9 5 5 2 9 2 0 2 5 2 0 1 0 0 1 0 0

ANNUAL STATEMENT

FOR THE YEAR ENDING DECEMBER 31, 2025

OF THE CONDITION AND AFFAIRS OF THE

Horizon Healthcare of New Jersey, Inc.

(Name)

NAIC Group Code 1202 (Current Period), 1202 (Prior Period) NAIC Company Code 95529 Employer's ID Number 22-2651245

Organized under the Laws of New Jersey, State of Domicile or Port of Entry New Jersey

Country of Domicile United States

Licensed as business type: Life, Accident & Health [ ] Property/Casualty [ ] Hospital, Medical & Dental Service or Indemnity [ ]
Dental Service Corporation [ ] Vision Service Corporation [ ] Health Maintenance Organization [X]
Other [ ] Is HMO, Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 10/24/1985 Commenced Business 06/01/1986

Statutory Home Office 3 Penn Plaza East Ste PP-15D (Street and Number), Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code)

Main Administrative Office 3 Penn Plaza East Ste PP-15D (Street and Number)
Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code) 973-803-0441 (Area Code) (Telephone Number)

Mail Address 3 Penn Plaza East Ste PP-15D (Street and Number or P.O. Box), Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3 Penn Plaza East Ste PP-15D (Street and Number)
Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code), 973-803-0441 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.horizonblue.com

Statutory Statement Contact Jordan Greenberg (Name), 973-803-0441 (Area Code) (Telephone Number) (Extension)
jordan_greenberg@horizonblue.com (E-Mail Address) 973-466-7110 (Fax Number)

OFFICERS

Name	Title	Name	Title
Gary Dean St. Hilaire	Chair & CEO	Nicholas Herbert Peterson	Secretary
David Jeffrey Rosenberg	CFO and Treasurer	Debra Ann Rittenour	President

OTHER OFFICERS

Joshua S. Ardise	Chief Medical Officer	Christopher Michael Lepre	Executive Vice President

DIRECTORS OR TRUSTEES

Debra Ann Rittenour	Gary Dean St. Hilaire	Jennifer Gail Velez	Andrea Harris
Christopher Michael Lepre	Joshua S. Ardise	David Jeffrey Rosenberg	

State of New Jersey
County of Essex 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.

	Nicholas Herbert Peterson Secretary	David Jeffrey Rosenberg CFO and Treasurer

Subscribed and sworn to before me this
____ day of ____ ,

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 14	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage of Column 5 Line 14
1. Issuer credit obligations (Schedule D, Part 1, Section 1):						
1.01 U.S. government obligations	160,160,417	24.081	160,160,417	0	160,160,417	24.081
1.02 Other U.S. government obligations	25,966,678	3.904	25,966,678	0	25,966,678	3.904
1.03 Non-U.S. sovereign jurisdiction securities	0	0.000	0	0	0	0.000
1.04 Municipal bonds - general obligations (direct & guaranteed)	0	0.000	0	0	0	0.000
1.05 Municipal bonds - special revenue	0	0.000	0	0	0	0.000
1.06 Project finance bonds issued by operating entities	0	0.000	0	0	0	0.000
1.07 Corporate bonds	0	0.000	0	0	0	0.000
1.08 Mandatory convertible bonds	0	0.000	0	0	0	0.000
1.09 Single entity backed obligations	0	0.000	0	0	0	0.000
1.10 SVO-identified bond exchange traded funds - fair value	4,401,330	0.662	4,401,330	0	4,401,330	0.662
1.11 SVO-identified bond exchange traded funds - systematic value	0	0.000	0	0	0	0.000
1.12 Bonds issued by funds representing operating entities	0	0.000	0	0	0	0.000
1.13 Bank loans - issued	0	0.000	0	0	0	0.000
1.14 Bank loans - acquired	0	0.000	0	0	0	0.000
1.15 Mortgage loans that qualify as SVO-Identified credit tenant loans	0	0.000	0	0	0	0.000
1.16 Certificates of deposit	0	0.000	0	0	0	0.000
1.17 Other issuer credit obligations	0	0.000	0	0	0	0.000
1.18 Total issuer credit obligations	190,528,425	28.647	190,528,425	0	190,528,425	28.647
2. Asset-backed securities (Schedule D, Part 1, Section 2):						
2.01 Financial asset-backed securities - self-liquidating	252,368,311	37.945	252,368,311	0	252,368,311	37.945
2.02 Financial asset-backed securities - not self-liquidating	0	0.000	0	0	0	0.000
2.03 Non-financial asset-backed securities	0	0.000	0	0	0	0.000
2.04 Total asset-backed securities	252,368,311	37.945	252,368,311	0	252,368,311	37.945
3. Preferred stocks (Schedule D, Part 2, Section 1):						
3.01 Industrial and miscellaneous (unaffiliated)	0	0.000	0	0	0	0.000
3.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
3.03 Total preferred stocks	0	0.000	0	0	0	0.000
4. Common stocks (Schedule D, Part 2, Section 2):						
4.01 Industrial and miscellaneous - publicly traded (unaffiliated)	279,700	0.042	279,700	0	279,700	0.042
4.02 Industrial and miscellaneous - other (unaffiliated)	0	0.000	0	0	0	0.000
4.03 Parent, subsidiaries and affiliates - publicly traded	0	0.000	0	0	0	0.000
4.04 Parent, subsidiaries and affiliates - other	0	0.000	0	0	0	0.000
4.05 Mutual funds	0	0.000	0	0	0	0.000
4.06 Unit investment trusts	0	0.000	0	0	0	0.000
4.07 Closed-end funds	0	0.000	0	0	0	0.000
4.08 Exchange traded funds	0	0.000	0	0	0	0.000
4.09 Total common stocks	279,700	0.042	279,700	0	279,700	0.042
5. Mortgage loans (Schedule B):						
5.01 Farm mortgages	0	0.000	0	0	0	0.000
5.02 Residential mortgages	0	0.000	0	0	0	0.000
5.03 Commercial mortgages	0	0.000	0	0	0	0.000
5.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5.05 Total valuation allowance	0	0.000	0	0	0	0.000
5.06 Total mortgage loans	0	0.000	0	0	0	0.000
6. Real estate (Schedule A):						
6.01 Properties occupied by company	0	0.000	0	0	0	0.000
6.02 Properties held for production of income	0	0.000	0	0	0	0.000
6.03 Properties held for sale	0	0.000	0	0	0	0.000
6.04 Total real estate	0	0.000	0	0	0	0.000
7. Cash, cash equivalents and short-term investments:						
7.01 Cash (Schedule E, Part 1)	(82,776,957)	(12.446)	(82,776,957)	0	(82,776,957)	(12.446)
7.02 Cash equivalents (Schedule E, Part 2)	236,516,441	35.561	236,516,441	0	236,516,441	35.561
7.03 Short-term investments (Schedule DA)	60,000,858	9.021	60,000,858	0	60,000,858	9.021
7.04 Total cash, cash equivalents and short-term investments	213,740,342	32.137	213,740,342	0	213,740,342	32.137
8. Contract loans	0	0.000	0	0	0	0.000
9. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
10. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
11. Receivables for securities	8,181,228	1.230	8,181,228	0	8,181,228	1.230
12. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
13. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
14. Total invested assets	665,098,006	100.000	665,098,006	0	665,098,006	100.000

Schedule A - Verification

NONE

Schedule B - Verification

NONE

Schedule BA - Verification

NONE

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

	1 Total	2 Issuer Credit Obligations	3 Asset-Backed Securities	4 Preferred Stocks	5 Common Stocks
1. Book/adjusted carrying value, December 31 of prior year	753,244,634	529,254,642	223,724,491	0	265,500
2. Cost of bonds and stocks acquired, Part 3, Column 6	482,493,045	156,403,424	278,501,421	0	47,588,200
3. Accrual of discount	3,249,654	1,997,657	1,251,997	0	XXX
4. Unrealized valuation increase/(decrease)	57,210	57,210	0	0	0
5. Total gain (loss) on disposals, Part 4, Column 18	(90,346)	112,432	(202,779)	0	0
6. Consideration for bonds and stocks disposed, Part 4, Column 6	794,618,775	496,875,756	250,169,019	0	47,574,000
7. Amortization of premium	1,158,986	421,185	737,801	0	XXX
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	0	0	0	0	XXX
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	443,176,436	190,528,425	252,368,311	0	279,700
12. Total nonadmitted amounts	0	0	0	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	443,176,436	190,528,425	252,368,311	0	279,700

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	186,127,095	183,806,002	184,028,557	192,059,000
	2.	Canada	0	0	0	0
	3.	Other Countries	0	0	0	0
	4.	Total	186,127,095	183,806,002	184,028,557	192,059,000
All Other Issuer Credit Obligations (unaffiliated)	5.	United States	4,401,330	4,401,330	4,414,380	0
	6.	Canada	0	0	0	0
	7.	Other Countries	0	0	0	0
	8.	Total	4,401,330	4,401,330	4,414,380	0
All Other Issuer Credit Obligations (affiliated)	9.	Total	0	0	0	0
	10.	**Total Issuer Credit Obligations**	190,528,425	188,207,332	188,442,937	192,059,000
Asset-Backed Securities						
Asset-Backed Securities (unaffiliated)	11.	United States	228,480,199	216,510,895	228,879,389	235,489,157
	12.	Canada	0	0	0	0
	13.	Other Countries	23,888,112	24,057,449	23,872,818	23,971,970
	14.	Total	252,368,311	240,568,344	252,752,207	259,461,127
Asset-Backed Securities (affiliated)	15.	Total	0	0	0	0
	16.	**Total Asset-Backed Securities**	252,368,311	240,568,344	252,752,207	259,461,127
	17.	**Total Bonds**	442,896,736	428,775,676	441,195,144	451,520,127
PREFERRED STOCKS						
Industrial and Miscellaneous (unaffiliated)	18.	United States	0	0	0	
	19.	Canada	0	0	0	
	20.	Other Countries	0	0	0	
	21.	Total	0	0	0	
Parent, Subsidiaries and Affiliates	22.	Total	0	0	0	
	23.	**Total Preferred Stocks**	0	0	0	
COMMON STOCKS						
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	24.	United States	279,700	279,700	279,700	
	25.	Canada	0	0	0	
	26.	Other Countries	0	0	0	
	27.	Total	279,700	279,700	279,700	
Parent, Subsidiaries and Affiliates	28.	Total	0	0	0	
	29.	**Total Common Stocks**	279,700	279,700	279,700	
	30.	**Total Stocks**	279,700	279,700	279,700	
	31.	**Total Bonds and Stocks**	443,176,436	429,055,376	441,474,844	

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Government Obligations												
1.1 NAIC 1	90,527,026	96,807,360	29,981,692	2,584,149	261,049	XXX	220,161,275	43.8	XXX	XXX	220,161,275	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
1.7 Totals	90,527,026	96,807,360	29,981,692	2,584,149	261,049	XXX	220,161,275	43.8	XXX	XXX	220,161,275	0
2. Other U.S. Government Securities												
2.1 NAIC 1	25,966,678	0	0	0	0	XXX	25,966,678	5.2	XXX	XXX	25,966,678	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
2.7 Totals	25,966,678	0	0	0	0	XXX	25,966,678	5.2	XXX	XXX	25,966,678	0
3. Non-U.S. Sovereign Jurisdiction Securities												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
4. Municipal Bonds - General Obligations												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
5. Municipal Bonds - Special Revenue												
5.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
5.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
6. Project Finance Bonds Issued by Operating Entities (Unaffiliated)												
6.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
6.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
6.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
7. Project Finance Bonds Issued by Operating Entities (Affiliated)												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
8. Corporate Bonds (Unaffiliated)												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
9. Corporate Bonds (Affiliated)												
9.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
9.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
9.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
9.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
9.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
9.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
9.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10. Mandatory Convertible Bonds (Unaffiliated)												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. Mandatory Convertible Bonds (Affiliated)												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Single Entity Backed Obligations (Unaffiliated)												
12.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
13. Single Entity Backed Obligations (Affiliated)												
13.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
13.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
13.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
13.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
13.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
13.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
13.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
14. SVO-Identified Bond Exchange Traded Funds - Fair Value												
14.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	4,401,330	4,401,330	0.9	XXX	XXX	4,401,330	0
14.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
14.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
14.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
14.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
14.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
14.7 Totals	XXX	XXX	XXX	XXX	XXX	4,401,330	4,401,330	0.9	XXX	XXX	4,401,330	0
15. SVO-Identified Bond Exchange Traded Funds - Systematic Value												
15.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
16. Bonds Issued by Funds Representing Operating Entities (Unaffiliated)												
16.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
16.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
16.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
16.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
16.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
16.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
16.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17. Bonds Issued by Funds Representing Operating Entities (Affiliated)												
17.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18. Bank Loans - Issued (Unaffiliated)												
18.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
19. Bank Loans - Issued (Affiliated)												
19.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
19.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
19.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
19.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
19.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
19.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
19.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
20. Bank Loans - Acquired (Unaffiliated)												
20.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
20.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
20.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
20.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
20.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
20.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
20.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21. Bank Loans - Acquired (Affiliated)												
21.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)												
22.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)												
23.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24. Certificates of Deposit (Unaffiliated)												
24.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
25. Certificates of Deposit (Affiliated)												
25.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
25.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
25.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
25.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
25.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
25.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
25.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26. Other Issuer Credit Obligations (Unaffiliated)												
26.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27. Other Issuer Credit Obligations (Affiliated)												
27.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
28. Agency Residential Mortgage-Backed Securities - Guaranteed												
28.1 NAIC 1	6,020,168	17,308,080	10,744,433	7,920,526	1,579,177	XXX	43,572,384	8.7	XXX	XXX	43,572,384	0
28.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
28.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
28.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
28.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
28.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
28.7 Totals	6,020,168	17,308,080	10,744,433	7,920,526	1,579,177	XXX	43,572,384	8.7	XXX	XXX	43,572,384	0
29. Agency Commercial Mortgage-Backed Securities - Guaranteed												
29.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
29.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
29.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
29.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
29.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
29.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
29.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
30. Agency Residential Mortgage-Backed Securities - Not Guaranteed												
30.1 NAIC 1	22,846,596	67,508,848	47,136,386	38,151,344	6,843,840	XXX	182,487,015	36.3	XXX	XXX	182,487,015	0
30.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
30.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
30.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
30.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
30.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
30.7 Totals	22,846,596	67,508,848	47,136,386	38,151,344	6,843,840	XXX	182,487,015	36.3	XXX	XXX	182,487,015	0

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
31. Agency Commercial Mortgage-Backed Securities - Not Guaranteed												
31.1 NAIC 1	166,989	1,153,770	1,100,041	0	0	XXX	2,420,800	0.5	XXX	XXX	2,420,800	0
31.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
31.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
31.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
31.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
31.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
31.7 Totals	166,989	1,153,770	1,100,041	0	0	XXX	2,420,800	0.5	XXX	XXX	2,420,800	0
32. Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)												
32.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
32.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
32.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
32.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
32.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
32.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
32.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
33. Non-Agency Residential Mortgage-Backed Securities (Affiliated)												
33.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
33.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
33.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
33.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
33.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
33.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
33.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
34. Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)												
34.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
34.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
34.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
34.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
34.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
34.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
34.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
35. Non-Agency Commercial Mortgage-Backed Securities (Affiliated)												
35.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
35.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
35.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
35.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
35.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
35.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
35.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
36. Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)												
36.1 NAIC 1	1,983,898	9,529,231	12,374,983	0	0	XXX	23,888,112	4.8	XXX	XXX	0	23,888,112
36.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
36.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
36.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
36.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
36.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
36.7 Totals	1,983,898	9,529,231	12,374,983	0	0	XXX	23,888,112	4.8	XXX	XXX	0	23,888,112

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
37. Non-Agency - CLOs/CBOs/CDOs (Affiliated)												
37.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
37.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
37.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
37.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
37.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
37.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
37.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
38. Other Financial Asset-Backed Securities (Unaffiliated)												
38.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
38.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
38.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
38.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
38.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
38.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
38.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
39. Other Financial Asset-Backed Securities (Affiliated)												
39.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
39.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
39.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
39.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
39.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
39.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
39.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
40. Equity-Backed Securities (Unaffiliated)												
40.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
40.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
40.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
40.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
40.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
40.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
40.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41. Equity-Backed Securities (Affiliated)												
41.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42. Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)												
42.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
43. Other Financial Asset-Backed Securities - Not Self-Liquidating (Affiliated)												
43.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
43.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
43.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
43.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
43.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
43.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
43.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
44. Lease-Backed Securities - Practical Expedient (Unaffiliated)												
44.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
44.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
44.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
44.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
44.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
44.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
44.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
45. Lease-Backed Securities - Practical Expedient (Affiliated)												
45.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
45.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
45.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
45.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
45.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
45.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
45.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
46. Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)												
46.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
46.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
46.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
46.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
46.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
46.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
46.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47. Other Non-Financial Asset-Backed Securities - Practical Expedient (Affiliated)												
47.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
48. Lease-Backed Securities - Full Analysis (Unaffiliated)												
48.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
48.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
48.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
48.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
48.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
48.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
48.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
49. Lease-Backed Securities - Full Analysis (Affiliated)												
49.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
49.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
49.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
49.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
49.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
49.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
49.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
50. Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated)												
50.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
50.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
50.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
50.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
50.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
50.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
50.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51. Other Non-Financial Asset-Backed Securities - Full Analysis (Affiliated)												
51.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
52. Total Bonds Current Year												
52.1 NAIC 1	(d) 147,511,355	192,307,288	101,337,536	48,656,020	8,684,065	4,401,330	502,897,594	100.0	XXX	XXX	479,009,481	23,888,112
52.2 NAIC 2	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
52.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
52.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
52.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
52.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
52.7 Totals	147,511,355	192,307,288	101,337,536	48,656,020	8,684,065	4,401,330	(b) 502,897,594	100.0	XXX	XXX	479,009,481	23,888,112
52.8 Line 52.7 as a % of Col. 7	29.3	38.2	20.2	9.7	1.7	0.9	100.0	XXX	XXX	XXX	95.2	4.8
53. Total Bonds Prior Year												
53.1 NAIC 1	251,710,789	281,108,699	143,736,914	50,468,332	10,669,411	17,694,981	XXX	XXX	755,389,126	100.0	755,389,126	0
53.2 NAIC 2	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
53.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
53.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
53.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
53.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
53.7 Totals	251,710,789	281,108,699	143,736,914	50,468,332	10,669,411	17,694,981	XXX	XXX	(b) 755,389,126	100.0	755,389,126	0
53.8 Line 53.7 as a % of Col. 9	33.3	37.2	19.0	6.7	1.4	2.3	XXX	XXX	100.0	XXX	100.0	0.0
54. Total Publicly Traded Bonds												
54.1 NAIC 1	145,527,457	182,778,057	88,962,553	48,656,020	8,684,065	4,401,330	479,009,481	95.2	XXX	XXX	479,009,481	XXX
54.2 NAIC 2	0	0	0	0	0	0	0	0.0	XXX	XXX	0	XXX
54.3 NAIC 3	0	0	0	0	0	0	0	0.0	XXX	XXX	0	XXX
54.4 NAIC 4	0	0	0	0	0	0	0	0.0	XXX	XXX	0	XXX
54.5 NAIC 5	0	0	0	0	0	0	0	0.0	XXX	XXX	0	XXX
54.6 NAIC 6	0	0	0	0	0	0	0	0.0	XXX	XXX	0	XXX
54.7 Totals	145,527,457	182,778,057	88,962,553	48,656,020	8,684,065	4,401,330	479,009,481	95.2	XXX	XXX	479,009,481	XXX
54.8 Line 54.7 as a % of Col.7	30.4	38.2	18.6	10.2	1.8	0.9	100.0	XXX	XXX	XXX	100.0	XXX
54.9 Line 54.7 as a % of Line 52.7, Col. 7, Section 12	28.9	36.3	17.7	9.7	1.7	0.9	95.2	XXX	XXX	XXX	95.2	XXX
55. Total Privately Placed Bonds												
55.1 NAIC 1	1,983,898	9,529,231	12,374,983	0	0	0	23,888,112	4.8	XXX	XXX	XXX	23,888,112
55.2 NAIC 2	0	0	0	0	0	0	0	0.0	XXX	XXX	XXX	0
55.3 NAIC 3	0	0	0	0	0	0	0	0.0	XXX	XXX	XXX	0
55.4 NAIC 4	0	0	0	0	0	0	0	0.0	XXX	XXX	XXX	0
55.5 NAIC 5	0	0	0	0	0	0	0	0.0	XXX	XXX	XXX	0
55.6 NAIC 6	0	0	0	0	0	0	0	0.0	XXX	XXX	XXX	0
55.7 Totals	1,983,898	9,529,231	12,374,983	0	0	0	23,888,112	4.8	XXX	XXX	XXX	23,888,112
55.8 Line 55.7 as a % of Col.7	8.3	39.9	51.8	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
55.9 Line 55.7 as a % of Line 52.7, Col. 7, Section 12	0.4	1.9	2.5	0.0	0.0	0.0	4.8	XXX	XXX	XXX	XXX	4.8

(a) Includes $ 23,888,112 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations, and $ 0 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 $ 0 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 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$ 60,000,858 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0 .

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Other Short-term Investment Assets
1. Book/adjusted carrying value, December 31 of prior year	2,409,992	2,409,992	0
2. Cost of short-term investments acquired	59,953,906	59,953,906	0
3. Accrual of discount	106,758	106,758	0
4. Unrealized valuation increase/(decrease)	0	0	0
5. Total gain (loss) on disposals	0	0	0
6. Deduct consideration received on disposals	2,425,000	2,425,000	0
7. Deduct amortization of premium	44,798	44,798	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	60,000,858	60,000,858	0
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	60,000,858	60,000,858	0

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other
1. Book/adjusted carrying value, December 31 of prior year	232,671,132	0	232,671,132	0
2. Cost of cash equivalents acquired	7,344,310,201	23,353,377	7,320,956,824	0
3. Accrual of discount	22,728	22,728	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	(42)	(42)	0	0
6. Deduct consideration received on disposals	7,340,487,578	23,376,063	7,317,111,516	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	236,516,441	0	236,516,441	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	236,516,441	0	236,516,441	0

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 1

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

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 Date	Payment Due at Maturity
Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)																			
912810-FG-8	UNITED STATES TREASURY		1.A	3,754,863	3,600,000	3,777,750	3,719,220	0	(23,268)	0	0	5.250	4.107	FA	71,389	141,750	10/29/2025	02/15/2029	3,694,500
912810-SZ-2	UNITED STATES TREASURY		1.A	260,842	450,000	258,486	261,049	0	207	0	0	2.000	4.893	FA	3,399	0	12/11/2025	08/15/2051	454,500
912810-TA-6	UNITED STATES TREASURY		1.A	1,550,605	1,625,000	1,098,716	1,564,125	0	3,281	0	0	1.750	2.031	FA	10,741	28,438	09/30/2021	08/15/2041	1,639,219
912810-UD-8	UNITED STATES TREASURY		1.A	369,094	400,000	367,875	369,157	0	63	0	0	4.125	4.753	FA	6,232	0	12/11/2025	08/15/2044	408,250
912810-UF-3	UNITED STATES TREASURY		1.A	650,265	670,000	657,856	650,867	0	602	0	0	4.625	4.858	MN	4,023	30,988	02/04/2025	11/15/2044	685,494
912828-2A-7	UNITED STATES TREASURY		1.A	13,960,625	14,000,000	13,821,172	13,997,392	0	4,142	0	0	1.500	1.530	FA	79,321	210,000	08/18/2016	08/15/2026	14,105,000
912828-6T-2	UNITED STATES TREASURY		1.A	5,584,482	5,250,000	5,049,844	5,371,726	0	(34,834)	0	0	2.375	1.665	MN	16,189	124,687	08/13/2019	05/15/2029	5,312,344
912828-R3-6	UNITED STATES TREASURY		1.A	14,840,625	15,000,000	14,895,117	14,993,627	0	17,034	0	0	1.625	1.741	MN	31,647	243,750	05/17/2016	05/15/2026	15,121,875
91282C-AE-1	UNITED STATES TREASURY		1.A	4,619,133	5,685,000	4,948,171	4,944,988	0	142,501	0	0	0.625	3.690	FA	13,421	35,531	08/31/2023	08/15/2030	5,702,766
91282C-AV-3	UNITED STATES TREASURY		1.A	7,537,598	7,685,000	6,719,572	7,610,206	0	14,879	0	0	0.875	1.081	MN	8,731	67,244	01/07/2021	11/15/2030	7,718,622
91282C-AY-7	UNITED STATES TREASURY		1.A	5,605,664	5,625,000	5,330,566	5,619,623	0	2,785	0	0	0.625	0.675	MN	3,091	35,156	12/03/2020	11/30/2027	5,642,578
91282C-BJ-9	UNITED STATES TREASURY		1.A	6,132,188	6,200,000	5,862,148	6,179,259	0	9,826	0	0	0.750	0.913	JJ	19,459	46,500	02/16/2021	01/31/2028	6,223,250
91282C-CB-5	UNITED STATES TREASURY		1.A	3,465,121	3,434,000	3,077,723	3,451,420	0	(3,090)	0	0	1.625	1.526	MN	7,245	55,802	06/09/2021	05/15/2031	3,461,901
91282C-CP-4	UNITED STATES TREASURY		1.A	1,536,259	1,535,000	1,509,217	1,535,149	0	(255)	0	0	0.625	0.608	JJ	4,015	9,594	08/04/2021	07/31/2026	1,539,797
91282C-DF-5	UNITED STATES TREASURY		1.A	26,854,453	29,000,000	27,323,438	27,119,004	0	264,551	0	0	1.375	3.817	AO	68,294	199,375	07/30/2025	10/31/2028	29,199,375
91282C-DJ-7	UNITED STATES TREASURY		1.A	8,052,734	10,000,000	8,715,234	8,539,437	0	215,157	0	0	1.375	4.210	MN	17,852	137,500	09/01/2023	11/15/2031	10,068,750
91282C-DY-4	UNITED STATES TREASURY		1.A	8,471,182	10,000,000	8,925,000	8,837,399	0	162,788	0	0	1.875	4.023	FA	70,822	187,500	09/12/2023	02/15/2032	10,093,750
91282C-FF-3	UNITED STATES TREASURY		1.A	8,907,813	10,000,000	9,328,516	9,153,436	0	108,666	0	0	2.750	4.229	FA	103,872	275,000	09/01/2023	08/15/2032	10,137,500
91282C-FH-9	UNITED STATES TREASURY		1.A	6,826,688	6,900,000	6,860,379	6,838,983	0	12,295	0	0	3.125	3.680	FA	73,265	107,813	08/26/2025	08/31/2027	7,007,813
91282C-HX-2	UNITED STATES TREASURY		1.A	29,464,453	29,000,000	29,615,117	29,404,351	0	(60,102)	0	0	4.375	3.819	FA	431,095	634,375	07/30/2025	08/31/2028	29,634,375
0019999999 - Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)				158,444,687	166,059,000	158,141,896	160,160,417	0	837,228	0	0	XXX	XXX	XXX	1,044,103	2,571,001	XXX	XXX	167,851,658
Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC)																			
3135G0-Q2-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		1.A	25,583,870	26,000,000	25,664,106	25,966,678	0	45,104	0	0	1.875	2.054	MS	131,354	487,500	10/20/2016	09/24/2026	26,243,750
0029999999 - Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC)				25,583,870	26,000,000	25,664,106	25,966,678	0	45,104	0	0	XXX	XXX	XXX	131,354	487,500	XXX	XXX	26,243,750
Issuer Credit Obligations: SVO-Identified Bond Exchange Traded Funds - Fair Value																			
46641Q-83-7	JPMORGAN:ULTRA-SHORT INC		1.G	4,414,380	0	4,401,330	4,401,330	(13,050)	0	0	0	0.000	0.000	N/A	15,619	47,950	09/22/2025		0
0149999999 - Issuer Credit Obligations: SVO-Identified Bond Exchange Traded Funds – Fair Value				4,414,380	0	4,401,330	4,401,330	(13,050)	0	0	0	XXX	XXX	XXX	15,619	47,950	XXX	XXX	0
0489999999 - Issuer Credit Obligations: Total - Issuer Credit Obligations (Unaffiliated)				188,442,937	192,059,000	188,207,332	190,528,425	(13,050)	882,332	0	0	XXX	XXX	XXX	1,191,076	3,106,451	XXX	XXX	194,095,408
0509999999 Total - Issuer Credit Obligations				188,442,937	192,059,000	188,207,332	190,528,425	(13,050)	882,332	0	0	XXX	XXX	XXX	1,191,076	3,106,451	XXX	XXX	194,095,408

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number														
1A	1A	$ 186,127,095	1B	$ 0	1C	$ 0	1D	$ 0	1E	$ 0	1F	$ 0	1G	$ 4,401,330
1B	2A	$ 0	2B	$ 0	2C	$ 0								
1C	3A	$ 0	3B	$ 0	3C	$ 0								
1D	4A	$ 0	4B	$ 0	4C	$ 0								
1E	5A	$ 0	5B	$ 0	5C	$ 0								
1F	6	$ 0												

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 9	10	11	12	Interest 13	14	15	16	17	Dates 18	19	20	21
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 Date	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)																				
21H050-61-5	G2JUMB-5N-JAN-2024 - MBS		1.A	1,495,254	1,500,000	1,495,957	1,495,254	0	0	0	0	5.000	5.004	MON	4,375	0	12/02/2025	01/20/2056	1,502,917	XXX
21H062-62-8	G2JUMB-6.5N-FEB-2025 - MBS		1.A	1,547,461	1,500,000	1,546,406	1,547,461	0	0	0	0	6.500	6.241	MON	0	0	12/18/2025	02/20/2056	1,508,125	XXX
36179N-BA-5	G2 MA0933 - RMBS		1.A	468,311	451,520	420,067	465,777	0	(494)	0	0	3.000	2.320	MON	1,129	13,546	11/15/2019	04/20/2043	546	XXX
36179N-Q4-3	G2 MA1375 - RMBS		1.A	229,632	231,022	216,735	229,761	0	26	0	0	3.500	3.601	MON	674	8,086	10/11/2018	10/20/2043	296	XXX
36179R-4E-6	G2 MA3521 - RMBS		1.A	959,392	918,078	850,571	954,667	0	(993)	0	0	3.500	2.735	MON	2,678	32,133	11/05/2019	03/20/2046	806	XXX
36179R-Q2-8	G2 MA3173 - RMBS		1.A	629,601	600,693	563,784	626,287	0	(702)	0	0	3.500	2.685	MON	1,752	21,024	11/05/2019	10/20/2045	562	XXX
36179R-U9-8	G2 MA3308 - RMBS		1.A	216,604	209,659	182,873	216,000	0	(159)	0	0	2.500	1.902	MON	437	5,241	04/21/2021	12/20/2045	137	XXX
36179S-5M-5	G2 MA4452 - RMBS		1.A	185,068	199,939	193,196	185,108	0	40	0	0	4.000	5.662	MON	666	4,665	05/20/2025	05/20/2047	100	XXX
36179S-EH-6	G2 MA3736 - RMBS		1.A	569,380	594,846	549,277	569,136	0	291	0	0	3.500	4.354	MON	1,735	14,333	04/30/2025	06/20/2046	487	XXX
36179S-GL-5	G2 MA3803 - RMBS		1.A	145,346	138,879	128,068	144,638	0	(149)	0	0	3.500	2.717	MON	405	4,861	11/05/2019	07/20/2046	113	XXX
36179S-JR-9	G2 MA3872 - RMBS		1.A	106,745	101,334	89,352	106,219	0	(121)	0	0	2.500	1.575	MON	211	2,533	10/14/2020	08/20/2046	64	XXX
36179S-JS-7	G2 MA3873 - RMBS		1.A	464,268	448,941	410,941	463,406	0	(362)	0	0	3.000	2.374	MON	1,122	13,468	02/19/2020	08/20/2046	299	XXX
36179S-LS-4	G2 MA3937 - RMBS		1.A	379,904	382,001	352,626	380,204	0	24	0	0	3.500	3.580	MON	1,114	13,370	04/30/2019	09/20/2046	306	XXX
36179S-NT-0	G2 MA4002 - RMBS		1.A	17,904	17,330	15,280	17,857	0	(13)	0	0	2.500	1.907	MON	36	432	04/21/2021	10/20/2046	10	XXX
36179S-NU-7	G2 MA4003 - RMBS		1.A	917,930	981,512	898,441	918,624	0	1,258	0	0	3.000	4.305	MON	2,454	29,445	09/27/2024	10/20/2046	657	XXX
36179S-QW-0	G2 MA4069 - RMBS		1.A	83,352	88,731	81,906	83,635	0	106	0	0	3.500	4.645	MON	259	3,106	11/28/2022	11/20/2046	72	XXX
36179S-QX-8	G2 MA4070 - RMBS		1.A	204,121	198,954	190,559	203,682	0	(111)	0	0	4.000	3.488	MON	663	7,958	10/11/2018	11/20/2046	118	XXX
36179S-SN-8	G2 MA4125 - RMBS		1.A	539,263	520,657	459,104	537,724	0	(404)	0	0	2.500	1.866	MON	1,085	13,016	04/21/2021	12/20/2046	303	XXX
36179S-SQ-1	G2 MA4127 - RMBS		1.A	1,456,452	1,514,222	1,395,428	1,455,786	0	(345)	0	0	3.500	4.253	MON	4,416	22,307	10/22/2025	12/20/2046	1,159	XXX
36179S-UX-3	G2 MA4198 - RMBS		1.A	250,485	234,235	230,988	249,102	0	(341)	0	0	4.500	3.112	MON	878	10,541	11/15/2019	01/20/2047	135	XXX
36179S-YQ-4	G2 MA4319 - RMBS		1.A	105,391	102,012	89,670	105,117	0	(74)	0	0	2.500	1.905	MON	213	2,550	04/21/2021	03/20/2047	59	XXX
36179S-YR-2	G2 MA4320 - RMBS		1.A	455,227	441,901	402,327	453,783	0	(280)	0	0	3.000	2.480	MON	1,105	13,257	11/05/2019	03/20/2047	289	XXX
36179T-4N-2	G2 MA5329 - RMBS		1.A	162,815	156,107	145,066	162,609	0	(130)	0	0	3.500	2.707	MON	455	5,464	02/19/2020	07/20/2048	82	XXX
36179T-7K-5	G2 MA5398 - RMBS		1.A	579,516	555,808	536,362	577,751	0	(429)	0	0	4.000	3.249	MON	1,853	22,232	11/05/2019	08/20/2048	295	XXX
36179T-7L-3	G2 MA5399 - RMBS		1.A	129,168	122,944	122,164	128,767	0	(110)	0	0	4.500	3.604	MON	461	5,532	11/14/2019	08/20/2048	71	XXX
36179T-AK-1	G2 MA4510 - RMBS		1.A	201,983	218,571	203,009	202,193	0	210	0	0	3.500	5.002	MON	638	4,462	04/30/2025	06/20/2047	162	XXX
36179T-AL-9	G2 MA4511 - RMBS		1.A	192,624	208,101	201,083	192,664	0	40	0	0	4.000	5.659	MON	694	4,856	05/20/2025	06/20/2047	103	XXX
36179T-CV-5	G2 MA4584 - RMBS		1.A	61,123	59,163	52,163	60,951	0	(47)	0	0	2.500	1.895	MON	123	1,479	04/21/2021	07/20/2047	42	XXX
36179T-CY-9	G2 MA4587 - RMBS		1.A	1,276,007	1,264,977	1,222,330	1,273,319	0	(441)	0	0	4.000	3.849	MON	4,217	41,937	05/02/2025	07/20/2047	630	XXX
36179T-E2-7	G2 MA4653 - RMBS		1.A	300,885	325,062	314,100	300,944	0	59	0	0	4.000	5.643	MON	1,084	7,585	05/20/2025	08/20/2047	160	XXX
36179T-G2-5	G2 MA4717 - RMBS		1.A	64,679	62,605	55,032	64,518	0	(44)	0	0	2.500	1.909	MON	130	1,565	04/21/2021	09/20/2047	34	XXX
36179T-QQ-1	G2 MA4963 - RMBS		1.A	373,653	395,934	382,583	373,845	0	191	0	0	4.000	5.203	MON	1,320	9,238	05/05/2025	01/20/2048	185	XXX
36179U-EA-6	G2 MA5529 - RMBS		1.A	607,255	612,637	608,752	606,775	0	(79)	0	0	4.500	4.682	MON	2,297	20,677	03/24/2025	10/20/2048	343	XXX
36179U-GA-4	G2 MA5593 - RMBS		1.A	289,385	280,956	256,290	288,505	0	(170)	0	0	3.000	2.487	MON	702	8,429	11/05/2019	11/20/2048	169	XXX
36179U-GB-2	G2 MA5594 - RMBS		1.A	399,973	385,459	359,658	398,730	0	(255)	0	0	3.500	2.842	MON	1,124	13,491	11/05/2019	11/20/2048	185	XXX
36179U-KW-1	G2 MA5709 - RMBS		1.A	71,329	69,011	64,097	71,273	0	(53)	0	0	3.500	2.892	MON	201	2,415	11/27/2019	01/20/2049	51	XXX
36179U-UG-5	G2 MA5983 - RMBS		1.A	30,398	29,424	25,945	30,318	0	(22)	0	0	2.500	1.904	MON	61	736	04/21/2021	06/20/2049	18	XXX
36179U-UJ-9	G2 MA5985 - RMBS		1.A	1,202,522	1,280,130	1,180,458	1,205,560	0	1,147	0	0	3.500	4.642	MON	3,734	44,805	11/28/2022	06/20/2049	609	XXX
36179V-4V-9	G2 MA7136 - RMBS		1.A	432,185	505,111	436,468	433,966	0	1,148	0	0	2.500	4.994	MON	1,052	12,628	03/12/2024	01/20/2051	319	XXX
36179V-BF-6	G2 MA6338 - RMBS		1.A	100,471	112,968	102,169	100,962	0	178	0	0	3.000	5.094	MON	282	3,389	10/07/2022	12/20/2049	51	XXX
36179V-DQ-0	G2 MA6411 - RMBS		1.A	1,016,360	1,063,382	1,021,792	1,016,847	0	658	0	0	4.000	4.898	MON	3,545	42,535	10/18/2024	01/20/2050	431	XXX
36179V-SG-6	G2 MA6819 - RMBS		1.A	1,282,204	1,290,471	1,115,347	1,282,713	0	117	0	0	2.500	2.587	MON	2,688	32,262	02/22/2022	08/20/2050	830	XXX
36179V-ZQ-6	G2 MA7051 - RMBS		1.A	3,848,665	4,656,670	3,856,852	3,867,472	0	13,526	0	0	2.000	4.868	MON	7,761	93,133	03/08/2024	12/20/2050	3,639	XXX
36179V-ZR-4	G2 MA7052 - RMBS		1.A	396,604	463,356	400,701	398,110	0	1,060	0	0	2.500	5.001	MON	965	11,584	03/12/2024	12/20/2050	298	XXX
36179W-3A-4	G2 MA7993 - RMBS		1.A	488,189	487,276	492,632	488,185	0	(22)	0	0	5.500	5.442	MON	2,233	26,800	07/17/2024	04/20/2052	44	XXX
36179W-5B-0	G2 MA8042 - RMBS		1.A	0	0	0	0	0	0	0	0	2.500	5.129	MON	1,286	0	06/18/2024	05/20/2052	0	XXX
36179W-5F-1	G2 MA8046 - RMBS		1.A	262,503	276,501	271,444	262,570	0	68	0	0	4.500	5.597	MON	1,037	10,369	02/11/2025	05/20/2052	46	XXX
36179W-5H-7	G2 MA8048 - RMBS		1.A	221,625	221,245	225,568	221,627	0	(7)	0	0	5.500	5.427	MON	1,014	12,168	07/17/2024	05/20/2052	6	XXX
36179W-7M-4	G2 MA8100 - RMBS		1.A	280,688	300,151	286,256	280,769	0	217	0	0	4.000	5.276	MON	1,001	12,006	11/26/2024	06/20/2052	82	XXX
36179W-BX-5	G2 MA7254 - RMBS		1.A	324,903	327,281	271,160	325,128	0	37	0	0	2.000	2.087	MON	545	6,546	01/13/2022	03/20/2051	259	XXX
36179W-BY-3	G2 MA7255 - RMBS		1.A	257,234	295,991	255,899	258,511	0	611	0	0	2.500	4.707	MON	617	7,400	06/30/2023	03/20/2051	184	XXX
36179W-G4-4	G2 MA7419 - RMBS		1.A	655,958	691,050	622,670	658,861	0	486	0	0	3.000	3.814	MON	1,728	20,732	05/04/2022	06/20/2051	303	XXX
36179W-JS-8	G2 MA7473 - RMBS		1.A	990,816	1,028,918	927,114	994,470	0	515	0	0	3.000	3.574	MON	2,572	30,868	04/19/2022	07/20/2051	442	XXX
36179W-ND-6	G2 MA7588 - RMBS		1.A	1,033,460	1,076,039	891,531	1,038,112	0	703	0	0	2.000	2.503	MON	1,793	21,521	03/17/2022	09/20/2051	789	XXX
36179W-NE-4	G2 MA7589 - RMBS		1.A	0	0	0	0	0	0	0	0	2.500	5.140	MON	1,987	0	07/01/2025	09/20/2051	0	XXX
36179W-NF-1	G2 MA7590 - RMBS		1.A	165,965	187,267	168,743	167,421	0	275	0	0	3.000	4.970	MON	468	5,618	10/07/2022	09/20/2051	80	XXX
36179W-P9-3	G2 MA7648 - RMBS		1.A	904,077	1,059,724	878,013	914,349	0	2,413	0	0	2.000	4.176	MON	1,766	21,194	12/12/2022	10/20/2051	770	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 9	10	11	12	Interest 13	14	15	16	17	Dates 18	19	20	21
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 Date	Payment Due at Maturity	Origination Balloon Payment %
36179W-R4-2	G2 MA7707 - RMBS		1.A	356,507	391,934	357,658	356,665	0	423	0	0	3.500	5.300	MON	1,143	13,718	11/26/2024	11/20/2051	119	XXX
36179W-TY-4	G2 MA7767 - RMBS		1.A	0	0	0	0	0	0	0	0	2.500	5.186	MON	2,219	0	10/20/2022	12/20/2051	0	XXX
36179W-VW-5	G2 MA7829 - RMBS		1.A	400,317	430,593	392,790	400,608	0	356	0	0	3.500	4.854	MON	1,256	15,071	08/13/2024	01/20/2052	124	XXX
36179W-VX-3	G2 MA7830 - RMBS		1.A	314,888	335,371	321,003	315,064	0	176	0	0	4.000	5.230	MON	1,118	11,179	02/05/2025	01/20/2052	92	XXX
36179W-XH-6	G2 MA7880 - RMBS		1.A	362,086	443,258	367,108	363,122	0	1,071	0	0	2.000	5.308	MON	739	8,865	06/18/2024	02/20/2052	196	XXX
36179W-ZC-5	G2 MA7939 - RMBS		1.A	730,623	772,855	738,272	731,350	0	373	0	0	4.000	5.049	MON	2,576	30,450	01/30/2025	03/20/2052	226	XXX
36179X-5J-1	G2 MA8949 - RMBS		1.A	394,025	385,266	392,821	393,322	0	(474)	0	0	6.000	5.048	MON	1,926	23,116	09/13/2024	06/20/2053	0	XXX
36179X-AB-2	G2 MA8102 - RMBS		1.A	567,612	580,121	583,555	567,726	0	88	0	0	5.000	5.617	MON	2,417	29,006	06/27/2024	06/20/2052	10	XXX
36179X-AC-0	G2 MA8103 - RMBS		1.A	142,775	143,301	146,104	142,782	0	1	0	0	5.500	5.583	MON	657	7,882	07/31/2023	06/20/2052	3	XXX
36179X-BU-9	G2 MA8151 - RMBS		1.A	724,143	801,404	786,726	727,339	0	685	0	0	4.500	6.604	MON	3,005	36,063	10/24/2023	07/20/2052	132	XXX
36179X-DE-3	G2 MA8201 - RMBS		1.A	1,753,720	1,820,126	1,787,124	1,753,996	0	276	0	0	4.500	5.275	MON	6,825	61,429	03/11/2025	08/20/2052	300	XXX
36179X-DF-0	G2 MA8202 - RMBS		1.A	548,157	572,736	575,642	549,255	0	162	0	0	5.000	6.235	MON	2,386	23,636	07/03/2025	08/20/2052	9	XXX
36179X-DG-8	G2 MA8203 - RMBS		1.A	77,909	80,061	81,623	78,022	0	12	0	0	5.500	6.232	MON	367	4,403	10/12/2023	08/20/2052	2	XXX
36179X-FH-4	G2 MA8268 - RMBS		1.A	458,584	477,886	469,011	458,555	0	(28)	0	0	4.500	5.366	MON	1,792	16,129	03/26/2025	09/20/2052	77	XXX
36179X-FK-7	G2 MA8270 - RMBS		1.A	583,683	584,268	595,661	583,657	0	(2)	0	0	5.500	5.508	MON	2,678	28,723	07/03/2025	09/20/2052	13	XXX
36179X-H4-1	G2 MA8351 - RMBS		1.A	227,932	222,026	233,185	227,733	0	(36)	0	0	6.500	5.359	MON	1,203	14,432	07/05/2024	10/20/2052	0	XXX
36179X-HZ-2	G2 MA8348 - RMBS		1.A	468,773	479,066	481,356	468,740	0	(33)	0	0	5.000	5.623	MON	1,996	11,977	06/18/2025	10/20/2052	7	XXX
36179X-NH-5	G2 MA8492 - RMBS		1.A	238,231	235,072	240,944	238,071	0	(54)	0	0	6.000	5.387	MON	1,175	14,104	08/06/2024	12/20/2052	0	XXX
36179X-TE-6	G2 MA8649 - RMBS		1.A	324,212	318,587	324,834	324,025	0	(122)	0	0	6.000	5.207	MON	1,593	19,115	08/23/2024	02/20/2053	0	XXX
36179Y-2L-7	G2 MA9779 - RMBS		1.A	567,061	570,449	576,970	567,143	0	82	0	0	5.500	5.671	MON	2,615	13,073	07/15/2025	07/20/2054	0	XXX
36179Y-5L-4	G2 MA9851 - RMBS		1.A	847,234	852,026	861,767	847,350	0	117	0	0	5.500	5.658	MON	3,905	19,526	07/15/2025	08/20/2054	0	XXX
36179Y-RJ-5	G2 MA9489 - RMBS		1.A	426,626	419,417	428,709	425,881	0	(745)	0	0	6.000	5.114	MON	2,097	18,874	03/14/2025	02/20/2054	0	XXX
36180A-AF-0	G2 MA9906 - RMBS		1.A	1,785,232	1,790,891	1,809,738	1,785,273	0	41	0	0	5.500	5.570	MON	8,208	41,041	07/15/2025	09/20/2054	1	XXX
36202F-MA-1	G2 004853 - RMBS		1.A	367,768	344,111	334,065	364,104	0	(832)	0	0	4.000	2.593	MON	1,147	13,764	11/15/2019	11/20/2040	511	XXX
36202F-PF-7	G2 004922 - RMBS		1.A	532,680	519,600	504,424	530,242	0	(454)	0	0	4.000	3.474	MON	1,732	20,784	10/11/2018	01/20/2041	770	XXX
36241L-T9-7	GN 783276 - RMBS		1.A	243,356	219,983	219,226	240,354	0	(880)	0	0	4.500	2.402	MON	825	9,899	11/19/2021	03/15/2041	447	XXX
36291B-QX-8	GN 623370 - RMBS		1.A	9,467	13,548	13,778	13,516	0	0	0	0	5.500	5.573	MON	62	745	09/20/2004	01/15/2034	105	XXX
36291J-EU-0	GN 629347 - RMBS		1.A	7,064	11,319	11,531	11,289	0	1	0	0	5.500	5.580	MON	52	623	09/20/2004	02/15/2034	58	XXX
36296T-QB-2	GN 700750 - RMBS		1.A	50,228	45,549	47,401	49,177	0	(185)	0	0	6.000	3.936	MON	228	2,733	10/11/2018	10/15/2038	137	XXX
1019999999 - ABS - Financial ABS - Self-Liquidating - Agency Residential MBS - Guaranteed (Exempt from RBC)				43,543,205	45,307,573	42,400,034	43,572,384	0	19,063	0	0	XXX	XXX	XXX	138,785	1,311,889	XXX	XXX	3,032,610	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)																				
01F022-61-8	FNCL-2.5N-JAN-2026 - MBS		1.A	2,963,477	3,500,000	2,957,910	2,963,477	0	0	0	0	2.500	3.295	MON	0	0	12/18/2025	01/25/2056	3,521,875	XXX
3128M8-MH-4	FH G06360 - RMBS		1.A	283,400	255,172	251,823	279,022	0	(970)	0	0	4.000	1.707	MON	851	10,207	08/10/2021	03/01/2041	323	XXX
3128MF-CN-6	FH G16177 - RMBS		1.A	63,069	63,908	61,291	63,332	0	65	0	0	2.000	2.442	MON	107	1,278	02/25/2022	01/01/2032	369	XXX
3128MF-NW-4	FH G16505 - RMBS		1.A	128,509	128,084	126,589	128,271	0	(33)	0	0	3.500	3.369	MON	374	4,483	10/11/2018	02/01/2033	384	XXX
3128MJ-Y5-3	FH G08731 - RMBS		1.A	216,327	205,079	178,520	215,022	0	(277)	0	0	2.500	1.640	MON	427	5,127	10/01/2020	11/01/2046	178	XXX
3128MJ-YR-5	FH G08719 - RMBS		1.A	159,960	160,992	140,146	160,062	0	20	0	0	2.500	2.602	MON	335	4,025	12/11/2019	08/01/2046	143	XXX
3128MJ-YW-4	FH G08724 - RMBS		1.A	147,739	148,295	129,092	147,786	0	9	0	0	2.500	2.558	MON	309	3,707	11/15/2019	09/01/2046	128	XXX
3128MJ-Z9-4	FH G08767 - RMBS		1.A	152,014	142,152	137,352	151,180	0	(181)	0	0	4.000	2.655	MON	474	5,686	04/08/2020	06/01/2047	56	XXX
3128MJ-ZF-0	FH G08741 - RMBS		1.A	527,849	501,799	452,722	525,600	0	(592)	0	0	3.000	2.109	MON	1,255	15,054	05/19/2021	01/01/2047	348	XXX
3128MJ-ZG-8	FH G08742 - RMBS		1.A	336,051	315,587	297,893	333,804	0	(429)	0	0	3.500	2.433	MON	920	11,046	04/16/2020	01/01/2047	240	XXX
3128MJ-ZM-5	FH G08747 - RMBS		1.A	738,274	850,118	773,764	743,169	0	2,079	0	0	3.000	5.757	MON	2,125	25,504	09/12/2023	02/01/2047	584	XXX
3128MM-TJ-2	FH G18552 - RMBS		1.A	34,502	33,981	33,143	34,187	0	(43)	0	0	3.000	2.543	MON	85	1,019	01/12/2018	05/01/2030	308	XXX
3128MM-VB-6	FH G18609 - RMBS		1.A	68,504	69,065	66,244	68,677	0	43	0	0	2.000	2.265	MON	115	1,381	02/25/2022	08/01/2031	413	XXX
3128MM-VM-2	FH G18619 - RMBS		1.A	225,436	222,722	216,341	224,151	0	(201)	0	0	2.500	2.125	MON	464	5,568	11/20/2019	11/01/2031	1,245	XXX
31292L-YA-7	FH C04305 - RMBS		1.A	184,008	192,223	177,840	185,302	0	225	0	0	3.000	3.813	MON	481	5,767	10/11/2018	11/01/2042	261	XXX
312938-Z4-8	FH A90763 - RMBS		1.A	168,284	152,768	154,451	165,829	0	(568)	0	0	4.500	2.193	MON	573	6,875	12/14/2021	01/01/2040	209	XXX
312940-2H-1	FH A92576 - RMBS		1.A	158,279	151,768	153,241	156,946	0	(202)	0	0	4.500	3.557	MON	569	6,830	10/11/2018	07/01/2040	187	XXX
312944-E3-1	FH A95554 - RMBS		1.A	198,571	194,056	190,608	197,530	0	(146)	0	0	4.000	3.519	MON	647	7,762	10/11/2018	12/01/2040	258	XXX
312946-K6-2	FH A97517 - RMBS		1.A	479,488	443,971	463,166	474,212	0	(1,022)	0	0	5.000	3.060	MON	1,850	22,199	03/25/2020	03/01/2041	353	XXX
312946-MC-7	FH A97555 - RMBS		1.A	165,593	162,783	165,050	164,928	0	(84)	0	0	4.500	4.123	MON	610	7,325	03/29/2011	03/01/2041	193	XXX
31296L-CF-6	FH A11870 - RMBS		1.A	59,305	55,982	56,776	58,064	0	(209)	0	0	5.000	3.384	MON	233	2,799	10/11/2018	08/01/2033	261	XXX
31297E-UZ-7	FH A26900 - RMBS		1.A	(4,937)	23,938	24,970	23,397	0	32	0	0	5.500	6.386	MON	110	1,317	09/13/2004	09/01/2034	80	XXX
31307B-GG-9	FH J22899 - RMBS		1.A	30,025	30,276	29,771	30,162	0	36	0	0	2.000	2.336	MON	50	606	03/14/2022	03/01/2028	869	XXX
3131XN-BL-6	FH ZL6343 - RMBS		1.A	259,265	301,854	278,675	261,602	0	1,096	0	0	3.000	6.202	MON	755	9,056	11/10/2023	06/01/2043	361	XXX
3132A5-F5-9	FH ZS4688 - RMBS		1.A	319,540	380,971	346,251	321,954	0	1,109	0	0	3.000	6.474	MON	952	11,429	10/12/2023	11/01/2046	269	XXX
3132A5-FW-0	FH ZS4681 - RMBS		1.A	337,972	341,332	297,729	338,298	0	63	0	0	2.500	2.646	MON	711	8,533	11/07/2019	10/01/2046	301	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 Date	Payment Due at Maturity	Origination Balloon Payment %
3132A9-SE-8	FH ZS8617 - RMBS		1.A	446,369	482,235	468,201	454,286	0	3,237	0	0	2.500	5.680	MON	1,005	12,056	09/12/2023	08/01/2031	2,970	XXX
3132A9-SJ-7	FH ZS8621 - RMBS		1.A	298,456	304,874	296,004	298,744	0	671	0	0	2.500	3.501	MON	635	7,622	09/24/2024	09/01/2031	1,818	XXX
3132AC-YK-0	FH ZT0714 - RMBS		1.A	1,334,832	1,313,690	1,330,283	1,334,404	0	(376)	0	0	5.000	4.632	MON	5,474	65,684	09/06/2024	10/01/2048	455	XXX
3132CW-MP-6	FH SB0366 - RMBS		1.A	360,990	372,274	368,503	363,314	0	786	0	0	3.500	4.438	MON	1,086	13,030	12/20/2022	02/01/2034	1,977	XXX
3132D6-AX-8	FH SB8122 - RMBS		1.A	1,209,381	1,419,870	1,285,925	1,231,741	0	11,987	0	0	1.500	5.015	MON	1,775	21,298	12/12/2023	10/01/2036	6,431	XXX
3132D6-ED-8	FH SB8232 - RMBS		1.A	174,064	174,555	173,097	174,066	0	1	0	0	4.000	4.035	MON	582	6,982	09/24/2024	06/01/2038	722	XXX
3132DM-3Y-9	FH SD0815 - RMBS		1.A	346,519	356,604	322,376	347,462	0	142	0	0	3.000	3.400	MON	892	10,698	04/07/2022	01/01/2052	200	XXX
3132DM-U8-6	FH SD0607 - RMBS		1.A	1,239,025	1,193,881	1,030,460	1,232,540	0	(1,012)	0	0	2.500	2.020	MON	2,487	29,847	05/28/2021	05/01/2051	1,344	XXX
3132DP-BW-7	FH SD1853 - RMBS		1.A	151,759	147,406	152,941	151,686	0	(50)	0	0	5.500	4.828	MON	676	8,107	09/05/2024	11/01/2052	20	XXX
3132DV-5Y-7	FH SD8063 - RMBS		1.A	487,864	533,003	498,759	489,528	0	605	0	0	3.500	5.192	MON	1,555	18,655	02/24/2023	05/01/2050	174	XXX
3132DV-6V-2	FH SD8084 - RMBS		1.A	136,487	154,250	138,400	137,263	0	270	0	0	3.000	4.981	MON	386	4,627	11/22/2022	08/01/2050	97	XXX
3132DV-L8-6	FH SD7551 - RMBS		1.A	1,386,674	1,426,689	1,285,331	1,390,161	0	582	0	0	3.000	3.404	MON	3,567	42,801	04/07/2022	01/01/2052	824	XXX
3132DW-A5-2	FH SD8128 - RMBS		1.A	164,858	169,302	138,170	165,260	0	88	0	0	2.000	2.305	MON	282	3,386	01/20/2022	02/01/2051	204	XXX
3132DW-A6-0	FH SD8129 - RMBS		1.A	466,869	547,246	466,804	466,713	0	(156)	0	0	2.500	4.908	MON	1,140	1,140	11/14/2025	02/01/2051	541	XXX
3132DW-AD-5	FH SD8104 - RMBS		1.A	5,256,425	5,781,621	4,473,265	5,282,874	0	9,707	0	0	1.500	2.609	MON	7,227	86,724	07/05/2023	11/01/2050	7,684	XXX
3132DW-AG-8	FH SD8107 - RMBS		1.A	785,088	972,312	831,013	790,016	0	2,952	0	0	2.500	5.807	MON	2,026	24,308	05/29/2024	11/01/2050	822	XXX
3132DW-AN-3	FH SD8113 - RMBS		1.A	1,153,541	1,308,751	1,071,039	1,164,284	0	2,919	0	0	2.000	3.613	MON	2,181	26,175	05/17/2022	12/01/2050	1,410	XXX
3132DW-AW-3	FH SD8121 - RMBS		1.A	168,938	213,424	174,263	170,572	0	781	0	0	2.000	5.218	MON	356	4,268	09/08/2023	01/01/2051	240	XXX
3132DW-B2-8	FH SD8157 - RMBS		1.A	450,402	483,410	431,040	452,853	0	488	0	0	3.000	4.047	MON	1,209	14,502	07/13/2022	07/01/2051	279	XXX
3132DW-BB-8	FH SD8134 - RMBS		1.A	210,012	255,140	208,219	212,053	0	819	0	0	2.000	4.525	MON	425	5,103	03/29/2023	03/01/2051	300	XXX
3132DW-BJ-1	FH SD8141 - RMBS		1.A	3,059,234	3,092,727	2,637,850	3,057,470	0	391	0	0	2.500	2.646	MON	6,443	77,318	07/18/2023	04/01/2051	2,784	XXX
3132DW-BY-8	FH SD8155 - RMBS		1.A	1,124,435	1,228,361	1,001,824	1,129,357	0	1,795	0	0	2.000	3.072	MON	2,047	24,567	09/08/2023	07/01/2051	1,401	XXX
3132DW-BZ-5	FH SD8156 - RMBS		1.A	452,425	531,093	453,039	452,615	0	190	0	0	2.500	4.862	MON	1,106	3,319	09/11/2025	07/01/2051	463	XXX
3132DW-C3-5	FH SD8190 - RMBS		1.A	251,266	289,960	260,208	251,896	0	535	0	0	3.000	5.330	MON	725	8,699	07/17/2024	01/01/2052	152	XXX
3132DW-C4-3	FH SD8191 - RMBS		1.A	233,949	262,963	245,816	234,104	0	156	0	0	3.500	5.688	MON	767	6,178	08/18/2025	01/01/2052	82	XXX
3132DW-C8-4	FH SD8195 - RMBS		1.A	145,327	169,509	150,718	145,479	0	152	0	0	3.000	5.326	MON	424	2,543	06/11/2025	02/01/2052	132	XXX
3132DW-C9-2	FH SD8196 - RMBS		1.A	692,936	754,751	703,120	692,921	0	(15)	0	0	3.500	4.840	MON	2,201	5,073	11/18/2025	02/01/2052	516	XXX
3132DW-CF-8	FH SD8170 - RMBS		1.A	82,749	89,323	85,584	82,833	0	71	0	0	4.000	5.549	MON	298	3,573	10/31/2024	08/01/2051	20	XXX
3132DW-CW-1	FH SD8185 - RMBS		1.A	394,765	448,480	419,214	397,583	0	574	0	0	3.500	5.782	MON	1,308	15,389	01/08/2025	12/01/2051	142	XXX
3132DW-DG-5	FH SD8203 - RMBS		1.A	368,764	397,992	380,748	368,883	0	119	0	0	4.000	5.549	MON	1,327	7,960	06/05/2025	01/01/2052	83	XXX
3132DW-DL-4	FH SD8207 - RMBS		1.A	152,841	173,191	160,581	153,090	0	249	0	0	3.500	5.464	MON	505	5,557	01/08/2025	04/01/2052	116	XXX
3132DW-DU-4	FH SD8215 - RMBS		1.A	847,094	936,060	893,321	849,460	0	1,099	0	0	4.000	5.640	MON	3,120	36,519	04/08/2025	05/01/2052	524	XXX
3132DW-DW-0	FH SD8217 - RMBS		1.A	150,552	159,208	151,942	150,690	0	116	0	0	4.000	4.909	MON	531	6,368	08/07/2024	04/01/2052	90	XXX
3132DW-E8-2	FH SD8259 - RMBS		1.A	743,373	729,691	742,619	743,385	0	12	0	0	5.500	5.055	MON	3,344	3,344	11/04/2025	10/01/2052	92	XXX
3132DW-EB-5	FH SD8230 - RMBS		1.A	849,719	883,216	867,117	849,826	0	107	0	0	4.500	5.152	MON	3,312	20,901	10/30/2025	06/01/2052	486	XXX
3132DW-ED-1	FH SD8232 - RMBS		1.A	375,623	367,413	366,981	374,529	0	(104)	0	0	5.000	4.622	MON	1,531	18,371	08/11/2022	06/01/2052	120	XXX
3132DW-EY-5	FH SD8251 - RMBS		1.A	273,014	274,746	279,624	273,032	0	6	0	0	5.500	5.621	MON	1,259	15,111	10/05/2023	08/01/2052	35	XXX
3132DW-FG-3	FH SD8267 - RMBS		1.A	949,594	968,488	970,975	949,801	0	165	0	0	5.000	5.297	MON	4,035	48,424	11/12/2024	11/01/2052	1,400	XXX
3132DW-FH-1	FH SD8268 - RMBS		1.A	2,266,752	2,250,923	2,290,906	2,266,385	0	(13)	0	0	5.500	5.321	MON	10,317	75,530	11/04/2025	11/01/2052	280	XXX
3132DW-FT-5	FH SD8278 - RMBS		1.A	210,209	204,458	211,222	210,231	0	22	0	0	6.000	4.993	MON	1,022	1,022	11/05/2025	12/01/2052	1	XXX
3132DW-FU-2	FH SD8279 - RMBS		1.A	1,168,276	1,157,633	1,202,753	1,167,715	0	(116)	0	0	6.000	5.638	MON	5,788	69,458	07/18/2024	11/01/2052	7	XXX
3132DW-FX-6	FH SD8282 - RMBS		1.A	327,316	319,097	333,466	326,966	0	(116)	0	0	6.500	5.223	MON	1,728	20,741	07/17/2024	01/01/2053	0	XXX
3132DW-G2-3	FH SD8317 - RMBS		1.A	781,675	775,015	798,011	781,140	0	(177)	0	0	6.000	5.648	MON	3,875	46,501	06/05/2024	04/01/2053	3	XXX
3132DW-HT-3	FH SD8342 - RMBS		1.A	589,241	580,891	590,816	589,246	0	5	0	0	5.500	5.138	MON	2,662	7,987	09/09/2025	07/01/2053	51	XXX
3132DW-JF-1	FH SD8362 - RMBS		1.A	1,228,408	1,211,747	1,231,342	1,228,378	0	(30)	0	0	5.500	5.152	MON	5,554	16,662	09/11/2025	09/01/2053	102	XXX
3132DW-NK-5	FH SD8494 - RMBS		1.A	956,373	955,887	969,564	956,277	0	(96)	0	0	5.500	5.459	MON	4,381	13,143	08/19/2025	01/01/2055	23	XXX
3132JB-Q4-8	FH Q19974 - RMBS		1.A	185,780	185,080	177,265	185,521	0	(22)	0	0	3.500	3.445	MON	540	6,478	10/11/2018	07/01/2043	222	XXX
3132L7-S6-7	FH V82341 - RMBS		1.A	211,493	204,198	200,799	210,628	0	(187)	0	0	4.000	3.250	MON	681	8,168	10/11/2018	01/01/2044	154	XXX
3132QT-W8-5	FH Q36970 - RMBS		1.A	0	0	0	0	0	0	0	0	4.000	3.996	MON	0	0	02/02/2022	10/01/2045	0	XXX
3132XV-V4-2	FH Q53334 - RMBS		1.A	47,021	43,893	42,411	46,782	0	(55)	0	0	4.000	2.625	MON	146	1,756	07/13/2021	01/01/2048	15	XXX
31335A-2A-5	FH G60769 - RMBS		1.A	469,905	511,288	504,571	472,674	0	1,213	0	0	4.000	6.119	MON	1,704	20,452	11/10/2023	03/01/2043	600	XXX
31335B-2M-7	FH G61680 - RMBS		1.A	815,647	774,157	702,647	811,012	0	(928)	0	0	3.000	2.105	MON	1,935	23,225	11/17/2020	04/01/2047	546	XXX
31335B-Q6-6	FH G61377 - RMBS		1.A	589,212	599,803	563,793	592,054	0	244	0	0	3.000	3.281	MON	1,500	17,994	01/22/2019	08/01/2043	815	XXX
3133AE-N8-3	FH QB7615 - RMBS		1.A	2,680,927	2,637,920	2,158,090	2,675,905	0	(1,001)	0	0	2.000	1.807	MON	4,397	52,758	09/02/2021	01/01/2051	3,194	XXX
3133AG-W4-7	FH QB9667 - RMBS		1.A	623,860	601,492	542,039	621,016	0	(387)	0	0	3.000	2.483	MON	1,504	18,045	12/01/2021	03/01/2051	350	XXX
3133AU-TM-0	FH QC9556 - RMBS		1.A	794,382	772,652	667,074	791,118	0	(405)	0	0	2.500	2.161	MON	1,610	19,316	10/13/2021	10/01/2051	658	XXX
3133B3-WR-4	FH QD6056 - RMBS		1.A	339,737	402,988	362,543	343,901	0	830	0	0	3.000	5.677	MON	1,007	12,090	10/20/2022	02/01/2052	213	XXX
3133G8-DD-0	FH QN1900 - RMBS		1.A	314,702	296,932	290,069	309,728	0	(1,072)	0	0	3.000	1.501	MON	742	8,908	04/22/2021	04/01/2035	1,103	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 9	10	11	12	Interest 13	14	15	16	17	Dates 18	19	20	21
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 Date	Payment Due at Maturity	Origination Balloon Payment %
3133KJ-6X-5	FH RA3586 - RMBS		1.A	11,252	10,481	10,084	11,175	0	(10)	0	0	4.000	2.640	MON	35	419	02/09/2021	09/01/2050	2	XXX
3133KM-DF-9	FH RA5502 - RMBS		1.A	145,169	171,719	152,330	146,446	0	369	0	0	3.000	5.694	MON	429	5,152	10/19/2022	06/01/2051	99	XXX
3133KN-SC-8	FH RA6815 - RMBS		1.A	108,225	132,740	113,706	108,720	0	396	0	0	2.500	5.365	MON	277	3,319	05/23/2024	02/01/2052	124	XXX
3133KQ-N6-9	FH RA8513 - RMBS		1.A	584,886	601,885	603,600	584,876	0	(10)	0	0	5.000	5.524	MON	2,508	12,539	07/18/2025	02/01/2053	214	XXX
3133KY-TW-9	FH RB5065 - RMBS		1.A	1,318,083	1,274,665	1,127,445	1,309,940	0	(1,705)	0	0	2.000	1.402	MON	2,124	25,493	01/29/2021	07/01/2040	2,536	XXX
3133KY-U6-4	FH RB5105 - RMBS		1.A	578,099	567,285	493,418	575,337	0	(1,068)	0	0	2.000	1.702	MON	945	11,346	10/01/2021	03/01/2041	1,202	XXX
3137BY-6K-1	FHR 4680 GZ - CMO/RMBS		1.A	1,436,559	1,349,831	1,237,925	1,409,038	0	(9,919)	0	0	3.500	2.906	MON	3,937	46,361	04/29/2021	03/15/2047	1,633	XXX
31385X-AZ-0	FN 555424 - RMBS		1.A	48,995	43,227	44,427	47,238	0	(424)	0	0	5.500	1.602	MON	198	2,377	10/13/2021	05/01/2033	218	XXX
31389J-VX-9	FN 627130 - RMBS		1.A	6,977	7,519	7,910	7,649	0	(17)	0	0	6.500	5.669	MON	41	489	08/10/2004	03/01/2032	62	XXX
3138A8-RD-0	FN AH6783 - RMBS		1.A	0	0	0	0	0	0	0	0	4.000	2.033	MON	0	(5)	08/10/2021	03/01/2041	0	XXX
3138A8-RH-1	FN AH6787 - RMBS		1.A	169,894	163,802	165,564	168,387	0	(176)	0	0	4.500	3.707	MON	614	7,371	05/06/2011	03/01/2041	182	XXX
3138AB-CW-7	FN AH9084 - RMBS		1.A	245,265	235,991	238,528	243,496	0	(303)	0	0	4.500	3.594	MON	885	10,620	10/11/2018	04/01/2041	285	XXX
3138AF-C6-5	FN AI1892 - RMBS		1.A	136,632	122,746	128,743	134,420	0	(403)	0	0	5.000	2.331	MON	511	6,137	11/08/2019	05/01/2041	99	XXX
3138EE-N5-4	FN AK9411 - RMBS		1.A	330,733	324,308	318,202	329,502	0	(190)	0	0	4.000	3.569	MON	1,081	12,972	10/11/2018	03/01/2042	316	XXX
3138EG-BY-9	FN AL0054 - RMBS		1.A	217,679	200,510	202,238	214,776	0	(528)	0	0	4.500	2.628	MON	752	9,023	11/08/2019	02/01/2041	216	XXX
3138EN-6J-3	FN AL6272 - RMBS		1.A	396,789	365,915	365,982	393,930	0	(737)	0	0	4.500	2.668	MON	1,372	16,466	11/15/2019	07/01/2044	215	XXX
3138EP-X3-3	FN AL6997 - RMBS		1.A	829,854	843,562	852,515	830,497	0	339	0	0	4.500	4.889	MON	3,163	37,960	03/12/2024	11/01/2042	923	XXX
3138EQ-VC-3	FN AL7810 - RMBS		1.A	420,071	394,259	363,959	416,472	0	(787)	0	0	3.000	1.829	MON	986	11,828	11/17/2020	10/01/2044	471	XXX
3138ER-CJ-7	FN AL9072 - RMBS		1.A	133,875	121,205	124,029	131,998	0	(346)	0	0	5.000	2.515	MON	505	6,060	11/08/2019	07/01/2044	86	XXX
3138ER-ZC-7	FN AL9738 - RMBS		1.A	53,011	53,446	51,875	53,167	0	37	0	0	2.000	2.247	MON	89	1,069	02/25/2022	01/01/2032	499	XXX
3138LQ-QG-2	FN AO0454 - RMBS		1.A	172,929	175,250	168,869	173,226	0	52	0	0	3.500	3.728	MON	511	6,134	10/11/2018	08/01/2042	256	XXX
3138MB-MB-9	FN AP7553 - RMBS		1.A	161,127	168,598	155,686	160,158	0	(2,131)	0	0	3.000	4.185	MON	422	5,058	10/11/2018	09/01/2042	229	XXX
3138W1-LC-9	FN AR3922 - RMBS		1.A	223,836	212,630	198,657	220,954	0	(309)	0	0	3.000	2.145	MON	532	6,379	05/01/2013	03/01/2043	276	XXX
3138W2-WX-9	FN AR5161 - RMBS		1.A	473,062	491,480	443,844	475,678	0	430	0	0	3.000	3.669	MON	1,229	14,744	10/11/2018	05/01/2043	538	XXX
3138W9-BG-4	FN AS0038 - RMBS		1.A	205,596	192,963	178,142	203,794	0	(384)	0	0	3.000	1.834	MON	482	5,789	11/17/2020	07/01/2043	231	XXX
3138W9-BN-9	FN AS0044 - RMBS		1.A	201,707	189,313	174,772	199,955	0	(374)	0	0	3.000	1.833	MON	473	5,679	11/17/2020	07/01/2043	221	XXX
3138W9-WH-9	FN AS0647 - RMBS		1.A	763,989	726,312	692,199	760,054	0	(1,121)	0	0	3.500	2.528	MON	2,118	25,421	11/15/2019	10/01/2043	910	XXX
3138WA-N9-4	FN AS1315 - RMBS		1.A	341,139	319,428	312,458	338,941	0	(583)	0	0	4.000	2.562	MON	1,065	12,777	11/15/2019	12/01/2043	246	XXX
3138WE-EV-7	FN AS4647 - RMBS		1.A	271,770	272,057	257,400	271,643	0	(9)	0	0	3.500	3.507	MON	794	9,522	10/11/2018	03/01/2045	273	XXX
3138WF-RS-7	FN AS5896 - RMBS		1.A	75,054	74,099	72,268	74,394	0	(69)	0	0	2.500	2.171	MON	154	1,852	12/09/2015	10/01/2030	643	XXX
3138WH-N5-7	FN AS7611 - RMBS		1.A	255,530	254,833	222,612	255,849	0	(39)	0	0	2.500	2.408	MON	531	6,371	01/16/2020	07/01/2046	235	XXX
3138WH-RP-9	FN AS7693 - RMBS		1.A	68,352	69,261	66,450	68,622	0	67	0	0	2.000	2.419	MON	115	1,385	02/25/2022	08/01/2031	401	XXX
3138WJ-A4-0	FN AS8126 - RMBS		1.A	681,456	654,067	614,099	678,508	0	(606)	0	0	3.500	2.777	MON	1,908	22,892	11/05/2019	10/01/2046	534	XXX
3138WJ-EN-4	FN AS8240 - RMBS		1.A	233,143	234,241	228,308	233,728	0	13	0	0	2.500	2.538	MON	488	5,856	05/17/2019	11/01/2031	1,300	XXX
3138WJ-FK-9	FN AS8269 - RMBS		1.A	963,182	910,810	827,789	957,145	0	(1,182)	0	0	3.000	2.036	MON	2,277	27,324	08/14/2020	11/01/2046	643	XXX
3138WJ-Q2-7	FN AS8572 - RMBS		1.A	631,216	624,966	588,855	632,090	0	(183)	0	0	3.500	3.265	MON	1,823	21,874	04/16/2019	12/01/2046	461	XXX
3138WJ-TG-3	FN AS8650 - RMBS		1.A	739,263	758,310	689,182	742,874	0	309	0	0	3.000	3.380	MON	1,896	22,749	01/16/2019	01/01/2047	516	XXX
3138X0-3Q-9	FN AU1706 - RMBS		1.A	356,463	333,453	307,826	353,235	0	(658)	0	0	3.000	1.797	MON	834	10,004	11/02/2020	08/01/2043	360	XXX
31402Q-6T-3	FN 735382 - RMBS		1.A	106,235	100,253	103,175	104,281	0	(317)	0	0	5.000	3.420	MON	418	5,013	10/11/2018	04/01/2035	313	XXX
31402R-FU-8	FN 735579 - RMBS		1.A	115,690	109,230	112,361	113,606	0	(365)	0	0	5.000	3.383	MON	455	5,461	10/11/2018	06/01/2035	373	XXX
31402R-JV-2	FN 735676 - RMBS		1.A	137,439	129,775	133,489	134,817	0	(424)	0	0	5.000	3.429	MON	541	6,489	10/11/2018	07/01/2035	444	XXX
31404E-C7-9	FN 766094 - RMBS		1.A	4,815	6,921	7,060	7,026	0	(11)	0	0	6.500	5.866	MON	37	450	03/10/2005	02/01/2034	42	XXX
3140EW-WY-7	FN BC2462 - RMBS		1.A	142,116	140,796	137,861	141,329	0	(118)	0	0	3.000	2.676	MON	352	4,224	05/10/2019	02/01/2031	984	XXX
3140FP-C9-8	FN BE3695 - RMBS		1.A	638,648	616,036	580,245	636,391	0	(479)	0	0	3.500	2.865	MON	1,797	21,561	11/05/2019	06/01/2047	453	XXX
3140GU-MA-2	FN BH5752 - RMBS		1.A	139,313	133,434	125,681	139,075	0	(127)	0	0	3.500	2.707	MON	389	4,670	02/20/2020	11/01/2047	91	XXX
3140GV-2D-6	FN BH7071 - RMBS		1.A	140,666	129,945	128,975	139,929	0	(171)	0	0	4.500	2.802	MON	487	5,848	07/20/2021	12/01/2047	36	XXX
3140GY-GZ-6	FN BH9215 - RMBS		1.A	0	0	0	0	0	0	0	0	3.500	2.452	MON	0	0	05/11/2021	01/01/2048	0	XXX
3140J8-GD-9	FN BM3795 - RMBS		1.A	114,174	117,289	114,020	115,429	0	318	0	0	2.000	2.955	MON	195	2,346	04/08/2022	01/01/2031	1,229	XXX
3140J9-G2-1	FN BM4716 - RMBS		1.A	58,390	58,331	57,071	58,296	0	(14)	0	0	3.500	3.411	MON	170	2,042	11/14/2018	12/01/2030	357	XXX
3140J9-YH-8	FN BM5211 - RMBS		1.A	592,590	554,227	544,374	588,476	0	(1,109)	0	0	4.000	2.516	MON	1,847	22,169	11/15/2019	03/01/2045	501	XXX
3140J9-Z3-8	FN BM5261 - RMBS		1.A	313,771	303,097	293,019	313,623	0	(207)	0	0	4.000	3.231	MON	1,010	12,124	07/13/2021	01/01/2048	109	XXX
3140JG-LW-3	FN BN0340 - RMBS		1.A	531,229	534,570	530,767	531,309	0	27	0	0	4.500	4.602	MON	2,005	24,056	02/07/2023	12/01/2048	311	XXX
3140K8-RB-9	FN BP1381 - RMBS		1.A	180,237	172,115	148,686	179,397	0	(180)	0	0	2.500	1.870	MON	359	4,303	10/05/2020	03/01/2050	168	XXX
3140KE-K8-0	FN BP6618 - RMBS		1.A	0	0	0	0	0	0	0	0	2.500	2.131	MON	0	(26)	04/14/2021	08/01/2050	0	XXX
3140KK-GD-0	FN BQ0195 - RMBS		1.A	392,032	390,203	324,540	391,793	0	(54)	0	0	2.000	1.934	MON	650	7,804	10/05/2021	08/01/2050	475	XXX
3140KM-TF-7	FN BQ2349 - RMBS		1.A	511,210	508,824	423,210	510,902	0	(66)	0	0	2.000	1.935	MON	848	10,177	10/05/2021	09/01/2050	569	XXX
3140KM-U3-2	FN BQ2401 - RMBS		1.A	1,221,990	1,181,558	1,028,858	1,217,691	0	(835)	0	0	2.500	2.045	MON	2,462	29,539	10/05/2021	09/01/2050	1,036	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	9	10	11	12	13	14	15	16	17	18	19	20	21
								Change in Book / Adjusted Carrying Value				Interest					Dates			
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 Date	Payment Due at Maturity	Origination Balloon Payment %
3140KP-Q4-8	FN BQ4074 - RMBS		1.A	2,013,931	1,938,074	1,611,895	2,004,708	0	(1,691)	0	0	2.000	1.542	MON	3,230	38,761	12/08/2020	12/01/2050	2,135	XXX
3140KS-AG-2	FN BQ6306 - RMBS		1.A	591,794	593,649	493,767	591,909	0	22	0	0	2.000	2.030	MON	989	11,873	12/13/2021	11/01/2050	669	XXX
3140KV-F8-8	FN BQ9190 - RMBS		1.A	647,808	624,581	517,999	645,057	0	(515)	0	0	2.000	1.566	MON	1,041	12,492	01/04/2021	01/01/2051	699	XXX
3140KV-FP-0	FN BQ9173 - RMBS		1.A	1,070,304	1,032,007	854,432	1,065,596	0	(842)	0	0	2.000	1.570	MON	1,720	20,640	12/08/2020	12/01/2050	1,150	XXX
3140KX-QQ-2	FN BR0462 - RMBS		1.A	594,145	576,577	497,683	591,998	0	(350)	0	0	2.500	2.118	MON	1,201	14,414	04/14/2021	04/01/2051	523	XXX
3140L5-FL-5	FN BR6470 - RMBS		1.A	1,213,689	1,172,715	1,012,562	1,208,282	0	(849)	0	0	2.500	2.062	MON	2,443	29,318	04/20/2021	03/01/2051	1,156	XXX
3140L8-W2-2	FN BR9664 - RMBS		1.A	1,295,990	1,250,088	1,077,413	1,289,905	0	(891)	0	0	2.500	2.051	MON	2,604	31,252	05/28/2021	05/01/2051	1,108	XXX
3140Q7-GX-9	FN CA0213 - RMBS		1.A	75,796	74,128	72,561	75,089	0	(109)	0	0	3.000	2.288	MON	185	2,224	11/13/2019	08/01/2032	284	XXX
3140QG-RN-9	FN CA8592 - RMBS		1.A	1,391,744	1,338,417	1,158,786	1,385,492	0	(1,043)	0	0	2.500	1.985	MON	2,788	33,460	05/27/2021	01/01/2051	1,081	XXX
3140QG-TZ-0	FN CA8667 - RMBS		1.A	1,333,556	1,291,775	1,057,397	1,328,516	0	(1,052)	0	0	2.000	1.602	MON	2,153	25,836	01/04/2021	10/01/2050	1,736	XXX
3140X3-A8-1	FN FM0030 - RMBS		1.A	218,861	211,876	193,353	218,527	0	(173)	0	0	3.000	2.385	MON	530	6,356	02/19/2020	02/01/2049	153	XXX
3140X4-4B-9	FN FM1717 - RMBS		1.A	1,485,992	1,412,708	1,362,299	1,475,207	0	(2,329)	0	0	3.500	2.534	MON	4,120	49,445	11/05/2019	12/01/2045	2,158	XXX
3140X4-5D-4	FN FM1743 - RMBS		1.A	1,260,206	1,224,988	1,130,814	1,254,994	0	(1,067)	0	0	3.000	2.466	MON	3,062	36,750	11/06/2019	01/01/2047	1,419	XXX
3140X4-7H-3	FN FM1795 - RMBS		1.A	1,902,911	1,944,523	1,794,399	1,903,780	0	815	0	0	3.000	3.417	MON	4,861	58,336	11/28/2023	04/01/2048	2,278	XXX
3140X4-DE-3	FN FM1000 - RMBS		1.A	725,833	864,087	788,832	731,272	0	2,502	0	0	3.000	6.444	MON	2,160	25,923	10/12/2023	04/01/2047	608	XXX
3140X4-XZ-4	FN FM1595 - RMBS		1.A	338,337	322,995	314,448	336,934	0	(293)	0	0	4.000	3.041	MON	1,077	12,920	11/05/2019	12/01/2047	138	XXX
3140X5-6F-5	FN FM2669 - RMBS		1.A	578,542	539,590	520,807	579,411	0	(760)	0	0	4.000	2.459	MON	1,799	21,584	07/30/2021	03/01/2048	184	XXX
3140X8-6B-8	FN FM5365 - RMBS		1.A	463,061	438,531	392,176	459,335	0	(791)	0	0	2.500	1.552	MON	914	10,963	01/15/2021	06/01/2046	614	XXX
3140X9-LZ-6	FN FM5743 - RMBS		1.A	583,570	572,302	493,253	582,203	0	(239)	0	0	2.500	2.245	MON	1,192	14,308	11/23/2021	02/01/2051	541	XXX
3140XA-2Y-7	FN FM7090 - RMBS		1.A	294,505	285,711	246,700	293,364	0	(176)	0	0	2.500	2.117	MON	595	7,143	07/01/2021	05/01/2051	268	XXX
3140XC-AX-6	FN FM8121 - RMBS		1.A	4,810,257	4,702,970	3,868,803	4,796,844	0	(2,423)	0	0	2.000	1.735	MON	7,838	94,059	07/30/2021	06/01/2051	5,556	XXX
3140XC-Q9-2	FN FM8579 - RMBS		1.A	304,715	373,311	319,950	306,010	0	1,059	0	0	2.500	5.496	MON	778	9,333	05/23/2024	09/01/2051	320	XXX
3140XG-6U-8	FN FS1782 - RMBS		1.A	627,863	659,715	596,919	631,188	0	449	0	0	3.000	3.700	MON	1,649	19,791	04/28/2022	05/01/2052	363	XXX
3140XG-CP-2	FN FS0977 - RMBS		1.A	674,822	694,909	626,173	676,785	0	285	0	0	3.000	3.410	MON	1,737	20,847	04/07/2022	03/01/2052	396	XXX
3140XG-UK-3	FN FS1485 - RMBS		1.A	366,159	398,947	375,605	368,609	0	889	0	0	3.000	4.723	MON	997	11,968	03/29/2023	11/01/2046	489	XXX
3140XG-XM-6	FN FS1583 - RMBS		1.A	363,426	383,247	344,340	365,646	0	304	0	0	3.000	3.678	MON	958	11,497	05/18/2022	04/01/2052	300	XXX
3140XH-BE-6	FN FS1836 - RMBS		1.A	2,066,748	2,235,644	1,928,006	2,082,324	0	2,699	0	0	2.500	3.503	MON	4,658	55,891	05/24/2022	05/01/2052	1,879	XXX
3140XH-VG-9	FN FS2414 - RMBS		1.A	597,328	677,819	650,892	601,951	0	2,041	0	0	3.500	6.145	MON	1,977	23,724	10/12/2023	04/01/2045	923	XXX
3140XJ-RB-1	FN FS3181 - RMBS		1.A	1,125,934	1,311,370	1,115,776	1,125,043	0	(891)	0	0	2.500	4.895	MON	2,732	2,732	11/24/2025	05/01/2051	1,163	XXX
3140XK-DC-1	FN FS3698 - RMBS		1.A	1,398,145	1,358,866	1,400,701	1,397,412	0	(460)	0	0	5.500	4.842	MON	6,228	74,738	09/05/2024	11/01/2052	184	XXX
3140XM-LB-0	FN FS5721 - RMBS		1.A	594,977	710,023	655,002	601,326	0	2,844	0	0	3.000	6.747	MON	1,775	21,301	10/30/2023	04/01/2048	838	XXX
3140XP-E6-2	FN FS7356 - RMBS		1.A	767,097	779,645	785,026	767,797	0	386	0	0	4.500	4.903	MON	2,924	35,084	03/12/2024	01/01/2050	1,217	XXX
3140XP-JU-4	FN FS7474 - RMBS		1.A	396,912	403,212	406,246	397,201	0	158	0	0	4.500	4.875	MON	1,512	18,145	03/13/2024	01/01/2050	456	XXX
31410F-5E-1	FN 888345 - RMBS		1.A	103,217	95,589	98,323	100,438	0	(480)	0	0	5.500	3.304	MON	438	5,257	10/11/2018	11/01/2034	448	XXX
31410K-JY-1	FN 889579 - RMBS		1.A	161,128	147,467	155,617	158,105	0	(538)	0	0	6.000	3.758	MON	737	8,848	10/11/2018	05/01/2038	319	XXX
31410L-PF-3	FN 890622 - RMBS		1.A	31,452	31,715	31,034	31,570	0	31	0	0	2.000	2.294	MON	53	634	03/14/2022	07/01/2029	660	XXX
31416T-NK-1	FN AA9393 - RMBS		1.A	162,330	156,146	157,670	160,971	0	(227)	0	0	4.500	3.570	MON	586	7,027	10/11/2018	07/01/2039	241	XXX
31416V-BY-9	FN AB0054 - RMBS		1.A	55,811	50,853	51,069	54,291	0	(353)	0	0	4.500	1.848	MON	191	2,288	07/20/2021	12/01/2034	258	XXX
31417B-P3-5	FN AB4941 - RMBS		1.A	258,243	260,010	252,640	258,358	0	34	0	0	3.500	3.614	MON	758	9,100	10/11/2018	04/01/2042	414	XXX
31417D-LP-6	FN AB6633 - RMBS		1.A	182,818	211,504	202,586	184,364	0	754	0	0	3.500	6.632	MON	617	7,403	10/30/2023	10/01/2042	312	XXX
31417E-WJ-6	FN AB7848 - RMBS		1.A	175,074	203,834	189,350	176,678	0	752	0	0	3.000	6.224	MON	510	6,115	11/10/2023	02/01/2043	253	XXX
31417F-MN-5	FN AB8464 - RMBS		1.A	219,652	255,424	228,896	221,904	0	1,018	0	0	2.500	5.524	MON	532	6,386	12/01/2023	02/01/2043	376	XXX
31417G-L8-7	FN AB9350 - RMBS		1.A	259,876	250,295	225,980	258,802	0	(319)	0	0	3.000	2.259	MON	626	7,509	02/19/2020	05/01/2043	323	XXX
31418C-DL-5	FN MA2806 - RMBS		1.A	1,295,582	1,255,262	1,140,875	1,291,043	0	(930)	0	0	3.000	2.438	MON	3,138	37,658	07/01/2020	11/01/2046	891	XXX
31418C-FE-9	FN MA2864 - RMBS		1.A	163,404	156,884	148,200	162,727	0	(139)	0	0	3.500	2.788	MON	458	5,491	11/05/2019	01/01/2047	120	XXX
31418C-GG-3	FN MA2898 - RMBS		1.A	752,400	773,425	754,000	788,023	0	30,583	0	0	2.500	1.484	MON	1,611	19,336	09/24/2024	02/01/2032	4,033	XXX
31418C-KW-3	FN MA3008 - RMBS		1.A	93,522	88,060	87,430	93,067	0	(92)	0	0	4.500	3.196	MON	330	3,963	11/08/2019	05/01/2047	28	XXX
31418C-LH-5	FN MA3027 - RMBS		1.A	235,310	220,077	212,826	234,046	0	(281)	0	0	4.000	2.641	MON	734	8,803	04/08/2020	06/01/2047	83	XXX
31418C-LS-1	FN MA3036 - RMBS		1.A	106,705	100,784	99,579	104,469	0	(376)	0	0	3.500	1.488	MON	294	3,527	04/28/2020	06/01/2032	313	XXX
31418C-MF-8	FN MA3057 - RMBS		1.A	440,793	424,989	400,305	440,210	0	(355)	0	0	3.500	2.816	MON	1,240	14,875	11/15/2019	07/01/2047	315	XXX
31418C-QB-3	FN MA3149 - RMBS		1.A	138,237	129,043	124,793	137,512	0	(165)	0	0	4.000	2.609	MON	430	5,162	07/13/2021	10/01/2047	47	XXX
31418C-R8-9	FN MA3210 - RMBS		1.A	0	0	0	0	0	0	0	0	3.500	2.858	MON	0	0	11/25/2019	12/01/2047	0	XXX
31418C-RC-0	FN MA3182 - RMBS		1.A	451,853	452,348	426,075	452,992	0	(35)	0	0	3.500	3.453	MON	1,319	15,832	01/16/2019	11/01/2047	316	XXX
31418C-SF-2	FN MA3217 - RMBS		1.A	175,460	173,508	169,150	174,778	0	(150)	0	0	2.500	2.096	MON	361	4,338	11/15/2019	12/01/2032	668	XXX
31418C-TE-4	FN MA3248 - RMBS		1.A	155,719	150,181	148,385	153,588	0	(318)	0	0	3.500	2.253	MON	438	5,256	11/12/2019	01/01/2033	376	XXX
31418D-2L-5	FN MA4378 - RMBS		1.A	1,570,840	1,978,622	1,612,545	1,579,120	0	7,068	0	0	2.000	5.096	MON	3,298	39,572	06/21/2024	07/01/2051	2,252	XXX
31418D-2M-3	FN MA4379 - RMBS		1.A	757,702	895,412	763,871	758,808	0	460	0	0	2.500	4.954	MON	1,865	8,275	10/22/2025	07/01/2051	787	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 Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
31418D-2N-1	FN MA4380 - RMBS		1.A	211,260	239,685	213,728	212,316	0	415	0	0	3.000	5.004	MON	599	7,191	06/07/2023	07/01/2051	140	XXX
31418D-3G-5	FN MA4398 - RMBS		1.A	1,153,079	1,243,913	1,014,586	1,157,871	0	1,580	0	0	2.000	2.907	MON	2,073	24,878	09/12/2023	08/01/2051	1,398	XXX
31418D-3H-3	FN MA4399 - RMBS		1.A	1,624,196	1,912,225	1,631,307	1,624,276	0	80	0	0	2.500	4.910	MON	3,984	7,968	09/19/2025	08/01/2051	1,656	XXX
31418D-4V-1	FN MA4435 - RMBS		1.A	125,548	134,141	128,331	125,576	0	28	0	0	4.000	5.347	MON	447	3,577	03/14/2025	09/01/2051	33	XXX
31418D-4Y-5	FN MA4438 - RMBS		1.A	367,937	433,744	370,029	367,838	0	(98)	0	0	2.500	4.920	MON	904	2,711	09/24/2025	10/01/2051	374	XXX
31418D-6E-7	FN MA4468 - RMBS		1.A	837,449	927,517	867,213	839,270	0	921	0	0	3.500	5.369	MON	2,705	30,617	02/07/2025	11/01/2051	303	XXX
31418D-6T-4	FN MA4481 - RMBS		1.A	933,684	1,012,295	968,608	933,787	0	103	0	0	4.000	5.659	MON	3,374	23,620	05/15/2025	10/01/2051	232	XXX
31418D-7F-3	FN MA4493 - RMBS		1.A	1,474,140	1,755,379	1,497,429	1,474,366	0	225	0	0	2.500	5.072	MON	3,657	10,734	10/30/2025	12/01/2051	1,452	XXX
31418D-GL-0	FN MA3802 - RMBS		1.A	125,573	141,740	127,420	126,282	0	272	0	0	3.000	4.980	MON	354	4,252	02/24/2023	10/01/2049	104	XXX
31418D-JJ-2	FN MA3864 - RMBS		1.A	170,011	188,377	180,477	172,711	0	1,217	0	0	2.500	5.241	MON	392	4,709	09/12/2023	12/01/2034	960	XXX
31418D-NJ-7	FN MA3992 - RMBS		1.A	475,920	519,953	486,556	477,546	0	590	0	0	3.500	5.193	MON	1,517	18,198	02/24/2023	04/01/2050	169	XXX
31418D-P9-7	FN MA4047 - RMBS		1.A	74,532	91,276	74,762	75,230	0	312	0	0	2.000	4.793	MON	152	1,826	07/12/2023	06/01/2050	104	XXX
31418D-PD-8	FN MA4019 - RMBS		1.A	547,730	680,277	581,463	551,973	0	2,159	0	0	2.500	5.860	MON	1,417	17,007	09/26/2023	05/01/2050	609	XXX
31418D-QA-3	FN MA4048 - RMBS		1.A	259,198	293,293	263,164	260,174	0	536	0	0	3.000	5.050	MON	733	8,799	01/08/2024	06/01/2050	192	XXX
31418D-QZ-8	FN MA4071 - RMBS		1.A	746,984	723,342	639,799	742,572	0	(930)	0	0	2.000	1.422	MON	1,206	14,467	02/05/2021	07/01/2040	1,458	XXX
31418D-RV-6	FN MA4099 - RMBS		1.A	434,188	471,543	449,090	436,667	0	2,362	0	0	2.500	4.878	MON	982	11,789	10/21/2024	08/01/2035	1,823	XXX
31418D-RW-4	FN MA4100 - RMBS		1.A	4,905,232	5,005,926	4,097,340	4,908,458	0	1,681	0	0	2.000	2.247	MON	8,343	100,119	09/14/2023	08/01/2050	5,843	XXX
31418D-SH-6	FN MA4119 - RMBS		1.A	341,209	414,796	339,219	344,528	0	1,378	0	0	2.000	4.653	MON	691	8,297	06/29/2023	09/01/2050	489	XXX
31418D-SM-5	FN MA4123 - RMBS		1.A	614,977	703,584	658,044	626,595	0	5,359	0	0	2.000	5.388	MON	1,173	14,072	09/12/2023	09/01/2035	3,135	XXX
31418D-SN-3	FN MA4124 - RMBS		1.A	265,820	285,014	272,255	267,323	0	1,206	0	0	2.500	4.453	MON	594	7,125	08/19/2024	09/01/2035	1,087	XXX
31418D-TP-7	FN MA4157 - RMBS		1.A	526,567	685,802	530,113	532,931	0	2,858	0	0	1.500	4.910	MON	857	10,287	07/05/2023	10/01/2050	885	XXX
31418D-TQ-5	FN MA4158 - RMBS		1.A	2,582,769	2,731,955	2,234,126	2,590,085	0	2,721	0	0	2.000	2.701	MON	4,553	54,639	07/12/2023	10/01/2050	3,092	XXX
31418D-U8-3	FN MA4206 - RMBS		1.A	143,198	163,831	153,223	145,829	0	1,215	0	0	2.000	5.361	MON	273	3,277	09/12/2023	12/01/2035	707	XXX
31418D-UC-4	FN MA4178 - RMBS		1.A	615,524	727,758	660,930	629,874	0	6,764	0	0	1.500	5.509	MON	910	10,916	09/12/2023	11/01/2035	3,417	XXX
31418D-UG-5	FN MA4182 - RMBS		1.A	679,006	771,275	631,275	684,994	0	1,771	0	0	2.000	3.639	MON	1,285	15,426	09/12/2022	11/01/2050	879	XXX
31418D-V2-5	FN MA4232 - RMBS		1.A	1,179,174	1,135,015	1,003,874	1,169,428	0	(2,931)	0	0	2.000	1.362	MON	1,892	22,700	01/04/2021	01/01/2041	2,096	XXX
31418D-V6-6	FN MA4236 - RMBS		1.A	819,875	844,009	652,390	822,211	0	487	0	0	1.500	1.817	MON	1,055	12,660	10/01/2021	01/01/2051	1,052	XXX
31418D-VA-7	FN MA4208 - RMBS		1.A	1,841,753	2,124,440	1,738,815	1,847,665	0	1,582	0	0	2.000	3.930	MON	3,541	22,489	12/10/2025	12/01/2050	2,404	XXX
31418D-VC-3	FN MA4210 - RMBS		1.A	234,114	273,019	233,354	233,904	0	(210)	0	0	2.500	4.904	MON	569	1,138	10/30/2025	12/01/2050	229	XXX
31418D-VX-7	FN MA4229 - RMBS		1.A	1,081,471	1,237,292	1,157,179	1,100,899	0	9,061	0	0	2.000	5.353	MON	2,062	24,746	09/12/2023	01/01/2036	5,253	XXX
31418D-W6-5	FN MA4268 - RMBS		1.A	1,887,539	1,810,882	1,575,068	1,870,804	0	(4,996)	0	0	2.000	1.338	MON	3,018	36,218	09/02/2021	02/01/2041	3,881	XXX
31418D-XG-2	FN MA4278 - RMBS		1.A	345,852	401,315	364,297	352,251	0	3,425	0	0	1.500	4.903	MON	502	6,020	01/05/2024	03/01/2036	2,040	XXX
31418D-XL-1	FN MA4282 - RMBS		1.A	397,526	487,201	415,609	399,382	0	1,496	0	0	2.500	5.545	MON	1,015	12,180	07/01/2024	03/01/2051	475	XXX
31418D-Y2-2	FN MA4328 - RMBS		1.A	736,643	861,255	781,815	749,853	0	6,774	0	0	1.500	5.054	MON	1,077	12,919	12/12/2023	05/01/2036	4,213	XXX
31418D-Y7-1	FN MA4333 - RMBS		1.A	1,826,656	1,766,324	1,536,228	1,814,734	0	(2,220)	0	0	2.000	1.454	MON	2,944	35,326	09/01/2021	05/01/2041	3,618	XXX
31418D-Y8-9	FN MA4334 - RMBS		1.A	676,534	651,224	590,533	671,336	0	(845)	0	0	2.500	1.829	MON	1,357	16,281	05/13/2021	05/01/2041	1,021	XXX
31418D-YB-2	FN MA4305 - RMBS		1.A	1,423,515	1,808,650	1,475,339	1,437,996	0	6,520	0	0	2.000	5.177	MON	3,014	36,173	10/12/2023	04/01/2051	2,094	XXX
31418D-YC-0	FN MA4306 - RMBS		1.A	6,495,225	6,324,806	5,394,951	6,473,370	0	(3,433)	0	0	2.500	2.163	MON	13,177	158,120	07/12/2023	04/01/2051	5,645	XXX
31418D-YX-4	FN MA4325 - RMBS		1.A	588,260	722,484	589,243	588,069	0	(191)	0	0	2.000	4.823	MON	1,204	1,204	11/14/2025	05/01/2051	824	XXX
31418D-ZW-5	FN MA4356 - RMBS		1.A	1,772,671	2,142,279	1,827,431	1,778,904	0	4,316	0	0	2.500	5.283	MON	4,463	41,446	11/20/2025	06/01/2051	1,876	XXX
31418E-AQ-3	FN MA4514 - RMBS		1.A	79,259	89,812	83,962	79,354	0	95	0	0	3.500	5.845	MON	262	2,881	01/08/2025	01/01/2052	28	XXX
31418E-BT-6	FN MA4549 - RMBS		1.A	1,390,469	1,571,583	1,397,518	1,403,975	0	2,747	0	0	3.000	4.685	MON	3,929	47,147	11/29/2022	02/01/2052	1,232	XXX
31418E-CA-6	FN MA4564 - RMBS		1.A	165,562	194,350	172,431	166,704	0	432	0	0	3.000	5.331	MON	486	5,830	09/11/2023	03/01/2052	151	XXX
31418E-DY-3	FN MA4618 - RMBS		1.A	1,734,236	1,843,991	1,762,146	1,736,586	0	1,310	0	0	4.000	4.992	MON	6,147	70,863	06/27/2025	04/01/2052	1,022	XXX
31418E-ES-5	FN MA4644 - RMBS		1.A	966,254	1,014,838	967,573	967,251	0	508	0	0	4.000	4.787	MON	3,383	35,714	10/29/2025	05/01/2052	569	XXX
31418E-EX-4	FN MA4649 - RMBS		1.A	437,275	432,177	424,303	436,427	0	(80)	0	0	4.500	4.327	MON	1,621	19,448	06/08/2022	05/01/2052	238	XXX
31418E-F2-1	FN MA4684 - RMBS		1.A	1,663,291	1,691,965	1,660,703	1,663,696	0	305	0	0	4.500	4.776	MON	6,345	76,138	07/01/2024	06/01/2052	947	XXX
31418E-F4-7	FN MA4686 - RMBS		1.A	266,558	271,479	272,929	266,797	0	44	0	0	5.000	5.322	MON	1,131	13,574	05/23/2023	06/01/2052	89	XXX
31418E-GT-1	FN MA4709 - RMBS		1.A	2,439,722	2,450,982	2,464,086	2,439,449	0	30	0	0	5.000	5.077	MON	10,212	122,549	09/06/2024	07/01/2052	810	XXX
31418E-HQ-6	FN MA4738 - RMBS		1.A	206,950	212,768	216,544	207,058	0	45	0	0	5.500	6.110	MON	975	11,702	04/16/2024	08/01/2052	27	XXX
31418E-J8-4	FN MA4786 - RMBS		1.A	3,151,007	3,161,201	3,229,875	3,149,597	0	(4)	0	0	5.500	5.562	MON	14,489	167,741	07/03/2025	10/01/2052	405	XXX
31418E-JF-8	FN MA4761 - RMBS		1.A	1,331,315	1,327,581	1,331,389	1,331,194	0	(99)	0	0	5.000	4.935	MON	5,532	66,379	09/06/2024	09/01/2052	442	XXX
31418E-K8-2	FN MA4818 - RMBS		1.A	546,915	546,953	568,224	547,048	0	19	0	0	6.000	5.929	MON	2,735	30,712	02/19/2025	10/01/2052	3	XXX
31418E-KV-1	FN MA4807 - RMBS		1.A	2,853,187	2,858,536	2,920,702	2,852,045	0	(55)	0	0	5.500	5.529	MON	13,102	156,600	01/08/2025	11/01/2052	358	XXX
31418E-LF-5	FN MA4825 - RMBS		1.A	265,521	270,940	275,566	266,102	0	182	0	0	5.000	5.507	MON	1,129	13,547	08/22/2023	10/01/2037	559	XXX
31418E-M2-3	FN MA4876 - RMBS		1.A	4,273,135	4,205,610	4,356,327	4,266,741	0	(719)	0	0	6.000	5.444	MON	21,028	252,337	07/18/2024	12/01/2052	24	XXX
31418E-MA-5	FN MA4852 - RMBS		1.A	236,580	228,510	240,161	235,026	0	(68)	0	0	6.500	5.049	MON	1,238	14,853	04/06/2023	11/01/2052	0	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 9	10	11	12	Interest 13	14	15	16	17	Dates 18	19	20	21
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 Date	Payment Due at Maturity	Origination Balloon Payment %
31418E-NL-0	FN MA4894 - RMBS		1.A	291,930	288,459	297,261	291,810	0	(51)	0	0	6.000	5.542	MON	1,442	17,308	07/29/2024	01/01/2053	2	XXX
31418E-U9-9	FN MA5107 - RMBS		1.A	474,654	477,790	485,805	474,670	0	15	0	0	5.500	5.630	MON	2,190	13,139	06/11/2025	08/01/2053	42	XXX
31418E-YM-6	FN MA5215 - RMBS		1.A	591,319	582,940	592,583	591,261	0	(59)	0	0	5.500	5.142	MON	2,672	8,015	09/09/2025	12/01/2053	49	XXX
31418F-AV-9	FN MA5419 - RMBS		1.A	819,977	821,711	819,997	819,972	0	(6)	0	0	5.000	5.029	MON	3,424	3,424	10/31/2025	07/01/2054	228	XXX
31418F-E2-9	FN MA5552 - RMBS		1.A	1,035,095	1,040,174	1,038,005	1,035,115	0	19	0	0	5.000	5.079	MON	4,334	4,334	11/10/2025	12/01/2054	279	XXX
31418F-E3-7	FN MA5553 - RMBS		1.A	2,818,002	2,824,039	2,864,453	2,817,970	0	(32)	0	0	5.500	5.523	MON	12,944	60,381	09/11/2025	12/01/2054	71	XXX
31418F-EC-7	FN MA5530 - RMBS		1.A	1,058,142	1,058,142	1,055,935	1,058,142	0	0	0	0	5.000	4.991	MON	4,409	4,409	10/21/2025	11/01/2054	285	XXX
31418F-ED-5	FN MA5531 - RMBS		1.A	1,511,951	1,492,825	1,514,188	1,511,367	0	(584)	0	0	5.500	5.155	MON	6,842	20,526	09/11/2025	11/01/2054	38	XXX
31419A-VZ-7	FN AE0631 - RMBS		1.A	169,088	152,848	153,986	166,827	0	(498)	0	0	4.500	2.171	MON	573	6,878	07/20/2021	12/01/2040	154	XXX
31419B-CJ-2	FN AE0972 - RMBS		1.A	53,986	48,939	49,421	53,185	0	(145)	0	0	5.000	2.545	MON	204	2,447	11/08/2019	02/01/2041	40	XXX
31419E-EJ-4	FN AE3736 - RMBS		1.A	118,264	113,793	115,018	117,397	0	(156)	0	0	4.500	3.580	MON	427	5,121	10/11/2018	01/01/2041	152	XXX
31419E-JE-0	FN AE3860 - RMBS		1.A	89,539	80,974	83,207	88,097	0	(250)	0	0	5.000	2.500	MON	337	4,049	11/08/2019	10/01/2040	68	XXX
1039999999 - ABS - Financial ABS - Self-Liquidating - Agency Residential MBS - Not/Partially Guaranteed (Not Exempt from RBC)				182,412,849	188,781,584	171,678,529	182,487,015	0	101,156	0	0	XXX	XXX	XXX	500,449	5,158,028	XXX	XXX	3,723,217	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)																				
3136BN-ET-9	FNA 2022-M1S A2 - CMBS		1.A	1,152,141	1,400,000	1,234,851	1,233,641	0	27,170	0	0	2.084	4.678	MON	2,431	29,573	11/30/2022	04/25/2032	100,443	XXX
3137F8-2T-9	FHMS K-122 X1 - CMBS		1.A	670,568	0	310,806	321,906	0	(71,550)	0	0	0.868	4.059	MON	6,494	82,056	12/09/2020	11/25/2030	4,547	XXX
3137FL-6W-9	FHMS K-W08 X1 - CMBS		1.A	577,656	0	400,330	390,598	0	(172,722)	0	0	0.318	12.884	MON	11,717	181,097	08/28/2024	01/25/2029	5,139	XXX
3137HH-UJ-8	FHMS K-167 X1 - CMBS		1.A	522,971	0	486,346	474,654	0	(45,420)	0	0	0.154	5.715	MON	3,954	70,555	12/05/2024	10/25/2034	195	XXX
1049999999 - ABS - Financial ABS - Self-Liquidating - Agency Commercial MBS - Not/Partially Guaranteed (Not Exempt from RBC)				2,923,335	1,400,000	2,432,332	2,420,800	0	(262,521)	0	0	XXX	XXX	XXX	24,596	363,282	XXX	XXX	110,324	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)																				
03329F-BA-1	ANCHC 15 BR2 - CDO		1.C FE	250,000	250,000	251,735	250,000	0	0	0	0	6.061	6.221	JAJO	8,039	0	06/10/2025	07/20/2038	44,437	XXX
14016B-AA-6	C4US 4 A1 - CDO		1.A FE	1,200,000	1,200,000	1,198,333	1,200,000	0	0	0	0	5.036	5.226	JAJO	3,526	0	10/30/2025	10/18/2038	15,893	XXX
225914-AC-4	CKSRC 2024-1 A2 - CDO		1.A FE	3,473,750	3,500,000	3,525,822	3,476,521	0	2,771	0	0	5.555	5.699	JAJO	42,122	173,116	04/15/2025	01/15/2038	2,204,907	XXX
81124E-AQ-3	SCUL XXIX AR - CDO		1.A FE	3,808,740	3,800,000	3,815,399	3,808,076	0	(664)	0	0	5.227	5.102	JAJO	39,176	29,021	10/03/2025	07/22/2038	68,746	XXX
82671C-AL-3	SPEAK 10 A2R - CDO		1.A FE	1,501,050	1,500,000	1,508,456	1,500,734	0	(316)	0	0	5.315	5.356	JAJO	15,282	22,113	10/06/2025	01/25/2038	916,257	XXX
83614B-AQ-2	SNDPT XXIII AR - CDO		1.A FE	1,993,000	2,000,000	2,005,270	1,994,755	0	1,755	0	0	5.336	5.498	JAJO	23,123	58,139	04/14/2025	07/17/2034	3,800	XXX
83614X-AQ-4	SNDPT XXVI AR - CDO		1.A FE	4,982,500	5,000,000	5,013,014	4,987,074	0	4,574	0	0	5.316	5.913	JAJO	53,899	216,378	04/14/2025	07/20/2034	52,363	XXX
89642F-AN-3	TRNTS XIX A1R - CDO		1.A FE	4,185,028	4,221,970	4,221,854	4,190,586	0	5,975	0	0	4.994	5.518	JAJO	42,758	173,137	04/15/2025	10/20/2033	41,387	XXX
89643B-AC-5	TRNTS 29 A2 - CDO		1.A FE	2,478,750	2,500,000	2,517,568	2,480,366	0	1,616	0	0	5.560	5.745	JAJO	27,027	113,680	04/14/2025	07/23/2037	418,016	XXX
1099999999 - ABS - Financial ABS - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)				23,872,818	23,971,970	24,057,449	23,888,112	0	15,711	0	0	XXX	XXX	XXX	254,952	785,585	XXX	XXX	3,765,806	XXX
1209999999 - ABS - Financial ABS - Self-Liquidating - Subtotals - Financial ABS - Self-Liquidating				252,752,207	259,461,128	240,568,344	252,368,311	0	(126,591)	0	0	XXX	XXX	XXX	918,783	7,618,783	XXX	XXX	10,631,958	XXX
1889999999 - Total - Asset-Backed Securities (Unaffiliated)				252,752,207	259,461,128	240,568,344	252,368,311	0	(126,591)	0	0	XXX	XXX	XXX	918,783	7,618,783	XXX	XXX	10,631,958	XXX
1909999999 Total Asset-Backed Securities				252,752,207	259,461,128	240,568,344	252,368,311	0	(126,591)	0	0	XXX	XXX	XXX	918,783	7,618,783	XXX	XXX	10,631,958	XXX
2009999999 Total Long Term Bonds - Issuer Credit Obligations and Asset-Backed Securities				441,195,144	451,520,128	428,775,676	442,896,736	(13,050)	755,740	0	0	XXX	XXX	XXX	2,109,859	10,725,235	XXX	XXX	204,727,366	XXX

1.

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A	$ 252,118,311	1B	$ 0	1C	$ 250,000	1D	$ 0	1E	$ 0	1F	$ 0	1G	$ 0
1B	2A	$ 0	2B	$ 0	2C	$ 0								
1C	3A	$ 0	3B	$ 0	3C	$ 0								
1D	4A	$ 0	4B	$ 0	4C	$ 0								
1E	5A	$ 0	5B	$ 0	5C	$ 0								
1F	6	$ 0												

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 Admin-istrative Symbol	Date Acquired
4509999999 Total Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 0	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 0
1B	2A $ 0	2B $ 0	2C $ 0				
1C	3A $ 0	3B $ 0	3C $ 0				
1D	4A $ 0	4B $ 0	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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	
Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																
FHLBNY-00-1	FHLBNY Membership Stocks	RF	2,797.000	279,700	100.000	279,700	279,700	0	72,215	0	0	0	0	0	04/04/2025	XXX
5019999999 - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				279,700	XXX	279,700	279,700	0	72,215	0	0	0	0	0	XXX	XXX
5109999999 - Subtotals – Industrial and Miscellaneous (Unaffiliated)				279,700	XXX	279,700	279,700	0	72,215	0	0	0	0	0	XXX	XXX
5989999999 Total Common Stocks				279,700	XXX	279,700	279,700	0	72,215	0	0	0	0	0	XXX	XXX
5999999999 Total Preferred and Common Stocks				279,700	XXX	279,700	279,700	0	72,215	0	0	0	0	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 0	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 0
1B	2A $ 0	2B $ 0	2C $ 0				
1C	3A $ 0	3B $ 0	3C $ 0				
1D	4A $ 0	4B $ 0	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)							
912810-FG-8	UNITED STATES TREASURY	10/29/2025	Wells Fargo Securities, LLC	XXX	950,766	900,000	9,758
912810-SZ-2	UNITED STATES TREASURY	12/11/2025	DBSI	XXX	260,842	450,000	2,910
912810-UD-8	UNITED STATES TREASURY	12/11/2025	SG	XXX	369,094	400,000	5,336
912810-UF-3	UNITED STATES TREASURY	02/04/2025	Various	XXX	698,673	720,000	7,277
91282C-DF-5	UNITED STATES TREASURY	07/30/2025	FISGlobal	XXX	26,854,453	29,000,000	99,688
91282C-FH-9	UNITED STATES TREASURY	08/26/2025	BANC OF AMERICA/FIXED INCOME	XXX	6,826,688	6,900,000	105,469
91282C-HX-2	UNITED STATES TREASURY	07/30/2025	FISGlobal	XXX	29,464,453	29,000,000	527,497
0019999999 - ICO - U.S. Government Obligations (Exempt from RBC)					65,424,968	67,370,000	757,934
Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds – Fair Value							
46641Q-83-7	JPMORGAN:ULTRA-SHORT INC	09/22/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	0.000	4,414,380	0	0
0149999999 - ICO - SVO-Identified Bond Exchange Traded Funds – Fair Value					4,414,380	0	0
0489999999 - ICO - Subtotal – Issuer Credit Obligations (Unaffiliated)					69,839,348	67,370,000	757,934
0509999997 - ICO - Subtotals – Issuer Credit Obligations – Part 3					69,839,348	67,370,000	757,934
0509999998 - ICO - Summary item from Part 5 for Issuer Credit Obligations					86,564,076	72,825,000	446,507
0509999999 - ICO - Subtotals – Issuer Credit Obligations					156,403,424	140,195,000	1,204,441
Asset-Backed Securities - Financial Asset-Backed – Self-Liquidating - Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)							
21H050-61-5	G2JUMB-5N-JAN-2024 - MBS	12/02/2025	MORGAN STANLEY & COMPANY	XXX	1,495,254	1,500,000	4,375
21H060-61-4	G2JUMB-6N-JAN-2024 - MBS	01/08/2025	BARCLAYS CAPITAL INC	XXX	3,333	0	0
21H062-62-8	G2JUMB-6.5N-FEB-2025 - MBS	12/18/2025	Citigroup (SSB)	XXX	1,547,461	1,500,000	4,875
36179S-5M-5	G2 MA4452 - RMBS	05/20/2025	BK OF NYC/FCSTONE	XXX	196,828	212,643	473
36179S-EH-6	G2 MA3736 - RMBS	04/30/2025	BK OF NYC/FCSTONE	XXX	437,408	471,301	0
36179S-SQ-1	G2 MA4127 - RMBS	10/22/2025	Stephens Inc	XXX	1,005,498	1,067,903	2,284
36179T-AK-1	G2 MA4510 - RMBS	04/30/2025	BMO CAPITAL MARKETS	XXX	214,654	232,282	0
36179T-AL-9	G2 MA4511 - RMBS	05/20/2025	BK OF NYC/FCSTONE	XXX	204,651	221,095	491
36179T-CY-9	G2 MA4587 - RMBS	05/02/2025	Mizuho Securities	XXX	527,774	554,654	247
36179T-E2-7	G2 MA4653 - RMBS	05/20/2025	BK OF NYC/FCSTONE	XXX	319,177	344,824	766
36179T-QQ-1	G2 MA4963 - RMBS	05/05/2025	BK OF NYC/FCSTONE	XXX	400,631	424,520	236
36179U-EA-6	G2 MA5529 - RMBS	03/24/2025	GOLDMAN	XXX	482,082	496,204	1,251
36179W-5F-1	G2 MA8046 - RMBS	02/11/2025	MILL	XXX	288,477	303,860	418
36179W-NE-4	G2 MA7589 - RMBS	07/01/2025	MORGAN STANLEY & COMPANY	XXX	843,928	992,401	1,378
36179W-VX-3	G2 MA7830 - RMBS	02/05/2025	BK OF NYC/FCSTONE	XXX	345,851	368,347	205
36179W-ZC-5	G2 MA7939 - RMBS	01/30/2025	MILL	XXX	143,428	155,320	518
36179X-DE-3	G2 MA8201 - RMBS	03/11/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	1,930,237	2,003,327	2,755
36179X-DF-0	G2 MA8202 - RMBS	07/03/2025	BK OF NYC/FCSTONE	XXX	179,622	180,585	152
36179X-FH-4	G2 MA8268 - RMBS	03/26/2025	Merrill Lynch	XXX	502,235	523,374	1,701
36179X-FK-7	G2 MA8270 - RMBS	07/03/2025	BK OF NYC/FCSTONE	XXX	116,771	114,839	107
36179X-HZ-2	G2 MA8348 - RMBS	06/18/2025	Morgan Stanley	XXX	501,277	512,283	1,565
36179Y-2L-7	G2 MA9779 - RMBS	07/15/2025	Mizuho Securities	XXX	648,389	652,262	1,993
36179Y-5L-4	G2 MA9851 - RMBS	07/15/2025	WELLS FARGO SECURITIES LLC	XXX	974,146	979,657	2,993
36179Y-RJ-5	G2 MA9489 - RMBS	03/14/2025	BK OF NYC/FCSTONE	XXX	546,747	537,509	1,433
36180A-AF-0	G2 MA9906 - RMBS	07/15/2025	Various	XXX	2,074,661	2,081,238	6,359
1019999999 - ABS - Financial Asset-Backed – Self-Liquidating - Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)					15,930,519	16,430,427	36,575
Asset-Backed Securities - Financial Asset-Backed – Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)							
01F022-61-8	FNCL-2.5N-JAN-2026 - MBS	12/18/2025	Various	XXX	3,385,645	4,000,000	3,611
3132DW-A6-0	FH SD8129 - RMBS	11/14/2025	Stephens Inc	XXX	469,090	549,849	611
3132DW-BZ-5	FH SD8156 - RMBS	09/11/2025	BK OF NYC/FCSTONE	XXX	461,701	541,983	414
3132DW-C4-3	FH SD8191 - RMBS	08/18/2025	BK OF NYC/FCSTONE	XXX	251,528	282,809	331
3132DW-C8-4	FH SD8195 - RMBS	06/11/2025	BK OF NYC/FCSTONE	XXX	151,863	177,132	162
3132DW-C9-2	FH SD8196 - RMBS	11/18/2025	BK OF NYC/FCSTONE	XXX	704,876	768,142	1,238
3132DW-CW-1	FH SD8185 - RMBS	01/08/2025	BK OF NYC/FCSTONE	XXX	100,935	114,374	89
3132DW-DG-5	FH SD8203 - RMBS	06/05/2025	WELLS FARGO SECURITIES LLC	XXX	402,123	433,994	241
3132DW-DL-4	FH SD8207 - RMBS	01/08/2025	BK OF NYC/FCSTONE	XXX	167,263	189,534	147
3132DW-DU-4	FH SD8215 - RMBS	04/08/2025	JP Morgan	XXX	68,885	73,971	107
3132DW-E8-2	FH SD8259 - RMBS	11/04/2025	BK OF NYC/FCSTONE	XXX	753,747	739,874	452
3132DW-EB-5	FH SD8230 - RMBS	10/30/2025	Various	XXX	899,269	935,267	2,857
3132DW-FH-1	FH SD8268 - RMBS	11/04/2025	BONY/TORONTO DOMINION SECURITIES INC.	XXX	984,807	966,681	591
3132DW-FT-5	FH SD8278 - RMBS	11/05/2025	BK OF NYC/FCSTONE	XXX	214,604	208,733	174
3132DW-HT-3	FH SD8342 - RMBS	09/09/2025	BK OF NYC/FCSTONE	XXX	615,392	606,671	834

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
3132DW-JF-1	FH SD8362 - RMBS	09/11/2025	BK OF NYC/FCSTONE	XXX	1,295,054	1,277,489	2,147
3132DW-NK-5	FH SD8494 - RMBS	08/19/2025	JP Morgan	XXX	1,011,958	1,011,444	2,163
3133KQ-N6-9	FH RA8513 - RMBS	07/18/2025	BOK FINANCIAL SECURITIES INC	XXX	594,397	611,672	1,699
3137BY-6K-1	FHR 4680 GZ - CMO/RMBS	12/01/2025	Direct	XXX	46,360	46,360	0
3140XJ-RB-1	FN FS3181 - RMBS	11/24/2025	BK OF NYC/FCSTONE	XXX	1,132,636	1,319,175	2,199
31418D-2M-3	FN MA4379 - RMBS	10/22/2025	BK OF NYC/FCSTONE	XXX	592,670	686,159	1,048
31418D-3H-3	FN MA4399 - RMBS	09/19/2025	Merrill Lynch	XXX	1,645,246	1,937,008	1,749
31418D-4V-1	FN MA4435 - RMBS	03/14/2025	Wells Fargo Securities, LLC	XXX	135,795	145,090	210
31418D-4Y-5	FN MA4438 - RMBS	09/24/2025	Stephens Inc.	XXX	375,391	442,532	738
31418D-6E-7	FN MA4468 - RMBS	02/07/2025	BK OF NYC/FCSTONE	XXX	364,206	409,278	345
31418D-6T-4	FN MA4481 - RMBS	05/15/2025	BK OF NYC/FCSTONE	XXX	970,499	1,052,210	1,754
31418D-7F-3	FN MA4493 - RMBS	10/30/2025	Various	XXX	1,503,256	1,790,064	1,927
31418D-VA-7	FN MA4208 - RMBS	12/10/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	814,375	1,000,000	556
31418D-VC-3	FN MA4210 - RMBS	10/30/2025	BK OF NYC/FCSTONE	XXX	237,181	276,596	576
31418D-YX-4	FN MA4325 - RMBS	11/14/2025	Stephens Inc.	XXX	591,353	726,282	646
31418D-ZW-5	FN MA4356 - RMBS	11/20/2025	JP Morgan	XXX	453,751	531,747	739
31418E-AQ-3	FN MA4514 - RMBS	01/08/2025	BK OF NYC/FCSTONE	XXX	88,816	100,641	78
31418E-DY-3	FN MA4618 - RMBS	06/27/2025	BK OF NYC/FCSTONE	XXX	257,423	278,722	498
31418E-ES-5	FN MA4644 - RMBS	10/29/2025	BK OF NYC/FCSTONE	XXX	236,970	252,467	546
31418E-J8-4	FN MA4786 - RMBS	07/03/2025	BK OF NYC/FCSTONE	XXX	205,279	201,754	188
31418E-K8-2	FN MA4818 - RMBS	02/19/2025	Stephens Inc.	XXX	255,269	252,429	799
31418E-KV-1	FN MA4807 - RMBS	01/08/2025	BK OF NYC/FCSTONE	XXX	149,432	151,132	185
31418E-U9-9	FN MA5107 - RMBS	06/11/2025	BK OF NYC/FCSTONE	XXX	513,096	516,485	868
31418E-YM-6	FN MA5215 - RMBS	09/09/2025	BK OF NYC/FCSTONE	XXX	618,676	609,908	839
31418F-AV-9	FN MA5419 - RMBS	10/31/2025	BNP PARIBAS	XXX	830,104	825,322	231
31418F-E2-9	FN MA5552 - RMBS	11/10/2025	Merrill Lynch	XXX	1,044,422	1,049,547	1,749
31418F-E3-7	FN MA5553 - RMBS	09/11/2025	Various	XXX	3,023,777	3,030,396	9,960
31418F-EC-7	FN MA5530 - RMBS	10/21/2025	BARCLAYS CAPITAL INC	XXX	1,068,287	1,068,287	1,780
31418F-ED-5	FN MA5531 - RMBS	09/11/2025	BK OF NYC/FCSTONE	XXX	1,604,068	1,583,776	2,662
1039999999 - ABS - Financial Asset-Backed – Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)					31,291,477	33,772,991	50,738
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)							
03329F-BA-1	ANCHC 15RR BR2 - CDO	06/10/2025	DEUTSCHE BANC ALEX. BROWN INST	XXX	250,000	250,000	0
14016B-AA-6	C4US 4 A1 - CDO	10/30/2025	Jefferies	XXX	1,200,000	1,200,000	0
225914-AC-4	CKSRC 2024-1 A2 - CDO	04/15/2025	BANC OF AMERICA/FIXED INCOME	XXX	3,473,750	3,500,000	68,068
81124E-AQ-3	SCUL 29R AR - CDO	10/03/2025	JPM/INTL FCSTONE FINANCIAL INC	XXX	3,808,740	3,800,000	20,402
82671C-AL-3	SPEAK 10 A2R - CDO	10/06/2025	RAYMOND JAMES & ASSOCIATES	XXX	1,501,050	1,500,000	18,027
83614B-AQ-2	SNDPT XXIII AR - CDO	04/14/2025	BNP Paribas	XXX	1,993,000	2,000,000	0
83614X-AQ-4	SNDPT XXVI AR - CDO	04/14/2025	BNP Paribas	XXX	4,982,500	5,000,000	66,789
89642F-AN-3	TRNTS 19R A1R - CDO	04/15/2025	J P MORGAN SECURITIES	XXX	4,956,250	5,000,000	63,787
89643B-AC-5	TRNTS 29 A2 - CDO	04/14/2025	DEUTSCHE BANC ALEX. BROWN INST	XXX	2,478,750	2,500,000	34,112
1099999999 - ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)					24,644,040	24,750,000	271,186
1889999999 - ABS - Subtotal – Asset-Backed Securities (Unaffiliated)					71,866,036	74,953,417	358,499
1909999997 - ABS - Subtotals – Asset-Backed Securities – Part 3					71,866,036	74,953,417	358,499
1909999998 - ABS - Summary item from Part 5 for Asset-Backed Securities					206,635,385	216,696,217	424,225
1909999999 - ABS - Subtotals – Asset-Backed Securities					278,501,421	291,649,635	782,724
2009999999 - Subtotals - Issuer Credit Obligations and Asset-Backed Securities					434,904,845	431,844,635	1,987,165
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded							
FHLBNY-00-1	FHLBNY Membership Stocks	04/04/2025	Unknown	142.000	14,200	XXX	0
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded					14,200	XXX	0
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3					14,200	XXX	0
5989999998 - Common Stocks - Summary item from Part 5 for Common Stocks					47,574,000	XXX	0
5989999999 - Common Stocks - Subtotals - Common Stocks					47,588,200	XXX	0
5999999999 - Subtotals - Preferred and Common Stocks					47,588,200	XXX	0
6009999999 Totals					482,493,045	XXX	1,987,165

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 10	11	12	13	14	15	16	17	18	19	20
CUSIP Identi-fication	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
ICO - U.S. Government Obligations (Exempt from RBC)																			
912810-UF-3	UNITED STATES TREASURY	02/21/2025	Merrill Lynch	XXX	49,420	50,000	48,408	0	0	4	0	4	0	48,412	0	1,008	1,008	645	11/15/2044
912828-2A-7	UNITED STATES TREASURY	06/12/2025	TORONTO DOMINION SECS USA INC	XXX	4,054,316	4,175,000	3,985,494	4,016,090	0	42,965	0	42,965	0	4,059,055	0	(4,739)	(4,739)	51,726	08/15/2026
912828-5M-8	UNITED STATES TREASURY	06/12/2025	Bank of America	XXX	5,367,871	5,500,000	5,289,023	5,328,505	0	18,565	0	18,565	0	5,347,070	0	20,801	20,801	99,482	11/15/2028
912828-J2-7	UNITED STATES TREASURY	02/15/2025	Maturity @ 100.00	XXX	13,438,000	13,438,000	13,996,517	13,446,532	0	(8,532)	0	(8,532)	0	13,438,000	0	0	0	134,380	02/15/2025
912828-K7-4	UNITED STATES TREASURY	08/15/2025	Maturity @ 100.00	XXX	6,000,000	6,000,000	5,862,188	5,990,453	0	9,547	0	9,547	0	6,000,000	0	0	0	120,000	08/15/2025
912828-M5-6	UNITED STATES TREASURY	11/15/2025	Maturity @ 100.00	XXX	63,000,000	63,000,000	64,556,094	63,150,231	0	(150,231)	0	(150,231)	0	63,000,000	0	0	0	1,417,500	11/15/2025
912828-XB-1	UNITED STATES TREASURY	05/15/2025	Maturity @ 100.00	XXX	32,000,000	32,000,000	32,253,750	32,011,539	0	(11,539)	0	(11,539)	0	32,000,000	0	0	0	340,000	05/15/2025
912828-YX-2	UNITED STATES TREASURY	06/12/2025	TORONTO DOMINION SECS USA INC	XXX	7,301,676	7,550,000	7,183,707	7,198,909	0	76,699	0	76,699	0	7,275,607	0	26,068	26,068	59,858	12/31/2026
912828-ZN-3	UNITED STATES TREASURY	06/12/2025	TORONTO DOMINION SECS USA INC	XXX	187,828	200,000	174,367	182,251	0	3,274	0	3,274	0	185,524	0	2,304	2,304	620	04/30/2027
91282C-AL-5	UNITED STATES TREASURY	06/12/2025	Bank of America	XXX	18,482,813	20,000,000	17,128,125	18,043,488	0	303,595	0	303,595	0	18,347,083	0	135,730	135,730	52,664	09/30/2027
91282C-BC-4	UNITED STATES TREASURY	05/02/2025	MORGAN STANLEY & COMPANY	XXX	6,743,458	6,910,000	6,417,123	6,607,127	0	102,763	0	102,763	0	6,709,890	0	33,568	33,568	8,948	12/31/2025
91282C-BQ-3	UNITED STATES TREASURY	05/02/2025	Wells Fargo Securities, LLC	XXX	485,723	500,000	451,289	476,693	0	6,701	0	6,701	0	483,394	0	2,328	2,328	1,698	02/28/2026
91282C-BT-7	UNITED STATES TREASURY	05/02/2025	Wells Fargo Securities, LLC	XXX	4,856,055	5,000,000	4,642,578	4,779,928	0	58,937	0	58,937	0	4,838,866	0	17,189	17,189	22,336	03/31/2026
91282C-BZ-3	UNITED STATES TREASURY	06/12/2025	TORONTO DOMINION SECS USA INC	XXX	5,112,207	5,500,000	4,904,453	5,030,926	0	59,608	0	59,608	0	5,090,534	0	21,673	21,673	42,595	04/30/2028
91282C-CW-9	UNITED STATES TREASURY	06/12/2025	Wells Fargo Securities, LLC	XXX	144,211	150,000	133,688	140,543	0	2,469	0	2,469	0	143,012	0	1,199	1,199	883	08/31/2026
91282C-DF-5	UNITED STATES TREASURY	06/12/2025	Bank of America	XXX	4,607,227	5,000,000	4,433,398	4,540,166	0	50,307	0	50,307	0	4,590,473	0	16,753	16,753	42,595	10/31/2028
91282C-DS-7	UNITED STATES TREASURY	01/15/2025	Maturity @ 100.00	XXX	15,000,000	15,000,000	14,177,344	14,977,588	0	22,412	0	22,412	0	15,000,000	0	0	0	84,375	01/15/2025
91282C-DZ-1	UNITED STATES TREASURY	02/04/2025	Various	XXX	15,212,063	15,250,000	14,456,523	15,184,260	0	19,202	0	19,202	0	15,203,462	0	8,600	8,600	94,573	02/15/2025
91282C-EM-9	UNITED STATES TREASURY	10/29/2025	TORONTO DOMINION SECS USA INC	XXX	1,027,154	1,050,000	966,861	976,960	0	12,819	0	12,819	0	989,779	0	37,376	37,376	30,105	04/30/2029
91282C-GE-5	UNITED STATES TREASURY	05/02/2025	Wells Fargo Securities, LLC	XXX	6,391,750	6,400,000	6,403,000	6,401,083	0	(353)	0	(353)	0	6,400,730	0	(8,980)	(8,980)	199,359	01/15/2026
91282C-GV-7	UNITED STATES TREASURY	06/12/2025	MORGAN STANLEY & COMPANY	XXX	4,983,984	5,000,000	4,931,641	4,957,460	0	14,526	0	14,526	0	4,971,986	0	11,998	11,998	123,975	04/15/2026
91282C-HC-8	UNITED STATES TREASURY	06/12/2025	Bank of America	XXX	10,550,313	11,200,000	10,466,375	10,549,767	0	29,397	0	29,397	0	10,579,164	0	(28,852)	(28,852)	218,788	05/15/2033
91282C-HT-1	UNITED STATES TREASURY	06/12/2025	TORONTO DOMINION SECS USA INC	XXX	10,318,023	10,600,000	10,304,344	10,336,773	0	11,463	0	11,463	0	10,348,236	0	(30,212)	(30,212)	339,266	08/15/2033
91282C-HX-2	UNITED STATES TREASURY	06/12/2025	Bank of America	XXX	9,643,613	9,500,000	9,438,027	9,446,337	0	6,075	0	6,075	0	9,452,411	0	191,202	191,202	326,401	08/31/2028
91282C-HY-0	UNITED STATES TREASURY	06/12/2025	J P MORGAN SECURITIES	XXX	3,877,521	3,850,000	3,902,486	3,894,289	0	(11,342)	0	(11,342)	0	3,882,947	0	(5,426)	(5,426)	132,579	09/15/2026
91282C-JC-6	UNITED STATES TREASURY	06/12/2025	Wells Fargo Securities, LLC	XXX	4,232,977	4,200,000	4,233,305	4,230,560	0	(7,403)	0	(7,403)	0	4,223,157	0	9,820	9,820	128,439	10/15/2026
91282C-JP-7	UNITED STATES TREASURY	06/12/2025	TORONTO DOMINION SECS USA INC	XXX	13,979,816	13,900,000	14,025,025	14,013,004	0	(25,182)	0	(25,182)	0	13,987,821	0	(8,005)	(8,005)	300,721	12/15/2026
91282C-KA-8	UNITED STATES TREASURY	06/12/2025	Wells Fargo Securities, LLC	XXX	9,954,077	9,925,000	9,971,911	9,964,998	0	(8,183)	0	(8,183)	0	9,956,816	0	(2,738)	(2,738)	338,156	02/15/2027
91282C-KJ-9	UNITED STATES TREASURY	06/12/2025	Wells Fargo Securities, LLC	XXX	5,829,503	5,770,000	5,891,711	5,880,442	0	(20,893)	0	(20,893)	0	5,859,549	0	(30,045)	(30,045)	171,681	04/15/2027
91282C-KQ-3	UNITED STATES TREASURY	08/26/2025	MORGAN STANLEY & COMPANY	XXX	10,122,078	10,000,000	10,473,828	10,463,802	0	(25,992)	0	(25,992)	0	10,437,810	0	(315,732)	(315,732)	328,696	05/15/2034
91282C-KV-2	UNITED STATES TREASURY	06/12/2025	TORONTO DOMINION SECS USA INC	XXX	10,851,723	10,700,000	10,710,449	10,708,973	0	(1,563)	0	(1,563)	0	10,707,410	0	144,313	144,313	244,718	06/15/2027
91282C-LF-6	UNITED STATES TREASURY	07/21/2025	Wells Fargo Securities, LLC	XXX	10,737,949	11,100,000	11,176,746	11,175,379	0	(3,534)	0	(3,534)	0	11,171,844	0	(433,895)	(433,895)	401,608	08/15/2034
0019999999 - ICO - U.S. Government Obligations (Exempt from RBC)					314,543,349	318,418,000	312,989,779	314,105,053	0	576,583	0	576,583	0	314,730,045	0	(186,696)	(186,696)	5,859,372	XXX
Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)																			
3130A4-CH-3	FEDERAL HOME LOAN BANKS	03/14/2025	Maturity @ 100.00	XXX	20,000,000	20,000,000	19,704,400	19,993,415	0	6,585	0	6,585	0	20,000,000	0	0	0	237,500	03/14/2025
3130A5-DA-4	FEDERAL HOME LOAN BANKS	06/13/2025	Maturity @ 100.00	XXX	24,500,000	24,500,000	24,110,247	24,480,144	0	19,856	0	19,856	0	24,500,000	0	0	0	321,563	06/13/2025
3130A5-R3-5	FEDERAL HOME LOAN BANKS	06/13/2025	Maturity @ 100.00	XXX	22,000,000	22,000,000	22,291,720	22,015,070	0	(15,070)	0	(15,070)	0	22,000,000	0	0	0	316,250	06/13/2025
3130A6-EU-7	FEDERAL HOME LOAN BANKS	09/02/2025	Maturity @ 100.00	XXX	4,000,000	4,000,000	4,024,640	4,001,899	0	(1,899)	0	(1,899)	0	4,000,000	0	0	0	110,000	09/02/2025
3130AY-FT-8	FEDERAL HOME LOAN BANKS	06/12/2025	TORONTO DOMINION SECS USA INC	XXX	2,997,300	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(2,700)	(2,700)	124,125	01/12/2028
3130B0-YH-6	FEDERAL HOME LOAN BANKS	06/12/2025	TORONTO DOMINION SECS USA INC	XXX	1,012,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	12,500	12,500	32,565	04/19/2029
0029999999 - Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)					74,509,800	74,500,000	74,131,007	74,490,528	0	9,472	0	9,472	0	74,500,000	0	9,800	9,800	1,142,003	XXX
Issuer Credit Obligations - Corporate Bonds (Unaffiliated)																			
61690U-7W-4	MORGAN STANLEY BANK NA	06/12/2025	MORGAN STANLEY & COMPANY	XXX	1,526,070	1,500,000	1,505,250	1,503,336	0	(803)	0	(803)	0	1,502,533	0	23,537	23,537	54,654	10/30/2026
91324P-CP-5	UNITEDHEALTH GROUP INC	06/12/2025	MORGAN STANLEY & COMPANY	XXX	1,596,736	1,600,000	1,580,336	1,592,541	0	6,232	0	6,232	0	1,598,773	0	(2,037)	(2,037)	54,667	07/15/2025

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 Identi-fication	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
0089999999 - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					3,122,806	3,100,000	3,085,586	3,095,877	0	5,428	0	5,428	0	3,101,306	0	21,500	21,500	109,320	XXX
Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Fair Value																			
46641Q-83-7	JPMORGAN:ULTRA-SHORT INC	04/10/2025	WALLACHBETH CAPITAL LLC	0	17,692,943	0	17,765,241	17,694,981	70,260	0	0	70,260	0	17,765,241	0	(72,298)	(72,298)	271,562	
0149999999 - Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Fair Value					17,692,943	0	17,765,241	17,694,981	70,260	0	0	70,260	0	17,765,241	0	(72,298)	(72,298)	271,562	XXX
0489999999 - ICO - Subtotal - Issuer Credit Obligations (Unaffiliated)					409,868,898	396,018,000	407,971,613	409,386,440	70,260	591,484	0	661,744	0	410,096,591	0	(227,693)	(227,693)	7,382,257	XXX
0509999997 - ICO - Subtotals – Issuer Credit Obligations – Part 4					409,868,898	396,018,000	407,971,613	409,386,440	70,260	591,484	0	661,744	0	410,096,591	0	(227,693)	(227,693)	7,382,257	XXX
0509999998 - ICO - Summary item from Part 5 for Issuer Credit Obligations					87,006,858	72,825,000	86,564,076	0	0	102,657	0	102,657	0	86,666,732	0	340,125	340,125	1,240,799	XXX
0509999999 - ICO - Subtotals - Issuer Credit Obligations					496,875,756	468,843,000	494,535,689	409,386,440	70,260	694,140	0	764,400	0	496,763,324	0	112,432	112,432	8,623,056	XXX
ABS - Financial Asset-Backed – Self-Liquidating - Agency Residential MBS – Guaranteed (Exempt from RBC)																			
21H060-61-4	G2JUMB-6N-JAN-2024 - MBS	01/08/2025	Various	XXX	2,010,625	2,000,000	2,018,958	2,018,958	0	0	0	0	0	2,018,958	0	(8,333)	(8,333)	6,667	01/20/2056
36179N-BA-5	G2 MA0933 - RMBS	12/01/2025	Paydown	XXX	51,819	51,819	53,746	53,512	0	(1,693)	0	(1,693)	0	51,819	0	0	0	844	04/20/2043
36179N-Q4-3	G2 MA1375 - RMBS	12/01/2025	Paydown	XXX	25,955	25,955	25,799	25,810	0	145	0	145	0	25,955	0	0	0	486	10/20/2043
36179R-4E-6	G2 MA3521 - RMBS	12/01/2025	Paydown	XXX	98,783	98,783	103,229	102,827	0	(4,044)	0	(4,044)	0	98,783	0	0	0	1,845	03/20/2046
36179R-Q2-8	G2 MA3173 - RMBS	12/01/2025	Paydown	XXX	64,520	64,520	67,625	67,344	0	(2,824)	0	(2,824)	0	64,520	0	0	0	1,247	10/20/2045
36179R-U9-8	G2 MA3308 - RMBS	12/01/2025	Paydown	XXX	8,433	8,433	8,712	8,695	0	(261)	0	(261)	0	8,433	0	0	0	115	12/20/2045
36179S-5M-5	G2 MA4452 - RMBS	12/01/2025	Paydown	XXX	12,704	12,704	11,760	0	0	945	0	945	0	12,704	0	0	0	166	05/20/2047
36179S-EH-6	G2 MA3736 - RMBS	12/01/2025	Paydown	XXX	42,083	42,083	40,850	16,168	0	1,288	0	1,288	0	42,083	0	0	0	598	06/20/2046
36179S-GL-5	G2 MA3803 - RMBS	12/01/2025	Paydown	XXX	15,462	15,462	16,182	16,120	0	(658)	0	(658)	0	15,462	0	0	0	294	07/20/2046
36179S-JR-9	G2 MA3872 - RMBS	12/01/2025	Paydown	XXX	11,071	11,071	11,662	11,618	0	(547)	0	(547)	0	11,071	0	0	0	146	08/20/2046
36179S-JS-7	G2 MA3873 - RMBS	12/01/2025	Paydown	XXX	47,037	47,037	48,643	48,590	0	(1,553)	0	(1,553)	0	47,037	0	0	0	768	08/20/2046
36179S-LS-4	G2 MA3937 - RMBS	12/01/2025	Paydown	XXX	41,175	41,175	40,949	40,979	0	196	0	196	0	41,175	0	0	0	816	09/20/2046
36179S-NT-0	G2 MA4002 - RMBS	12/01/2025	Paydown	XXX	1,618	1,618	1,671	1,668	0	(50)	0	(50)	0	1,618	0	0	0	22	10/20/2046
36179S-NU-7	G2 MA4003 - RMBS	12/01/2025	Paydown	XXX	101,276	101,276	94,716	94,657	0	6,619	0	6,619	0	101,276	0	0	0	1,681	10/20/2046
36179S-QW-0	G2 MA4069 - RMBS	12/01/2025	Paydown	XXX	9,089	9,089	8,538	8,556	0	533	0	533	0	9,089	0	0	0	174	11/20/2046
36179S-QX-8	G2 MA4070 - RMBS	12/01/2025	Paydown	XXX	22,566	22,566	23,152	23,114	0	(549)	0	(549)	0	22,566	0	0	0	497	11/20/2046
36179S-SN-8	G2 MA4125 - RMBS	12/01/2025	Paydown	XXX	56,031	56,031	58,033	57,911	0	(1,880)	0	(1,880)	0	56,031	0	0	0	770	12/20/2046
36179S-SQ-1	G2 MA4127 - RMBS	12/01/2025	Paydown	XXX	61,161	61,161	60,614	45,856	0	579	0	579	0	61,161	0	0	0	919	12/20/2046
36179S-UX-3	G2 MA4198 - RMBS	12/01/2025	Paydown	XXX	25,440	25,440	27,205	27,092	0	(1,652)	0	(1,652)	0	25,440	0	0	0	646	01/20/2047
36179S-YQ-4	G2 MA4319 - RMBS	12/01/2025	Paydown	XXX	9,705	9,705	10,027	10,008	0	(302)	0	(302)	0	9,705	0	0	0	143	03/20/2047
36179S-YR-2	G2 MA4320 - RMBS	12/01/2025	Paydown	XXX	44,921	44,921	46,276	46,157	0	(1,236)	0	(1,236)	0	44,921	0	0	0	742	03/20/2047
36179T-4N-2	G2 MA5329 - RMBS	12/01/2025	Paydown	XXX	16,995	16,995	17,726	17,717	0	(722)	0	(722)	0	16,995	0	0	0	304	07/20/2048
36179T-7K-5	G2 MA5398 - RMBS	12/01/2025	Paydown	XXX	55,087	55,087	57,437	57,304	0	(2,217)	0	(2,217)	0	55,087	0	0	0	1,197	08/20/2048
36179T-7L-3	G2 MA5399 - RMBS	12/01/2025	Paydown	XXX	14,384	14,384	15,113	15,078	0	(694)	0	(694)	0	14,384	0	0	0	357	08/20/2048
36179T-AK-1	G2 MA4510 - RMBS	12/01/2025	Paydown	XXX	13,711	13,711	12,671	0	0	1,041	0	1,041	0	13,711	0	0	0	155	06/20/2047
36179T-AL-9	G2 MA4511 - RMBS	12/01/2025	Paydown	XXX	12,994	12,994	12,028	0	0	966	0	966	0	12,994	0	0	0	173	06/20/2047
36179T-CV-5	G2 MA4584 - RMBS	12/01/2025	Paydown	XXX	9,465	9,465	9,779	9,759	0	(294)	0	(294)	0	9,465	0	0	0	106	07/20/2047
36179T-CY-9	G2 MA4587 - RMBS	12/01/2025	Paydown	XXX	117,624	117,624	119,948	86,443	0	(2,075)	0	(2,075)	0	117,624	0	0	0	2,334	07/20/2047
36179T-E2-7	G2 MA4653 - RMBS	12/01/2025	Paydown	XXX	19,762	19,762	18,292	0	0	1,470	0	1,470	0	19,762	0	0	0	252	08/20/2047
36179T-G2-5	G2 MA4717 - RMBS	12/01/2025	Paydown	XXX	4,712	4,712	4,868	4,859	0	(147)	0	(147)	0	4,712	0	0	0	87	09/20/2047
36179T-QQ-1	G2 MA4963 - RMBS	12/01/2025	Paydown	XXX	28,586	28,586	26,978	0	0	1,609	0	1,609	0	28,586	0	0	0	380	01/20/2048
36179U-EA-6	G2 MA5529 - RMBS	12/01/2025	Paydown	XXX	54,639	54,639	54,494	18,766	0	192	0	192	0	54,639	0	0	0	1,035	10/20/2048
36179U-GA-4	G2 MA5593 - RMBS	12/01/2025	Paydown	XXX	33,834	33,834	34,849	34,764	0	(930)	0	(930)	0	33,834	0	0	0	519	11/20/2048
36179U-GB-2	G2 MA5594 - RMBS	12/01/2025	Paydown	XXX	44,908	44,908	46,599	46,484	0	(1,576)	0	(1,576)	0	44,908	0	0	0	822	11/20/2048
36179U-KW-1	G2 MA5709 - RMBS	12/01/2025	Paydown	XXX	6,710	6,710	6,935	6,935	0	(225)	0	(225)	0	6,710	0	0	0	124	01/20/2049
36179U-UG-5	G2 MA5983 - RMBS	12/01/2025	Paydown	XXX	1,928	1,928	1,992	1,988	0	(60)	0	(60)	0	1,928	0	0	0	31	06/20/2049
36179U-UJ-9	G2 MA5985 - RMBS	12/01/2025	Paydown	XXX	142,909	142,909	134,245	134,456	0	8,453	0	8,453	0	142,909	0	0	0	2,715	06/20/2049
36179V-4V-9	G2 MA7136 - RMBS	12/01/2025	Paydown	XXX	47,430	47,430	40,582	40,642	0	6,788	0	6,788	0	47,430	0	0	0	635	01/20/2051
36179V-BF-6	G2 MA6338 - RMBS	12/01/2025	Paydown	XXX	11,272	11,272	10,025	10,057	0	1,216	0	1,216	0	11,272	0	0	0	186	12/20/2049
36179V-DQ-0	G2 MA6411 - RMBS	12/01/2025	Paydown	XXX	123,912	123,912	118,433	118,413	0	5,499	0	5,499	0	123,912	0	0	0	2,601	01/20/2050
36179V-SG-6	G2 MA6819 - RMBS	12/01/2025	Paydown	XXX	129,645	129,645	128,815	128,854	0	791	0	791	0	129,645	0	0	0	1,782	08/20/2050
36179V-ZQ-6	G2 MA7051 - RMBS	12/01/2025	Paydown	XXX	421,179	421,179	348,098	348,576	0	72,604	0	72,604	0	421,179	0	0	0	4,594	12/20/2050
36179V-ZR-4	G2 MA7052 - RMBS	12/01/2025	Paydown	XXX	45,278	45,278	38,755	38,799	0	6,479	0	6,479	0	45,278	0	0	0	615	12/20/2050
36179W-3A-4	G2 MA7993 - RMBS	12/01/2025	Paydown	XXX	103,816	103,816	104,011	104,014	0	(198)	0	(198)	0	103,816	0	0	0	3,006	04/20/2052
36179W-5B-0	G2 MA8042 - RMBS	12/18/2025	Various	XXX	1,642,416	1,908,774	1,621,265	1,622,125	0	17,632	0	17,632	0	1,639,756	0	2,660	2,660	29,299	05/20/2052
36179W-5F-1	G2 MA8046 - RMBS	12/01/2025	Paydown	XXX	27,359	27,359	25,974	0	0	1,385	0	1,385	0	27,359	0	0	0	549	05/20/2052
36179W-5H-7	G2 MA8048 - RMBS	12/01/2025	Paydown	XXX	41,827	41,827	41,899	41,900	0	(74)	0	(74)	0	41,827	0	0	0	1,156	05/20/2052
36179W-7M-4	G2 MA8100 - RMBS	12/01/2025	Paydown	XXX	34,917	34,917	32,653	32,637	0	2,280	0	2,280	0	34,917	0	0	0	745	06/20/2052
36179W-BX-5	G2 MA7254 - RMBS	12/01/2025	Paydown	XXX	29,866	29,866	29,649	29,666	0	200	0	200	0	29,866	0	0	0	326	03/20/2051
36179W-BY-3	G2 MA7255 - RMBS	12/01/2025	Paydown	XXX	28,340	28,340	24,629	24,693	0	3,647	0	3,647	0	28,340	0	0	0	383	03/20/2051

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 10	11	12	13	14	15	16	17	18	19	20
CUSIP Identi-fication	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
36179W-G4-4	G2 MA7419 - RMBS	12/01/2025	Paydown	XXX	74,828	74,828	71,029	71,290	0	3,538	0	3,538	0	74,828	0	0	0	1,222	06/20/2051
36179W-JS-8	G2 MA7473 - RMBS	12/01/2025	Paydown	XXX	113,474	113,474	109,272	109,618	0	3,856	0	3,856	0	113,474	0	0	0	1,778	07/20/2051
36179W-LP-1	G2 MA7534 - RMBS	06/23/2025	Various	XXX	2,170,116	2,555,281	2,190,761	2,200,291	0	18,986	0	18,986	0	2,219,277	0	(49,161)	(49,161)	35,077	08/20/2051
36179W-ND-6	G2 MA7588 - RMBS	12/01/2025	Paydown	XXX	101,508	101,508	97,492	97,864	0	3,644	0	3,644	0	101,508	0	0	0	1,111	09/20/2051
36179W-NE-4	G2 MA7589 - RMBS	12/18/2025	Various	XXX	2,132,180	2,477,739	2,149,402	1,313,976	0	16,045	0	16,045	0	2,173,950	0	(41,770)	(41,770)	31,949	09/20/2051
36179W-NF-1	G2 MA7590 - RMBS	12/01/2025	Paydown	XXX	20,209	20,209	17,910	18,037	0	2,171	0	2,171	0	20,209	0	0	0	322	09/20/2051
36179W-P9-3	G2 MA7648 - RMBS	12/01/2025	Paydown	XXX	99,422	99,422	84,819	85,556	0	13,865	0	13,865	0	99,422	0	0	0	1,094	10/20/2051
36179W-R4-2	G2 MA7707 - RMBS	12/01/2025	Paydown	XXX	43,259	43,259	39,349	39,320	0	3,939	0	3,939	0	43,259	0	0	0	840	11/20/2051
36179W-TY-4	G2 MA7767 - RMBS	12/18/2025	Various	XXX	1,032,690	1,168,004	977,473	987,569	0	19,376	0	19,376	0	1,006,945	0	25,745	25,745	29,564	12/20/2051
36179W-TZ-1	G2 MA7768 - RMBS	12/18/2025	Various	XXX	431,156	473,286	431,874	434,525	0	4,435	0	4,435	0	438,960	0	(7,804)	(7,804)	14,132	12/20/2051
36179W-VV-7	G2 MA7828 - RMBS	12/18/2025	Various	XXX	915,613	1,005,001	913,138	918,957	0	9,921	0	9,921	0	928,877	0	(13,265)	(13,265)	30,024	01/20/2052
36179W-VW-5	G2 MA7829 - RMBS	12/01/2025	Paydown	XXX	49,509	49,509	46,027	46,020	0	3,489	0	3,489	0	49,509	0	0	0	896	01/20/2052
36179W-VX-3	G2 MA7830 - RMBS	12/01/2025	Paydown	XXX	32,976	32,976	30,962	0	0	2,014	0	2,014	0	32,976	0	0	0	597	01/20/2052
36179W-XH-6	G2 MA7880 - RMBS	12/01/2025	Paydown	XXX	41,241	41,241	33,689	33,685	0	7,556	0	7,556	0	41,241	0	0	0	448	02/20/2052
36179W-ZC-5	G2 MA7939 - RMBS	12/01/2025	Paydown	XXX	96,368	96,368	91,135	76,292	0	5,188	0	5,188	0	96,368	0	0	0	2,144	03/20/2052
36179X-5J-1	G2 MA8949 - RMBS	12/01/2025	Paydown	XXX	111,266	111,266	113,795	113,729	0	(2,464)	0	(2,464)	0	111,266	0	0	0	3,932	06/20/2053
36179X-AB-2	G2 MA8102 - RMBS	12/01/2025	Paydown	XXX	81,514	81,514	79,756	79,760	0	1,754	0	1,754	0	81,514	0	0	0	2,108	06/20/2052
36179X-AC-0	G2 MA8103 - RMBS	12/01/2025	Paydown	XXX	27,254	27,254	27,154	27,155	0	99	0	99	0	27,254	0	0	0	830	06/20/2052
36179X-BU-9	G2 MA8151 - RMBS	12/01/2025	Paydown	XXX	97,079	97,079	87,720	88,025	0	9,055	0	9,055	0	97,079	0	0	0	2,336	07/20/2052
36179X-DE-3	G2 MA8201 - RMBS	12/01/2025	Paydown	XXX	183,201	183,201	176,517	0	0	6,684	0	6,684	0	183,201	0	0	0	3,310	08/20/2052
36179X-DF-0	G2 MA8202 - RMBS	12/01/2025	Paydown	XXX	63,273	63,273	60,182	51,326	0	2,965	0	2,965	0	65,216	0	(1,943)	(1,943)	1,569	08/20/2052
36179X-DG-8	G2 MA8203 - RMBS	12/01/2025	Paydown	XXX	14,722	14,722	14,326	14,345	0	377	0	377	0	14,722	0	0	0	435	08/20/2052
36179X-FH-4	G2 MA8268 - RMBS	12/01/2025	Paydown	XXX	45,489	45,489	43,651	0	0	1,837	0	1,837	0	45,489	0	0	0	822	09/20/2052
36179X-FK-7	G2 MA8270 - RMBS	12/01/2025	Paydown	XXX	97,842	97,842	97,679	89,122	0	167	0	167	0	99,235	0	(1,394)	(1,394)	2,830	09/20/2052
36179X-H4-1	G2 MA8351 - RMBS	12/01/2025	Paydown	XXX	110,395	110,395	113,332	113,251	0	(2,856)	0	(2,856)	0	110,395	0	0	0	3,402	10/20/2052
36179X-HZ-2	G2 MA8348 - RMBS	12/01/2025	Paydown	XXX	33,217	33,217	32,503	0	0	714	0	714	0	33,217	0	0	0	474	10/20/2052
36179X-NH-5	G2 MA8492 - RMBS	12/01/2025	Paydown	XXX	74,968	74,968	75,975	75,942	0	(974)	0	(974)	0	74,968	0	0	0	2,581	12/20/2052
36179X-TE-6	G2 MA8649 - RMBS	12/01/2025	Paydown	XXX	111,937	111,937	113,913	113,891	0	(1,954)	0	(1,954)	0	111,937	0	0	0	3,799	02/20/2053
36179Y-2L-7	G2 MA9779 - RMBS	12/01/2025	Paydown	XXX	81,813	81,813	81,327	0	0	486	0	486	0	81,813	0	0	0	1,356	07/20/2054
36179Y-5L-4	G2 MA9851 - RMBS	12/01/2025	Paydown	XXX	127,630	127,630	126,913	0	0	718	0	718	0	127,630	0	0	0	2,111	08/20/2054
36179Y-RJ-5	G2 MA9489 - RMBS	12/01/2025	Paydown	XXX	118,092	118,092	120,122	0	0	(2,030)	0	(2,030)	0	118,092	0	0	0	3,236	02/20/2054
36180A-AF-0	G2 MA9906 - RMBS	12/01/2025	Paydown	XXX	290,347	290,347	289,429	0	0	917	0	917	0	290,347	0	0	0	4,875	09/20/2054
36202F-MA-1	G2 004853 - RMBS	12/01/2025	Paydown	XXX	41,275	41,275	44,113	43,773	0	(2,498)	0	(2,498)	0	41,275	0	0	0	905	11/20/2040
36202F-PF-7	G2 004922 - RMBS	12/01/2025	Paydown	XXX	62,587	62,587	64,162	63,923	0	(1,337)	0	(1,337)	0	62,587	0	0	0	1,359	01/20/2041
36241L-T9-7	GN 783276 - RMBS	12/01/2025	Paydown	XXX	26,165	26,165	28,945	28,693	0	(2,528)	0	(2,528)	0	26,165	0	0	0	643	03/15/2041
36291B-QX-8	GN 623370 - RMBS	12/01/2025	Paydown	XXX	4,048	4,048	2,829	4,038	0	10	0	10	0	4,048	0	0	0	125	01/15/2034
36291J-EU-0	GN 629347 - RMBS	12/01/2025	Paydown	XXX	3,705	3,705	2,312	3,695	0	10	0	10	0	3,705	0	0	0	157	02/15/2034
36296T-QB-2	GN 700750 - RMBS	12/01/2025	Paydown	XXX	2,907	2,907	3,206	3,151	0	(243)	0	(243)	0	2,907	0	0	0	94	10/15/2038
1019999999 - ABS - Financial Asset-Backed – Self-Liquidating - Agency Residential MBS – Guaranteed (Exempt from RBC)					15,192,257	16,445,547	15,001,280	13,047,389	0	243,028	0	243,028	0	15,287,522	0	(95,265)	(95,265)	270,540	XXX
ABS - Financial Asset-Backed – Self-Liquidating - Agency Residential MBS – Not/Partially Guaranteed (Not Exempt from RBC)																			
01F022-61-8	FNCL-2.5N-JAN-2026 - MBS	11/20/2025	J P MORGAN SECURITIES	XXX	422,773	500,000	422,168	0	0	0	0	0	0	422,168	0	605	605	451	01/25/2056
3128M8-MH-4	FH G06360 - RMBS	12/01/2025	Paydown	XXX	38,199	38,199	42,425	41,915	0	(3,716)	0	(3,716)	0	38,199	0	0	0	733	03/01/2041
3128MF-CN-6	FH G16177 - RMBS	12/01/2025	Paydown	XXX	17,491	17,491	17,262	17,316	0	175	0	175	0	17,491	0	0	0	185	01/01/2032
3128MF-NW-4	FH G16505 - RMBS	12/01/2025	Paydown	XXX	43,155	43,155	43,298	43,230	0	(74)	0	(74)	0	43,155	0	0	0	802	02/01/2033
3128MJ-Y5-3	FH G08731 - RMBS	12/01/2025	Paydown	XXX	15,701	15,701	16,562	16,483	0	(782)	0	(782)	0	15,701	0	0	0	221	11/01/2046
3128MJ-YR-5	FH G08719 - RMBS	12/01/2025	Paydown	XXX	17,765	17,765	17,651	17,660	0	105	0	105	0	17,765	0	0	0	232	08/01/2046
3128MJ-YW-4	FH G08724 - RMBS	12/01/2025	Paydown	XXX	11,896	11,896	11,851	11,855	0	42	0	42	0	11,896	0	0	0	166	09/01/2046
3128MJ-Z9-4	FH G08767 - RMBS	12/01/2025	Paydown	XXX	15,275	15,275	16,335	16,264	0	(990)	0	(990)	0	15,275	0	0	0	337	06/01/2047
3128MJ-ZF-0	FH G08741 - RMBS	12/01/2025	Paydown	XXX	46,651	46,651	49,073	48,919	0	(2,268)	0	(2,268)	0	46,651	0	0	0	779	01/01/2047
3128MJ-ZG-8	FH G08742 - RMBS	12/01/2025	Paydown	XXX	30,701	30,701	32,692	32,515	0	(1,814)	0	(1,814)	0	30,701	0	0	0	568	01/01/2047
3128MJ-ZM-5	FH G08747 - RMBS	12/01/2025	Paydown	XXX	75,116	75,116	65,234	65,483	0	9,634	0	9,634	0	75,116	0	0	0	1,221	02/01/2047
3128MM-TJ-2	FH G18552 - RMBS	12/01/2025	Paydown	XXX	12,647	12,647	12,840	12,739	0	(92)	0	(92)	0	12,647	0	0	0	203	05/01/2030
3128MM-VB-6	FH G18609 - RMBS	12/01/2025	Paydown	XXX	17,595	17,595	17,452	17,485	0	110	0	110	0	17,595	0	0	0	185	08/01/2031
3128MM-VM-2	FH G18619 - RMBS	12/01/2025	Paydown	XXX	62,152	62,152	62,909	62,606	0	(455)	0	(455)	0	62,152	0	0	0	829	11/01/2031
31292L-YA-7	FH C04305 - RMBS	12/01/2025	Paydown	XXX	24,467	24,467	23,421	23,557	0	910	0	910	0	24,467	0	0	0	391	11/01/2042
312938-Z4-8	FH A90763 - RMBS	12/01/2025	Paydown	XXX	20,034	20,034	22,069	21,822	0	(1,787)	0	(1,787)	0	20,034	0	0	0	459	01/01/2040
312940-2H-1	FH A92576 - RMBS	12/01/2025	Paydown	XXX	10,796	10,796	11,259	11,179	0	(383)	0	(383)	0	10,796	0	0	0	254	07/01/2040

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 Identi-fication	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
312944-E3-1	FH A95554 - RMBS	12/01/2025	Paydown	XXX	16,416	16,416	16,798	16,722	0	(306)	0	(306)	0	16,416	0	0	0	359	12/01/2040
312946-K6-2	FH A97517 - RMBS	12/01/2025	Paydown	XXX	147,415	147,415	159,208	157,795	0	(10,381)	0	(10,381)	0	147,415	0	0	0	5,485	03/01/2041
312946-MC-7	FH A97555 - RMBS	12/01/2025	Paydown	XXX	67,807	67,807	68,977	68,735	0	(929)	0	(929)	0	67,807	0	0	0	1,408	03/01/2041
31296L-CF-6	FH A11870 - RMBS	12/01/2025	Paydown	XXX	7,854	7,854	8,321	8,176	0	(321)	0	(321)	0	7,854	0	0	0	215	08/01/2033
31297E-UZ-7	FH A26900 - RMBS	12/01/2025	Paydown	XXX	2,588	2,588	(534)	2,526	0	62	0	62	0	2,588	0	0	0	75	09/01/2034
31307B-GG-9	FH J22899 - RMBS	12/01/2025	Paydown	XXX	22,166	22,166	21,983	22,056	0	110	0	110	0	22,166	0	0	0	235	03/01/2028
3131XL-JS-7	FH ZL4773 - RMBS	07/30/2025	Various	XXX	366,286	403,771	346,802	348,531	0	4,114	0	4,114	0	352,645	0	13,641	13,641	7,854	01/01/2043
3131XN-BL-6	FH ZL6343 - RMBS	12/01/2025	Paydown	XXX	28,475	28,475	24,457	24,574	0	3,901	0	3,901	0	28,475	0	0	0	454	06/01/2043
3132A5-F5-9	FH ZS4688 - RMBS	12/01/2025	Paydown	XXX	34,785	34,785	29,176	29,295	0	5,490	0	5,490	0	34,785	0	0	0	585	11/01/2046
3132A5-FW-0	FH ZS4681 - RMBS	12/01/2025	Paydown	XXX	31,382	31,382	31,073	31,097	0	285	0	285	0	31,382	0	0	0	425	10/01/2046
3132A9-SE-8	FH ZS8617 - RMBS	12/01/2025	Paydown	XXX	142,771	142,771	132,152	133,538	0	9,233	0	9,233	0	142,771	0	0	0	1,928	08/01/2031
3132A9-SJ-7	FH ZS8621 - RMBS	12/01/2025	Paydown	XXX	86,750	86,750	84,924	84,814	0	1,935	0	1,935	0	86,750	0	0	0	1,165	09/01/2031
3132AC-YK-0	FH ZT0714 - RMBS	12/01/2025	Paydown	XXX	135,634	135,634	137,817	137,812	0	(2,178)	0	(2,178)	0	135,634	0	0	0	3,337	10/01/2048
3132CW-MP-6	FH SB0366 - RMBS	12/01/2025	Paydown	XXX	96,422	96,422	93,499	93,897	0	2,524	0	2,524	0	96,422	0	0	0	1,814	02/01/2034
3132D5-7A-4	FH SB8089 - RMBS	01/23/2025	Various	XXX	436,156	489,873	428,180	432,291	0	864	0	864	0	433,155	0	3,001	3,001	1,435	02/01/2036
3132D5-7K-2	FH SB8098 - RMBS	01/23/2025	Various	XXX	364,282	409,203	357,669	361,018	0	666	0	666	0	361,685	0	2,597	2,597	1,200	04/01/2036
3132D6-AX-8	FH SB8122 - RMBS	12/01/2025	Paydown	XXX	194,108	194,108	165,332	166,750	0	27,358	0	27,358	0	194,108	0	0	0	1,573	10/01/2036
3132D6-ED-8	FH SB8232 - RMBS	12/01/2025	Paydown	XXX	30,098	30,098	30,013	30,014	0	84	0	84	0	30,098	0	0	0	700	06/01/2038
3132DM-3Y-9	FH SD0815 - RMBS	12/01/2025	Paydown	XXX	47,261	47,261	45,924	46,030	0	1,230	0	1,230	0	47,261	0	0	0	674	01/01/2052
3132DM-U8-6	FH SD0607 - RMBS	12/01/2025	Paydown	XXX	139,569	139,569	144,846	144,206	0	(4,638)	0	(4,638)	0	139,569	0	0	0	1,700	05/01/2051
3132DP-BW-7	FH SD1853 - RMBS	12/01/2025	Paydown	XXX	30,088	30,088	30,976	30,971	0	(884)	0	(884)	0	30,088	0	0	0	882	11/01/2052
3132DV-5Y-7	FH SD8063 - RMBS	12/01/2025	Paydown	XXX	55,269	55,270	50,589	50,699	0	4,571	0	4,571	0	55,269	0	0	0	1,080	05/01/2050
3132DV-6V-2	FH SD8084 - RMBS	12/01/2025	Paydown	XXX	13,670	13,670	12,096	12,141	0	1,529	0	1,529	0	13,670	0	0	0	212	08/01/2050
3132DV-L8-6	FH SD7551 - RMBS	12/01/2025	Paydown	XXX	139,946	139,946	136,021	136,306	0	3,640	0	3,640	0	139,946	0	0	0	2,267	01/01/2052
3132DW-A5-2	FH SD8128 - RMBS	12/01/2025	Paydown	XXX	11,989	11,989	11,674	11,697	0	292	0	292	0	11,989	0	0	0	132	02/01/2051
3132DW-A6-0	FH SD8129 - RMBS	12/01/2025	Paydown	XXX	2,603	2,603	2,220	0	0	382	0	382	0	2,603	0	0	0	5	02/01/2051
3132DW-AD-5	FH SD8104 - RMBS	12/01/2025	Paydown	XXX	379,655	379,655	345,168	346,267	0	33,388	0	33,388	0	379,655	0	0	0	3,142	11/01/2050
3132DW-AG-8	FH SD8107 - RMBS	12/01/2025	Paydown	XXX	79,891	79,891	64,508	64,670	0	15,221	0	15,221	0	79,891	0	0	0	1,080	11/01/2050
3132DW-AN-3	FH SD8113 - RMBS	12/01/2025	Paydown	XXX	92,732	92,732	81,735	82,289	0	10,443	0	10,443	0	92,732	0	0	0	1,032	12/01/2050
3132DW-AW-3	FH SD8121 - RMBS	12/01/2025	Paydown	XXX	15,724	15,724	12,447	12,510	0	3,215	0	3,215	0	15,724	0	0	0	173	01/01/2051
3132DW-B2-8	FH SD8157 - RMBS	12/01/2025	Paydown	XXX	47,782	47,782	44,520	44,714	0	3,069	0	3,069	0	47,782	0	0	0	817	07/01/2051
3132DW-BB-8	FH SD8134 - RMBS	12/01/2025	Paydown	XXX	18,224	18,224	15,001	15,088	0	3,136	0	3,136	0	18,224	0	0	0	202	03/01/2051
3132DW-BJ-1	FH SD8141 - RMBS	12/01/2025	Paydown	XXX	223,987	223,987	221,561	221,405	0	2,582	0	2,582	0	223,987	0	0	0	3,116	04/01/2051
3132DW-BY-8	FH SD8155 - RMBS	12/01/2025	Paydown	XXX	86,168	86,168	78,877	79,097	0	7,071	0	7,071	0	86,168	0	0	0	951	07/01/2051
3132DW-BZ-5	FH SD8156 - RMBS	12/01/2025	Paydown	XXX	10,889	10,889	9,276	0	0	1,613	0	1,613	0	10,889	0	0	0	45	07/01/2051
3132DW-C3-5	FH SD8190 - RMBS	12/01/2025	Paydown	XXX	33,289	33,289	28,847	28,857	0	4,431	0	4,431	0	33,289	0	0	0	521	01/01/2052
3132DW-C4-3	FH SD8191 - RMBS	12/01/2025	Paydown	XXX	19,847	19,847	17,579	0	0	2,267	0	2,267	0	19,847	0	0	0	300	01/01/2052
3132DW-C8-4	FH SD8195 - RMBS	12/01/2025	Paydown	XXX	7,623	7,623	6,536	0	0	1,087	0	1,087	0	7,623	0	0	0	64	02/01/2052
3132DW-C9-2	FH SD8196 - RMBS	12/01/2025	Paydown	XXX	13,390	13,390	11,941	0	0	1,450	0	1,450	0	13,390	0	0	0	176	02/01/2052
3132DW-CF-8	FH SD8170 - RMBS	12/01/2025	Paydown	XXX	6,102	6,102	5,653	5,654	0	448	0	448	0	6,102	0	0	0	73	08/01/2051
3132DW-CW-1	FH SD8185 - RMBS	12/01/2025	Paydown	XXX	40,880	40,880	35,981	28,382	0	4,689	0	4,689	0	40,880	0	0	0	787	12/01/2051
3132DW-D3-4	FH SD8222 - RMBS	07/14/2025	Various	XXX	788,113	848,772	782,329	782,236	0	3,588	0	3,588	0	785,824	0	2,289	2,289	20,617	06/01/2052
3132DW-DG-5	FH SD8203 - RMBS	12/01/2025	Paydown	XXX	36,003	36,003	33,359	0	0	2,644	0	2,644	0	36,003	0	0	0	578	01/01/2052
3132DW-DL-4	FH SD8207 - RMBS	12/01/2025	Paydown	XXX	16,343	16,343	14,422	0	0	1,920	0	1,920	0	16,343	0	0	0	290	04/01/2052
3132DW-DU-4	FH SD8215 - RMBS	12/01/2025	Paydown	XXX	94,083	94,083	85,078	80,801	0	8,875	0	8,875	0	94,083	0	0	0	1,979	05/01/2052
3132DW-DW-0	FH SD8217 - RMBS	12/01/2025	Paydown	XXX	20,131	20,131	19,036	19,039	0	1,092	0	1,092	0	20,131	0	0	0	413	04/01/2052
3132DW-E8-2	FH SD8259 - RMBS	12/01/2025	Paydown	XXX	10,183	10,183	10,374	0	0	(191)	0	(191)	0	10,183	0	0	0	47	10/01/2052
3132DW-EB-5	FH SD8230 - RMBS	12/01/2025	Paydown	XXX	52,051	52,051	49,551	0	0	2,500	0	2,500	0	52,051	0	0	0	954	06/01/2052
3132DW-ED-1	FH SD8232 - RMBS	12/01/2025	Paydown	XXX	43,664	43,664	44,639	44,522	0	(858)	0	(858)	0	43,664	0	0	0	1,176	06/01/2052
3132DW-EY-5	FH SD8251 - RMBS	12/01/2025	Paydown	XXX	36,005	36,005	35,778	35,779	0	225	0	225	0	36,005	0	0	0	1,167	08/01/2052
3132DW-FG-3	FH SD8267 - RMBS	12/01/2025	Paydown	XXX	89,989	89,989	88,234	88,238	0	1,752	0	1,752	0	89,989	0	0	0	2,506	11/01/2052
3132DW-FH-1	FH SD8268 - RMBS	12/01/2025	Paydown	XXX	166,674	166,674	166,589	157,130	0	128	0	128	0	166,674	0	0	0	4,839	11/01/2052
3132DW-FT-5	FH SD8278 - RMBS	12/01/2025	Paydown	XXX	4,275	4,275	4,395	0	0	(120)	0	(120)	0	4,275	0	0	0	21	12/01/2052
3132DW-FU-2	FH SD8279 - RMBS	12/01/2025	Paydown	XXX	199,450	199,450	201,284	201,207	0	(1,757)	0	(1,757)	0	199,450	0	0	0	6,564	11/01/2052
3132DW-FX-6	FH SD8282 - RMBS	12/01/2025	Paydown	XXX	98,461	98,461	100,997	100,925	0	(2,464)	0	(2,464)	0	98,461	0	0	0	3,889	01/01/2053
3132DW-G2-3	FH SD8317 - RMBS	12/01/2025	Paydown	XXX	173,429	173,429	174,919	174,839	0	(1,410)	0	(1,410)	0	173,429	0	0	0	5,968	04/01/2053
3132DW-HT-3	FH SD8342 - RMBS	12/01/2025	Paydown	XXX	25,781	25,781	26,151	0	0	(371)	0	(371)	0	25,781	0	0	0	237	07/01/2053
3132DW-JF-1	FH SD8362 - RMBS	12/01/2025	Paydown	XXX	65,742	65,742	66,646	0	0	(904)	0	(904)	0	65,742	0	0	0	632	09/01/2053

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	10	11	12	13	14	15	16	17	18	19	20
									Change in Book/Adjusted Carrying Value										
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase /(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3132DW-NK-5	FH SD8494 - RMBS	12/01/2025	Paydown	XXX	55,557	55,557	55,585	0	0	(28)	0	(28)	0	55,557	0	0	0	534	01/01/2055
3132JB-Q4-8	FH Q19974 - RMBS	12/01/2025	Paydown	XXX	14,164	14,164	14,218	14,200	0	(35)	0	(35)	0	14,164	0	0	0	336	07/01/2043
3132L7-S6-7	FH V82341 - RMBS	12/01/2025	Paydown	XXX	22,016	22,016	22,802	22,729	0	(713)	0	(713)	0	22,016	0	0	0	416	01/01/2044
3132XV-V4-2	FH Q53334 - RMBS	12/01/2025	Paydown	XXX	8,685	8,685	9,303	9,267	0	(582)	0	(582)	0	8,685	0	0	0	209	01/01/2048
31335A-2A-5	FH G60769 - RMBS	12/01/2025	Paydown	XXX	86,473	86,473	79,474	79,737	0	6,736	0	6,736	0	86,473	0	0	0	1,756	03/01/2043
31335B-2M-7	FH G61680 - RMBS	12/01/2025	Paydown	XXX	69,687	69,687	73,422	73,088	0	(3,401)	0	(3,401)	0	69,687	0	0	0	1,151	04/01/2047
31335B-Q6-6	FH G61377 - RMBS	12/01/2025	Paydown	XXX	70,256	70,256	69,016	69,320	0	936	0	936	0	70,256	0	0	0	1,130	08/01/2043
3133AE-N8-3	FH QB7615 - RMBS	12/01/2025	Paydown	XXX	286,980	286,980	291,659	291,221	0	(4,241)	0	(4,241)	0	286,980	0	0	0	2,665	01/01/2051
3133AG-W4-7	FH QB9667 - RMBS	12/01/2025	Paydown	XXX	70,608	70,608	73,234	72,946	0	(2,337)	0	(2,337)	0	70,608	0	0	0	839	03/01/2051
3133AU-TM-0	FH QC9556 - RMBS	12/01/2025	Paydown	XXX	60,609	60,609	62,314	62,090	0	(1,480)	0	(1,480)	0	60,609	0	0	0	867	10/01/2051
3133B3-WR-4	FH QD6056 - RMBS	12/01/2025	Paydown	XXX	32,935	32,935	27,766	28,038	0	4,897	0	4,897	0	32,935	0	0	0	568	02/01/2052
3133G8-DD-0	FH QN1900 - RMBS	12/01/2025	Paydown	XXX	96,214	96,214	101,972	100,708	0	(4,493)	0	(4,493)	0	96,214	0	0	0	1,399	04/01/2035
3133KJ-6X-5	FH RA3586 - RMBS	12/01/2025	Paydown	XXX	1,259	1,259	1,352	1,344	0	(85)	0	(85)	0	1,259	0	0	0	24	09/01/2050
3133KM-DF-9	FH RA5502 - RMBS	12/01/2025	Paydown	XXX	11,485	11,485	9,710	9,770	0	1,715	0	1,715	0	11,485	0	0	0	180	06/01/2051
3133KN-SC-8	FH RA6815 - RMBS	12/01/2025	Paydown	XXX	11,435	11,435	9,323	9,331	0	2,103	0	2,103	0	11,435	0	0	0	144	02/01/2052
3133KQ-N6-9	FH RA8513 - RMBS	12/01/2025	Paydown	XXX	9,788	9,788	9,511	0	0	276	0	276	0	9,788	0	0	0	110	02/01/2053
3133KY-TW-9	FH RB5065 - RMBS	12/01/2025	Paydown	XXX	136,257	136,257	140,899	140,210	0	(3,953)	0	(3,953)	0	136,257	0	0	0	1,497	07/01/2040
3133KY-U6-4	FH RB5105 - RMBS	12/01/2025	Paydown	XXX	53,939	53,939	54,967	54,806	0	(867)	0	(867)	0	53,939	0	0	0	592	03/01/2041
31385X-AZ-0	FN 555424 - RMBS	12/01/2025	Paydown	XXX	10,750	10,750	12,184	11,853	0	(1,103)	0	(1,103)	0	10,750	0	0	0	312	05/01/2033
31389J-VX-9	FN 627130 - RMBS	12/01/2025	Paydown	XXX	929	929	862	947	0	(18)	0	(18)	0	929	0	0	0	33	03/01/2032
3138A8-RD-0	FN AH6783 - RMBS	12/01/2025	Various	XXX	270,057	280,276	306,201	303,159	0	(2,030)	0	(2,030)	0	301,129	0	(31,072)	(31,072)	6,999	03/01/2041
3138A8-RH-1	FN AH6787 - RMBS	12/01/2025	Paydown	XXX	18,475	18,475	19,162	19,012	0	(537)	0	(537)	0	18,475	0	0	0	380	03/01/2041
3138AB-CW-7	FN AH9084 - RMBS	12/01/2025	Paydown	XXX	25,633	25,633	26,640	26,481	0	(848)	0	(848)	0	25,633	0	0	0	588	04/01/2041
3138AF-C6-5	FN AI1892 - RMBS	12/01/2025	Paydown	XXX	17,872	17,872	19,894	19,630	0	(1,758)	0	(1,758)	0	17,872	0	0	0	457	05/01/2041
3138EE-N5-4	FN AK9411 - RMBS	12/01/2025	Paydown	XXX	35,910	35,910	36,622	36,507	0	(596)	0	(596)	0	35,910	0	0	0	910	03/01/2042
3138EG-BY-9	FN AL0054 - RMBS	12/01/2025	Paydown	XXX	19,038	19,038	20,668	20,443	0	(1,405)	0	(1,405)	0	19,038	0	0	0	512	02/01/2041
3138EN-6J-3	FN AL6272 - RMBS	12/01/2025	Paydown	XXX	44,314	44,314	48,053	47,796	0	(3,482)	0	(3,482)	0	44,314	0	0	0	1,218	07/01/2044
3138EP-X3-3	FN AL6997 - RMBS	12/01/2025	Paydown	XXX	116,796	116,796	114,898	114,940	0	1,856	0	1,856	0	116,796	0	0	0	2,859	11/01/2042
3138EQ-VC-3	FN AL7810 - RMBS	12/01/2025	Paydown	XXX	39,701	39,701	42,300	42,017	0	(2,316)	0	(2,316)	0	39,701	0	0	0	646	10/01/2044
3138ER-CJ-7	FN AL9072 - RMBS	12/01/2025	Paydown	XXX	25,335	25,335	27,983	27,663	0	(2,328)	0	(2,328)	0	25,335	0	0	0	607	07/01/2044
3138ER-ZC-7	FN AL9738 - RMBS	12/01/2025	Paydown	XXX	24,538	24,538	24,339	24,393	0	145	0	145	0	24,538	0	0	0	251	01/01/2032
3138LQ-QG-2	FN AO0454 - RMBS	12/01/2025	Paydown	XXX	14,556	14,556	14,363	14,383	0	172	0	172	0	14,556	0	0	0	263	08/01/2042
3138MB-MB-9	FN AP7553 - RMBS	12/01/2025	Paydown	XXX	17,652	17,652	16,869	16,991	0	661	0	661	0	17,652	0	0	0	292	09/01/2042
3138MK-SH-0	FN AQ4119 - RMBS	07/23/2025	Various	XXX	587,981	630,268	544,788	547,072	0	8,394	0	8,394	0	555,466	0	32,515	32,515	13,733	09/01/2043
3138W1-LC-9	FN AR3922 - RMBS	12/01/2025	Paydown	XXX	14,431	14,431	15,192	15,017	0	(586)	0	(586)	0	14,431	0	0	0	239	03/01/2043
3138W2-WX-9	FN AR5161 - RMBS	12/01/2025	Paydown	XXX	25,637	25,637	24,676	24,791	0	847	0	847	0	25,637	0	0	0	457	05/01/2043
3138W9-BG-4	FN AS0038 - RMBS	12/01/2025	Paydown	XXX	20,972	20,972	22,345	22,191	0	(1,219)	0	(1,219)	0	20,972	0	0	0	337	07/01/2043
3138W9-BN-9	FN AS0044 - RMBS	12/01/2025	Paydown	XXX	17,857	17,857	19,026	18,896	0	(1,039)	0	(1,039)	0	17,857	0	0	0	291	07/01/2043
3138W9-WH-9	FN AS0647 - RMBS	12/01/2025	Paydown	XXX	88,813	88,813	93,421	93,077	0	(4,263)	0	(4,263)	0	88,813	0	0	0	1,708	10/01/2043
3138WA-N9-4	FN AS1315 - RMBS	12/01/2025	Paydown	XXX	41,636	41,636	44,466	44,255	0	(2,619)	0	(2,619)	0	41,636	0	0	0	1,062	12/01/2043
3138WE-EV-7	FN AS4647 - RMBS	12/01/2025	Paydown	XXX	39,054	39,054	39,013	38,996	0	58	0	58	0	39,054	0	0	0	742	03/01/2045
3138WF-RS-7	FN AS5896 - RMBS	12/01/2025	Paydown	XXX	41,599	41,599	42,135	41,803	0	(204)	0	(204)	0	41,599	0	0	0	401	10/01/2030
3138WH-N5-7	FN AS7611 - RMBS	12/01/2025	Paydown	XXX	23,868	23,868	23,933	23,967	0	(99)	0	(99)	0	23,868	0	0	0	285	07/01/2046
3138WH-RP-9	FN AS7693 - RMBS	12/01/2025	Paydown	XXX	17,226	17,226	17,000	17,051	0	175	0	175	0	17,226	0	0	0	185	08/01/2031
3138WJ-A4-0	FN AS8126 - RMBS	12/01/2025	Paydown	XXX	36,660	36,660	38,195	38,064	0	(1,404)	0	(1,404)	0	36,660	0	0	0	648	10/01/2046
3138WJ-EN-4	FN AS8240 - RMBS	12/01/2025	Paydown	XXX	75,781	75,780	75,425	75,610	0	170	0	170	0	75,781	0	0	0	1,012	11/01/2031
3138WJ-FK-9	FN AS8269 - RMBS	12/01/2025	Paydown	XXX	85,052	85,052	89,942	89,489	0	(4,437)	0	(4,437)	0	85,052	0	0	0	1,398	11/01/2046
3138WJ-Q2-7	FN AS8572 - RMBS	12/01/2025	Paydown	XXX	46,427	46,427	46,891	46,969	0	(543)	0	(543)	0	46,427	0	0	0	941	12/01/2046
3138WJ-TG-3	FN AS8650 - RMBS	12/01/2025	Paydown	XXX	66,948	66,948	65,267	65,558	0	1,390	0	1,390	0	66,948	0	0	0	1,093	01/01/2047
3138X0-3Q-9	FN AU1706 - RMBS	12/01/2025	Paydown	XXX	14,778	14,778	15,798	15,684	0	(906)	0	(906)	0	14,778	0	0	0	240	08/01/2043
31402Q-6T-3	FN 735382 - RMBS	12/01/2025	Paydown	XXX	20,092	20,092	21,291	20,963	0	(871)	0	(871)	0	20,092	0	0	0	539	04/01/2035
31402R-FU-8	FN 735579 - RMBS	12/01/2025	Paydown	XXX	22,147	22,147	23,457	23,108	0	(961)	0	(961)	0	22,147	0	0	0	570	06/01/2035
31402R-JV-2	FN 735676 - RMBS	12/01/2025	Paydown	XXX	25,966	25,966	27,499	27,059	0	(1,094)	0	(1,094)	0	25,966	0	0	0	688	07/01/2035
31404E-C7-9	FN 766094 - RMBS	12/01/2025	Paydown	XXX	762	762	530	775	0	(13)	0	(13)	0	762	0	0	0	28	02/01/2034
3140EW-WY-7	FN BC2462 - RMBS	12/01/2025	Paydown	XXX	49,987	49,987	50,456	50,218	0	(231)	0	(231)	0	49,987	0	0	0	791	02/01/2031
3140FP-C9-8	FN BE3695 - RMBS	12/01/2025	Paydown	XXX	70,559	70,559	73,149	72,946	0	(2,386)	0	(2,386)	0	70,559	0	0	0	1,335	06/01/2047
3140GU-MA-2	FN BH5752 - RMBS	12/01/2025	Paydown	XXX	13,053	13,054	13,629	13,618	0	(564)	0	(564)	0	13,053	0	0	0	260	11/01/2047
3140GV-2D-6	FN BH7071 - RMBS	12/01/2025	Paydown	XXX	12,817	12,817	13,875	13,819	0	(1,002)	0	(1,002)	0	12,817	0	0	0	262	12/01/2047

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 10	11	12	13	14	15	16	17	18	19	20
CUSIP Identi-fication	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
3140J8-GD-9	FN BM3795 - RMBS	12/01/2025	Paydown	XXX	47,439	47,439	46,179	46,558	0	881	0	881	0	47,439	0	0	0	507	01/01/2031
3140J9-BV-2	FN BM4551 - RMBS	12/18/2025	Various	XXX	487,194	483,720	493,124	492,979	0	(1,704)	0	(1,704)	0	491,275	0	(4,081)	(4,081)	21,267	04/01/2041
3140J9-G2-1	FN BM4716 - RMBS	12/01/2025	Paydown	XXX	20,407	20,407	20,428	20,400	0	7	0	7	0	20,407	0	0	0	357	12/01/2030
3140J9-YH-8	FN BM5211 - RMBS	12/01/2025	Paydown	XXX	62,787	62,787	67,133	66,792	0	(4,006)	0	(4,006)	0	62,787	0	0	0	1,350	03/01/2045
3140J9-Z3-8	FN BM5261 - RMBS	12/01/2025	Paydown	XXX	27,743	27,743	28,720	28,726	0	(982)	0	(982)	0	27,743	0	0	0	605	01/01/2048
3140JG-LW-3	FN BN0340 - RMBS	12/01/2025	Paydown	XXX	65,105	65,105	64,698	64,704	0	400	0	400	0	65,105	0	0	0	1,628	12/01/2048
3140K8-RB-9	FN BP1381 - RMBS	12/01/2025	Paydown	XXX	15,070	15,070	15,781	15,724	0	(653)	0	(653)	0	15,070	0	0	0	285	03/01/2050
3140KE-K8-0	FN BP6618 - RMBS	11/12/2025	Various	XXX	1,770,162	2,041,393	2,096,973	2,092,966	0	(4,512)	0	(4,512)	0	2,088,455	0	(318,293)	(318,293)	46,956	08/01/2050
3140KK-GD-0	FN BQ0195 - RMBS	12/01/2025	Paydown	XXX	23,986	23,986	24,098	24,087	0	(101)	0	(101)	0	23,986	0	0	0	283	08/01/2050
3140KM-TF-7	FN BQ2349 - RMBS	12/01/2025	Paydown	XXX	28,073	28,073	28,205	28,191	0	(118)	0	(118)	0	28,073	0	0	0	294	09/01/2050
3140KM-U3-2	FN BQ2401 - RMBS	12/01/2025	Paydown	XXX	85,436	85,436	88,359	88,109	0	(2,673)	0	(2,673)	0	85,436	0	0	0	1,107	09/01/2050
3140KP-Q4-8	FN BQ4074 - RMBS	12/01/2025	Paydown	XXX	124,027	124,027	128,882	128,400	0	(4,372)	0	(4,372)	0	124,027	0	0	0	1,207	12/01/2050
3140KS-AG-2	FN BQ6306 - RMBS	12/01/2025	Paydown	XXX	28,021	28,021	27,933	27,938	0	83	0	83	0	28,021	0	0	0	341	11/01/2050
3140KV-F8-8	FN BQ9190 - RMBS	12/01/2025	Paydown	XXX	59,250	59,250	61,453	61,241	0	(1,991)	0	(1,991)	0	59,250	0	0	0	758	01/01/2051
3140KV-FP-0	FN BQ9173 - RMBS	12/01/2025	Paydown	XXX	65,699	65,699	68,137	67,891	0	(2,192)	0	(2,192)	0	65,699	0	0	0	770	12/01/2050
3140KX-QQ-2	FN BR0462 - RMBS	12/01/2025	Paydown	XXX	61,376	61,376	63,246	63,055	0	(1,679)	0	(1,679)	0	61,376	0	0	0	793	04/01/2051
3140L5-FL-5	FN BR6470 - RMBS	12/01/2025	Paydown	XXX	134,022	134,022	138,704	138,184	0	(4,162)	0	(4,162)	0	134,022	0	0	0	2,588	03/01/2051
3140L8-W2-2	FN BR9664 - RMBS	12/01/2025	Paydown	XXX	56,580	56,580	58,658	58,422	0	(1,842)	0	(1,842)	0	56,580	0	0	0	941	05/01/2051
3140Q7-GX-9	FN CA0213 - RMBS	12/01/2025	Paydown	XXX	18,612	18,612	19,031	18,881	0	(269)	0	(269)	0	18,612	0	0	0	305	08/01/2032
3140QG-RN-9	FN CA8592 - RMBS	12/01/2025	Paydown	XXX	128,130	128,130	133,235	132,736	0	(4,606)	0	(4,606)	0	128,130	0	0	0	1,668	01/01/2051
3140QG-TZ-0	FN CA8667 - RMBS	12/01/2025	Paydown	XXX	117,561	117,561	121,363	121,000	0	(3,439)	0	(3,439)	0	117,561	0	0	0	1,409	10/01/2050
3140X3-A8-1	FN FM0030 - RMBS	12/01/2025	Paydown	XXX	22,643	22,643	23,390	23,373	0	(729)	0	(729)	0	22,643	0	0	0	366	02/01/2049
3140X4-4B-9	FN FM1717 - RMBS	12/01/2025	Paydown	XXX	187,645	187,645	197,379	196,256	0	(8,611)	0	(8,611)	0	187,645	0	0	0	3,722	12/01/2045
3140X4-5D-4	FN FM1743 - RMBS	12/01/2025	Paydown	XXX	140,359	140,359	144,395	143,920	0	(3,560)	0	(3,560)	0	140,359	0	0	0	2,379	01/01/2047
3140X4-7H-3	FN FM1795 - RMBS	12/01/2025	Paydown	XXX	190,339	190,339	186,266	186,271	0	4,068	0	4,068	0	190,339	0	0	0	2,987	04/01/2048
3140X4-DE-3	FN FM1000 - RMBS	12/01/2025	Paydown	XXX	81,851	81,851	68,755	69,033	0	12,818	0	12,818	0	81,851	0	0	0	1,350	04/01/2047
3140X4-XZ-4	FN FM1595 - RMBS	12/01/2025	Paydown	XXX	25,897	25,897	27,127	27,038	0	(1,141)	0	(1,141)	0	25,897	0	0	0	550	12/01/2047
3140X5-6F-5	FN FM2669 - RMBS	12/01/2025	Paydown	XXX	52,767	52,767	56,576	56,735	0	(3,968)	0	(3,968)	0	52,767	0	0	0	1,151	03/01/2048
3140X7-CA-5	FN FM3664 - RMBS	07/23/2025	Various	XXX	578,254	614,084	640,950	640,496	0	(1,678)	0	(1,678)	0	638,817	0	(60,564)	(60,564)	15,513	03/01/2049
3140X8-6B-8	FN FM5365 - RMBS	12/01/2025	Paydown	XXX	51,650	51,650	54,539	54,193	0	(2,543)	0	(2,543)	0	51,650	0	0	0	705	06/01/2046
3140X9-LZ-6	FN FM5743 - RMBS	12/01/2025	Paydown	XXX	48,604	48,604	49,560	49,465	0	(861)	0	(861)	0	48,604	0	0	0	799	02/01/2051
3140XA-2Y-7	FN FM7090 - RMBS	12/01/2025	Paydown	XXX	37,054	37,054	38,195	38,069	0	(1,015)	0	(1,015)	0	37,054	0	0	0	472	05/01/2051
3140XC-AX-6	FN FM8121 - RMBS	12/01/2025	Paydown	XXX	350,659	350,659	358,658	357,839	0	(7,180)	0	(7,180)	0	350,659	0	0	0	4,453	06/01/2051
3140XC-Q9-2	FN FM8579 - RMBS	12/01/2025	Paydown	XXX	41,878	41,878	34,183	34,209	0	7,669	0	7,669	0	41,878	0	0	0	598	09/01/2051
3140XG-6U-8	FN FS1782 - RMBS	12/01/2025	Paydown	XXX	61,780	61,780	58,797	59,066	0	2,713	0	2,713	0	61,780	0	0	0	1,059	05/01/2052
3140XG-CP-2	FN FS0977 - RMBS	12/01/2025	Paydown	XXX	66,805	66,805	64,874	65,035	0	1,770	0	1,770	0	66,805	0	0	0	1,178	03/01/2052
3140XG-UK-3	FN FS1485 - RMBS	12/01/2025	Paydown	XXX	50,896	50,896	46,713	46,912	0	3,984	0	3,984	0	50,896	0	0	0	771	11/01/2046
3140XG-XM-6	FN FS1583 - RMBS	12/01/2025	Paydown	XXX	34,962	34,962	33,154	33,329	0	1,633	0	1,633	0	34,962	0	0	0	566	04/01/2052
3140XH-BE-6	FN FS1836 - RMBS	12/01/2025	Paydown	XXX	202,948	202,948	187,616	188,785	0	14,163	0	14,163	0	202,948	0	0	0	2,736	05/01/2052
3140XH-VG-9	FN FS2414 - RMBS	12/01/2025	Paydown	XXX	59,330	59,330	52,284	52,510	0	6,819	0	6,819	0	59,330	0	0	0	1,129	04/01/2045
3140XJ-RB-1	FN FS3181 - RMBS	12/01/2025	Paydown	XXX	7,805	7,805	6,702	0	0	1,104	0	1,104	0	7,805	0	0	0	16	05/01/2051
3140XK-DC-1	FN FS3698 - RMBS	12/01/2025	Paydown	XXX	191,588	191,588	197,126	197,088	0	(5,500)	0	(5,500)	0	191,588	0	0	0	4,603	11/01/2052
3140XM-LB-0	FN FS5721 - RMBS	12/01/2025	Paydown	XXX	68,045	68,045	57,019	57,355	0	10,689	0	10,689	0	68,045	0	0	0	1,149	04/01/2048
3140XM-RN-8	FN FS5892 - RMBS	12/18/2025	Various	XXX	457,012	479,168	415,978	417,763	0	6,772	0	6,772	0	424,535	0	32,477	32,477	16,844	07/01/2048
3140XP-E6-2	FN FS7356 - RMBS	12/01/2025	Paydown	XXX	120,503	120,503	118,563	118,612	0	1,891	0	1,891	0	120,503	0	0	0	2,935	01/01/2050
3140XP-JU-4	FN FS7474 - RMBS	12/01/2025	Paydown	XXX	55,987	55,987	55,112	55,130	0	857	0	857	0	55,987	0	0	0	1,379	01/01/2050
3140XR-RC-1	FN FS9482 - RMBS	07/30/2025	Various	XXX	357,516	394,329	354,896	354,947	0	2,760	0	2,760	0	357,706	0	(190)	(190)	7,679	01/01/2047
31410F-5E-1	FN 888345 - RMBS	12/01/2025	Paydown	XXX	19,847	19,847	21,431	20,954	0	(1,107)	0	(1,107)	0	19,847	0	0	0	567	11/01/2034
31410K-JY-1	FN 889579 - RMBS	12/01/2025	Paydown	XXX	20,456	20,456	22,351	22,006	0	(1,550)	0	(1,550)	0	20,456	0	0	0	645	05/01/2038
31410L-PF-3	FN 890622 - RMBS	12/01/2025	Paydown	XXX	17,377	17,377	17,233	17,281	0	96	0	96	0	17,377	0	0	0	190	07/01/2029
31416T-NK-1	FN AA9393 - RMBS	12/01/2025	Paydown	XXX	25,018	25,018	26,008	25,827	0	(810)	0	(810)	0	25,018	0	0	0	634	07/01/2039
31416V-BY-9	FN AB0054 - RMBS	12/01/2025	Paydown	XXX	14,473	14,473	15,884	15,552	0	(1,079)	0	(1,079)	0	14,473	0	0	0	356	12/01/2034
31417B-P3-5	FN AB4941 - RMBS	12/01/2025	Paydown	XXX	46,340	46,340	46,025	46,039	0	301	0	301	0	46,340	0	0	0	969	04/01/2042
31417D-LP-6	FN AB6633 - RMBS	12/01/2025	Paydown	XXX	31,007	31,007	26,802	26,918	0	4,089	0	4,089	0	31,007	0	0	0	555	10/01/2042
31417E-S4-4	FN AB7738 - RMBS	07/30/2025	Various	XXX	208,790	229,688	219,836	221,046	0	811	0	811	0	221,857	0	(13,067)	(13,067)	4,428	01/01/2043
31417E-WJ-6	FN AB7848 - RMBS	12/01/2025	Paydown	XXX	17,957	17,957	15,423	15,498	0	2,459	0	2,459	0	17,957	0	0	0	273	02/01/2043
31417F-MN-5	FN AB8464 - RMBS	12/01/2025	Paydown	XXX	24,186	24,186	20,799	20,916	0	3,270	0	3,270	0	24,186	0	0	0	332	02/01/2043
31417G-L8-7	FN AB9350 - RMBS	12/01/2025	Paydown	XXX	47,918	47,918	49,753	49,608	0	(1,690)	0	(1,690)	0	47,918	0	0	0	571	05/01/2043
31418C-DL-5	FN MA2806 - RMBS	12/01/2025	Paydown	XXX	119,589	119,589	123,431	123,087	0	(3,497)	0	(3,497)	0	119,589	0	0	0	2,028	11/01/2046

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 Identi-fication	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
31418C-FE-9	FN MA2864 - RMBS	12/01/2025	Paydown	XXX	15,646	15,646	16,296	16,242	0	(597)	0	(597)	0	15,646	0	0	0	298	01/01/2047
31418C-GG-3	FN MA2898 - RMBS	12/01/2025	Paydown	XXX	202,270	202,270	196,771	198,089	0	4,180	0	4,180	0	202,270	0	0	0	2,657	02/01/2032
31418C-KW-3	FN MA3008 - RMBS	12/01/2025	Paydown	XXX	11,394	11,394	12,101	12,054	0	(660)	0	(660)	0	11,394	0	0	0	304	05/01/2047
31418C-LH-5	FN MA3027 - RMBS	12/01/2025	Paydown	XXX	22,231	22,231	23,770	23,670	0	(1,439)	0	(1,439)	0	22,231	0	0	0	498	06/01/2047
31418C-LS-1	FN MA3036 - RMBS	12/01/2025	Paydown	XXX	28,157	28,157	29,811	29,292	0	(1,135)	0	(1,135)	0	28,157	0	0	0	525	06/01/2032
31418C-MF-8	FN MA3057 - RMBS	12/01/2025	Paydown	XXX	44,999	44,999	46,672	46,648	0	(1,649)	0	(1,649)	0	44,999	0	0	0	874	07/01/2047
31418C-QB-3	FN MA3149 - RMBS	12/01/2025	Paydown	XXX	13,491	13,491	14,453	14,394	0	(903)	0	(903)	0	13,491	0	0	0	284	10/01/2047
31418C-RC-0	FN MA3182 - RMBS	12/01/2025	Paydown	XXX	46,012	46,012	45,961	46,081	0	(69)	0	(69)	0	46,012	0	0	0	871	11/01/2047
31418C-SF-2	FN MA3217 - RMBS	12/01/2025	Paydown	XXX	44,274	44,274	44,772	44,637	0	(363)	0	(363)	0	44,274	0	0	0	601	12/01/2032
31418C-TE-4	FN MA3248 - RMBS	12/01/2025	Paydown	XXX	36,782	36,782	38,138	37,694	0	(912)	0	(912)	0	36,782	0	0	0	643	01/01/2033
31418C-XN-9	FN MA3384 - RMBS	07/23/2025	Various	XXX	255,288	271,035	279,970	279,674	0	(586)	0	(586)	0	279,088	0	(23,799)	(23,799)	6,852	06/01/2048
31418D-2L-5	FN MA4378 - RMBS	12/01/2025	Paydown	XXX	137,754	137,754	109,364	109,448	0	28,306	0	28,306	0	137,754	0	0	0	1,526	07/01/2051
31418D-2M-3	FN MA4379 - RMBS	12/01/2025	Paydown	XXX	27,241	27,241	22,204	14,620	0	4,982	0	4,982	0	27,241	0	0	0	281	07/01/2051
31418D-2N-1	FN MA4380 - RMBS	12/01/2025	Paydown	XXX	24,335	24,335	21,449	21,514	0	2,821	0	2,821	0	24,335	0	0	0	414	07/01/2051
31418D-3G-5	FN MA4398 - RMBS	12/01/2025	Paydown	XXX	88,195	88,195	81,755	81,983	0	6,213	0	6,213	0	88,195	0	0	0	975	08/01/2051
31418D-3H-3	FN MA4399 - RMBS	12/01/2025	Paydown	XXX	24,783	24,783	21,050	0	0	3,733	0	3,733	0	24,783	0	0	0	74	08/01/2051
31418D-4V-1	FN MA4435 - RMBS	12/01/2025	Paydown	XXX	10,948	10,948	10,247	0	0	701	0	701	0	10,948	0	0	0	185	09/01/2051
31418D-4Y-5	FN MA4438 - RMBS	12/01/2025	Paydown	XXX	8,788	8,788	7,455	0	0	1,333	0	1,333	0	8,788	0	0	0	35	10/01/2051
31418D-6E-7	FN MA4468 - RMBS	12/01/2025	Paydown	XXX	84,166	84,166	76,051	48,123	0	8,029	0	8,029	0	84,166	0	0	0	1,575	11/01/2051
31418D-6T-4	FN MA4481 - RMBS	12/01/2025	Paydown	XXX	39,915	39,915	36,815	0	0	3,100	0	3,100	0	39,915	0	0	0	325	10/01/2051
31418D-7F-3	FN MA4493 - RMBS	12/01/2025	Paydown	XXX	34,685	34,685	29,116	0	0	5,569	0	5,569	0	34,685	0	0	0	137	12/01/2051
31418D-GL-0	FN MA3802 - RMBS	12/01/2025	Paydown	XXX	12,763	12,763	11,307	11,346	0	1,416	0	1,416	0	12,763	0	0	0	216	10/01/2049
31418D-JJ-2	FN MA3864 - RMBS	12/01/2025	Paydown	XXX	36,378	36,378	32,831	33,117	0	3,260	0	3,260	0	36,378	0	0	0	500	12/01/2034
31418D-NJ-7	FN MA3992 - RMBS	12/01/2025	Paydown	XXX	53,791	53,791	49,235	49,342	0	4,448	0	4,448	0	53,791	0	0	0	1,004	04/01/2050
31418D-P9-7	FN MA4047 - RMBS	12/01/2025	Paydown	XXX	6,890	6,890	5,626	5,655	0	1,235	0	1,235	0	6,890	0	0	0	77	06/01/2050
31418D-PD-8	FN MA4019 - RMBS	12/01/2025	Paydown	XXX	54,489	54,489	43,873	44,039	0	10,450	0	10,450	0	54,489	0	0	0	744	05/01/2050
31418D-QA-3	FN MA4048 - RMBS	12/01/2025	Paydown	XXX	27,047	27,047	23,903	23,943	0	3,104	0	3,104	0	27,047	0	0	0	441	06/01/2050
31418D-QZ-8	FN MA4071 - RMBS	12/01/2025	Paydown	XXX	73,481	73,481	75,882	75,528	0	(2,048)	0	(2,048)	0	73,481	0	0	0	804	07/01/2040
31418D-RV-6	FN MA4099 - RMBS	12/01/2025	Paydown	XXX	79,918	79,918	73,587	73,607	0	6,311	0	6,311	0	79,918	0	0	0	1,068	08/01/2035
31418D-RW-4	FN MA4100 - RMBS	12/01/2025	Paydown	XXX	368,519	368,519	361,106	361,220	0	7,299	0	7,299	0	368,519	0	0	0	4,121	08/01/2050
31418D-SH-6	FN MA4119 - RMBS	12/01/2025	Paydown	XXX	30,383	30,383	24,993	25,135	0	5,248	0	5,248	0	30,383	0	0	0	335	09/01/2050
31418D-SM-5	FN MA4123 - RMBS	12/01/2025	Paydown	XXX	111,312	111,312	97,294	98,284	0	13,028	0	13,028	0	111,312	0	0	0	1,208	09/01/2035
31418D-SN-3	FN MA4124 - RMBS	12/01/2025	Paydown	XXX	49,071	49,071	45,767	45,818	0	3,253	0	3,253	0	49,071	0	0	0	651	09/01/2035
31418D-TP-7	FN MA4157 - RMBS	12/01/2025	Paydown	XXX	47,786	47,786	36,691	36,935	0	10,851	0	10,851	0	47,786	0	0	0	396	10/01/2050
31418D-TQ-5	FN MA4158 - RMBS	12/01/2025	Paydown	XXX	193,601	193,601	183,029	183,354	0	10,247	0	10,247	0	193,601	0	0	0	2,143	10/01/2050
31418D-U8-3	FN MA4206 - RMBS	12/01/2025	Paydown	XXX	25,570	25,570	22,350	22,571	0	2,999	0	2,999	0	25,570	0	0	0	277	12/01/2035
31418D-UC-4	FN MA4178 - RMBS	12/01/2025	Paydown	XXX	105,789	105,789	89,474	90,577	0	15,212	0	15,212	0	105,789	0	0	0	862	11/01/2035
31418D-UG-5	FN MA4182 - RMBS	12/01/2025	Paydown	XXX	54,501	54,501	47,981	48,279	0	6,222	0	6,222	0	54,501	0	0	0	603	11/01/2050
31418D-V2-5	FN MA4232 - RMBS	12/01/2025	Paydown	XXX	112,154	112,154	116,517	115,844	0	(3,690)	0	(3,690)	0	112,154	0	0	0	1,211	01/01/2041
31418D-V6-6	FN MA4236 - RMBS	12/01/2025	Paydown	XXX	54,078	54,078	52,532	52,650	0	1,428	0	1,428	0	54,078	0	0	0	445	01/01/2051
31418D-VA-7	FN MA4208 - RMBS	12/01/2025	Paydown	XXX	80,471	80,471	73,525	73,834	0	6,636	0	6,636	0	80,471	0	0	0	892	12/01/2050
31418D-VC-3	FN MA4210 - RMBS	12/01/2025	Paydown	XXX	3,577	3,577	3,067	0	0	510	0	510	0	3,577	0	0	0	11	12/01/2050
31418D-VX-7	FN MA4229 - RMBS	12/01/2025	Paydown	XXX	191,492	191,492	167,376	168,980	0	22,512	0	22,512	0	191,492	0	0	0	2,090	01/01/2036
31418D-W6-5	FN MA4268 - RMBS	12/01/2025	Paydown	XXX	177,522	177,522	185,037	183,886	0	(6,364)	0	(6,364)	0	177,522	0	0	0	1,968	02/01/2041
31418D-XG-2	FN MA4278 - RMBS	12/01/2025	Paydown	XXX	54,254	54,254	46,756	47,158	0	7,096	0	7,096	0	54,254	0	0	0	443	03/01/2036
31418D-XL-1	FN MA4282 - RMBS	12/01/2025	Paydown	XXX	40,470	40,470	33,021	33,051	0	7,419	0	7,419	0	40,470	0	0	0	585	03/01/2051
31418D-Y2-2	FN MA4328 - RMBS	12/01/2025	Paydown	XXX	120,728	120,728	103,260	104,163	0	16,566	0	16,566	0	120,728	0	0	0	995	05/01/2036
31418D-Y7-1	FN MA4333 - RMBS	12/01/2025	Paydown	XXX	163,605	163,605	169,193	168,294	0	(4,689)	0	(4,689)	0	163,605	0	0	0	1,821	05/01/2041
31418D-Y8-9	FN MA4334 - RMBS	12/01/2025	Paydown	XXX	65,680	65,680	68,233	67,794	0	(2,114)	0	(2,114)	0	65,680	0	0	0	874	05/01/2041
31418D-YB-2	FN MA4305 - RMBS	12/01/2025	Paydown	XXX	125,391	125,391	98,690	99,242	0	26,149	0	26,149	0	125,391	0	0	0	1,380	04/01/2051
31418D-YC-0	FN MA4306 - RMBS	12/01/2025	Paydown	XXX	513,368	513,368	527,200	525,705	0	(12,337)	0	(12,337)	0	513,368	0	0	0	6,995	04/01/2051
31418D-YX-4	FN MA4325 - RMBS	12/01/2025	Paydown	XXX	3,798	3,798	3,093	0	0	706	0	706	0	3,798	0	0	0	6	05/01/2051
31418D-ZW-5	FN MA4356 - RMBS	12/01/2025	Paydown	XXX	132,227	132,227	108,407	105,766	0	23,667	0	23,667	0	132,227	0	0	0	1,784	06/01/2051
31418E-AQ-3	FN MA4514 - RMBS	12/01/2025	Paydown	XXX	10,829	10,829	9,557	0	0	1,272	0	1,272	0	10,829	0	0	0	185	01/01/2052
31418E-BT-6	FN MA4549 - RMBS	12/01/2025	Paydown	XXX	159,874	159,874	141,450	142,544	0	17,330	0	17,330	0	159,874	0	0	0	2,502	02/01/2052
31418E-CA-6	FN MA4564 - RMBS	12/01/2025	Paydown	XXX	17,166	17,166	14,623	14,686	0	2,480	0	2,480	0	17,166	0	0	0	274	03/01/2052
31418E-DE-7	FN MA4600 - RMBS	07/23/2025	Various	XXX	870,752	966,768	861,529	861,219	0	5,934	0	5,934	0	867,153	0	3,599	3,599	21,410	05/01/2052
31418E-DY-3	FN MA4618 - RMBS	12/01/2025	Paydown	XXX	209,966	209,966	197,579	177,997	0	12,263	0	12,263	0	210,842	0	(875)	(875)	4,343	04/01/2052
31418E-E6-3	FN MA4656 - RMBS	02/20/2025	Various	XXX	447,808	472,523	447,273	447,290	0	363	0	363	0	447,652	0	156	156	4,699	07/01/2052

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 10	11	12	13	14	15	16	17	18	19	20
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
31418E-ES-5	FN MA4644 - RMBS	12/01/2025	Paydown	XXX	93,669	93,669	89,085	77,913	0	4,533	0	4,533	0	94,311	0	(641)	(641)	1,976	05/01/2052
31418E-EX-4	FN MA4649 - RMBS	12/01/2025	Paydown	XXX	51,158	51,158	51,762	51,671	0	(513)	0	(513)	0	51,158	0	0	0	1,450	05/01/2052
31418E-F2-1	FN MA4684 - RMBS	12/01/2025	Paydown	XXX	188,705	188,705	185,507	185,518	0	3,187	0	3,187	0	188,705	0	0	0	4,524	06/01/2052
31418E-F4-7	FN MA4686 - RMBS	12/01/2025	Paydown	XXX	38,082	38,082	37,391	37,419	0	663	0	663	0	38,082	0	0	0	1,080	06/01/2052
31418E-GT-1	FN MA4709 - RMBS	12/01/2025	Paydown	XXX	299,584	299,584	298,207	298,170	0	1,413	0	1,413	0	299,584	0	0	0	8,349	07/01/2052
31418E-HQ-6	FN MA4738 - RMBS	12/01/2025	Paydown	XXX	30,352	30,352	29,522	29,531	0	821	0	821	0	30,352	0	0	0	944	08/01/2052
31418E-J8-4	FN MA4786 - RMBS	12/01/2025	Paydown	XXX	429,250	429,250	427,769	416,686	0	1,679	0	1,679	0	432,208	0	(2,958)	(2,958)	13,122	10/01/2052
31418E-JF-8	FN MA4761 - RMBS	12/01/2025	Paydown	XXX	150,342	150,342	150,765	150,763	0	(420)	0	(420)	0	150,342	0	0	0	4,260	09/01/2052
31418E-K8-2	FN MA4818 - RMBS	12/01/2025	Paydown	XXX	118,093	118,093	118,020	75,612	0	46	0	46	0	118,093	0	0	0	4,006	10/01/2052
31418E-KV-1	FN MA4807 - RMBS	12/01/2025	Paydown	XXX	359,794	359,794	359,136	343,243	0	794	0	794	0	360,784	0	(991)	(991)	11,481	11/01/2052
31418E-LF-5	FN MA4825 - RMBS	12/01/2025	Paydown	XXX	62,526	62,526	61,275	61,368	0	1,158	0	1,158	0	62,526	0	0	0	1,655	10/01/2037
31418E-LY-4	FN MA4842 - RMBS	04/08/2025	Various	XXX	478,377	478,232	472,254	472,330	0	209	0	209	0	472,539	0	5,838	5,838	9,584	12/01/2052
31418E-M2-3	FN MA4876 - RMBS	12/01/2025	Paydown	XXX	732,961	732,961	744,730	743,741	0	(10,779)	0	(10,779)	0	732,961	0	0	0	25,054	12/01/2052
31418E-MA-5	FN MA4852 - RMBS	12/01/2025	Paydown	XXX	66,972	66,972	69,337	68,902	0	(1,930)	0	(1,930)	0	66,972	0	0	0	2,409	11/01/2052
31418E-NL-0	FN MA4894 - RMBS	12/01/2025	Paydown	XXX	71,898	71,898	72,763	72,746	0	(848)	0	(848)	0	71,898	0	0	0	2,672	01/01/2053
31418E-U9-9	FN MA5107 - RMBS	12/01/2025	Paydown	XXX	38,695	38,695	38,442	0	0	254	0	254	0	38,695	0	0	0	687	08/01/2053
31418E-YM-6	FN MA5215 - RMBS	12/01/2025	Paydown	XXX	26,969	26,969	27,356	0	0	(388)	0	(388)	0	26,969	0	0	0	264	12/01/2053
31418F-AV-9	FN MA5419 - RMBS	12/01/2025	Paydown	XXX	3,612	3,612	3,604	0	0	8	0	8	0	10,134	0	(6,522)	(6,522)	15	07/01/2054
31418F-E2-9	FN MA5552 - RMBS	12/01/2025	Paydown	XXX	9,373	9,373	9,327	0	0	46	0	46	0	9,373	0	0	0	39	12/01/2054
31418F-E3-7	FN MA5553 - RMBS	12/01/2025	Paydown	XXX	206,357	206,357	205,775	0	0	582	0	582	0	206,357	0	0	0	3,180	12/01/2054
31418F-EC-7	FN MA5530 - RMBS	12/01/2025	Paydown	XXX	10,145	10,145	10,145	0	0	0	0	0	0	10,145	0	0	0	42	11/01/2054
31418F-ED-5	FN MA5531 - RMBS	12/01/2025	Paydown	XXX	90,952	90,952	92,117	0	0	(1,165)	0	(1,165)	0	90,952	0	0	0	872	11/01/2054
31419A-VZ-7	FN AE0631 - RMBS	12/01/2025	Paydown	XXX	21,597	21,597	23,892	23,642	0	(2,046)	0	(2,046)	0	21,597	0	0	0	753	12/01/2040
31419B-CJ-2	FN AE0972 - RMBS	12/01/2025	Paydown	XXX	5,620	5,620	6,200	6,125	0	(504)	0	(504)	0	5,620	0	0	0	149	02/01/2041
31419E-EJ-4	FN AE3736 - RMBS	12/01/2025	Paydown	XXX	14,983	14,983	15,572	15,479	0	(495)	0	(495)	0	14,983	0	0	0	273	01/01/2041
31419E-JE-0	FN AE3860 - RMBS	12/01/2025	Paydown	XXX	17,711	17,711	19,585	19,324	0	(1,613)	0	(1,613)	0	17,711	0	0	0	481	10/01/2040
31419F-FW-1	FN AE4680 - RMBS	07/23/2025	Various	XXX	271,015	281,456	283,468	283,113	0	(130)	0	(130)	0	282,983	0	(11,968)	(11,968)	7,123	11/01/2040
1039999999 - ABS - Financial Asset-Backed – Self-Liquidating - Agency Residential MBS – Not/Partially Guaranteed (Not Exempt from RBC)					27,311,826	28,168,568	27,265,264	25,853,837	0	410,636	0	410,636	0	27,690,128	0	(378,302)	(378,302)	540,360	XXX
ABS - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)																			
89642F-AN-3	TRNTS XIX A1R - CDO	10/20/2025	Various	XXX	727,466	778,030	771,222	0	0	(44,173)	0	(44,173)	0	727,466	0	0	0	30,279	10/20/2033
1099999999 - ABS - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					727,466	778,030	771,222	0	0	(44,173)	0	(44,173)	0	727,466	0	0	0	30,279	XXX
1889999999 - ABS - Subtotal – ABS (Unaffiliated)					43,231,549	45,392,145	43,037,766	38,901,226	0	609,491	0	609,491	0	43,705,116	0	(473,567)	(473,567)	841,178	XXX
1909999997 - ABS - Subtotals – ABS – Part 4					43,231,549	45,392,145	43,037,766	38,901,226	0	609,491	0	609,491	0	43,705,116	0	(473,567)	(473,567)	841,178	XXX
1909999998 - ABS - Summary item from Part 5 for ABS					206,937,470	216,696,217	206,635,385	0	0	31,297	0	31,297	0	206,666,682	0	270,788	270,788	721,665	XXX
1909999999 - ABS - Subtotals – ABS					250,169,019	262,088,363	249,673,151	38,901,226	0	640,788	0	640,788	0	250,371,798	0	(202,779)	(202,779)	1,562,843	XXX
2009999999 - Subtotals – ICO and ABS					747,044,775	730,931,363	744,208,839	448,287,666	70,260	1,334,928	0	1,405,188	0	747,135,122	0	(90,346)	(90,346)	10,185,899	XXX
5989999998 - Common Stocks - Summary item from Part 5 for Common Stocks					47,574,000	XXX	47,574,000	0	0	0	0	0	0	47,574,000	0	0	0	189,530	XXX
5989999999 - Common Stocks - Subtotals - Common Stocks					47,574,000	XXX	47,574,000	0	0	0	0	0	0	47,574,000	0	0	0	189,530	XXX
5999999999 - Subtotals - Preferred and Common Stocks					47,574,000	XXX	47,574,000	0	0	0	0	0	0	47,574,000	0	0	0	189,530	XXX
6009999999 Totals					794,618,775	XXX	791,782,839	448,287,666	70,260	1,334,928	0	1,405,188	0	794,709,122	0	(90,346)	(90,346)	10,375,429	XXX

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 (Stocks)	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 - U.S. Government Obligations (Exempt from RBC)																			
912810-UF-3	UNITED STATES TREASURY	01/16/2025	Various	02/21/2025	Various	1,685,000	1,615,832	1,634,304	1,615,980	0	148	0	148	0	0	18,324	18,324	16,629	12,017
912810-UG-1	UNITED STATES TREASURY	05/08/2025	Various	06/25/2025	Various	1,395,000	1,340,698	1,341,079	1,340,814	0	116	0	116	0	0	264	264	17,762	10,945
912810-UJ-5	UNITED STATES TREASURY	05/19/2025	Various	11/24/2025	Various	1,075,000	1,060,693	1,070,622	1,061,021	0	328	0	328	0	0	9,601	9,601	28,579	10,530
912810-UK-2	UNITED STATES TREASURY	08/01/2025	Various	09/19/2025	Various	1,140,000	1,114,457	1,132,570	1,114,494	0	37	0	37	0	0	18,076	18,076	14,802	11,142
912810-UL-0	UNITED STATES TREASURY	07/15/2025	Various	10/10/2025	Various	775,000	778,547	801,860	778,559	0	12	0	12	0	0	23,300	23,300	12,861	6,039
912810-UM-8	UNITED STATES TREASURY	09/18/2025	CITADEL SECURITIES LLC	09/19/2025	CITADEL SECURITIES LLC	300,000	300,961	300,867	300,961	0	0	0	0	0	0	(94)	(94)	1,471	1,355
912810-UN-6	UNITED STATES TREASURY	09/19/2025	CITADEL SECURITIES LLC	11/12/2025	BMO Capital Markets	500,000	511,094	516,152	511,054	0	(40)	0	(40)	0	0	5,099	5,099	5,961	2,517
912828-4N-7	UNITED STATES TREASURY	05/15/2025	Wells Fargo Securities, LLC	07/21/2025	J P MORGAN SECURITIES	16,200,000	15,703,242	15,801,328	15,731,958	0	28,715	0	28,715	0	0	69,371	69,371	86,063	1,266
912828-X8-8	UNITED STATES TREASURY	05/02/2025	TORONTO DOMINION SECS USA INC	06/12/2025	TORONTO DOMINION SECS USA INC	10,000,000	9,721,484	9,720,313	9,735,718	0	14,234	0	14,234	0	0	(15,406)	(15,406)	137,466	112,189
91282C-EF-4	UNITED STATES TREASURY	05/02/2025	TORONTO DOMINION SECS USA INC	06/12/2025	BNY MELLON CAPITAL MARKETS, LLC	9,000,000	8,783,438	8,783,086	8,795,248	0	11,810	0	11,810	0	0	(12,162)	(12,162)	45,492	21,516
91282C-FZ-9	UNITED STATES TREASURY	02/04/2025	BANC OF AMERICA/FIXED INCOME	06/12/2025	TORONTO DOMINION SECS USA INC	5,200,000	5,141,703	5,201,828	5,148,830	0	7,127	0	7,127	0	0	52,998	52,998	107,907	37,089
91282C-GH-8	UNITED STATES TREASURY	01/02/2025	J P MORGAN SECURITIES	06/12/2025	TORONTO DOMINION SECS USA INC	10,200,000	9,966,117	10,108,758	9,998,264	0	32,147	0	32,147	0	0	110,494	110,494	309,663	151,337
91282C-GT-2	UNITED STATES TREASURY	05/15/2025	TORONTO DOMINION SECS USA INC	07/21/2025	Wells Fargo Securities, LLC	15,000,000	14,870,508	14,936,719	14,878,537	0	8,029	0	8,029	0	0	58,182	58,182	167,879	68,340
91282C-NN-7	UNITED STATES TREASURY	08/05/2025	Morgan Stanley	08/12/2025	CITADEL SECURITIES LLC	355,000	356,830	355,874	356,824	0	(6)	0	(6)	0	0	(951)	(951)	486	224
0019999999 - ICO - U.S. Government Obligations (Exempt from RBC)						72,825,000	71,265,606	71,705,358	71,368,262	0	102,657	0	102,657	0	0	337,095	337,095	953,022	446,507
Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds – Fair Value																			
46641Q-83-7	JPMORGAN:ULTRA-SHORT INC	01/16/2025	J.P. MORGAN SEC'S - FIXED INC	06/12/2025	WALLACHBETH CAPITAL LLC	XXX	15,298,470	15,301,500	15,298,470	0	0	0	0	0	0	3,030	3,030	287,777	0
0149999999 - ICO - SVO-Identified Bond Exchange Traded Funds – Fair Value							15,298,470	15,301,500	15,298,470	0	0	0	0	0	0	3,030	3,030	287,777	0
0489999999 - ICO - Subtotal – Issuer Credit Obligations (Unaffiliated)						72,825,000	86,564,076	87,006,858	86,666,732	0	102,657	0	102,657	0	0	340,125	340,125	1,240,799	446,507
0509999998 - ICO - Summary item from Part 5 for Issuer Credit Obligations						72,825,000	86,564,076	87,006,858	86,666,732	0	102,657	0	102,657	0	0	340,125	340,125	1,240,799	446,507
Asset-Backed Securities - Financial Asset-Backed – Self-Liquidating - Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)																			
21H050-61-5	G2JUMB-5N-JAN-2024 - MBS	01/01/2025	Various	01/16/2025	Various	3,000,000	2,963,793	2,895,469	2,963,793	0	0	0	0	0	0	(68,325)	(68,325)	8,333	5,556
21H050-62-3	G2JUMB-5N-FEB-2025 - MBS	01/16/2025	Various	02/18/2025	Various	3,000,000	2,901,979	2,918,008	2,901,979	0	0	0	0	0	0	16,029	16,029	7,917	0
21H050-63-1	G2JUMB-5N-MAR-2025 - MBS	02/18/2025	Various	03/17/2025	Various	3,000,000	2,920,942	2,946,467	2,920,942	0	0	0	0	0	0	25,525	25,525	5,278	2,639
21H050-64-9	G2JUMB-5N-APR-2025 - MBS	03/17/2025	Various	04/09/2025	Various	3,000,000	2,945,317	2,893,637	2,945,317	0	0	0	0	0	0	(51,680)	(51,680)	5,556	5,556
21H050-65-6	G2JUMB-5N-MAY-2024 - MBS	04/09/2025	Various	05/20/2025	Various	3,000,000	2,891,740	2,915,334	2,891,740	0	0	0	0	0	0	23,594	23,594	5,278	5,278
21H050-66-4	G2JUMB-5N-JUN-2025 - MBS	06/18/2025	Various	06/23/2025	Various	5,000,000	4,865,898	4,868,457	4,865,898	0	0	0	0	0	0	2,559	2,559	15,278	15,278
21H050-67-2	G2JUMB-5N-JUL-2023 - MBS	06/18/2025	MORGAN STANLEY & COMPANY	07/16/2025	MORGAN STANLEY & COMPANY	2,500,000	2,447,276	2,431,152	2,447,276	0	0	0	0	0	0	(16,124)	(16,124)	6,944	0
21H050-68-0	G2JUMB-5N-AUG-2025 - MBS	07/16/2025	Morgan Stanley	07/30/2025	MORGAN STANLEY & COMPANY	2,500,000	2,430,176	2,452,496	2,430,176	0	0	0	0	0	0	22,320	22,320	0	6,597
21H050-69-8	G2JUMB-5N-SEP-2025 - MBS	07/30/2025	Morgan Stanley	09/05/2025	MORGAN STANLEY & COMPANY	2,500,000	2,444,434	2,498,633	2,444,434	0	0	0	0	0	0	54,199	54,199	7,292	7,292
21H050-6A-5	G2JUMB-5N-OCT-2025 - MBS	09/05/2025	Morgan Stanley	09/22/2025	Various	2,500,000	2,495,508	2,493,086	2,495,508	0	0	0	0	0	0	(2,422)	(2,422)	6,597	6,597
21H050-6B-3	G2JUMB-5N-NOV-2025 - MBS	09/22/2025	Morgan Stanley	10/30/2025	MORGAN STANLEY & COMPANY	1,500,000	1,492,266	1,496,484	1,492,266	0	0	0	0	0	0	4,219	4,219	3,958	3,958
21H050-6C-1	G2JUMB-5N-DEC-2025 - MBS	10/30/2025	MORGAN STANLEY & COMPANY	12/02/2025	MORGAN STANLEY & COMPANY	1,500,000	1,494,902	1,496,953	1,494,902	0	0	0	0	0	0	2,051	2,051	3,542	3,542
21H052-61-1	G2JUMB-5.5N-JAN-2025 - MBS	01/01/2025	Various	01/14/2025	Various	2,500,000	2,502,285	2,453,594	2,502,285	0	0	0	0	0	0	(48,691)	(48,691)	7,639	7,639
21H052-63-7	G2JUMB-5.5N-MAR-2025 - MBS	02/14/2025	Various	03/17/2025	Various	2,500,000	2,486,387	2,501,895	2,486,387	0	0	0	0	0	0	15,508	15,508	7,257	7,257
21H052-64-5	G2JUMB-5.5N-APR-2025 - MBS	03/17/2025	Various	04/21/2025	Various	2,500,000	2,499,551	2,497,813	2,499,551	0	0	0	0	0	0	(1,738)	(1,738)	7,639	7,639
21H052-65-2	G2JUMB-5.5N-MAY-2025 - MBS	04/24/2025	Various	05/09/2025	Various	3,500,000	3,491,379	3,494,632	3,491,379	0	0	0	0	0	0	3,253	3,253	0	7,257
21H052-66-0	G2JUMB-5.5N-JUN-2025 - MBS	05/09/2025	Various	06/23/2025	Various	3,500,000	3,480,645	3,474,850	3,480,645	0	0	0	0	0	0	(5,795)	(5,795)	0	11,764
21H052-67-8	G2JUMB-5.5N-JUL-2025 - MBS	05/27/2025	Various	07/15/2025	Various	6,000,000	5,960,434	5,952,821	5,960,434	0	0	0	0	0	0	(7,613)	(7,613)	15,278	3,056
21H052-68-6	G2JUMB-5.5N-AUG-2025 - MBS	07/15/2025	GOLDMAN	07/23/2025	Adjustment	1,000,000	992,422	996,270	992,422	0	0	0	0	0	0	3,848	3,848	2,903	2,903
21H052-69-4	G2JUMB-5.5N-SEP-2024 - MBS	07/23/2025	GOLDMAN	08/27/2025	GOLDMAN	1,000,000	995,313	1,006,367	995,313	0	0	0	0	0	0	11,055	11,055	3,208	3,208
21H052-6A-1	G2JUMB-5.5N-OCT-2025 - MBS	08/27/2025	GOLDMAN	09/23/2025	GOLDMAN	1,000,000	1,005,430	1,007,500	1,005,430	0	0	0	0	0	0	2,070	2,070	2,903	2,903
21H052-6B-9	G2JUMB-5.5N-NOV-2025 - MBS	09/23/2025	GOLDMAN	10/21/2025	BARCLAYS CAPITAL INC	1,000,000	1,006,797	1,009,336	1,006,797	0	0	0	0	0	0	2,539	2,539	2,903	2,903
21H060-62-2	G2JUMB-6N-FEB-2025 - MBS	01/08/2025	Various	02/18/2025	Various	2,000,000	2,013,833	2,014,688	2,013,833	0	0	0	0	0	0	854	854	6,333	0
21H060-63-0	G2JUMB-6N-MAR-2025 - MBS	01/28/2025	Various	03/12/2025	Various	2,000,000	2,011,172	2,025,938	2,011,172	0	0	0	0	0	0	14,766	14,766	6,333	6,333
21H060-64-8	G2JUMB-6N-APR-2025 - MBS	03/26/2025	Various	04/21/2025	Various	3,000,000	3,035,586	3,035,352	3,035,586	0	0	0	0	0	0	(234)	(234)	10,000	10,000
21H060-65-5	G2JUMB-6N-MAY-2025 - MBS	03/26/2025	GOLDMAN	03/27/2025	GOLDMAN	1,000,000	1,011,094	1,011,094	1,011,094	0	0	0	0	0	0	0	0	3,167	3,167
21H062-61-0	G2JUMB-6.5N-JAN-2024 - MBS	01/01/2025	Various	01/21/2025	Various	2,000,000	2,034,013	2,036,133	2,034,013	0	0	0	0	0	0	2,120	2,120	7,222	5,417
21H062-61-0	G2JUMB-6.5N-JAN-2025 - MBS	10/30/2025	Citigroup (SSB)	12/18/2025	Citigroup (SSB)	1,500,000	1,541,484	1,549,805	1,541,484	0	0	0	0	0	0	8,320	8,320	5,688	5,688
21H062-63-6	G2JUMB-6.5N-MAR-2024 - MBS	01/30/2025	Various	01/30/2025	Adjustment	2,000,000	2,035,625	2,035,625	2,035,625	0	0	0	0	0	0	0	0	6,861	6,861
21H062-68-5	G2JUMB-6.5N-AUG-2024 - MBS	07/09/2025	CITIGROUP GLOBAL MARKETS INC	07/24/2025	Adjustment	1,500,000	1,539,141	1,538,496	1,539,141	0	0	0	0	0	0	(645)	(645)	5,146	5,146
21H062-69-3	G2JUMB-6.5N-SEP-2024 - MBS	07/24/2025	CITIGROUP GLOBAL MARKETS INC	09/15/2025	Citigroup (SSB)	1,500,000	1,536,211	1,542,070	1,536,211	0	0	0	0	0	0	5,859	5,859	5,688	5,688
21H062-6B-8	G2JUMB-6.5N-NOV-2023 - MBS	09/15/2025	Citigroup (SSB)	10/16/2025	Citigroup (SSB)	1,500,000	1,541,543	1,548,633	1,541,543	0	0	0	0	0	0	7,090	7,090	5,146	5,146
21H062-6C-6	G2JUMB-6.5N-DEC-2025 - MBS	10/16/2025	CITIGROUP GLOBAL MARKETS INC	10/30/2025	Citigroup (SSB)	1,500,000	1,544,883	1,546,406	1,544,883	0	0	0	0	0	0	1,523	1,523	4,604	4,604
36179Y-2M-5	G2 MA9780 - RMBS	03/26/2025	NOMURA SECURITIES/FIXED INCOME	03/27/2025	Adjustment	250,523	253,156	253,302	253,156	0	0	0	0	0	0	147	147	793	793
36179Y-2N-3	G2 MA9781 - RMBS	01/30/2025	Various	07/09/2025	Various	1,499,901	1,527,340	1,531,952	1,518,153	0	(9,188)	0	(9,188)	0	0	13,799	13,799	31,793	5,146

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 11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	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
36179Y-5M-2	G2 MA9852 - RMBS	03/12/2025	BARCLAYS CAPITAL INC	03/26/2025	Adjustment	1,000,000	1,011,797	1,011,992	1,011,797	0	0	0	0	0	0	195	195	3,333	3,333
3618N5-C7-2	G2 MB0093 - RMBS	03/26/2025	NOMURA SECURITIES/FIXED INCOME	05/20/2025	GOLDMAN	749,478	757,353	757,792	757,353	0	0	0	0	0	0	439	439	2,373	2,373
3618N5-EU-9	G2 MB0146 - RMBS	05/12/2025	DAIWA CAPITAL MARKETS AMERICA	06/23/2025	MORGAN STANLEY & COMPANY	598,521	580,659	586,948	580,659	0	0	0	0	0	0	6,289	6,289	1,829	1,829
3618N5-JC-4	G2 MB0258 - RMBS	05/12/2025	DAIWA CAPITAL MARKETS AMERICA	06/23/2025	MORGAN STANLEY & COMPANY	401,478	389,497	393,716	389,497	0	0	0	0	0	0	4,219	4,219	1,227	1,227
3618N5-JD-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	05/27/2025	Various	07/21/2025	Adjustment	2,499,851	2,470,869	2,485,477	2,470,869	0	0	0	0	0	0	14,608	14,608	7,638	7,638
3618N5-JF-7	G2 MB0261 - RMBS	01/30/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC	07/09/2025	Various	500,000	508,184	514,685	507,395	0	(789)	0	(789)	0	0	7,290	7,290	12,571	1,715
3618N5-PH-6	G2 MB0423 - RMBS	05/12/2025	NOMURA SECURITIES/FIXED INCOME	06/23/2025	MORGAN STANLEY & COMPANY	1,000,000	970,156	973,945	970,156	0	0	0	0	0	0	3,789	3,789	3,056	3,056
1019999999 - ABS - Financial Asset-Backed – Self-Liquidating - Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)						85,499,753	85,028,468	85,095,301	85,018,492	0	(9,976)	0	(9,976)	0	0	76,809	76,809	256,502	203,978
Asset-Backed Securities - Financial Asset-Backed – Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)																			
01F022-63-4	FNCL-2.5N-MAR-2022 - MBS	02/06/2025	Various	03/13/2025	Various	1,500,000	1,222,233	1,229,544	1,222,233	0	0	0	0	0	0	7,311	7,311	417	833
01F022-64-2	FNCL-2.5N-APR-2025 - MBS	03/06/2025	Various	04/14/2025	Wells Fargo Securities, LLC	1,000,000	825,080	831,545	825,080	0	0	0	0	0	0	6,465	6,465	451	451
01F022-65-9	FNCL-2.5N-MAY-2023 - MBS	03/27/2025	Various	05/13/2025	Various	2,500,000	2,066,289	2,068,750	2,066,289	0	0	0	0	0	0	2,461	2,461	2,083	2,083
01F022-66-7	FNCL-2.5N-JUN-2022 - MBS	06/12/2025	Various	06/12/2025	Various	2,500,000	2,071,246	2,031,250	2,071,246	0	0	0	0	0	0	(39,996)	(39,996)	1,910	0
01F022-67-5	FNCL-2.5N-JUL-2022 - MBS	06/04/2025	Various	07/14/2025	Adjustment	6,500,000	5,307,598	5,337,014	5,307,598	0	0	0	0	0	0	29,416	29,416	5,417	5,868
01F022-68-3	FNCL-2.5N-AUG-2022 - MBS	07/08/2025	Various	08/13/2025	Various	5,500,000	4,510,703	4,504,176	4,510,703	0	0	0	0	0	0	(6,527)	(6,527)	417	2,083
01F022-69-1	FNCL-2.5N-SEP-2024 - MBS	09/11/2025	Various	09/11/2025	Various	8,500,000	7,000,072	7,029,297	7,000,072	0	0	0	0	0	0	29,225	29,225	8,264	6,806
01F022-6A-8	FNCL-2.5N-OCT-2025 - MBS	08/27/2025	Various	09/19/2025	Various	2,000,000	1,653,359	1,689,512	1,653,359	0	0	0	0	0	0	36,152	36,152	1,806	1,806
01F022-6C-4	FNCL-2.5N-DEC-2025 - MBS	11/12/2025	J P MORGAN SECURITIES	11/19/2025	J P MORGAN SECURITIES	1,500,000	1,276,816	1,266,094	1,276,816	0	0	0	0	0	0	(10,723)	(10,723)	1,042	1,042
01F030-61-1	FNCL-3N-JAN-2024 - MBS	01/07/2025	Various	01/14/2025	Various	2,000,000	1,692,635	1,729,063	1,692,635	0	0	0	0	0	0	36,427	36,427	2,167	0
01F030-61-1	FNCL-3N-JAN-2026 - MBS	12/01/2025	JP Morgan	12/18/2025	GOLDMAN	(1,000,000)	(884,141)	(884,961)	(884,141)	0	0	0	0	0	0	(820)	(820)	0	0
01F030-62-9	FNCL-3N-FEB-2025 - MBS	02/06/2025	Various	02/13/2025	Various	2,000,000	1,711,875	1,689,766	1,711,875	0	0	0	0	0	0	(22,109)	(22,109)	2,000	2,000
01F030-64-5	FNCL-3N-APR-2025 - MBS	03/31/2025	Various	04/14/2025	Various	2,000,000	1,736,875	1,751,719	1,736,875	0	0	0	0	0	0	14,844	14,844	2,167	2,167
01F030-65-2	FNCL-3N-MAY-2021 - MBS	04/30/2025	Various	05/13/2025	Various	2,000,000	1,733,281	1,736,875	1,733,281	0	0	0	0	0	0	3,594	3,594	2,000	2,000
01F030-66-0	FNCL-3N-JUN-2023 - RMBS	06/02/2025	Various	06/12/2025	J P MORGAN SECURITIES	2,000,000	1,702,500	1,733,594	1,702,500	0	0	0	0	0	0	31,094	31,094	1,833	1,833
01F030-67-8	FNCL-3N-JUL-2022 - RMBS	07/01/2025	Various	07/14/2025	Various	2,000,000	1,730,000	1,702,656	1,730,000	0	0	0	0	0	0	(27,344)	(27,344)	2,167	2,167
01F030-68-6	FNCL-3N-AUG-2025 - MBS	07/24/2025	Various	08/13/2025	Various	2,000,000	1,711,021	1,730,391	1,711,021	0	0	0	0	0	0	19,369	19,369	2,000	500
01F030-69-4	FNCL-3N-SEP-2025 - MBS	07/24/2025	Various	08/19/2025	J P MORGAN SECURITIES	(2,000,000)	(1,709,688)	(1,727,490)	(1,709,688)	0	0	0	0	0	0	(17,802)	(17,802)	2,333	0
01F030-6A-1	FNCL-3N-OCT-2025 - MBS	08/19/2025	JP Morgan	10/08/2025	J P MORGAN SECURITIES	(1,000,000)	(860,859)	(883,281)	(860,859)	0	0	0	0	0	0	(22,422)	(22,422)	0	0
01F030-6B-9	FNCL-3N-NOV-2024 - MBS	10/08/2025	JP Morgan	10/22/2025	J P MORGAN SECURITIES	(1,000,000)	(883,320)	(895,313)	(883,320)	0	0	0	0	0	0	(11,992)	(11,992)	0	0
01F030-6C-7	FNCL-3N-DEC-2025 - MBS	12/01/2025	J P MORGAN SECURITIES	12/01/2025	JP Morgan	1,000,000	884,063	895,273	884,063	0	0	0	0	0	0	11,211	11,211	833	833
01F040-61-0	FNCL-4N-JAN-2025 - MBS	01/01/2025	Various	01/01/2025	Adjustment	1,000,000	925,312	923,866	925,312	0	0	0	0	0	0	(1,445)	(1,445)	1,444	1,444
01F040-63-6	FNCL-4N-MAR-2023 - RMBS	02/28/2025	Various	03/13/2025	BARCLAYS CAPITAL INC	1,000,000	936,094	920,313	936,094	0	0	0	0	0	0	(15,781)	(15,781)	1,333	1,333
01F040-64-4	FNCL-4N-APR-2023 - RMBS	04/01/2025	Wells Fargo Securities, LLC	04/01/2025	Adjustment	(1,000,000)	(916,658)	(924,531)	(916,658)	0	0	0	0	0	0	(7,873)	(7,873)	(1,111)	0
01F040-64-4	FNCL-4N-APR-2025 - MBS	04/08/2025	Various	04/14/2025	Various	2,500,000	2,320,369	2,325,038	2,320,369	0	0	0	0	0	0	4,670	4,670	1,833	1,444
01F040-65-1	FNCL-4N-MAY-2023 - MBS	04/30/2025	GOLDMAN	05/13/2025	GOLDMAN	1,500,000	1,382,363	1,399,258	1,382,363	0	0	0	0	0	0	16,895	16,895	2,000	2,000
01F040-66-9	FNCL-4N-JUN-2025 - MBS	06/12/2025	GOLDMAN	06/12/2025	GOLDMAN	1,000,000	912,506	930,871	912,506	0	0	0	0	0	0	18,365	18,365	0	611
01F040-67-7	FNCL-4N-JUL-2023 - RMBS	07/01/2025	GOLDMAN	07/14/2025	Various	1,000,000	920,468	917,852	920,468	0	0	0	0	0	0	(2,616)	(2,616)	1,444	0
01F040-67-7	FNCL-4N-JUL-2025 - MBS	06/12/2025	BARCLAYS CAPITAL INC	07/14/2025	GOLDMAN	500,000	461,094	454,805	461,094	0	0	0	0	0	0	(6,289)	(6,289)	722	722
01F040-68-5	FNCL-4N-AUG-2025 - MBS	07/25/2025	GOLDMAN	08/13/2025	GOLDMAN	500,000	460,706	464,180	460,706	0	0	0	0	0	0	3,474	3,474	667	0
01F042-61-6	FNCL-4.5N-JAN-2025 - MBS	01/08/2025	Various	01/14/2025	GOLDMAN	2,000,000	1,882,797	1,882,797	1,882,797	0	0	0	0	0	0	0	0	1,625	1,625
01F042-62-4	FNCL-4.5N-FEB-2023 - RMBS	02/13/2025	J P MORGAN SECURITIES	02/13/2025	J P MORGAN SECURITIES	1,000,000	941,230	934,297	941,230	0	0	0	0	0	0	(6,934)	(6,934)	1,500	1,500
01F042-65-7	FNCL-4.5N-MAY-2023 - MBS	04/30/2025	Various	05/13/2025	Various	2,500,000	2,371,328	2,372,207	2,371,328	0	0	0	0	0	0	879	879	3,750	3,750
01F042-66-5	FNCL-4.5N-JUN-2023 - MBS	06/10/2025	Various	06/10/2025	Various	2,000,000	1,899,422	1,899,422	1,899,422	0	0	0	0	0	0	0	0	1,375	1,375
01F042-67-3	FNCL-4.5N-JUL-2023 - MBS	06/12/2025	GOLDMAN	07/14/2025	GOLDMAN	1,000,000	948,379	942,988	948,379	0	0	0	0	0	0	(5,391)	(5,391)	1,625	1,625
01F042-68-1	FNCL-4.5N-AUG-2025 - MBS	07/14/2025	Various	08/13/2025	Various	2,000,000	1,893,672	1,895,172	1,893,672	0	0	0	0	0	0	1,500	1,500	1,500	3,000
01F050-61-9	FNCL-5N-JAN-2026 - MBS	11/19/2025	Merrill Lynch	12/23/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC	(1,000,000)	(991,641)	(995,313)	(991,641)	0	0	0	0	0	0	(3,672)	(3,672)	0	0
01F050-63-5	FNCL-5N-MAR-2023 - RMBS	02/19/2025	Various	03/13/2025	Various	1,000,000	968,646	967,813	968,646	0	0	0	0	0	0	(833)	(833)	1,667	833
01F050-66-8	FNCL-5N-JUN-2023 - MBS	05/22/2025	Citigroup (SSB)	06/03/2025	Citigroup (SSB)	250,000	239,396	241,221	239,396	0	0	0	0	0	0	1,825	1,825	382	0
01F050-67-6	FNCL-5N-JUL-2023 - MBS	07/03/2025	Various	07/08/2025	GOLDMAN	1,250,000	1,217,531	1,214,250	1,217,531	0	0	0	0	0	0	(3,281)	(3,281)	1,806	1,806
01F050-68-4	FNCL-5N-AUG-2025 - MBS	08/01/2025	Various	08/13/2025	Various	1,750,000	1,706,237	1,705,163	1,706,237	0	0	0	0	0	0	(1,074)	(1,074)	1,250	0
01F050-6C-5	FNCL-5N-DEC-2025 - MBS	11/19/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC	12/12/2025	Various	1,000,000	992,344	994,063	992,344	0	0	0	0	0	0	1,719	1,719	1,389	1,389
01F052-61-5	FNCL-5.5N-JAN-2026 - MBS	11/18/2025	WELLS FARGO SECURITIES LLC	12/31/2025	GOLDMAN	(2,000,000)	(2,014,688)	(2,028,906)	(2,014,688)	0	0	0	0	0	0	(14,219)	(14,219)	0	0
01F052-69-8	FNCL-5.5N-SEP-2023 - MBS	08/14/2025	J P MORGAN SECURITIES	09/08/2025	J P MORGAN SECURITIES	1,500,000	1,501,646	1,509,849	1,501,646	0	0	0	0	0	0	8,203	8,203	0	0
01F052-6A-5	FNCL-5.5N-OCT-2025 - MBS	09/10/2025	Various	09/11/2025	Various	1,500,000	1,517,012	1,521,964	1,517,012	0	0	0	0	0	0	4,952	4,952	0	2,979
01F052-6C-1	FNCL-5.5N-DEC-2025 - MBS	11/18/2025	Various	12/12/2025	Various	5,500,000	5,546,504	5,566,582	5,546,504	0	0	0	0	0	0	20,078	20,078	8,403	8,403
01F060-61-8	FNCL-6N-JAN-2023 - RMBS	01/08/2025	Various	01/14/2025	Various	2,000,000	2,007,598	2,014,512	2,007,598	0	0	0	0	0	0	6,914	6,914	4,333	4,333
01F060-62-6	FNCL-6N-FEB-2024 - MBS	02/13/2025	BARCLAYS CAPITAL INC	02/13/2025	BARCLAYS CAPITAL INC	1,500,000	1,510,781	1,501,758	1,510,781	0	0	0	0	0	0	(9,023)	(9,023)	3,000	3,000
01F060-63-4	FNCL-6N-MAR-2025 - MBS	03/11/2025	Various	03/13/2025	Various	3,000,000	3,032,340	3,032,344	3,032,340	0	0	0	0	0	0	4	4	6,000	4,500

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	11	12	13	14	15	16	17	18	19	20
										Change in Book/Adjusted Carrying Value									
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	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
01F060-64-2	FNCL-6N-APR-2024 - MBS	03/26/2025	Various	04/14/2025	Various	3,750,000	3,680,674	3,676,185	3,680,674	0	0	0	0	0	0	(4,489)	(4,489)	4,875	7,042
01F060-65-9	FNCL-6N-MAY-2024 - MBS	04/09/2025	Various	05/13/2025	Citigroup (SSB)	1,750,000	1,765,029	1,766,187	1,765,029	0	0	0	0	0	0	1,157	1,157	3,500	3,500
01F060-66-7	FNCL-6N-JUN-2025 - MBS	05/06/2025	Citigroup (SSB)	05/22/2025	Citigroup (SSB)	250,000	252,910	251,035	252,910	0	0	0	0	0	0	(1,875)	(1,875)	0	0
01F060-68-3	FNCL-6N-AUG-2025 - MBS	07/16/2025	Various	08/13/2025	Various	2,750,000	2,787,340	2,788,094	2,787,340	0	0	0	0	0	0	754	754	3,500	1,500
01F060-69-1	FNCL-6N-SEP-2025 - MBS	09/11/2025	Various	09/11/2025	Various	3,000,000	3,060,195	3,074,785	3,060,195	0	0	0	0	0	0	14,590	14,590	7,000	7,000
01F062-63-0	FNCL-6.5N-MAR-2025 - MBS	02/12/2025	J P MORGAN SECURITIES	03/05/2025	J P MORGAN SECURITIES	1,000,000	1,021,669	1,030,469	1,021,669	0	0	0	0	0	0	8,799	8,799	2,167	1,083
01F062-64-8	FNCL-6.5N-APR-2024 - MBS	04/01/2025	J P MORGAN SECURITIES	04/01/2025	Adjustment	(1,000,000)	(1,020,126)	(1,023,212)	(1,020,126)	0	0	0	0	0	0	(3,086)	(3,086)	0	0
01F062-64-8	FNCL-6.5N-APR-2024 - MBS	03/05/2025	J P MORGAN SECURITIES	03/31/2025	Adjustment	2,000,000	2,049,657	2,056,809	2,049,657	0	0	0	0	0	0	7,152	7,152	0	2,347
01F062-65-5	FNCL-6.5N-MAY-2025 - MBS	03/31/2025	JP Morgan	04/16/2025	J P MORGAN SECURITIES	1,000,000	1,030,313	1,029,979	1,030,313	0	0	0	0	0	0	(333)	(333)	0	2,167
01F062-66-3	FNCL-6.5N-JUN-2024 - MBS	04/16/2025	JP Morgan	06/12/2025	J P MORGAN SECURITIES	1,000,000	1,026,836	1,028,822	1,026,836	0	0	0	0	0	0	1,986	1,986	0	1,986
01F062-68-9	FNCL-6.5N-AUG-2025 - MBS	07/08/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	08/13/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,000,000	1,031,698	1,036,698	1,031,698	0	0	0	0	0	0	5,000	5,000	0	0
01F062-69-7	FNCL-6.5N-SEP-2024 - MBS	08/05/2025	Merrill Lynch	08/15/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,000,000	1,033,750	1,036,434	1,033,750	0	0	0	0	0	0	2,684	2,684	0	2,528
01F062-6A-4	FNCL-6.5N-OCT-2024 - MBS	08/15/2025	Merrill Lynch	09/11/2025	JP Morgan	1,000,000	1,033,125	1,036,680	1,033,125	0	0	0	0	0	0	3,555	3,555	2,347	2,347
3132DP-4N-5	FH SD2629 - RMBS	07/17/2025	MORGAN STANLEY & COMPANY	09/04/2025	J P MORGAN SECURITIES	340,099	278,443	283,040	278,443	0	0	0	0	0	0	4,597	4,597	331	331
3132DW-NB-5	FH SD8486 - RMBS	04/16/2025	J P MORGAN SECURITIES	07/14/2025	Various	882,408	906,088	909,147	905,126	0	(962)	0	(962)	0	0	4,021	4,021	6,798	1,753
3132DW-NE-9	FH SD8489 - RMBS	03/04/2025	Various	03/13/2025	Various	1,999,999	1,891,171	1,886,639	1,891,171	0	0	0	0	0	0	(4,531)	(4,531)	3,125	3,125
3132DW-NG-4	FH SD8491 - RMBS	10/21/2025	DAIWA CAPITAL MARKETS AMERICA	12/17/2025	Various	1,606,989	1,606,989	1,601,887	1,606,989	0	0	0	0	0	0	(5,102)	(5,102)	10,457	2,678
3132DW-PJ-6	FH SD8525 - RMBS	07/02/2025	J P MORGAN SECURITIES	07/14/2025	Adjustment	36,940	37,471	37,362	37,471	0	0	0	0	0	0	(110)	(110)	74	74
3133AU-H4-3	FH QC9251 - RMBS	07/17/2025	MORGAN STANLEY & COMPANY	08/27/2025	Adjustment	794,143	650,173	656,409	650,173	0	0	0	0	0	0	6,235	6,235	772	772
3133AY-5U-0	FH QD2659 - RMBS	07/17/2025	MORGAN STANLEY & COMPANY	08/14/2025	Adjustment	499,950	409,315	414,100	409,315	0	0	0	0	0	0	4,785	4,785	486	486
3133CY-FC-7	FH QJ7363 - RMBS	03/03/2025	GOLDMAN	03/13/2025	BARCLAYS CAPITAL INC	650,366	660,833	654,126	660,833	0	0	0	0	0	0	(6,707)	(6,707)	1,301	1,301
3133D0-4A-6	FH QJ8917 - RMBS	07/25/2025	GOLDMAN	09/30/2025	Adjustment	(499,999)	(459,511)	(463,866)	(459,511)	0	0	0	0	0	0	(4,355)	(4,355)	0	0
3133D0-D8-1	FH QJ8227 - RMBS	07/08/2025	Citigroup (SSB)	08/01/2025	Wells Fargo Securities, LLC	250,000	242,656	245,078	242,656	0	0	0	0	0	0	2,422	2,422	417	417
3133KQ-T9-7	FH RA8676 - RMBS	07/17/2025	MORGAN STANLEY & COMPANY	09/04/2025	J P MORGAN SECURITIES	659,801	540,187	549,104	540,187	0	0	0	0	0	0	8,918	8,918	641	641
3138MT-KB-2	FN MB0289 - RMBS	06/12/2025	BARCLAYS CAPITAL INC	07/14/2025	GOLDMAN	499,999	461,093	454,804	461,093	0	0	0	0	0	0	(6,289)	(6,289)	722	722
3140A1-YD-3	FN DA1607 - RMBS	04/09/2025	Citigroup (SSB)	05/13/2025	GOLDMAN	499,099	502,023	505,201	502,023	0	0	0	0	0	0	3,178	3,178	998	998
3140A5-FG-8	FN DA4666 - RMBS	04/09/2025	Citigroup (SSB)	05/13/2025	GOLDMAN	250,827	252,297	253,894	252,297	0	0	0	0	0	0	1,597	1,597	502	502
3140AV-VR-9	FN DC7823 - RMBS	03/03/2025	GOLDMAN	03/13/2025	BARCLAYS CAPITAL INC	99,635	101,238	100,211	101,238	0	0	0	0	0	0	(1,027)	(1,027)	199	199
3140AX-X9-3	FN DC9703 - RMBS	07/02/2025	J P MORGAN SECURITIES	07/14/2025	Adjustment	36,221	36,742	36,634	36,742	0	0	0	0	0	0	(108)	(108)	72	72
3140QM-CE-2	FN CB1868 - RMBS	07/17/2025	MORGAN STANLEY & COMPANY	08/27/2025	Adjustment	205,758	168,456	170,072	168,456	0	0	0	0	0	0	1,616	1,616	200	200
3140XP-XH-7	FN FS7879 - RMBS	02/06/2025	BARCLAYS CAPITAL INC	03/13/2025	Wells Fargo Securities, LLC	500,000	410,469	406,914	410,469	0	0	0	0	0	0	(3,555)	(3,555)	417	417
31418E-BS-8	FN MA4548 - RMBS	09/25/2025	BK OF NYC/FCSTONE	12/11/2025	Various	456,943	386,403	391,356	387,681	0	1,278	0	1,278	0	0	3,676	3,676	3,178	793
31418E-CR-9	FN MA4579 - RMBS	09/18/2025	BK OF NYC/FCSTONE	12/11/2025	Various	124,259	109,892	110,436	110,178	0	286	0	286	0	0	258	258	1,037	186
31418E-DE-7	FN MA4600 - RMBS	06/06/2025	BK OF NYC/FCSTONE	12/11/2025	Various	1,046,544	925,210	963,871	930,114	0	4,904	0	4,904	0	0	33,757	33,757	15,871	814
31418E-SR-2	FN MA5027 - RMBS	01/01/2025	GOLDMAN	01/01/2025	Adjustment	1,000,000	922,422	923,867	922,422	0	0	0	0	0	0	1,445	1,445	1,444	1,444
31418E-T6-7	FN MA5072 - RMBS	09/11/2025	BK OF NYC/FCSTONE	11/12/2025	Various	1,762,154	1,786,934	1,784,402	1,786,275	0	(659)	0	(659)	0	0	(1,873)	(1,873)	19,208	2,961
31418F-E2-9	FN MA5552 - RMBS	02/07/2025	J P MORGAN SECURITIES	03/13/2025	Wells Fargo Securities, LLC	500,000	484,922	482,890	484,922	0	0	0	0	0	0	(2,031)	(2,031)	833	833
31418F-GX-9	FN MA5613 - RMBS	07/08/2025	GOLDMAN	08/01/2025	Wells Fargo Securities, LLC	250,000	242,627	245,078	242,627	0	0	0	0	0	0	2,451	2,451	417	417
31418F-HV-2	FN MA5643 - RMBS	04/08/2025	J P MORGAN SECURITIES	04/14/2025	BARCLAYS CAPITAL INC	500,000	463,105	468,379	463,105	0	0	0	0	0	0	5,273	5,273	722	722
31418F-JU-2	FN MA5674 - RMBS	07/02/2025	J P MORGAN SECURITIES	07/14/2025	Adjustment	926,839	940,162	937,410	940,162	0	0	0	0	0	0	(2,752)	(2,752)	1,854	1,854
31418F-LP-0	FN MA5733 - RMBS	05/13/2025	GOLDMAN	06/12/2025	Citigroup (SSB)	499,999	470,410	477,206	470,410	0	0	0	0	0	0	6,797	6,797	688	688
31425U-TP-0	FH QX0557 - RMBS	04/16/2025	J P MORGAN SECURITIES	07/08/2025	Various	117,592	120,748	121,246	120,699	0	(49)	0	(49)	0	0	547	547	912	234
31426C-F8-2	FH QX6490 - RMBS	04/11/2025	GOLDMAN	05/13/2025	Citigroup (SSB)	499,999	465,351	476,406	465,351	0	0	0	0	0	0	11,055	11,055	750	750
31426C-LK-8	FH QX6629 - RMBS	05/08/2025	GOLDMAN	06/12/2025	Citigroup (SSB)	499,999	473,222	477,206	473,222	0	0	0	0	0	0	3,984	3,984	688	688
3142GS-RL-4	FH RJ2290 - RMBS	01/08/2025	BARCLAYS CAPITAL INC	01/14/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	500,000	501,094	504,317	501,094	0	0	0	0	0	0	3,223	3,223	1,083	1,083
3142J6-BG-7	FH RQ0038 - RMBS	07/14/2025	MORGAN STANLEY & COMPANY	08/13/2025	GOLDMAN	999,901	945,492	947,992	945,492	0	0	0	0	0	0	2,500	2,500	1,500	1,500
3142J6-BK-8	FH RQ0041 - RMBS	07/30/2025	J P MORGAN SECURITIES	08/05/2025	Adjustment	499,999	506,464	508,984	506,464	0	0	0	0	0	0	2,520	2,520	1,167	1,167
1039999999 - ABS - Financial Asset-Backed – Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)						115,246,464	106,264,085	106,460,069	106,268,883	0	4,798	0	4,798	0	0	191,186	191,186	189,495	142,468
Asset-Backed Securities - Financial Asset-Backed – Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)																			
01F020-63-8	FNCL-2N-MAR-2023 - RMBS	01/29/2025	Wells Fargo Securities, LLC	03/03/2025	Wells Fargo Securities, LLC	500,000	389,005	400,234	389,005	0	0	0	0	0	0	11,229	11,229	333	0
01F020-64-6	FNCL-2N-APR-2025 - MBS	03/03/2025	Wells Fargo Securities, LLC	04/14/2025	Wells Fargo Securities, LLC	500,000	400,869	395,595	400,869	0	0	0	0	0	0	(5,273)	(5,273)	0	0
1059999999 - ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)						1,000,000	789,874	795,830	789,874	0	0	0	0	0	0	5,956	5,956	333	0
Asset-Backed Securities - Financial Asset-Backed – Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)																			
67577A-AA-7	OCT55 55 A1 - CDO	04/14/2025	J P MORGAN SECURITIES	09/30/2025	Call @ 100.00	5,000,000	4,971,500	5,000,000	5,000,000	0	28,500	0	28,500	0	0	0	0	199,336	66,439

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 (Stocks)	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
67577V-AL-7	OCT46 46 AR - CDO	04/15/2025	BANC OF AMERICA/FIXED INCOME	12/23/2025	Call @ 100.00	1,450,000	1,442,025	1,450,000	1,450,000	0	7,975	0	7,975	0	0	0	0	56,879	229
1099999999 - ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)						6,450,000	6,413,525	6,450,000	6,450,000	0	36,475	0	36,475	0	0	0	0	256,216	66,668
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)																			
01F030-63-7	FNCL-3N-MAR-2025 - MBS	03/04/2025	Various	03/13/2025	Various	2,000,000	1,751,094	1,711,484	1,751,094	0	0	0	0	0	0	(39,609)	(39,609)	2,000	2,000
01F042-63-2	FNCL-4.5N-MAR-2025 - MBS	03/04/2025	Various	03/13/2025	Various	2,000,000	1,897,391	1,896,641	1,897,391	0	0	0	0	0	0	(750)	(750)	3,000	2,250
21H052-62-9	G2JUMB-5.5N-FEB-2025 - MBS	01/14/2025	Various	02/18/2025	Various	2,500,000	2,458,019	2,489,316	2,458,019	0	0	0	0	0	0	31,298	31,298	7,257	0
21H062-62-8	G2JUMB-6.5N-FEB-2025 - MBS	01/07/2025	Various	02/18/2025	Various	2,000,000	2,032,930	2,038,828	2,032,930	0	0	0	0	0	0	5,898	5,898	6,861	6,861
1539999999 - ABS - Non-Financial Asset-Backed Securities – Practical Expedient - Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)						8,500,000	8,139,433	8,136,270	8,139,433	0	0	0	0	0	0	(3,163)	(3,163)	19,118	11,111
1889999999 - ABS - Subtotal – Asset-Backed Securities (Unaffiliated)						216,696,217	206,635,385	206,937,470	206,666,682	0	31,297	0	31,297	0	0	270,788	270,788	721,665	424,225
1909999998 - ABS - Summary item from Part 5 for Asset-Backed Securities						216,696,217	206,635,385	206,937,470	206,666,682	0	31,297	0	31,297	0	0	270,788	270,788	721,665	424,225
2009999999 - Subtotals - Issuer Credit Obligations and Asset-Backed Securities						289,521,217	293,199,461	293,944,328	293,333,414	0	133,954	0	133,954	0	0	610,913	610,913	1,962,464	870,732
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																			
FHLBST-CK-0	FHLBNY Activity-based Stocks	10/15/2025	Unknown	10/31/2025	Unknown	475,740	47,574,000	47,574,000	47,574,000	0	0	0	0	0	0	0	0	189,530	0
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded							47,574,000	47,574,000	47,574,000	0	0	0	0	0	0	0	0	189,530	0
5989999998 - Common Stocks - Subtotals - Common Stocks							47,574,000	47,574,000	47,574,000	0	0	0	0	0	0	0	0	189,530	0
5999999999 - Subtotals - Preferred and Common Stocks							47,574,000	47,574,000	47,574,000	0	0	0	0	0	0	0	0	189,530	0
6009999999 Totals							340,773,461	341,518,328	340,907,414	0	133,954	0	133,954	0	0	610,913	610,913	2,151,994	870,732

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	
								9	10
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	Number of Shares	% of Outstanding
NONE									
1999999 Totals - Preferred and Common Stocks					0	0	0	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
NONE					
0399999 Totals - Preferred and Common				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 - U.S. Government Obligations (Exempt from RBC)																		
UNITED STATES TREASURY		11/05/2025	Wells Fargo Securities, LLC	04/30/2026	19,805,031	0	91,750	0	0	20,000,000	19,713,281	25,691	0	0.750	3.769	AO	0	2,486
UNITED STATES TREASURY		11/05/2025	MORGAN STANLEY & COMPANY	09/15/2026	20,123,375	0	(26,625)	0	0	20,000,000	20,150,000	275,967	0	4.625	3.722	MS	0	132,873
UNITED STATES TREASURY		11/05/2025	Wells Fargo Securities, LLC	07/31/2026	20,072,452	0	(18,173)	0	0	20,000,000	20,090,625	366,168	0	4.375	3.736	JJ	0	233,016
0019999999 - ICO - U.S. Government Obligations (Exempt from RBC)					60,000,858	0	46,952	0	0	60,000,000	59,953,906	667,826	0	XXX	XXX	XXX	0	368,375
0489999999 - ICO - Total Issuer Credit Obligations - Subtotals - Issuer Credit Obligations (Unaffiliated)					60,000,858	0	46,952	0	0	60,000,000	59,953,906	667,826	0	XXX	XXX	XXX	0	368,375
0509999999 - ICO - Total Issuer Credit Obligations - Subtotals - Issuer Credit Obligations					60,000,858	0	46,952	0	0	60,000,000	59,953,906	667,826	0	XXX	XXX	XXX	0	368,375
7689999999 - Total Short-Term Investments (Unaffiliated)					60,000,858	0	46,952	0	0	60,000,000	59,953,906	667,826	0	XXX	XXX	XXX	0	368,375
7709999999 Totals					60,000,858	0	46,952	0	0	60,000,000	59,953,906	667,826	0	XXX	XXX	XXX	0	368,375

1.
Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number													
1A	1A $ 60,000,858	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 0						
1B	2A $ 0	2B $ 0	2C $ 0										
1C	3A $ 0	3B $ 0	3C $ 0										
1D	4A $ 0	4B $ 0	4C $ 0										
1E	5A $ 0	5B $ 0	5C $ 0										
1F	6 $ 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 Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)
NONE																						
1509999999 SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999 Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999 Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999 Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999 Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999 Subtotal – Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 Totals										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

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

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1509999999 SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1699999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999 Subtotal - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1719999999 Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999 Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999 Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999 Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 Totals												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

(a)	Code	Description of Hedged Risk(s)

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

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

1 Depository	2 Restricted Asset Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES						
Wells Fargo Bank NA San Francisco, CA		0.000	0	0	(2,295,651)	XXX
Wells Fargo Bank, NA San Francisco, CA					(87,670,220)	XXX
FHLBNY New York, NY					329,055	XXX
Wells Fargo Bank, NA San Francisco, CA					(5,689,981)	XXX
Wells Fargo Bank, NA San Francisco, CA					(1,694,054)	XXX
Wells Fargo Bank, NA San Francisco, CA					429,782	XXX
TD Bank, NA Cherry Hill, NJ					5,000	XXX
JP Morgan Chase, NA New York, NY					150,131	XXX
Stride Bank, NA Enid, OK					8,528,550	XXX
Avidia Evermore					5,129,000	XXX
Wells Fargo Bank, NA San Francisco, CA						XXX
						XXX
						XXX
0199998 Deposits in 0 depositories that do not exceed the allowable limit in any one depository - Open Depositories	XXX	XXX	0	0	0	XXX
0199999 Totals - Open Depositories	XXX	XXX	0	0	(82,778,388)	XXX
SUSPENDED DEPOSITORIES						
0299998 Deposits in 0 depositories that do not exceed the allowable limit in any one depository - Suspended Depositories	XXX	XXX	0	0	1,431	XXX
0299999 Totals - Suspended Depositories	XXX	XXX	0	0	1,431	XXX
0399999 Total Cash on Deposit	XXX	XXX	0	0	(82,776,957)	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total Cash	XXX	XXX	0	0	(82,776,957)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	175,855	4. April	175,594	7. July	164,156	10. October	574,703
2. February	122,246,588	5. May	1,130,311	8. August	399,801	11. November	459,046
3. March	189,875	6. June	176,827	9. September	572,935	12. December	330,486

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
262006-20-8	DREYFUS GVT CM INST		12/29/2025	3.590	XXX	300,000	16,202	0
262006-20-8	DREYFUS GVT CM INST		12/26/2025	3.590	XXX	77,825,831	229,376	110,895
316175-10-8	FIDELITY IMM:GOVT I		12/29/2025	3.580	XXX	130,500,000	131,261	0
4812CA-53-8	JPMORGAN:US GVT MM EMPWR		12/05/2025	3.600	XXX	13,523,793	1,494,068	0
711991-00-0	TD BANK DEPOSIT SWEEP		12/01/2025	0.000	XXX	14,366,816	36,118	212,270
8309999999 - All Other Money Market Mutual Funds						236,516,441	1,907,025	323,164
8589999999 - Total Cash Equivalents (Unaffiliated)						236,516,441	1,907,025	323,164
8609999999 Total Cash Equivalents						236,516,441	1,907,025	323,164

1.
Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
1A	1A $ 0	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 0
1B	2A $ 0	2B $ 0	2C $ 0				
1C	3A $ 0	3B $ 0	3C $ 0				
1D	4A $ 0	4B $ 0	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.		1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL			0	0	0	0
2. Alaska	AK			0	0	0	0
3. Arizona	AZ			0	0	0	0
4. Arkansas	AR			0	0	0	0
5. California	CA			0	0	0	0
6. Colorado	CO			0	0	0	0
7. Connecticut	CT			0	0	0	0
8. Delaware	DE			0	0	0	0
9. District of Columbia	DC			0	0	0	0
10. Florida	FL			0	0	0	0
11. Georgia	GA			0	0	0	0
12. Hawaii	HI			0	0	0	0
13. Idaho	ID			0	0	0	0
14. Illinois	IL			0	0	0	0
15. Indiana	IN			0	0	0	0
16. Iowa	IA			0	0	0	0
17. Kansas	KS			0	0	0	0
18. Kentucky	KY			0	0	0	0
19. Louisiana	LA			0	0	0	0
20. Maine	ME			0	0	0	0
21. Maryland	MD			0	0	0	0
22. Massachusetts	MA			0	0	0	0
23. Michigan	MI			0	0	0	0
24. Minnesota	MN			0	0	0	0
25. Mississippi	MS			0	0	0	0
26. Missouri	MO			0	0	0	0
27. Montana	MT			0	0	0	0
28. Nebraska	NE			0	0	0	0
29. Nevada	NV			0	0	0	0
30. New Hampshire	NH			0	0	0	0
31. New Jersey	NJ			0	0	0	0
32. New Mexico	NM			0	0	0	0
33. New York	NY			0	0	0	0
34. North Carolina	NC			0	0	0	0
35. North Dakota	ND			0	0	0	0
36. Ohio	OH			0	0	0	0
37. Oklahoma	OK			0	0	0	0
38. Oregon	OR			0	0	0	0
39. Pennsylvania	PA			0	0	0	0
40. Rhode Island	RI			0	0	0	0
41. South Carolina	SC			0	0	0	0
42. South Dakota	SD			0	0	0	0
43. Tennessee	TN			0	0	0	0
44. Texas	TX			0	0	0	0
45. Utah	UT			0	0	0	0
46. Vermont	VT			0	0	0	0
47. Virginia	VA			0	0	0	0
48. Washington	WA			0	0	0	0
49. West Virginia	WV			0	0	0	0
50. Wisconsin	WI			0	0	0	0
51. Wyoming	WY			0	0	0	0
52. American Samoa	AS			0	0	0	0
53. Guam	GU			0	0	0	0
54. Puerto Rico	PR			0	0	0	0
55. U.S. Virgin Islands	VI			0	0	0	0
56. Northern Mariana Islands	MP			0	0	0	0
57. Canada	CAN			0	0	0	0
58. Aggregate alien and other	OT	XXX	XXX	0	0	0	0
59. Total		XXX	XXX	0	0	0	0
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Sum of remaining write-ins for Line 58 from overflow page		XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)		XXX	XXX	0	0	0	0

NONE