813)	(751,813)			0/0	50
RTYM5	38	3,824,320	Russell 2000 Indx Emini Future	VA GMxB Hedge	N/A	Equity/Index	06/20/2025	CME = Chicago Mercantile Exch. SNZ20JLFK8MNNCLQQ	03/14/2025	2,012.8000	06/13/2025	2,141.2000	Sale	243,787	243,787			0/0	50
RTYU5	38	4,100,105	Russell 2000 Indx Emini Future	VA GMxB Hedge	N/A	Equity/Index	09/19/2025	CME = Chicago Mercantile Exch. SNZ20JLFK8MNNCLQQ	06/13/2025	2,157.9500	09/15/2025	2,397.9000	Sale	455,732	455,732			0/0	50
RTYZ5	38	4,590,685	Russell 2000 Indx Emini Future	VA GMxB Hedge	N/A	Equity/Index	12/19/2025	CME = Chicago Mercantile Exch. SNZ20JLFK8MNNCLQQ	09/15/2025	2,416.1500	12/15/2025	2,553.7000	Sale	261,174	261,174			0/0	50
1539999999 – Long Futures, Hedging Other														229,091	229,091			XXX	XXX
1579999999 – Subtotal – Long Futures														229,091	229,091			XXX	XXX
Short Futures, Hedging Other																			
BPH5	24	1,899,600	British Pound Currency Future	VA GMxB Hedge	N/A	Currency	03/19/2025	CME = Chicago Mercantile Exch. SNZ20JLFK8MNNCLQQ	12/12/2024	126.6400	03/13/2025	129.4800	Closing Purchase	(42,728)	(42,728)			0/0	625
BPM5	24	1,941,975	British Pound Currency Future	VA GMxB Hedge	N/A	Currency	06/18/2025	CME = Chicago Mercantile Exch. SNZ20JLFK8MNNCLQQ	03/13/2025	129.4650	06/12/2025	135.9113	Closing Purchase	(96,821)	(96,821)			0/0	625
BPU5	24	2,039,869	British Pound Currency Future	VA GMxB Hedge	N/A	Currency	09/17/2025	CME = Chicago Mercantile Exch. SNZ20JLFK8MNNCLQQ	06/12/2025	135.9913	09/11/2025	135.7017	Closing Purchase	4,216	4,216			0/0	625
BPZ5	24	2,035,838	British Pound Currency Future	VA GMxB Hedge	N/A	Currency	12/17/2025	CME = Chicago Mercantile Exch. SNZ20JLFK8MNNCLQQ	09/11/2025	135.7225	12/11/2025	134.2800	Closing Purchase	21,510	21,510			0/0	625

SCHEDULE DB - PART B - SECTION 2
Future Contracts Terminated December 31 of Current Year

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 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception/ and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
ECH5	10	1,316,261	Euro Currency Future	VA GMxB Hedge	N/A	Currency	03/19/2025	CME = Chicago Mercantile Exch. SNZ2OJLFK8MNNCLQC	12/12/2024	1.0530	03/13/2025	1.0852	Closing Purchase	(40,229)	(40,229)			0/0	125,000
ECM5	10	1,363,138	Euro Currency Future	VA GMxB Hedge	N/A	Currency	06/18/2025	CME = Chicago Mercantile Exch. SNZ2OJLFK8MNNCLQC	03/13/2025	1.0905	06/12/2025	1.1606	Closing Purchase	(87,603)	(87,603)			0/0	125,000
ECU5	10	1,459,538	Euro Currency Future	VA GMxB Hedge	N/A	Currency	09/17/2025	CME = Chicago Mercantile Exch. SNZ2OJLFK8MNNCLQC	06/12/2025	1.1676	09/11/2025	1.1689	Closing Purchase	(1,622)	(1,622)			0/0	125,000
ECZ5	10	1,468,856	Euro Currency Future	VA GMxB Hedge	N/A	Currency	12/17/2025	CME = Chicago Mercantile Exch. SNZ2OJLFK8MNNCLQC	09/11/2025	1.1751	12/11/2025	1.1716	Closing Purchase	4,303	4,303			0/0	125,000
ESH5	26	7,967,310	S&P 500 E-Mini Future	VA GMxB Hedge	N/A	Equity/Index	03/21/2025	CME = Chicago Mercantile Exch. SNZ2OJLFK8MNNCLQC	12/13/2024	6,128.7000	03/13/2025	5,604.7500	Closing Purchase	681,017	681,017			0/0	50
ESM5	26	7,353,580	S&P 500 E-Mini Future	VA GMxB Hedge	N/A	Equity/Index	06/20/2025	CME = Chicago Mercantile Exch. SNZ2OJLFK8MNNCLQC	03/13/2025	5,656.6000	06/12/2025	5,601.1154	Closing Purchase	72,009	72,009			0/0	50
ESU5	11	3,345,293	S&P 500 E-Mini Future	VA GMxB Hedge	N/A	Equity/Index	09/19/2025	CME = Chicago Mercantile Exch. SNZ2OJLFK8MNNCLQC	06/12/2025	6,082.3500	09/11/2025	6,539.7500	Closing Purchase	(251,620)	(251,620)			0/0	50
ESZ5	21	6,997,808	S&P 500 E-Mini Future	VA GMxB Hedge	N/A	Equity/Index	12/19/2025	CME = Chicago Mercantile Exch. SNZ2OJLFK8MNNCLQC	10/01/2025	6,664.5786	12/12/2025	6,907.2500	Closing Purchase	(254,903)	(254,903)			0/0	50
JYH5	10	831,806	Japanese Yen Currency Future	VA GMxB Hedge	N/A	Currency	03/19/2025	CME = Chicago Mercantile Exch. SNZ2OJLFK8MNNCLQC	12/12/2024	66.5445	03/13/2025	67.5000	Closing Purchase	(11,997)	(11,997)			0/0	1,250
JYM5	10	852,425	Japanese Yen Currency Future	VA GMxB Hedge	N/A	Currency	06/18/2025	CME = Chicago Mercantile Exch. SNZ2OJLFK8MNNCLQC	03/13/2025	68.1940	06/11/2025	68.8450	Closing Purchase	(8,191)	(8,191)			0/0	1,250
JYU5	10	869,438	Japanese Yen Currency Future	VA GMxB Hedge	N/A	Currency	09/17/2025	CME = Chicago Mercantile Exch. SNZ2OJLFK8MNNCLQC	06/11/2025	69.5550	09/11/2025	67.6200	Closing Purchase	24,134	24,134			0/0	1,250
JYZ5	10	853,175	Japanese Yen Currency Future	VA GMxB Hedge	N/A	Currency	12/17/2025	CME = Chicago Mercantile Exch. SNZ2OJLFK8MNNCLQC	09/11/2025	68.2540	12/11/2025	64.4700	Closing Purchase	47,247	47,247			0/0	1,250
NHH5	24	3,101,265	Nikkei 225 Future	VA GMxB Hedge	N/A	Equity/Index	03/14/2025	CME = Chicago Mercantile Exch. SNZ2OJLFK8MNNCLQC	12/10/2024	39,315.0000	03/11/2025	36,475.0000	Closing Purchase	230,737	230,737			0/0	500
NHM5	24	2,947,318	Nikkei 225 Future	VA GMxB Hedge	N/A	Equity/Index	06/13/2025	CME = Chicago Mercantile Exch. SNZ2OJLFK8MNNCLQC	03/11/2025	36,225.0000	06/10/2025	38,225.0000	Closing Purchase	(174,803)	(174,803)			0/0	500

SCHEDULE DB - PART B - SECTION 2
Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
NHU5	24	3,165,417	Nikkei 225 Future	VA GMxB Hedge	N/A	Equity/Index	09/12/2025	CME = Chicago Mercantile Exch. SNZ20JLFK8MNNCLQC	06/10/2025	38,200.0000	09/09/2025	43,970.0000	Closing Purchase	(471,529)	(471,529)			0/0	500
NHZ5	24	3,568,061	Nikkei 225 Future	VA GMxB Hedge	N/A	Equity/Index	12/12/2025	CME = Chicago Mercantile Exch. SNZ20JLFK8MNNCLQC	09/09/2025	43,740.0000	12/09/2025	51,622.9167	Closing Purchase	(630,276)	(630,276)			0/0	500
NQH5	4	1,793,140	NASDAQ 100 E-Mini Future	VA GMxB Hedge	N/A	Equity/Index	03/21/2025	CME = Chicago Mercantile Exch. SNZ20JLFK8MNNCLQC	12/17/2024	22,414.2500	03/13/2025	19,618.5000	Closing Purchase	223,642	223,642			0/0	20
NQM5	4	1,586,140	NASDAQ 100 E-Mini Future	VA GMxB Hedge	N/A	Equity/Index	06/20/2025	CME = Chicago Mercantile Exch. SNZ20JLFK8MNNCLQC	03/13/2025	19,826.7500	06/12/2025	21,887.5000	Closing Purchase	(164,878)	(164,878)			0/0	20
NQU5	4	1,768,972	NASDAQ 100 E-Mini Future	VA GMxB Hedge	N/A	Equity/Index	09/19/2025	CME = Chicago Mercantile Exch. SNZ20JLFK8MNNCLQC	06/12/2025	22,112.1500	09/12/2025	24,017.7500	Closing Purchase	(152,466)	(152,466)			0/0	20
NQZ5	4	1,939,980	NASDAQ 100 E-Mini Future	VA GMxB Hedge	N/A	Equity/Index	12/19/2025	CME = Chicago Mercantile Exch. SNZ20JLFK8MNNCLQC	09/12/2025	24,249.7500	10/31/2025	26,105.4000	Closing Purchase	(148,471)	(148,471)			0/0	20
VGH5	35	1,829,792	Euro Stoxx 50 Future	VA GMxB Hedge	N/A	Equity/Index	03/21/2025	EUX = Eurex Deutschland 529900LN3S50JPU47S	12/17/2024	4,979.5000	03/14/2025	5,396.0000	Closing Purchase	(151,061)	(151,061)			0/0	10
VGM5	35	2,033,022	Euro Stoxx 50 Future	VA GMxB Hedge	N/A	Equity/Index	06/20/2025	EUX = Eurex Deutschland 529900LN3S50JPU47S	03/14/2025	5,342.5000	06/13/2025	5,288.0000	Closing Purchase	12,594	12,594			0/0	10
VGU5	35	2,144,652	Euro Stoxx 50 Future	VA GMxB Hedge	N/A	Equity/Index	09/19/2025	EUX = Eurex Deutschland 529900LN3S50JPU47S	06/13/2025	5,308.2500	09/12/2025	5,390.9214	Closing Purchase	(35,305)	(35,305)			0/0	10
VGZ5	35	2,216,473	Euro Stoxx 50 Future	VA GMxB Hedge	N/A	Equity/Index	12/19/2025	EUX = Eurex Deutschland 529900LN3S50JPU47S	09/12/2025	5,400.1714	12/12/2025	5,783.2500	Closing Purchase	(157,371)	(157,371)			0/0	10
Z H5	29	3,057,364	FTSE 100 Future	VA GMxB Hedge	N/A	Equity/Index	03/21/2025	ICE = Intercontinental Exchange 5493000F4ZO33MV32P	12/16/2024	8,307.5000	03/17/2025	8,650.3621	Closing Purchase	(120,056)	(120,056)			0/0	10
Z M5	29	3,260,875	FTSE 100 Future	VA GMxB Hedge	N/A	Equity/Index	06/20/2025	ICE = Intercontinental Exchange 5493000F4ZO33MV32P	03/17/2025	8,659.8621	06/13/2025	8,849.0000	Closing Purchase	(82,691)	(82,691)			0/0	10
Z U5	29	3,493,464	FTSE 100 Future	VA GMxB Hedge	N/A	Equity/Index	09/19/2025	ICE = Intercontinental Exchange 5493000F4ZO33MV32P	06/13/2025	8,873.0000	09/12/2025	9,274.5000	Closing Purchase	(158,128)	(158,128)			0/0	10
Z Z5	29	3,665,968	FTSE 100 Future	VA GMxB Hedge	N/A	Equity/Index	12/19/2025	ICE = Intercontinental Exchange 5493000F4ZO33MV32P	09/12/2025	9,323.5000	12/12/2025	9,707.5000	Closing Purchase	(149,769)	(149,769)			0/0	10
1609999999 – Short Futures, Hedging Other														(2,071,109)	(2,071,109)			XXX	XXX
1649999999 – Subtotal – Short Futures														(2,071,109)	(2,071,109)			XXX	XXX

SCHEDULE DB - PART B - SECTION 2
Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
1709999999 – Subtotal – Hedging Other															(1,842,018)	(1,842,018)		XXX	XXX
1759999999 – Totals															(1,842,018)	(1,842,018)		XXX	XXX

(a)	Code	Description of Hedged Risk(s)
(b)	Code	Financial, Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1
Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book / Adjusted Carrying Value			Fair Value			12	13
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book / Adjusted Carrying Value > 0	Contracts With Book / Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 – Aggregate Sum of Exchange-Traded Derivatives					15,428,375	(13,443,178)	15,428,375	15,339,343	(13,191,439)	15,339,343	757,533	757,533
Over-The-Counter, Total NAIC 1 Designation												
Citibank N.A. E57ODZWZ7FF32TWEFA76	Y	Y	(5,520,000)			(5,973,600)	–		(4,573,455)	946,545	504,005	50,405
0299999999 – Over-The-Counter, Total NAIC 1 Designation			(5,520,000)			(5,973,600)	–		(4,573,455)	946,545	504,005	50,405
0899999999 – Aggregate Sum of Central Clearinghouses (Excluding Exchange-Traded)			(413,833)				413,833			413,833		–
0999999999 – Gross Totals			(5,933,833)		15,428,375	(19,416,778)	15,842,208	15,339,343	(17,764,894)	16,699,721	1,261,538	807,938
1. Offset per SSAP No. 64							XXX	XXX	XXX	XXX	XXX	XXX
2. Net after right of offset per SSAP No. 64					15,428,375	(19,416,778)	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE DB - PART D - SECTION 2
Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book / Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Citigroup Global Markets Inc. MBNUM2BPBD07JBLYG310.....	Treasury.....	912828-R3-6.....	US Treasury Note.....	1,191,559.....	1,200,000.....	1,189,945.....	05/15/2026.....	I.....
Wells Fargo Securities LLC VYVVKR63DVZZN70PB21.....	Treasury.....	912828-R3-6.....	US Treasury Note.....	1,985,931.....	2,000,000.....	1,983,242.....	05/15/2026.....	I.....
Citigroup Global Markets Inc. MBNUM2BPBD07JBLYG310.....	Cash.....		Cash.....	555,008.....	555,008.....	555,008.....		IV.....
Wells Fargo Securities LLC VYVVKR63DVZZN70PB21.....	Cash.....		Cash.....	476,442.....	476,442.....	476,442.....		IV.....
J.P. Morgan Securities LLC ZBUT11V806EZRVWT807.....	Cash.....		Cash.....	559,678.....	559,678.....	559,678.....		IV.....
Wells Fargo Securities LLC/CME VYVVKR63DVZZN70PB21.....	Cash.....		Cash.....	413,833.....	413,833.....	413,833.....		IV.....
Citibank N.A. E57ODZWZ7FF32TWEFA76.....	Cash.....		Cash.....	5,520,000.....	5,520,000.....	5,520,000.....		IV.....
0199999999 – Total Collateral Pledged by Reporting Entity.....				10,702,451.....	10,724,961.....	10,698,148.....	XXX.....	XXX.....

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book / Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
0299999999 – Total Collateral Pledged to Reporting Entity.....						XXX.....	XXX.....	XXX.....

NONE

(E-25) Schedule DB - Part E

NONE

(E-26) Schedule DL - Part 1

NONE

(E-26) Schedule DL - Part 1 - General Interrogatories

NONE

(E-27) Schedule DL - Part 2

NONE

(E-27) Schedule DL - Part 2 - General Interrogatories

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Bank of New York Mellon – New York, NY.....			30,198		119,440,248	XXX
Citi Bank – New York, NY.....					536,570	XXX
Federal Home Loan Bank of Atlanta – Atlanta, GA.....					571,308	XXX
JP Morgan Chase – New York, NY.....					119,698	XXX
PNC Bank – Pittsburgh, PA.....					558,304	XXX
Regions Bank – Birmingham, AL.....					(5,256,395)	XXX
Wells Fargo – San Francisco, CA.....					(636,517)	XXX
Northern Trust – Chicago, IL.....					143,791	XXX
0199998 – Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories.....						XXX
0199999 – Totals – Open Depositories.....			30,198		115,477,006	XXX
0399999 – Total Cash on Deposit.....			30,198		115,477,006	XXX
0599999 – Total Cash.....			30,198		115,477,006	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January.....	66,643,119	4. April.....	80,152,602	7. July.....	94,512,335	10. October.....	110,348,634
2. February.....	72,076,792	5. May.....	90,237,895	8. August.....	99,264,849	11. November.....	128,603,433
3. March.....	75,077,435	6. June.....	92,167,471	9. September.....	103,963,684	12. December.....	115,477,006

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Restricted Asset Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)								
XXX	SPOTIFY USA INC BASIC		12/24/2025		03/15/2026	89,958		(993)
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)						89,958		(993)
0489999999 – Total – Issuer Credit Obligations (Unaffiliated)						89,958		(993)
0509999999 – Total Issuer Credit Obligations						89,958		(993)
Exempt Money Market Mutual Funds – as Identified by SVO								
4812C2-23-9	JPMorgan US Treas Plus MM		12/31/2025		XXX	4,325,500		6,467
60934N-50-0	Federated Investors TREASURY OBLIG MMKT FD		12/30/2025		XXX	1,560,453		109,434
665279-87-3	Northern Institutional Funds TREASURY PORT-PREMIER		12/30/2025		XXX	8,405,039		459,463
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						14,290,992		575,364
All Other Money Market Mutual Funds								
26200X-10-0	Dreyfus		12/31/2025		XXX		89,490	
4812C2-23-9	JPMorgan US Treas Plus MM		12/31/2025		XXX		2,128	
665279-87-3	Northern Institutional Funds		12/31/2025		XXX		31,886	
38150C-49-9	GS Financial Square GS FinSquare Govt-SEELAUS		12/02/2025		XXX	2,269,305	7,170	75,379
61747C-70-7	MORGAN STANLEY Gov't Institutional Liquidity		12/31/2025		XXX	50,131,276	157,998	598,565
8309999999 – All Other Money Market Mutual Funds						52,400,580	288,671	673,944
8589999999 – Total Cash Equivalents (Unaffiliated)						66,781,530	288,671	1,248,315
8609999999 – Total Cash Equivalents						66,781,530	288,671	1,248,315

END

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
1B	2A \$	2B \$89,958	2C \$				
1C	3A \$	3B \$	3C \$				
1D	4A \$	4B \$	4C \$				
1E	5A \$	5B \$	5C \$				
1F	6 \$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

			1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
					3	4	5	6
States, Etc.			Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama	AL	ICO	Policyholders	1,486,635	1,490,445		
2.	Alaska	AK						
3.	Arizona	AZ						
4.	Arkansas	AR	ICO	Policyholders			4,125,505	4,149,961
5.	California	CA						
6.	Colorado	CO						
7.	Connecticut	CT						
8.	Delaware	DE						
9.	District of Columbia	DC						
10.	Florida	FL						
11.	Georgia	GA	ICO	Policyholders			98,775	99,086
12.	Hawaii	HI						
13.	Idaho	ID						
14.	Illinois	IL						
15.	Indiana	IN						
16.	Iowa	IA						
17.	Kansas	KS						
18.	Kentucky	KY						
19.	Louisiana	LA						
20.	Maine	ME						
21.	Maryland	MD						
22.	Massachusetts	MA	ICO	Policyholders			99,980	99,910
23.	Michigan	MI						
24.	Minnesota	MN						
25.	Mississippi	MS						
26.	Missouri	MO						
27.	Montana	MT						
28.	Nebraska	NE						
29.	Nevada	NV						
30.	New Hampshire	NH						
31.	New Jersey	NJ						
32.	New Mexico	NM	ICO	Policyholders			249,950	249,775
33.	New York	NY						
34.	North Carolina	NC	ICO	Policyholders			444,488	445,887
35.	North Dakota	ND						
36.	Ohio	OH						
37.	Oklahoma	OK						
38.	Oregon	OR						
39.	Pennsylvania	PA						
40.	Rhode Island	RI						
41.	South Carolina	SC						
42.	South Dakota	SD						
43.	Tennessee	TN						
44.	Texas	TX						
45.	Utah	UT						
46.	Vermont	VT						
47.	Virginia	VA						
48.	Washington	WA						
49.	West Virginia	WV						
50.	Wisconsin	WI						
51.	Wyoming	WY						
52.	American Samoa	AS						
53.	Guam	GU						
54.	Puerto Rico	PR						
55.	US Virgin Islands	VI						
56.	Northern Mariana Islands	MP						
57.	Canada	CAN						
58.	Aggregate alien and other	OT	XXX	XXX				
59.	Totals		XXX	XXX	1,486,635	1,490,445	5,018,698	5,044,619
Details of Write-Ins								
5801.								
5802.								
5803.								
5898.	Summary of remaining write-ins for Line 58 from overflow page		XXX	XXX				
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)		XXX	XXX				



SCHEDULE O SUPPLEMENT
For The Year Ended December 31, 2025
(To Be Filed by March 1)

Of The: Protective Life And Annuity Insurance Company

Address (City, State and Zip Code): Birmingham, AL, US 35202

NAIC Group Code: 0458

NAIC Company Code: 88536

Employer's ID Number: 63-0761690

SUPPLEMENTAL SCHEDULE O — PART 1
Development of Incurred Losses
(\$000 Omitted)

SECTION A — GROUP ACCIDENT AND HEALTH

Years in Which Losses Were Incurred		Cumulative Net Amounts Paid Policyholders				
		1	2	3	4	5
		2021	2022	2023	2024	2025 (a)
1.	Prior.....			232	79	
2.	2021.....			348	119	97
3.	2022.....	XXX	590	580	297	145
4.	2023.....	XXX	XXX	18	495	363
5.	2024.....	XXX	XXX	XXX	20	605
6.	2025.....	XXX	XXX	XXX	XXX	25

SECTION B — OTHER ACCIDENT AND HEALTH

Years in Which Losses Were Incurred		Cumulative Net Amounts Paid Policyholders				
		1	2	3	4	5
		2021	2022	2023	2024	2025 (a)
1.	Prior.....	4	119	211	232	188
2.	2021.....	3	11	9	—	40
3.	2022.....	XXX	110		10	
4.	2023.....	XXX	XXX		—	10
5.	2024.....	XXX	XXX	XXX	—	
6.	2025.....	XXX	XXX	XXX	XXX	

SECTION C — CREDIT ACCIDENT AND HEALTH

Years in Which Losses Were Incurred		Cumulative Net Amounts Paid Policyholders				
		1	2	3	4	5
		2021	2022	2023	2024	2025 (a)
1.	Prior.....	(97)	88		7	
2.	2021.....	8	4			
3.	2022.....	XXX	11		5	
4.	2023.....	XXX	XXX	(10)		
5.	2024.....	XXX	XXX	XXX	3	—
6.	2025.....	XXX	XXX	XXX	XXX	—

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

SUPPLEMENTAL SCHEDULE O – PART 1

Development of Incurred Losses
(\$000 Omitted)

SECTION D – OTHER COVERAGES USING THE DEVELOPMENT METHOD

	Years in Which Losses Were Incurred	Cumulative Net Amounts Paid Policyholders				
		1	2	3	4	5
		2021	2022	2023	2024	2025 (a)
1.	Prior					
2.	2021					
3.	2022	XXX				
4.	2023	XXX	XXX			
5.	2024	XXX	XXX	XXX		
6.	2025	XXX	XXX	XXX	XXX	

SECTION E – OTHER COVERAGES USING THE DEVELOPMENT METHOD

	Years in Which Losses Were Incurred	Cumulative Net Amounts Paid Policyholders				
		1	2	3	4	5
		2021	2022	2023	2024	2025 (a)
1.	Prior					
2.	2021					
3.	2022	XXX				
4.	2023	XXX	XXX			
5.	2024	XXX	XXX	XXX		
6.	2025	XXX	XXX	XXX	XXX	

SECTION F – OTHER COVERAGES USING THE DEVELOPMENT METHOD

	Years in Which Losses Were Incurred	Cumulative Net Amounts Paid Policyholders				
		1	2	3	4	5
		2021	2022	2023	2024	2025 (a)
1.	Prior					
2.	2021					
3.	2022	XXX				
4.	2023	XXX	XXX			
5.	2024	XXX	XXX	XXX		
6.	2025	XXX	XXX	XXX	XXX	

SECTION G – OTHER COVERAGES USING THE DEVELOPMENT METHOD

	Years in Which Losses Were Incurred	Cumulative Net Amounts Paid Policyholders				
		1	2	3	4	5
		2021	2022	2023	2024	2025 (a)
1.	Prior					
2.	2021					
3.	2022	XXX				
4.	2023	XXX	XXX			
5.	2024	XXX	XXX	XXX		
6.	2025	XXX	XXX	XXX	XXX	

SUPPLEMENTAL SCHEDULE O – PART 2

Development of Incurred Losses
(\$000 Omitted)

SECTION A – GROUP ACCIDENT AND HEALTH

		Net Amounts Paid for Cost Containment Expenses				
		1	2	3	4	5
Years in Which Losses Were Incurred		2021	2022	2023	2024	2025
1.	Prior					
2.	2021					
3.	2022	XXX				
4.	2023	XXX	XXX			
5.	2024	XXX	XXX	XXX		
6.	2025	XXX	XXX	XXX	XXX	

SECTION B – OTHER ACCIDENT AND HEALTH

		Net Amounts Paid for Cost Containment Expenses				
		1	2	3	4	5
Years in Which Losses Were Incurred		2021	2022	2023	2024	2025
1.	Prior					
2.	2021					
3.	2022	XXX				
4.	2023	XXX	XXX			
5.	2024	XXX	XXX	XXX		
6.	2025	XXX	XXX	XXX	XXX	

SECTION C – CREDIT ACCIDENT AND HEALTH

		Net Amounts Paid for Cost Containment Expenses				
		1	2	3	4	5
Years in Which Losses Were Incurred		2021	2022	2023	2024	2025
1.	Prior					
2.	2021					
3.	2022	XXX				
4.	2023	XXX	XXX			
5.	2024	XXX	XXX	XXX		
6.	2025	XXX	XXX	XXX	XXX	

SUPPLEMENTAL SCHEDULE O – PART 2

Development of Incurred Losses
(\$000 Omitted)

SECTION D – OTHER COVERAGES USING THE DEVELOPMENT METHOD

		Net Amounts Paid for Cost Containment Expenses				
		1	2	3	4	5
Years in Which Losses Were Incurred		2021	2022	2023	2024	2025
1.	Prior					
2.	2021					
3.	2022	XXX				
4.	2023	XXX	XXX			
5.	2024	XXX	XXX	XXX		
6.	2025	XXX	XXX	XXX	XXX	

SECTION E – OTHER COVERAGES USING THE DEVELOPMENT METHOD

		Net Amounts Paid for Cost Containment Expenses				
		1	2	3	4	5
Years in Which Losses Were Incurred		2021	2022	2023	2024	2025
1.	Prior					
2.	2021					
3.	2022	XXX				
4.	2023	XXX	XXX			
5.	2024	XXX	XXX	XXX		
6.	2025	XXX	XXX	XXX	XXX	

SECTION F – OTHER COVERAGES USING THE DEVELOPMENT METHOD

		Net Amounts Paid for Cost Containment Expenses				
		1	2	3	4	5
Years in Which Losses Were Incurred		2021	2022	2023	2024	2025
1.	Prior					
2.	2021					
3.	2022	XXX				
4.	2023	XXX	XXX			
5.	2024	XXX	XXX	XXX		
6.	2025	XXX	XXX	XXX	XXX	

SECTION G – OTHER COVERAGES USING THE DEVELOPMENT METHOD

		Net Amounts Paid for Cost Containment Expenses				
		1	2	3	4	5
Years in Which Losses Were Incurred		2021	2022	2023	2024	2025
1.	Prior					
2.	2021					
3.	2022	XXX				
4.	2023	XXX	XXX			
5.	2024	XXX	XXX	XXX		
6.	2025	XXX	XXX	XXX	XXX	

SUPPLEMENTAL SCHEDULE O – PART 3

Development of Incurred Losses
(\$000 Omitted)

SECTION A – GROUP ACCIDENT AND HEALTH

	Years in Which Losses Were Incurred	Sum of Net Cumulative Amount Paid Policyholders and Claim Liability and Reserve Outstanding at End of Year				
		1	2	3	4	5
		2021	2022	2023	2024	2025
1.	2021.....			1,030	XXX	XXX
2.	2022.....	XXX	4,343	1,717	2,242	XXX
3.	2023.....	XXX	XXX	1,270	3,737	2,175
4.	2024.....	XXX	XXX	XXX	1,613	3,625
5.	2025.....	XXX	XXX	XXX	XXX	1,564

SECTION B – OTHER ACCIDENT AND HEALTH

	Years in Which Losses Were Incurred	Sum of Net Cumulative Amount Paid Policyholders and Claim Liability and Reserve Outstanding at End of Year				
		1	2	3	4	5
		2021	2022	2023	2024	2025
1.	2021.....	275	11	41	XXX	XXX
2.	2022.....	XXX	111		10	XXX
3.	2023.....	XXX	XXX		–	10
4.	2024.....	XXX	XXX	XXX	–	–
5.	2025.....	XXX	XXX	XXX	XXX	–

SECTION C – CREDIT ACCIDENT AND HEALTH

	Years in Which Losses Were Incurred	Sum of Net Cumulative Amount Paid Policyholders and Claim Liability and Reserve Outstanding at End of Year				
		1	2	3	4	5
		2021	2022	2023	2024	2025
1.	2021.....	12	12	1	XXX	XXX
2.	2022.....	XXX	37	21	5	XXX
3.	2023.....	XXX	XXX	25	14	–
4.	2024.....	XXX	XXX	XXX	8	–
5.	2025.....	XXX	XXX	XXX	XXX	–

SUPPLEMENTAL SCHEDULE O – PART 3

Development of Incurred Losses
(\$000 Omitted)

SECTION D – OTHER COVERAGES USING THE DEVELOPMENT METHOD

		Sum of Net Cumulative Amount Paid Policyholders and Claim Liability and Reserve Outstanding at End of Year				
		1	2	3	4	5
Years in Which Losses Were Incurred		2021	2022	2023	2024	2025
1.	2021.....				XXX	XXX
2.	2022.....	XXX				XXX
3.	2023.....	XXX				
4.	2024.....	XXX	XXX	XXX		
5.	2025.....	XXX	XXX	XXX	XXX	

SECTION E – OTHER COVERAGES USING THE DEVELOPMENT METHOD

		Sum of Net Cumulative Amount Paid Policyholders and Claim Liability and Reserve Outstanding at End of Year				
		1	2	3	4	5
Years in Which Losses Were Incurred		2021	2022	2023	2024	2025
1.	2021.....				XXX	XXX
2.	2022.....	XXX				XXX
3.	2023.....	XXX				
4.	2024.....	XXX	XXX	XXX		
5.	2025.....	XXX	XXX	XXX	XXX	

SECTION F – OTHER COVERAGES USING THE DEVELOPMENT METHOD

		Sum of Net Cumulative Amount Paid Policyholders and Claim Liability and Reserve Outstanding at End of Year				
		1	2	3	4	5
Years in Which Losses Were Incurred		2021	2022	2023	2024	2025
1.	2021.....				XXX	XXX
2.	2022.....	XXX				XXX
3.	2023.....	XXX				
4.	2024.....	XXX	XXX	XXX		
5.	2025.....	XXX	XXX	XXX	XXX	

SECTION G – OTHER COVERAGES USING THE DEVELOPMENT METHOD

		Sum of Net Cumulative Amount Paid Policyholders and Claim Liability and Reserve Outstanding at End of Year				
		1	2	3	4	5
Years in Which Losses Were Incurred		2021	2022	2023	2024	2025
1.	2021.....				XXX	XXX
2.	2022.....	XXX				XXX
3.	2023.....	XXX				
4.	2024.....	XXX	XXX	XXX		
5.	2025.....	XXX	XXX	XXX	XXX	

SUPPLEMENTAL SCHEDULE O – PART 4

Development of Incurred Losses
(\$000 Omitted)

SECTION A – GROUP ACCIDENT AND HEALTH

		Sum of Net Cumulative Amount Paid Policyholders, Cost Containment Expenses, and Claim and Cost Containment Liability and Reserve Outstanding at End of Year				
		1	2	3	4	5
Years in Which Losses Were Incurred		2021	2022	2023	2024	2025
1.	2021.....			1,030	897	399
2.	2022.....	XXX	4,343	1,717	2,242	870
3.	2023.....	XXX	XXX	1,270	3,737	2,175
4.	2024.....	XXX	XXX	XXX	1,613	3,625
5.	2025.....	XXX	XXX	XXX	XXX	1,564

SECTION B – OTHER ACCIDENT AND HEALTH

		Sum of Net Cumulative Amount Paid Policyholders, Cost Containment Expenses, and Claim and Cost Containment Liability and Reserve Outstanding at End of Year				
		1	2	3	4	5
Years in Which Losses Were Incurred		2021	2022	2023	2024	2025
1.	2021.....	275	11	41	–	40
2.	2022.....	XXX	111		10	–
3.	2023.....	XXX	XXX		–	10
4.	2024.....	XXX	XXX	XXX	–	–
5.	2025.....	XXX	XXX	XXX	XXX	–

SECTION C – CREDIT ACCIDENT AND HEALTH

		Sum of Net Cumulative Amount Paid Policyholders, Cost Containment Expenses, and Claim and Cost Containment Liability and Reserve Outstanding at End of Year				
		1	2	3	4	5
Years in Which Losses Were Incurred		2021	2022	2023	2024	2025
1.	2021.....	12	12	1	–	–
2.	2022.....	XXX	37	21	5	–
3.	2023.....	XXX	XXX	25	–	–
4.	2024.....	XXX	XXX	XXX	8	–
5.	2025.....	XXX	XXX	XXX	XXX	–

SUPPLEMENTAL SCHEDULE 0 – PART 4

Development of Incurred Losses
(\$000 Omitted)

SECTION D – OTHER COVERAGES USING THE DEVELOPMENT METHOD

	Sum of Net Cumulative Amount Paid Policyholders, Cost Containment Expenses, and Claim and Cost Containment Liability and Reserve Outstanding at End of Year				
	1	2	3	4	5
Years in Which Losses Were Incurred	2021	2022	2023	2024	2025
1. 2021.....					
2. 2022.....	XXX				
3. 2023.....	XXX				
4. 2024.....	XXX	XXX	XXX		
5. 2025.....	XXX	XXX	XXX	XXX	

SECTION E – OTHER COVERAGES USING THE DEVELOPMENT METHOD

	Sum of Net Cumulative Amount Paid Policyholders, Cost Containment Expenses, and Claim and Cost Containment Liability and Reserve Outstanding at End of Year				
	1	2	3	4	5
Years in Which Losses Were Incurred	2021	2022	2023	2024	2025
1. 2021.....					
2. 2022.....	XXX				
3. 2023.....	XXX				
4. 2024.....	XXX	XXX	XXX		
5. 2025.....	XXX	XXX	XXX	XXX	

SECTION F – OTHER COVERAGES USING THE DEVELOPMENT METHOD

	Sum of Net Cumulative Amount Paid Policyholders, Cost Containment Expenses, and Claim and Cost Containment Liability and Reserve Outstanding at End of Year				
	1	2	3	4	5
Years in Which Losses Were Incurred	2021	2022	2023	2024	2025
1. 2021.....					
2. 2022.....	XXX				
3. 2023.....	XXX				
4. 2024.....	XXX	XXX	XXX		
5. 2025.....	XXX	XXX	XXX	XXX	

SECTION G – OTHER COVERAGES USING THE DEVELOPMENT METHOD

	Sum of Net Cumulative Amount Paid Policyholders, Cost Containment Expenses, and Claim and Cost Containment Liability and Reserve Outstanding at End of Year				
	1	2	3	4	5
Years in Which Losses Were Incurred	2021	2022	2023	2024	2025
1. 2021.....					
2. 2022.....	XXX				
3. 2023.....	XXX				
4. 2024.....	XXX	XXX	XXX		
5. 2025.....	XXX	XXX	XXX	XXX	

SUPPLEMENTAL SCHEDULE 0 – PART 5

(\$000 Omitted)

RESERVE AND LIABILITY METHODOLOGY - EXHIBITS 6 AND 8

		1	2
Line of Business		Methodology	Amount
1. Industrial life.....			
2. Ordinary life.....		STANDARD FACTOR	25,651
3. Individual annuity.....		STANDARD FACTOR	143
4. Supplementary contracts.....			
5. Credit life.....			
6. Group life.....		STANDARD FACTOR	2,573
7. Group annuities.....		STANDARD FACTOR	(143)
8. Group accident and health.....		STANDARD FACTOR	7,580
9. Credit accident and health.....		STANDARD FACTOR	–
10. Other accident and health.....		STANDARD FACTOR	1,318
11. Total.....		XXX	37,122