

Treasuries & Agencies Sub-Account

Cusip Identification	Description	Asset Class	Interest Rate	Maturity Date	Fair Value	Book/ Adjusted Carrying Value ¹	Par Value	NAIC Designation	Effective Rate of Interest
31398SWG4	Fannie Mae	N/A	4.00%	N/A	\$638,870.02	\$668,181.13	\$685,050.65	N/A	4.50%
3138LNUZ2	Fannie Mae	N/A	4.25%	N/A	\$2,387,418.59	\$2,638,301.10	\$2,598,239.76	N/A	4.06%
3138LJ2G4	Fannie Mae	N/A	3.21%	N/A	\$4,468,800.00	\$5,007,070.90	\$5,000,000.00	N/A	3.19%
3140HR5Q2	Fannie Mae	N/A	4.13%	N/A	\$1,930,280.00	\$2,003,135.25	\$2,000,000.00	N/A	4.09%
31398GBZ1	Fannie Mae	N/A	5.00%	N/A	\$30,812.70	\$32,207.19	\$32,270.82	N/A	5.02%
3136AHV56	Fannie Mae	N/A	3.50%	N/A	\$2,299,594.49	\$2,183,502.00	\$2,511,486.06	N/A	5.96%
3140LHHG8	Fannie Mae	N/A	4.34%	N/A	\$1,411,290.56	\$1,551,635.15	\$1,543,423.00	N/A	4.31%
31407NQCO	Fannie Mae	N/A	4.50%	N/A	\$819.36	\$805.49	\$838.59	N/A	5.53%
3136A0RX7	Fannie Mae	N/A	4.00%	N/A	\$173,571.72	\$178,605.63	\$180,710.51	N/A	4.21%
31397UEH8	Fannie Mae	N/A	4.00%	N/A	\$172,918.86	\$180,688.50	\$186,333.97	N/A	4.62%
31397SVR2	Fannie Mae	N/A	4.00%	N/A	\$112,674.77	\$116,486.46	\$117,376.64	N/A	4.13%
3136A0EK9	Fannie Mae	N/A	4.00%	N/A	\$143,521.66	\$151,851.68	\$152,381.58	N/A	4.05%
3140HRWP4	Fannie Mae	N/A	4.08%	N/A	\$1,801,221.15	\$1,909,475.44	\$1,907,951.98	N/A	4.06%
31371LHK8	Fannie Mae	N/A	4.50%	N/A	\$8,041.82	\$8,230.28	\$8,230.29	N/A	4.49%
3140HRQU0	Fannie Mae	N/A	3.69%	N/A	\$775,714.80	\$824,675.64	\$840,000.00	N/A	3.93%
3140HS2H3	Fannie Mae	N/A	4.17%	N/A	\$860,140.00	\$1,009,638.51	\$1,000,000.00	N/A	4.12%
3140HSDM0	Fannie Mae	N/A	4.03%	N/A	\$2,835,510.00	\$3,015,002.70	\$3,000,000.00	N/A	3.96%
31398SXH1	Fannie Mae	N/A	4.00%	N/A	\$231,306.90	\$244,121.31	\$248,759.89	N/A	4.35%
31398GPX1	Fannie Mae	N/A	5.00%	N/A	\$164,984.93	\$171,401.68	\$171,890.82	N/A	5.04%
3140LHNH9	Fannie Mae	N/A	4.49%	N/A	\$3,060,887.48	\$3,289,936.81	\$3,288,271.45	N/A	4.50%
3140LG2Q4	Fannie Mae	N/A	4.32%	N/A	\$1,898,180.00	\$2,023,864.17	\$2,000,000.00	N/A	4.21%
3140HR3B7	Fannie Mae	N/A	4.15%	N/A	\$1,720,448.26	\$1,839,166.07	\$1,830,828.94	N/A	4.10%
3140HR7L1	Fannie Mae	N/A	4.24%	N/A	\$1,508,575.53	\$1,586,470.28	\$1,563,177.31	N/A	4.02%
3138LNT76	Fannie Mae	N/A	4.04%	N/A	\$1,767,400.00	\$2,010,041.52	\$2,000,000.00	N/A	4.01%
31397QG51	Fannie Mae	N/A	4.50%	N/A	\$648,683.72	\$663,880.82	\$672,515.66	N/A	4.75%
3140HTCK3	Fannie Mae	N/A	4.08%	N/A	\$854,630.00	\$1,009,412.25	\$1,000,000.00	N/A	4.02%
31393UA60	FannieMae Whole Loan	N/A	5.62%	N/A	\$916,579.07	\$961,038.64	\$961,038.64	N/A	5.65%
3136BPCP4	Fanniemaes-Aces	N/A	5.00%	N/A	\$2,027,960.15	\$2,029,147.86	\$2,155,432.42	N/A	5.40%
3136BPD40	Fanniemaes-Aces	N/A	5.00%	N/A	\$3,080,449.11	\$3,304,733.57	\$3,377,733.57	N/A	5.18%
3136BPGW5	Fanniemaes-Aces	N/A	5.50%	N/A	\$2,016,761.25	\$2,092,358.90	\$2,161,680.30	N/A	5.77%
3136BPGE5	Fanniemaes-Aces	N/A	5.00%	N/A	\$1,998,338.07	\$2,022,490.26	\$2,146,488.72	N/A	5.45%
3136BPZE4	Fanniemaes-Aces	N/A	5.00%	N/A	\$2,793,090.11	\$3,061,976.78	\$3,166,625.22	N/A	5.22%
3133EMA51	FEDERAL FARM CREDIT BANK	N/A	2.80%	N/A	\$740,488.00	\$1,000,000.00	\$1,000,000.00	N/A	2.80%
3133EMLL4	FEDERAL FARM CREDIT BANK	N/A	2.07%	N/A	\$1,321,406.00	\$1,883,588.66	\$2,000,000.00	N/A	2.50%
3133EJV22	FEDERAL FARM CREDIT BANK	N/A	4.07%	N/A	\$932,567.00	\$1,000,000.00	\$1,000,000.00	N/A	4.07%
3133EMV22	FEDERAL FARM CREDIT BANK	N/A	2.52%	N/A	\$502,583.25	\$738,236.84	\$750,000.00	N/A	2.61%
3133EEU24	FEDERAL FARM CREDIT BANKS FUND	N/A	3.47%	N/A	\$925,652.00	\$1,001,287.54	\$1,000,000.00	N/A	3.45%
3133EDRR5	FEDERAL FARM CREDIT BANKS FUND	N/A	3.93%	N/A	\$863,273.00	\$1,140,788.81	\$1,000,000.00	N/A	3.00%
3133EGDZ5	FEDERAL FARM CREDIT BANKS FUND	N/A	3.04%	N/A	\$854,754.00	\$1,000,000.00	\$1,000,000.00	N/A	3.04%
3130AEYE4	FEDERAL HOME LOAN BANK	N/A	4.03%	N/A	\$2,744,388.00	\$2,997,759.85	\$3,000,000.00	N/A	4.04%
3130AFU1	FEDERAL HOME LOAN BANK	N/A	4.25%	N/A	\$1,821,514.00	\$2,000,000.00	\$2,000,000.00	N/A	4.25%
3130AE4Q0	FEDERAL HOME LOAN BANK	N/A	3.38%	N/A	\$867,757.00	\$973,440.43	\$1,000,000.00	N/A	3.62%
3134A4AB0	FEDERAL HOME LOAN MORTGAGE COR	N/A		N/A	\$5,130,937.00	\$5,519,775.13	\$7,000,000.00	N/A	3.44%
3134A4AB0	FEDERAL HOME LOAN MORTGAGE COR	N/A		N/A	\$11,982,203.88	\$11,079,363.26	\$16,347,000.00	N/A	5.67%
3134A4AB0	FEDERAL HOME LOAN MORTGAGE COR	N/A		N/A	\$1,689,544.26	\$1,641,614.95	\$2,305,000.00	N/A	4.94%
3137A4E78	FEDERAL HOME LOAN MORTGAGE COR	N/A	4.00%	N/A	\$380,164.92	\$393,111.25	\$397,015.03	N/A	4.19%
31358DDR2	FEDERAL NATIONAL MORTGAGE ASSO	N/A		N/A	\$7,232,812.99	\$6,932,269.01	\$9,490,000.00	N/A	5.20%

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3137FJY78	FHLMC Multifamily Structured P	N/A	3.90%	N/A	\$2,786,982.00	\$2,959,058.74	\$3,000,000.00	N/A	4.09%
31398LZZ4	Freddie Mac	N/A	5.00%	N/A	\$424,079.60	\$427,844.69	\$428,903.04	N/A	5.06%
3137H9BE8	Freddie Mac	N/A	5.00%	N/A	\$7,333,000.40	\$8,018,225.25	\$8,102,270.47	N/A	5.10%
31397PRT9	Freddie Mac	N/A	6.00%	N/A	\$3,197.70	\$3,237.59	\$3,226.15	N/A	5.94%
3142ACD22	Freddie Mac	N/A	3.85%	N/A	\$1,633,102.16	\$1,730,677.95	\$1,975,686.14	N/A	5.03%
3132Y7GN9	Freddie Mac	N/A	3.18%	N/A	\$1,682,058.18	\$1,739,274.18	\$1,811,137.98	N/A	4.09%
31398WVL5	Freddie Mac	N/A	4.50%	N/A	\$455,891.31	\$483,374.59	\$489,397.41	N/A	4.78%
3137H9KU2	Freddie Mac	N/A	5.50%	N/A	\$2,125,677.52	\$2,077,189.95	\$2,151,817.80	N/A	5.83%
3137H9B40	Freddie Mac	N/A	5.00%	N/A	\$9,572,640.07	\$10,689,007.38	\$10,764,229.51	N/A	5.08%
3137A6AX0	Freddie Mac	N/A	4.50%	N/A	\$965,884.64	\$983,837.44	\$1,000,204.66	N/A	4.84%
3137A6AX0	Freddie Mac	N/A	4.50%	N/A	\$2,552,350.15	\$2,599,790.42	\$2,643,040.81	N/A	4.84%
3137H6VW2	Freddie Mac	N/A	3.00%	N/A	\$4,267,819.89	\$5,108,879.85	\$6,568,029.05	N/A	4.42%
3137H9GM5	Freddie Mac	N/A	5.50%	N/A	\$2,135,130.54	\$2,149,750.87	\$2,161,680.30	N/A	5.58%
3137H9GB9	Freddie Mac	N/A	5.50%	N/A	\$4,007,794.42	\$3,905,608.45	\$4,058,554.76	N/A	5.85%
3137GAMD6	Freddie Mac	N/A	4.00%	N/A	\$1,828,537.85	\$1,880,501.41	\$1,909,416.93	N/A	4.30%
38376GUP3	Government National Mortgage A	N/A	4.30%	N/A	\$716,480.68	\$559,860.77	\$787,165.81	N/A	8.44%
38376GSJ0	Government National Mortgage A	N/A	4.30%	N/A	\$2,681,666.91	\$2,675,968.38	\$2,959,737.18	N/A	5.30%
38373M4H0	Government National Mortgage A	N/A	4.85%	N/A	\$454,722.51	\$429,660.02	\$485,162.06	N/A	6.19%
38376CRQ4	Government National Mortgage A	N/A	5.50%	N/A	\$1,683,494.60	\$1,669,381.03	\$1,664,369.33	N/A	5.44%
38374VVT3	Government National Mortgage A	N/A	6.00%	N/A	\$1,833,991.04	\$1,829,092.02	\$1,818,666.95	N/A	5.89%
38374LQ53	Government National Mortgage A	N/A	4.72%	N/A	\$31,350.96	\$31,394.27	\$31,457.85	N/A	4.77%
38374XSJ5	Government National Mortgage A	N/A	5.25%	N/A	\$598,349.51	\$632,838.99	\$642,107.19	N/A	5.46%
38376GZD5	Government National Mortgage A	N/A	3.70%	N/A	\$1,447,693.59	\$1,441,983.82	\$1,624,253.16	N/A	5.00%
38376GY79	Government National Mortgage A	N/A	3.90%	N/A	\$1,160,605.51	\$1,210,718.80	\$1,406,376.91	N/A	5.05%
38378BTJ8	Government National Mortgage A	N/A	3.30%	N/A	\$1,052,441.27	\$1,298,957.91	\$1,469,748.41	N/A	4.33%
38378BSJ9	Government National Mortgage A	N/A	3.15%	N/A	\$2,506,482.30	\$2,896,208.19	\$2,995,855.26	N/A	3.73%
911759KY3	HOUSING URBAN DEVELOPMNT	N/A	4.41%	N/A	\$2,797,131.55	\$2,869,000.00	\$2,869,000.00	N/A	4.41%
88059FBP5	TENNESSEE VALLEY AUTHORITY	N/A		N/A	\$1,959,210.00	\$2,478,007.08	\$10,000,000.00	N/A	4.41%
880591EY4	TENNESSEE VALLEY AUTHORITY	N/A	4.25%	N/A	\$1,798,934.00	\$1,847,040.00	\$2,000,000.00	N/A	4.75%
880591EY4	TENNESSEE VALLEY AUTHORITY	N/A	4.25%	N/A	\$2,698,401.00	\$2,903,580.00	\$3,000,000.00	N/A	4.58%
880591EP3	TENNESSEE VALLEY AUTHORITY	N/A	3.50%	N/A	\$1,339,891.20	\$1,418,419.24	\$1,600,000.00	N/A	4.40%
880591ES7	TENNESSEE VALLEY AUTHORITY	N/A	4.25%	N/A	\$3,509,204.00	\$3,898,730.48	\$4,000,000.00	N/A	4.38%
38373AKB1	UNITED STATES OF AMERICA	N/A	6.00%	N/A	\$1,677,487.01	\$1,678,381.59	\$1,669,307.40	N/A	5.87%
38373AUC8	UNITED STATES OF AMERICA	N/A	5.50%	N/A	\$3,395,997.39	\$3,433,196.55	\$3,418,081.62	N/A	5.42%
38377FZ20	UNITED STATES OF AMERICA	N/A	4.50%	N/A	\$1,169,980.01	\$1,211,055.09	\$1,214,670.15	N/A	4.55%
38373AUYO	UNITED STATES OF AMERICA	N/A	6.00%	N/A	\$2,040,187.86	\$2,071,581.99	\$2,017,660.68	N/A	5.42%
Total Sub Account Treasuries & Agencies					\$161,057,369.71	\$170,332,084.68	\$192,538,966.79		

¹ "Book/Adjusted Carrying Value" is equal to Book Value except NAIC code 6 which is recorded as Fair Value.