ANNUAL STATEMENT FOR THE YEAR 2025 OF THE OXFORD HEALTH PLANS (NJ), INC.

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HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2025
OF THE CONDITION AND AFFAIRS OF THE

Oxford Health Plans (NJ), Inc.

NAIC Group Code 0707 (Current) 0707 (Prior) NAIC Company Code 95506 Employer's ID Number 22-2745725

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

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 04/17/1985 Commenced Business 09/12/1985

Statutory Home Office 1 Tower Center Boulevard, Floor 11 (Street and Number), East Brunswick, NJ, US 08816 (City or Town, State, Country and Zip Code)

Main Administrative Office 4 Research Drive, 5th Floor (Street and Number)
Shelton, CT, US 06484 (City or Town, State, Country and Zip Code), 203-447-4500 (Area Code) (Telephone Number)

Mail Address 4 Research Drive, 5th Floor (Street and Number or P.O. Box), Shelton, CT, US 06484 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 4 Research Drive, 5th Floor (Street and Number)
Shelton, CT, US 06484 (City or Town, State, Country and Zip Code), 203-447-4500 (Area Code) (Telephone Number)

Internet Website Address www.oxfordhealth.com

Statutory Statement Contact Kevin Walter Lecander (Name), 952-979-7093 (Area Code) (Telephone Number)
kevin_lecander@uhg.com (E-mail Address), 952-931-4651 (FAX Number)

OFFICERS

President	Samuel Thomas George	Treasurer	Marilyn Victoria Hirsch
Secretary	Alexander McCarthy Miskella #	Chief Financial Officer	Richard Michael Hersch

OTHER

Gregory Gerald Carnevale M.D., Chief Medical Officer
Heather Anastasia Lang, Assistant Secretary
Jodi Lyn O'Brien #, Vice President
Nicholas Robert Shjerve #, Assistant Secretary

DIRECTORS OR TRUSTEES

Samuel Thomas George
Jean M McGann

State of Wisconsin
County of Brown

State of
County of

State of
County of

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 there from 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.

Alexander McCarthy Miskella
Secretary

Samuel Thomas George
President

Subscribed and sworn to before me this 21st day of January 2026
Cheri Dudra
comm Exp: 11/5/28

Subscribed and sworn to before me this ____ day of ____

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.....

Cheri Dudra
Notary Public, State of Wisconsin

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County of

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Alexander McCarthy Miskella
Secretary

Samuel Thomas George
President

Subscribed and sworn to before me this
day of

Subscribed and sworn to before me this
3rd day of February 2026

Subscribed and sworn to before me this
day of

MAGDALEN M. KRAEMER
Notary Public, State of New Jersey
Comm. # 50183687
My Commission Expires 1/27/2027

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	Gross Investment Holdings 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	87,446,193	27.429	87,446,193	0	87,446,193	27.429
	1.02 Other U.S. government obligations	0	0.000	0	0	0	0.000
	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	4,675,895	1.467	4,675,895	0	4,675,895	1.467
	1.06 Project finance bonds issued by operating entities	0	0.000	0	0	0	0.000
	1.07 Corporate bonds	97,109,831	30.460	97,109,831	0	97,109,831	30.460
	1.08 Mandatory convertible bonds	0	0.000	0	0	0	0.000
	1.09 Single entity backed obligations	16,848,066	5.285	16,848,066	0	16,848,066	5.285
	1.10 SVO-Identified bond exchange traded funds – fair value	0	0.000	0	0	0	0.000
	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	4,341,266	1.362	4,341,266	0	4,341,266	1.362
	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 Mortgages 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	210,421,251	66.002	210,421,251	0	210,421,251	66.002
2.	Asset-backed securities (Schedule D, Part 1, Section 2):						
	2.01 Financial asset-backed securities – self-liquidating	61,231,762	19.206	61,231,762	0	61,231,762	19.206
	2.02 Financial asset-backed securities – not self-liquidating	0	0.000	0	0	0	0.000
	2.03 Non-financial asset-backed securities	14,782,901	4.637	14,782,901	0	14,782,901	4.637
	2.04 Total asset-backed securities	76,014,663	23.843	76,014,663	0	76,014,663	23.843
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)	0	0.000	0	0	0	0.000
	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	0	0.000	0	0	0	0.000
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)	52,445	0.016	52,445	0	52,445	0.016
	7.02 Cash equivalents (Schedule E, Part 2)	32,319,934	10.138	32,319,934	0	32,319,934	10.138
	7.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
	7.04 Total cash, cash equivalents and short-term investments	32,372,379	10.154	32,372,379	0	32,372,379	10.154
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	0	0.000	0	0	0	0.000
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	318,808,293	100.000	318,808,293	0	318,808,293	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

Schedule BA - Verification - Other Long-Term Invested Assets

N O N E

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	236,434,715	176,263,756	60,170,959	0	0
2.	Cost of bonds and stocks acquired, Part 3, Column 6	145,823,106	102,105,783	43,717,323	0	0
3.	Accrual of discount	1,226,497	1,043,268	183,229	0	XXX
4.	Unrealized valuation increase/(decrease)	0	0	0	0	0
5.	Total gain (loss) on disposals, Part 4, Column 18	284,140	229,263	54,877	0	0
6.	Consideration for bonds and stocks disposed, Part 4, Column 6	96,848,072	68,868,937	27,979,135	0	0
7.	Amortization of premium	486,340	353,749	132,591	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	1,868	1,868	0	0	XXX
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	286,435,914	210,421,252	76,014,662	0	0
12.	Total nonadmitted amounts	0	0	0	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	286,435,914	210,421,252	76,014,662	0	0

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	92,122,090	92,296,824	92,080,244	92,640,000
	2.	Canada	0	0	0	0
	3.	Other Countries	0	0	0	0
	4.	Total	92,122,090	92,296,824	92,080,244	92,640,000
All Other Issuer Credit Obligations (unaffiliated)	5.	United States	105,218,333	106,392,783	104,813,214	105,269,000
	6.	Canada	848,000	867,097	848,000	848,000
	7.	Other Countries	12,232,832	12,392,845	12,231,427	12,237,000
	8.	Total	118,299,165	119,652,725	117,892,641	118,354,000
All Other Issuer Credit Obligations (affiliated)	9.	Total	0	0	0	0
	10.	Total Issuer Credit Obligations	210,421,255	211,949,549	209,972,885	210,994,000
Asset-Backed Securities						
Asset-Backed Securities (unaffiliated)	11.	United States	72,200,265	72,406,391	72,272,037	72,153,321
	12.	Canada	0	0	0	0
	13.	Other Countries	3,814,394	3,812,710	3,814,770	3,800,000
	14.	Total	76,014,659	76,219,101	76,086,807	75,953,321
Asset-Backed Securities (affiliated)	15.	Total	0	0	0	0
	16.	Total Asset-Backed Securities	76,014,659	76,219,101	76,086,807	75,953,321
	17.	Total Bonds	286,435,914	288,168,650	286,059,692	286,947,321
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	0	0	0	
	25.	Canada	0	0	0	
	26.	Other Countries	0	0	0	
	27.	Total	0	0	0	
Parent, Subsidiaries and Affiliates	28.	Total	0	0	0	
	29.	Total Common Stocks	0	0	0	
	30.	Total Stocks	0	0	0	
	31.	Total Bonds and Stocks	286,435,914	288,168,650	286,059,692	

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	48,004,825	39,441,370	0	0	0	XXX	87,446,195	30.5	XXX	XXX	87,446,195	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	48,004,825	39,441,370	0	0	0	XXX	87,446,195	30.5	XXX	XXX	87,446,195	0
2. Other U.S. Government Securities												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	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	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	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	4,565,894	110,000	0	0	0	XXX	4,675,894	1.6	XXX	XXX	4,675,894	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	4,565,894	110,000	0	0	0	XXX	4,675,894	1.6	XXX	XXX	4,675,894	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 (Continued)

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	14,386,973	52,197,870	7,229,523	0	0	XXX	73,814,366	25.8	XXX	XXX	58,804,390	15,009,976
8.2 NAIC 2	3,782,149	15,464,874	4,048,444	0	0	XXX	23,295,467	8.1	XXX	XXX	16,968,624	6,326,843
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	18,169,122	67,662,744	11,277,967	0	0	XXX	97,109,833	33.9	XXX	XXX	75,773,014	21,336,819
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	16,848,068	0	0	0	XXX	16,848,068	5.9	XXX	XXX	0	16,848,068
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	16,848,068	0	0	0	XXX	16,848,068	5.9	XXX	XXX	0	16,848,068

SCHEDULE D - PART 1A (Continued)

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	0	0	0.0	XXX	XXX	0	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	0	0	0.0	XXX	XXX	0	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	1,521,810	357,059	0	0	XXX	1,878,869	0.7	XXX	XXX	1,878,869	0
16.2 NAIC 2	0	2,462,397	0	0	0	XXX	2,462,397	0.9	XXX	XXX	2,462,397	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	3,984,207	357,059	0	0	XXX	4,341,266	1.5	XXX	XXX	4,341,266	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 (Continued)

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 (Continued)

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	2,264,837	1,779,003	458,434	282,732	0	XXX	4,785,006	1.7	XXX	XXX	4,785,006	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	2,264,837	1,779,003	458,434	282,732	0	XXX	4,785,006	1.7	XXX	XXX	4,785,006	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	569,059	1,822,537	1,720,800	2,086,843	2,194,442	XXX	8,393,681	2.9	XXX	XXX	8,393,681	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	569,059	1,822,537	1,720,800	2,086,843	2,194,442	XXX	8,393,681	2.9	XXX	XXX	8,393,681	0

SCHEDULE D - PART 1A (Continued)

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	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	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	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
32. Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)												
32.1 NAIC 1	199,057	250,356	4,492	0	0	XXX	453,905	0.2	XXX	XXX	0	453,905
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	199,057	250,356	4,492	0	0	XXX	453,905	0.2	XXX	XXX	0	453,905
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	3,064,654	6,431,745	0	0	0	XXX	9,496,399	3.3	XXX	XXX	2,006,919	7,489,480
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	3,064,654	6,431,745	0	0	0	XXX	9,496,399	3.3	XXX	XXX	2,006,919	7,489,480
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	0	1,119,753	2,694,640	0	0	XXX	3,814,393	1.3	XXX	XXX	1,505,424	2,308,969
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	0	1,119,753	2,694,640	0	0	XXX	3,814,393	1.3	XXX	XXX	1,505,424	2,308,969

SCHEDULE D - PART 1A (Continued)

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	12,749,295	20,401,843	1,137,232	0	0	XXX	34,288,370	12.0	XXX	XXX	22,906,878	11,381,492
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	12,749,295	20,401,843	1,137,232	0	0	XXX	34,288,370	12.0	XXX	XXX	22,906,878	11,381,492
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 (Continued)

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	1,659,354	2,450,014	813,763	0	0	XXX	4,923,131	1.7	XXX	XXX	493,961	4,429,170
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	1,659,354	2,450,014	813,763	0	0	XXX	4,923,131	1.7	XXX	XXX	493,961	4,429,170
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	1,083,131	724,185	0	0	0	XXX	1,807,316	0.6	XXX	XXX	0	1,807,316
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	1,083,131	724,185	0	0	0	XXX	1,807,316	0.6	XXX	XXX	0	1,807,316
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	1,522,890	0	0	0	XXX	1,522,890	0.5	XXX	XXX	0	1,522,890
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	1,522,890	0	0	0	XXX	1,522,890	0.5	XXX	XXX	0	1,522,890

SCHEDULE D - PART 1A (Continued)

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	1,392,911	3,480,978	1,655,677	0	0	XXX	6,529,566	2.3	XXX	XXX	2,812,842	3,716,724
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	1,392,911	3,480,978	1,655,677	0	0	XXX	6,529,566	2.3	XXX	XXX	2,812,842	3,716,724
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 (Continued)

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) 89,939,990	150,102,422	16,071,620	2,369,575	2,194,442	0	260,678,049	91.0	XXX	XXX	195,710,059	64,967,990
52.2 NAIC 2	(d) 3,782,149	17,927,271	4,048,444	0	0	0	25,757,864	9.0	XXX	XXX	19,431,021	6,326,843
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	93,722,139	168,029,693	20,120,064	2,369,575	2,194,442	0	(b) 286,435,913	100.0	XXX	XXX	215,141,080	71,294,833
52.8 Line 52.7 as a % of Col. 7	32.7	58.7	7.0	0.8	0.8	0.0	100.0	XXX	XXX	XXX	75.1	24.9
53. Total Bonds Prior Year												
53.1 NAIC 1	96,997,780	161,226,813	1,893,253	1,636,799	355,804	0	XXX	XXX	262,110,449	94.0	242,381,278	19,729,171
53.2 NAIC 2	5,416,145	11,300,483	0	0	0	0	XXX	XXX	16,716,628	6.0	15,647,406	1,069,222
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	102,413,925	172,527,296	1,893,253	1,636,799	355,804	0	XXX	XXX	(b) 278,827,077	100.0	258,028,684	20,798,393
53.8 Line 53.7 as a % of Col. 9	36.7	61.9	0.7	0.6	0.1	0.0	XXX	XXX	100.0	XXX	92.5	7.5
54. Total Publicly Traded Bonds												
54.1 NAIC 1	82,583,339	97,762,947	10,799,758	2,369,576	2,194,442	0	195,710,062	68.3	XXX	XXX	195,710,062	XXX
54.2 NAIC 2	3,712,149	11,670,428	4,048,444	0	0	0	19,431,021	6.8	XXX	XXX	19,431,021	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	86,295,488	109,433,375	14,848,202	2,369,576	2,194,442	0	215,141,083	75.1	XXX	XXX	215,141,083	XXX
54.8 Line 54.7 as a % of Col. 7	40.1	50.9	6.9	1.1	1.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
54.9 Line 54.7 as a % of Line 52.7, Col. 7, Section 52	30.1	38.2	5.2	0.8	0.8	0.0	75.1	XXX	XXX	XXX	75.1	XXX
55. Total Privately Placed Bonds												
55.1 NAIC 1	7,356,651	52,339,475	5,271,862	(1)	0	0	64,967,987	22.7	XXX	XXX	XXX	64,967,987
55.2 NAIC 2	70,000	6,256,843	0	0	0	0	6,326,843	2.2	XXX	XXX	XXX	6,326,843
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	7,426,651	58,596,318	5,271,862	(1)	0	0	71,294,830	24.9	XXX	XXX	XXX	71,294,830
55.8 Line 55.7 as a % of Col. 7	10.4	82.2	7.4	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 52	2.6	20.5	1.8	0.0	0.0	0.0	24.9	XXX	XXX	XXX	XXX	24.9

(a) Includes $ 71,294,833 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 $ 0 ; 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	13,115,208	13,115,208	0
2. Cost of short-term investments acquired	0	0	0
3. Accrual of discount	149,792	149,792	0
4. Unrealized valuation increase/(decrease)	0	0	0
5. Total gain (loss) on disposals	0	0	0
6. Deduct consideration received on disposals	13,265,000	13,265,000	0
7. Deduct amortization of premium	0	0	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)	0	0	0
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

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	91,401,828	29,277,154	8,540,112	53,584,562
2. Cost of cash equivalents acquired	2,909,331,697	140,280,275	250,181,811	2,518,869,611
3. Accrual of discount	142,571	142,571	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	2,968,556,162	169,700,000	245,459,339	2,553,396,823
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)	32,319,934	0	13,262,584	19,057,350
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	32,319,934	0	13,262,584	19,057,350

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

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	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
912828-2A-7	US Treasury Note		1.A	1,395,415	1,500,000	1,481,100	1,472,058	0	43,360	0	0	1.500	4.575	FA	8,499	22,500	03/14/2024	08/15/2026	1,511,250
912828-3W-8	US Treasury Note		1.A	3,901,263	4,000,000	3,940,200	3,936,781	0	28,245	0	0	2.750	3.530	FA	41,549	110,000	09/26/2024	02/15/2028	4,055,000
912828-4N-7	US Treasury Note		1.A	3,910,482	4,000,000	3,943,560	3,940,403	0	23,706	0	0	2.875	3.536	MN	14,931	115,000	09/26/2024	05/15/2028	4,057,500
912828-4V-9	US Treasury Note		1.A	3,904,701	4,000,000	3,936,400	3,934,316	0	23,543	0	0	2.875	3.536	FA	43,438	115,000	09/26/2024	08/15/2028	4,057,500
912828-R3-6	US Treasury Note		1.A	2,320,516	2,500,000	2,482,625	2,476,358	0	62,236	0	0	1.625	4.234	MN	5,275	40,625	05/30/2023	05/15/2026	2,520,313
912828-U2-4	US Treasury Note		1.A	3,871,888	4,000,000	3,947,480	3,946,914	0	59,084	0	0	2.000	3.564	MN	10,387	80,000	09/20/2024	11/15/2026	4,040,000
912828-X8-8	US Treasury Note		1.A	3,884,857	4,000,000	3,940,280	3,939,087	0	42,679	0	0	2.375	3.524	MN	12,334	95,000	09/20/2024	05/15/2027	4,047,500
91282C-BW-0	US Treasury Note		1.A	2,755,557	3,000,000	2,972,730	2,971,614	0	84,552	0	0	0.750	3.681	AO	3,854	22,500	05/12/2023	04/30/2026	3,011,250
91282C-CP-4	US Treasury Note		1.A	3,563,607	4,000,000	3,933,120	3,913,278	0	144,223	0	0	0.625	4.448	JJ	10,462	25,000	06/29/2023	07/31/2026	4,012,500
91282C-ET-4	US Treasury Note		1.A	3,878,451	4,000,000	3,952,800	3,933,737	0	44,840	0	0	2.625	3.842	MN	9,231	105,000	10/04/2024	05/31/2027	4,052,500
91282C-FB-2	US Treasury Note		1.A	3,918,763	4,000,000	3,955,360	3,954,595	0	28,108	0	0	2.750	3.498	JJ	45,538	110,000	09/20/2024	07/31/2027	4,055,000
91282C-GE-5	US Treasury Note		1.A	4,598,586	4,600,000	4,600,184	4,599,982	0	462	0	0	3.875	3.885	JJ	82,344	178,250	04/27/2023	01/15/2026	4,689,125
91282C-GL-9	US Treasury Note	SD	1.A	3,024,844	3,000,000	3,000,960	3,001,155	0	(9,320)	0	0	4.000	4.108	FA	45,326	120,000	05/12/2023	02/15/2026	3,060,000
91282C-GL-9	US Treasury Note		1.A	2,461,825	2,500,000	2,500,800	2,498,141	0	14,948	0	0	4.000	4.108	FA	37,772	100,000	06/29/2023	02/15/2026	2,550,000
91282C-GR-6	US Treasury Note		1.A	4,080,013	4,000,000	4,007,680	4,005,740	0	(27,977)	0	0	4.625	3.899	MS	55,193	185,000	03/31/2023	03/15/2026	4,092,500
91282C-GV-7	US Treasury Note		1.A	1,963,600	2,000,000	2,001,080	1,994,204	0	19,782	0	0	3.750	4.789	AO	16,071	75,000	06/07/2024	04/15/2026	2,037,500
91282C-HB-0	US Treasury Note		1.A	1,942,585	2,000,000	2,000,720	1,991,819	0	21,468	0	0	3.625	4.756	MN	9,413	72,500	08/21/2023	05/15/2026	2,036,250
91282C-HH-7	US Treasury Note		1.A	2,482,235	2,500,000	2,507,225	2,497,142	0	6,115	0	0	4.125	4.383	JD	4,816	103,125	06/27/2023	06/15/2026	2,551,563
91282C-HU-8	US Treasury Note		1.A	1,594,818	1,600,000	1,607,664	1,598,616	0	2,148	0	0	4.375	4.518	FA	26,440	70,000	03/26/2024	08/15/2026	1,635,000
91282C-HY-0	US Treasury Note		1.A	4,078,295	4,000,000	4,029,480	4,028,378	0	(39,288)	0	0	4.625	3.591	MS	55,193	185,000	09/20/2024	09/15/2026	4,092,500
91282C-JT-9	US Treasury Note		1.A	4,040,326	4,000,000	4,019,560	4,018,598	0	(17,274)	0	0	4.000	3.540	JJ	73,913	160,000	09/20/2024	01/15/2027	4,080,000
91282C-KB-6	US Treasury Note		1.A	2,996,494	3,000,000	3,003,990	2,999,676	0	1,995	0	0	4.625	4.694	FA	47,144	138,750	06/07/2024	02/28/2026	3,069,375
91282C-LB-5	US Treasury Note		1.A	4,029,545	4,000,000	4,018,880	4,009,748	0	(16,226)	0	0	4.375	3.946	JJ	73,234	175,000	10/04/2024	07/31/2026	4,087,500
91282C-LG-4	US Treasury Note		1.A	4,025,795	4,000,000	4,017,000	4,014,892	0	(8,739)	0	0	3.750	3.512	FA	56,658	150,000	09/26/2024	08/15/2027	4,075,000
91282C-LL-3	US Treasury Note		1.A	3,986,263	4,000,000	3,993,120	3,991,975	0	4,519	0	0	3.375	3.498	MS	40,276	135,000	09/26/2024	09/15/2027	4,067,500
91282C-MZ-1	US Treasury Note		1.A	3,773,856	3,800,000	3,830,248	3,776,986	0	3,130	0	0	3.875	4.029	AO	25,220	73,625	05/12/2025	04/30/2030	3,873,625
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)				86,384,580	88,000,000	87,624,246	87,446,193	0	540,319	0	0	XXX	XXX	XXX	854,511	2,761,875	XXX	XXX	89,417,751
13032U-BD-9	CALIFORNIA ST HLTH FACS FING A Rev Bond Cont Call		1.D FE	130,127	110,000	110,540	110,000	0	(1,988)	0	0	5.000	5.000	MN	703	5,500	11/06/2015	11/15/2029	112,750
59447T-GT-4	MICHIGAN ST FIN Rev Bond Cont Call		1.D FE	733,452	610,000	616,271	615,640	0	(13,351)	0	0	5.000	2.741	JD	2,542	30,500	01/13/2016	12/01/2030	625,250
59447T-GU-1	MICHIGAN ST FIN Rev Bond Cont Call		1.D FE	453,880	380,000	383,853	383,387	0	(8,015)	0	0	5.000	2.821	JD	1,583	19,000	01/13/2016	12/01/2031	389,500
812643-MY-7	SEATTLE WA MUNI LIGHT & PWR RE Rev Bond Cont Call		1.C FE	1,597,838	1,270,000	1,277,671	1,278,821	0	(35,296)	0	0	5.000	2.161	AO	15,875	63,500	01/19/2016	04/01/2028	1,301,750
83786P-CN-8	S FL WTR MGMT DI Rev Bond Cont Call		1.C FE	321,119	265,000	266,489	266,545	0	(6,170)	0	0	5.000	2.611	AO	3,313	13,250	01/13/2016	10/01/2029	271,625
83786P-CP-3	S FL WTR MGMT DI Rev Bond Cont Call		1.C FE	380,145	315,000	316,613	316,798	0	(7,177)	0	0	5.000	2.661	AO	3,938	15,750	01/13/2016	10/01/2030	322,875
83786P-CW-8	S FL WTR MGMT DI Rev Bond Cont Call		1.C FE	460,837	385,000	386,836	387,103	0	(8,389)	0	0	5.000	2.761	AO	4,813	19,250	01/13/2016	10/01/2031	394,625
89602N-5H-3	TRIBOROUGH NY BR Rev Bond Cont Call		1.D FE	1,618,265	1,305,000	1,314,305	1,317,601	0	(33,550)	0	0	5.000	2.361	MN	8,338	65,250	01/22/2016	11/15/2030	1,337,625
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue				5,695,663	4,640,000	4,672,578	4,675,895	0	(113,936)	0	0	XXX	XXX	XXX	41,105	232,000	XXX	XXX	4,756,000
010392-GE-2	ALABAMA POWER CO Corp Note Call MW		1.E FE	1,895,991	1,900,000	1,907,239	1,896,209	0	218	0	0	4.300	4.343	MS	26,326	0	09/02/2025	03/15/2031	1,940,850
02079K-AK-3	ALPHABET INC Corp Note Call MW		1.C FE	1,526,285	1,535,000	1,538,853	1,527,365	0	1,080	0	0	4.000	4.126	MN	7,846	33,088	04/29/2025	05/15/2030	1,565,700
025816-DP-1	AMERICAN EXPRESS CO Corp Note Call		1.F FE	816,864	800,000	809,520	808,159	0	(6,939)	0	0	5.098	4.160	FA	15,294	40,784	09/25/2024	02/16/2028	820,392
025816-DS-5	AMERICAN EXPRESS CO Corp Note Call		1.F FE	1,000,000	1,000,000	1,001,670	1,000,000	0	0	0	0	4.520	4.737	JAJO	9,288	52,206	04/22/2024	04/23/2027	1,011,659
025816-EF-2	AMERICAN EXPRESS CO Corp Note Call MW		1.F FE	843,050	842,000	867,917	842,920	0	(130)	0	0	5.016	4.986	AO	7,743	21,117	04/22/2025	04/25/2031	863,117
02665W-FY-2	AMERICAN HONDA FINANCE Corp Note Non Call		1.G FE	1,420,216	1,400,000	1,432,298	1,418,685	0	(1,531)	0	0	4.800	4.446	MS	21,653	33,600	08/12/2025	03/05/2030	1,433,600
02665W-GK-1	AMERICAN HONDA FINANCE Corp Note Non Call		1.G FE	1,899,164	1,900,000	1,912,027	1,899,247	0	83	0	0	4.250	4.266	MS	26,244	0	09/02/2025	09/01/2028	1,940,375

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
036752-AG-8	ELEVANCE HEALTH INC Corp Note Call MW		2.A FE	597,876	600,000	600,972	598,636	0	597	0	0	4.101	4.212	MS	8,202	24,606	09/26/2024	03/01/2028	612,303
03769M-AF-3	APOLLO GLOBAL MANAGEMENT Corp Note Call MW		1.F FE	1,526,120	1,524,000	1,533,144	1,526,006	0	(114)	0	0	4.600	4.565	JJ	10,516	0	11/06/2025	01/15/2031	1,559,052
053332-BM-3	AUTOZONE INC Corp Note Call MW		2.B FE	171,890	172,000	177,468	171,925	0	35	0	0	5.125	5.136	JD	392	5,901	04/10/2025	06/15/2030	176,408
06428C-AA-2	BANK OF AMERICA NA Corp Note Call MW		1.C FE	708,134	700,000	706,454	702,036	0	(3,549)	0	0	5.526	4.985	FA	14,291	38,682	03/25/2024	08/18/2026	719,341
11135F-CA-7	BROADCOM INC Corp Note Call MW		1.G FE	487,292	488,000	489,884	487,530	0	201	0	0	4.150	4.198	FA	7,651	17,608	09/26/2024	02/15/2028	498,126
11135F-CF-6	BROADCOM INC Corp Note Call MW		1.G FE	999,990	1,000,000	1,032,060	999,990	0	0	0	0	5.050	5.052	AO	10,661	38,576	01/06/2025	04/15/2030	1,025,250
120568-BD-1	BUNGE LTD FINANCE CORP Corp Note Call MW		2.A FE	999,650	1,000,000	1,003,250	999,750	0	100	0	0	4.100	4.113	JJ	19,817	33,028	09/10/2024	01/07/2028	1,020,500
12505B-AL-4	CBRE SERVICES INC Corp Note Call MW		2.A FE	1,502,759	1,498,000	1,505,745	1,502,613	0	(145)	0	0	4.900	4.844	JJ	9,787	0	11/06/2025	01/15/2033	1,534,701
149123-BF-7	CATERPILLAR INC Corp Note Non Call		1.F FE	870,480	800,000	845,816	848,176	0	(17,659)	0	0	6.625	4.102	JJ	24,439	53,000	09/20/2024	07/15/2028	826,500
14913U-AN-0	CATERPILLAR FINL SERVICE Corp Note Non Call		1.F FE	1,398,908	1,400,000	1,407,770	1,399,563	0	473	0	0	4.450	4.491	AO	12,979	62,300	08/12/2024	10/16/2026	1,431,150
14913U-BB-5	CATERPILLAR FINL SERVICE Corp Note Non Call		1.F FE	2,199,692	2,200,000	2,214,630	2,199,729	0	37	0	0	4.100	4.105	FA	34,076	0	08/11/2025	08/15/2028	2,245,100
17275R-BQ-4	CISCO SYSTEMS INC Corp Note Call MW		1.E FE	1,997,400	2,000,000	2,022,940	1,998,958	0	860	0	0	4.800	4.847	FA	33,333	96,000	02/21/2024	02/26/2027	2,048,000
172967-ME-8	CITIGROUP INC Corp Note Call MW		1.G FE	1,475,400	1,500,000	1,486,860	1,477,808	0	2,408	0	0	3.980	4.477	MS	16,749	29,850	08/12/2025	03/20/2030	1,529,850
17327C-AM-5	CITIGROUP INC Corp Note Call		1.G FE	764,240	800,000	798,192	798,770	0	30,343	0	0	1.122	4.625	JJ	3,815	8,976	09/18/2024	01/28/2027	809,742
19828A-AA-5	COLUMBIA PIPELINE HOLDCO Corp Note Call MW 144A		2.B FE	69,999	70,000	70,662	70,000	0	0	0	0	6.055	6.055	FA	1,601	4,239	08/02/2023	08/15/2026	72,119
20030N-BS-9	COMCAST CORP Corp Note Call MW		1.G FE	1,934,820	2,000,000	1,999,340	1,993,474	0	39,203	0	0	3.150	5.204	MS	21,000	63,000	06/27/2024	03/01/2026	2,031,500
210518-DY-9	CONSUMERS ENERGY CO Corp Note Call MW		1.E FE	1,510,233	1,508,000	1,526,443	1,510,162	0	(71)	0	0	4.500	4.467	JJ	45,052	0	04/29/2025	01/15/2031	1,541,930
23331A-BT-5	D.R. HORTON INC Corp Note Call MW		1.G FE	1,704,840	1,704,000	1,741,727	1,704,697	0	(142)	0	0	4.850	4.839	AO	17,447	36,731	04/29/2025	10/15/2030	1,745,322
233853-BC-3	DAIMLER TRUCK FINAN NA Corp Note Call MW 144A		1.G FE	1,908,419	1,900,000	1,929,526	1,907,339	0	(1,080)	0	0	4.950	4.739	JJ	43,890	27,225	08/12/2025	01/13/2028	1,947,025
254687-FV-3	WALT DISNEY COMPANY/THE Corp Note MW		1.F FE	1,898,880	2,000,000	1,998,840	1,997,804	0	66,379	0	0	1.750	5.205	JJ	16,333	35,000	06/27/2024	01/13/2026	2,017,500
260543-CY-7	DOW CHEMICAL CO Corp Note Call MW		2.B FE	511,795	500,000	507,580	508,228	0	(2,856)	0	0	4.800	4.143	MN	2,067	24,000	09/25/2024	11/30/2028	512,000
26442C-BP-8	DUKE ENERGY CAROLINAS Corp Note Call MW		1.F FE	1,398,012	1,400,000	1,442,896	1,398,529	0	517	0	0	4.850	4.878	MS	19,993	46,964	01/02/2025	03/15/2030	1,433,950
29273V-BD-1	ENERGY TRANSFER LP Corp Note Call MW		2.B FE	971,915	973,000	1,002,910	972,113	0	198	0	0	5.200	5.224	AO	12,649	29,093	02/19/2025	04/01/2030	998,298
29379V-BH-5	ENTERPRISE PRODUCTS OPER Corp Note Call MW		1.G FE	1,948,760	2,000,000	1,998,740	1,996,056	0	31,632	0	0	3.700	5.356	FA	27,956	74,000	06/26/2024	02/15/2026	2,037,000
29379V-CE-1	ENTERPRISE PRODUCTS OPER Corp Note Call MW		1.G FE	1,598,352	1,600,000	1,612,016	1,599,410	0	548	0	0	4.600	4.637	JJ	34,756	73,600	01/02/2024	01/11/2027	1,636,800
36186C-BY-8	ALLY FINANCIAL INC Corp Note Non Call		2.C FE	674,016	600,000	681,900	665,572	0	(8,444)	0	0	8.000	5.766	MN	8,000	48,000	01/29/2025	11/01/2031	624,000
37045V-BA-7	GENERAL MOTORS CO Corp Note Call MW		2.B FE	912,534	913,000	951,720	912,556	0	22	0	0	5.625	5.638	AO	10,842	22,540	05/05/2025	04/15/2030	938,678
37045X-DD-5	GENERAL MOTORS FINL CO Corp Note Call MW		2.B FE	935,990	1,000,000	999,510	999,182	0	42,392	0	0	1.250	5.675	JJ	6,007	12,500	06/26/2024	01/08/2026	1,006,250
37045X-FJ-0	GENERAL MOTORS FINL CO Corp Note Call MW		2.B FE	152,841	153,000	158,933	152,871	0	30	0	0	5.450	5.471	JJ	4,887	0	05/27/2025	07/15/2030	157,169
378272-BZ-0	GLENCORE FDG LLC Corp Note Call MW 144A		2.A FE	840,648	840,000	864,016	840,560	0	(88)	0	0	5.186	5.168	AO	10,891	21,781	03/25/2025	04/01/2030	861,781
38141G-C3-6	GOLDMAN SACHS GP Corp Note Call MW		1.F FE	809,000	809,000	836,061	809,000	0	0	0	0	5.207	5.203	JJ	17,903	21,062	01/21/2025	01/28/2031	830,062
38141G-YG-3	GOLDMAN SACHS GP Corp Note Call MW		1.F FE	756,936	800,000	786,192	775,046	0	14,127	0	0	1.542	3.462	MS	3,804	12,336	09/18/2024	09/10/2027	806,168
42824C-BR-9	HP ENTERPRISE CO Corp Note Non Call		2.B FE	1,212,951	1,213,000	1,216,760	1,212,981	0	24	0	0	4.450	4.452	MS	14,394	53,829	09/12/2024	09/25/2026	1,239,989
44891A-DQ-7	HYUNDAI CAPITAL AMERICA Corp Note Call MW 144A		1.G FE	750,382	752,000	771,018	750,604	0	222	0	0	5.150	5.199	MS	10,112	19,364	03/25/2025	03/27/2030	771,364
45866F-AK-0	INTERCONTINENTALEXCHANGE Corp Note Call MW		1.G FE	1,444,192	1,600,000	1,472,528	1,455,502	0	11,310	0	0	2.100	4.353	JD	1,493	16,800	08/12/2025	06/15/2030	1,616,800
46647P-AX-4	JPMORGAN CHASE Corp Note Call MW		1.F FE	1,507,620	1,500,000	1,515,750	1,506,860	0	(760)	0	0	4.452	4.284	JD	4,823	33,390	08/12/2025	12/05/2029	1,533,390
476556-DJ-1	JERSEY CENTRAL PWR & LT Corp Note Call MW 144A		1.G FE	1,898,366	1,900,000	1,897,359	1,898,450	0	84	0	0	4.150	4.179	JJ	25,626	0	09/02/2025	01/15/2029	1,939,425
526057-CY-8	LENNAR CORP Corp Note Call MW		2.B FE	468,855	469,000	482,376	468,931	0	77	0	0	5.200	5.203	JJ	15,039	0	05/12/2025	07/30/2030	481,194
532457-CP-1	ELI LILLY & CO Corp Note Call MW		1.E FE	789,360	790,000	796,304	789,645	0	208	0	0	4.150	4.179	FA	12,477	32,785	08/12/2024	08/14/2027	806,393
532457-CV-8	ELI LILLY & CO Corp Note Call MW		1.E FE	828,527	829,000	852,627	828,603	0	76	0	0	4.750	4.763	FA	15,204	19,689	02/10/2025	02/12/2030	848,689
571676-AY-1	MARS INC Corp Note Call MW 144A		1.F FE	1,918,961	1,897,000	1,939,038	1,917,282	0	(1,679)	0	0	4.800	4.510	MS	30,352	42,746	08/12/2025	03/01/2030	1,942,528
57636Q-BF-0	MASTERCARD INC Corp Note Call MW		1.E FE	1,099,164	1,100,000	1,119,140	1,099,408	0	244	0	0	4.550	4.576	MS	14,737	27,528	02/18/2025	03/15/2028	1,125,025
61744Y-AK-4	MORGAN STANLEY Corp Note Call MW		1.G FE	1,868,676	1,900,000	1,887,517	1,876,019	0	6,178	0	0	3.591	4.137	JJ	30,134	28,728	08/12/2025	07/22/2028	1,917,247
63743H-FH-0	NATL RURAL UTIL Corp Note Call MW		1.F FE	899,361	900,000	900,279	899,960	0	198	0	0	4.450	4.473	MS	12,015	40,050	02/02/2023	03/13/2026	920,025
637639-AL-9	NATIONAL SECS CLEARING Corp Note Non Call 144A		1.B FE	1,393,916	1,394,000	1,402,796	1,393,979	0	42	0	0	5.150	5.153	JD	997	71,791	06/17/2024	06/26/2026	1,429,896

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	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
67021C-AX-5	NSTAR ELECTRIC CO Corp Note Call MW		1.F FE	1,430,478	1,400,000	1,430,324	1,428,095	0	(2,383)	0	0	4.850	4.309	MS	22,633	34,893	08/12/2025	03/01/2030	1,433,950
682680-CB-7	ONEOK INC Corp Note Call MW		2.B FE	999,640	1,000,000	1,003,850	999,787	0	116	0	0	4.250	4.263	MS	11,451	42,500	09/10/2024	09/24/2027	1,021,250
693475-CB-9	PNC FINANCIAL Corp Note Call		1.G FE	1,407,730	1,408,000	1,457,871	1,407,766	0	36	0	0	5.222	5.224	JJ	31,044	36,763	01/23/2025	01/29/2031	1,444,763
693475-CD-5	PNC FINANCIAL Corp Note Call		1.G FE	700,431	700,000	716,625	700,372	0	(59)	0	0	4.899	4.883	MN	4,572	17,147	05/07/2025	05/13/2031	717,147
709599-CB-8	PENSKE TRUCK LEASING/PTL Corp Note Call MW 144A		2.B FE	1,398,404	1,400,000	1,442,126	1,398,678	0	274	0	0	5.250	5.276	FA	30,625	37,567	01/22/2025	02/01/2030	1,436,750
74834L-BE-9	QUEST DIAGNOSTICS INC Corp Note Call MW		2.A FE	414,909	415,000	420,250	414,930	0	21	0	0	4.600	4.609	JD	848	19,090	08/15/2024	12/15/2027	424,545
760130-AA-2	RENTOKIL TERMINIX LLC Corp Note Call MW 144A		2.B FE	970,102	977,000	994,439	970,940	0	838	0	0	5.000	5.162	AO	8,549	24,425	04/23/2025	04/28/2030	1,001,425
78355H-KW-8	RYDER SYSTEM INC Corp Note Call MW		2.B FE	516,685	500,000	513,785	511,125	0	(4,441)	0	0	5.250	4.239	JD	2,188	26,250	09/25/2024	06/01/2028	513,125
78355H-LF-4	RYDER SYSTEM INC Corp Note Call MW		2.A FE	1,500,718	1,503,000	1,535,510	1,501,077	0	359	0	0	4.850	4.882	JD	3,240	44,142	04/29/2025	06/15/2030	1,539,448
830867-AB-3	DELTA AIR LINES/SKYMILES Corp Note MW 144A		2.A FE	1,479,375	1,500,000	1,509,345	1,484,282	0	4,907	0	0	4.750	5.187	JAJO	14,052	71,250	01/14/2025	10/20/2028	1,517,813
857477-DA-8	STATE STREET CRP Corp Note Call		1.D FE	389,000	389,000	392,369	389,000	0	0	0	0	4.543	4.543	AO	3,289	8,836	04/22/2025	04/24/2028	397,836
89236T-JV-8	TOYOTA MOTOR CREDIT CORP Corp Note MW		1.E FE	1,851,140	2,000,000	1,963,540	1,937,265	0	57,768	0	0	1.900	5.057	JJ	17,733	38,000	06/27/2024	01/13/2027	2,019,000
89788J-AE-9	TRUIST BANK Corp Note Call		1.F FE	1,500,000	1,500,000	1,502,685	1,500,000	0	0	0	0	4.671	4.659	MN	7,980	35,033	05/15/2025	05/20/2027	1,535,033
91159H-JV-3	US BANCORP Corp Note Call MW		1.F FE	1,868,498	1,843,000	1,901,423	1,866,695	0	(1,803)	0	0	5.083	4.751	MN	11,970	46,840	08/12/2025	05/15/2031	1,889,840
92939U-AK-2	WEC ENERGY GROUP INC Corp Note Call MW		2.A FE	1,498,260	1,500,000	1,500,165	1,499,987	0	610	0	0	4.750	4.792	JJ	34,042	71,250	01/09/2023	01/09/2026	1,535,625
931142-FA-6	WALMART INC Corp Note Call		1.C FE	1,999,120	2,000,000	2,001,160	1,999,911	0	305	0	0	4.000	4.016	AO	16,889	80,000	04/12/2023	04/15/2026	2,040,000
94988J-6D-4	WELLS FARGO BANK NA Corp Note Call MW		1.D FE	2,017,260	2,000,000	2,016,900	2,004,190	0	(7,634)	0	0	5.450	5.043	FA	43,600	109,000	03/25/2024	08/07/2026	2,054,500
286181-AP-7	ELEMENT FLEET MANAGEMENT Corp Note Call MW 144A		2.A FE	848,000	848,000	867,097	848,000	0	0	0	0	5.037	5.037	MS	11,390	21,357	03/20/2025	03/25/2030	869,357
00774M-BN-4	AERCAP IRELAND CAP/GLOBA Corp Note Call MW		2.A FE	994,620	1,000,000	1,016,990	996,101	0	1,481	0	0	4.875	5.061	AO	12,188	34,938	01/06/2025	04/01/2028	1,024,375
00929J-AB-2	AIRCASTLE / IRELAND DAC Corp Note Call MW 144A		2.B FE	713,613	718,000	733,940	714,383	0	770	0	0	5.250	5.386	MS	11,099	23,559	01/29/2025	03/15/2030	736,848
09659W-3C-6	BNP PARIBAS Corp Note Call 144A		1.G FE	1,877,096	1,870,000	1,892,365	1,876,465	0	(631)	0	0	4.792	4.679	MN	12,944	44,805	08/12/2025	05/09/2029	1,914,805
62954W-AS-4	NTT FINANCE CORP Corp Note Call MW 144A		1.G FE	1,830,832	1,818,000	1,851,833	1,829,891	0	(941)	0	0	4.876	4.709	JJ	40,629	0	08/12/2025	07/16/2030	1,862,323
63861V-AM-9	NATIONWIDE BLDG SOCIETY Corp Note Call 144A		1.G FE	1,500,000	1,500,000	1,515,810	1,500,000	0	0	0	0	4.649	4.649	JJ	32,349	0	07/07/2025	07/14/2029	1,534,868
656029-AP-0	NORINCHUKIN BANK Corp Note Non Call 144A		1.F FE	1,936,265	1,931,000	1,945,000	1,935,966	0	(299)	0	0	4.674	4.612	MS	28,079	0	09/03/2025	09/09/2030	1,976,127
76720A-AS-5	RIO TINTO FIN USA PLC Corp Note Call MW		1.F FE	1,499,730	1,500,000	1,541,790	1,499,769	0	39	0	0	4.875	4.879	MS	21,734	36,563	03/11/2025	03/14/2030	1,536,563
78081B-AT-0	ROYALTY PHARMA PLC Corp Note Call MW		2.C FE	1,879,271	1,900,000	1,895,117	1,880,258	0	987	0	0	4.450	4.676	MS	24,660	0	09/02/2025	03/25/2031	1,942,275
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)				96,740,899	97,193,000	98,219,522	97,109,831	0	255,279	0	0	XXX	XXX	XXX	1,273,360	2,432,301	XXX	XXX	99,300,824
00138C-BF-4	COREBRIDGE GLOB FUNDING Corp Note Non Call 144A		1.F FE	1,861,345	1,854,000	1,879,474	1,860,897	0	(448)	0	0	4.850	4.755	JD	6,244	44,960	08/12/2025	06/06/2030	1,898,960
04685A-4E-8	ATHENE GLOBAL FUNDING Corp Note Non-Call 144A		1.E FE	1,187,416	1,187,000	1,195,879	1,187,216	0	(200)	0	0	4.950	4.931	JJ	28,399	29,378	01/03/2025	01/07/2027	1,216,378
04685A-4R-9	ATHENE GLOBAL FUNDING Corp Note Non Call 144A		1.E FE	1,200,000	1,200,000	1,209,684	1,200,000	0	0	0	0	5.033	5.033	JJ	27,514	0	07/14/2025	07/17/2030	1,230,198
29446Q-2A-0	EQUITABLE AMERICA GLOBAL Corp Note Non Call 144A		1.E FE	1,499,505	1,500,000	1,516,335	1,499,593	0	88	0	0	4.650	4.662	JD	4,263	34,875	06/02/2025	06/09/2028	1,534,875
29449W-AT-4	EQUITABLE FINANCIAL LIFE Corp Note Non Call 144A		1.E FE	723,514	725,000	741,936	723,718	0	205	0	0	5.000	5.047	MS	9,465	18,125	03/24/2025	03/27/2030	743,125
40139L-BM-4	GUARDIAN LIFE GLOB FUND Corp Note Non Call 144A		1.B FE	1,900,000	1,900,000	1,902,622	1,900,000	0	0	0	0	4.066	4.066	MS	24,893	0	09/02/2025	09/05/2028	1,938,627
46849L-VE-8	JACKSON NATL LIFE GLOBAL Corp Note Non Call 144A		1.F FE	1,446,620	1,400,000	1,446,368	1,442,967	0	(3,653)	0	0	5.350	4.509	JJ	34,953	0	08/12/2025	01/13/2030	1,437,450
53359K-AC-5	LINCOLN FIN GLBL FUNDING Corp Note Non Call 144A		1.E FE	1,006,611	1,007,000	1,014,361	1,006,636	0	26	0	0	4.625	4.634	FA	17,206	0	08/12/2025	08/18/2030	1,030,287
57629T-BV-8	MASSMUTUAL GLOBAL FUNDIN Corp Note Non-Call 144A		1.B FE	1,299,376	1,300,000	1,333,072	1,299,486	0	110	0	0	4.950	4.961	JJ	30,566	32,175	01/03/2025	01/10/2030	1,332,175
58989V-2K-9	MET TOWER GLOBAL FUNDING Corp Note Non-Call 144A		1.D FE	1,099,032	1,100,000	1,118,964	1,099,328	0	296	0	0	4.800	4.832	JJ	24,493	26,400	01/07/2025	01/14/2028	1,126,400
64953B-BW-7	NEW YORK LIFE GLOBAL FDG Corp Note Non Call 144A		1.B FE	1,177,175	1,178,000	1,190,310	1,177,355	0	180	0	0	4.400	4.425	AO	9,503	25,916	04/22/2025	04/25/2028	1,203,916
74256L-FA-2	PRINCIPAL LFE II Corp Note Non-Call 144A		1.E FE	579,548	580,000	585,841	579,746	0	146	0	0	4.600	4.628	FA	9,783	26,680	08/12/2024	08/19/2027	593,340
7425AP-AD-7	PRINCIPAL LFE GLB FND II Corp Note non-call 144A		1.E FE	1,871,008	1,872,000	1,880,836	1,871,124	0	116	0	0	4.250	4.269	FA	29,393	0	08/11/2025	08/18/2028	1,911,780
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)				16,851,150	16,803,000	17,015,682	16,848,066	0	(3,134)	0	0	XXX	XXX	XXX	256,675	238,509	XXX	XXX	17,197,511
03027X-CN-8	AMERICAN TOWER Corp Note Call MW		2.A FE	1,497,690	1,500,000	1,532,625	1,498,026	0	336	0	0	4.900	4.935	MS	21,642	36,954	03/11/2025	03/15/2030	1,536,750
09261H-AK-3	BLACKSTONE PRIVATE CRE Corp Note Call MW		2.C FE	922,940	1,000,000	983,310	964,371	0	27,712	0	0	3.250	6.382	MS	9,569	32,500	06/26/2024	03/15/2027	1,016,250

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	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
74340X-CQ-2	PROLOGIS LP Corp Note Call MW		1.F FE	1,879,963	1,858,000	1,901,589	1,878,869	0	(1,094)	0	0	4.750	4.492	JJ	57,366	0	08/12/2025	01/15/2031	1,902,128
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)				4,300,593	4,358,000	4,417,524	4,341,266	0	26,954	0	0	XXX	XXX	XXX	88,577	69,454	XXX	XXX	4,455,128
0489999999. Total - issuer credit obligations (unaffiliated)				209,972,885	210,994,000	211,949,552	210,421,251	0	705,482	0	0	XXX	XXX	XXX	2,514,228	5,734,139	XXX	XXX	215,127,214
0499999999. Total - issuer credit obligations (affiliated)				0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	0
0509999999 - Total - issuer credit obligations				209,972,885	210,994,000	211,949,552	210,421,251	0	705,482	0	0	XXX	XXX	XXX	2,514,228	5,734,139	XXX	XXX	215,127,214

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A	1A ...$ 87,446,193	1B ..$ 5,770,820	1C ..$ 6,478,579	1D ..$ 5,919,146	1E ..$ 18,128,283	1F ..$ 31,342,292	1G ..$ 29,578,075			
1B	2A ...$ 12,183,962	2B ..$ 10,063,700	2C ..$ 3,510,201							
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				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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	Origin-ation Ballon Pay-ment %
38383F-HT-3	GNMA 2021-223 QA RMBS		1.A	851,560	843,129	763,949	850,092	0	(291)	0	0	2.500	2.338	MON	1,757	21,078	02/01/2022	10/20/2051	124	
38383G-AV-3	GNMA GNR 2022-10 UH RMBS		1.A	644,058	638,867	571,652	642,798	0	(67)	0	0	2.500	2.354	MON	1,331	15,972	02/02/2022	12/20/2051	5,584	
38383T-HC-0	GNMA GNR 2022-100 BA RMBS		1.A	432,765	431,552	431,470	431,379	0	(497)	0	0	4.000	3.781	MON	1,439	17,262	08/12/2022	11/20/2041	33,683	
38384H-AA-6	GNMA GNR 2023-183 A RMBS		1.A	1,404,322	1,411,379	1,411,457	1,405,636	0	801	0	0	4.500	4.792	MON	5,293	63,512	10/02/2024	11/20/2049	82,813	
38384J-U3-6	GNMA GNR 2024-24 CA RMBS		1.A	1,450,745	1,471,437	1,474,401	1,455,101	0	3,820	0	0	5.000	5.877	MON	6,131	73,572	06/26/2024	01/20/2052	19,625	
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)				4,783,450	4,796,364	4,652,929	4,785,006	0	3,766	0	0	XXX	XXX	XXX	15,951	191,396	XXX	XXX	141,829	XXX
3132HM-WL-1	FHLMC Pool Q11551 MBS		1.A	118,575	111,338	106,325	115,781	0	(225)	0	0	3.500	2.969	MON	325	3,897	04/25/2013	09/01/2042	280	
3133L8-TZ-8	FHLMC Pool RC2368 MBS		1.A	1,246,063	1,240,297	1,125,872	1,244,228	0	(1,511)	0	0	1.500	1.423	MON	1,550	18,604	10/29/2021	10/01/2036	13,717	
3136AP-CJ-9	FNMA FNMA 2015-33 P RMBS		1.A	210,880	200,480	194,037	206,308	0	(719)	0	0	2.500	1.362	MON	418	5,012	09/08/2020	06/25/2045	13,460	
3138A5-ZL-9	FNMA Pool AH4346 MBS		1.A	859	820	818	821	0	(6)	0	0	3.500	0.072	MON	2	29	09/13/2011	02/01/2026	13,503	
3138AC-AQ-0	FNMA Pool AH9914 MBS		1.A	3,770	3,667	3,656	3,673	0	(24)	0	0	3.500	1.361	MON	11	128	06/09/2011	04/01/2026	28,230	
3138W9-TV-2	FNMA Pool AS0563 MBS		1.A	96,052	90,110	90,315	94,588	0	471	0	0	4.500	3.603	MON	338	4,055	09/23/2013	09/01/2043	9	
3138WD-5T-4	FNMA Pool AS4457 MBS		1.A	104,631	99,545	94,497	104,097	0	199	0	0	3.500	2.131	MON	290	3,484	03/24/2015	02/01/2045	128	
3138XO-MT-2	FNMA Pool AU1269 MBS		1.A	46,792	45,543	44,987	45,901	0	(46)	0	0	3.000	2.117	MON	114	1,366	07/12/2013	07/01/2028	4,965	
3140J9-UP-4	FNMA Pool BM5089 MBS		1.A	97,316	90,896	92,158	94,198	0	(367)	0	0	5.500	3.036	MON	417	4,999	01/03/2019	02/01/2030	11,132	
3140J9-US-8	FNMA Pool BM5092 MBS		1.A	121,643	118,893	119,015	120,360	0	(272)	0	0	4.000	3.607	MON	396	4,756	12/11/2018	11/01/2033	7,767	
3140M5-UQ-6	FNMA Pool BU4190 MBS		1.A	2,098,324	2,044,652	2,130,271	2,095,553	0	(1,928)	0	0	6.000	5.782	MON	10,223	122,679	12/19/2023	10/01/2053	13,636	
3140QR-XT-5	FNMA Pool CB6089 MBS		1.A	1,358,132	1,318,975	1,377,475	1,357,214	0	(330)	0	0	6.000	5.389	MON	6,595	79,138	12/18/2023	04/01/2053	9,936	
3140W3-LU-1	FNMA Pool FA3038 MBS		1.B FE	2,411,387	2,357,244	2,416,889	2,411,245	0	(146)	0	0	5.500	5.321	MON	10,804	0	12/10/2025	10/01/2055	13,414	
3140X7-YM-5	FNMA Pool FM4315 MBS		1.A	504,659	468,293	433,074	499,599	0	(1,409)	0	0	3.000	2.083	MON	1,171	14,049	09/24/2020	11/01/2046	5,401	
31417Y-WJ-2	FNMA Pool MA0648 MBS		1.A	126	121	120	121	0	(1)	0	0	3.500	(1.314)	MON	0	4	08/12/2011	02/01/2026	3,752	
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)				8,419,209	8,190,874	8,229,509	8,393,687	0	(6,314)	0	0	XXX	XXX	XXX	32,654	262,200	XXX	XXX	139,330	XXX
19688T-AA-3	COLT Funding LLC COLT 2024-1 A1 RMBS 144A		1.A FE	454,062	454,068	457,555	453,905	0	(209)	0	0	5.835	5.649	MON	2,208	26,495	01/31/2024	02/25/2069	11,331	
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)				454,062	454,068	457,555	453,905	0	(209)	0	0	XXX	XXX	XXX	2,208	26,495	XXX	XXX	11,331	XXX
04965J-AA-1	ATRIUM HOTEL POR AHPT 2017-ATRM A CMBS 144A		1.A FM	1,057,735	1,057,735	1,044,904	1,057,735	0	0	0	0	4.977	5.016	MON	2,486	58,869	12/18/2017	12/15/2036	77,031	
05493X-AA-8	The BAHA Trust BAHA 2024-MAR A CMBS 144A		1.A FE	711,293	700,000	725,424	709,201	0	(2,092)	0	0	5.972	5.622	MON	3,483	38,783	01/28/2025	12/10/2029	701,080	
05608M-AA-4	BX Trust BX 2020-VIV4 A CMBS 144A		1.A	1,068,307	1,200,000	1,115,772	1,085,139	0	16,831	0	0	2.843	5.437	MON	2,843	22,744	04/15/2025	03/09/2044	1,200,000	
08163J-AB-0	BENCHMARK Mortgage Trust BMARK 2021-B29 A2 CMBS		1.A FM	2,059,999	2,000,000	1,940,180	2,006,919	0	(12,762)	0	0	2.024	1.380	MON	3,374	40,488	09/17/2021	09/15/2054	1,003,070	
10635A-AA-7	BRCK BRCK 2025-830B A CMBS 144A		1.A FE	1,000,000	1,000,000	1,001,500	1,000,000	0	0	0	0	4.956	4.978	MON	4,130	0	11/26/2025	12/10/2030	1,001,239	
563136-AA-8	Manhattan West OMW 2020-OMW A CMBS 144A		1.A FM	1,859,922	2,000,000	1,925,040	1,904,247	0	44,325	0	0	2.130	5.109	MON	3,550	35,500	02/26/2025	09/10/2039	2,003,550	
74970W-AA-8	ROCC Trust ROCC 2024-CNTR A CMBS 144A		1.A FM	1,735,937	1,720,000	1,768,573	1,733,159	0	(2,779)	0	0	5.388	5.173	MON	7,723	69,240	04/30/2025	11/13/2041	1,727,723	
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)				9,493,193	9,677,735	9,521,393	9,496,400	0	43,523	0	0	XXX	XXX	XXX	27,589	265,624	XXX	XXX	7,713,693	XXX
00852K-AA-2	AGL CLO Ltd. AGL 2024-35A A1 CLO 144A		1.A FE	803,520	800,000	802,647	803,473	0	(47)	0	0	5.665	5.611	JAJO	20,648	11,583	09/02/2025	01/21/2038	48,863	
08182T-AA-7	Benefit Street Partners CLO Lt BSP 2024-37A A CLO 144A		1.A FE	1,505,550	1,500,000	1,504,976	1,505,496	0	(54)	0	0	5.668	5.628	JAJO	37,790	22,201	09/02/2025	01/25/2038	91,582	

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	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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	Origin-ation Ballon Pay-ment %
17181N-AC-8	CIFC Funding Ltd CIFC 2018-1A A1R CLO		1.A FE	1,505,700	1,500,000	1,505,088	1,505,424	0	(276)	0	0	5.204	5.159	JAJO	15,830	22,125	09/02/2025	01/18/2038	201,132	
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)				3,814,770	3,800,000	3,812,711	3,814,393	0	(377)	0	0	XXX	XXX	XXX	74,268	55,909	XXX	XXX	341,577	XXX
02007N-AC-2	Ally Auto Receivables Trust ALLYA 2024-2 A3 ABS		1.A FE	278,329	278,358	278,881	278,336	0	6	0	0	4.140	4.180	MON	512	11,524	09/24/2024	07/16/2029	7,694	
05522R-DG-0	Bank of America Credit Card Tr BACCT 2023-A1 A1 ABS		1.A FE	1,987,188	2,000,000	2,006,860	1,997,368	0	6,814	0	0	4.790	5.202	MON	4,258	95,800	06/25/2024	05/15/2028	2,007,983	
14318W-AD-9	CarMax Auto Owner Trust CARMX 2024-1 A3 ABS		1.A FE	535,877	536,904	541,167	536,578	0	331	0	0	4.920	5.055	MON	1,174	26,416	03/13/2024	10/16/2028	602,460	
146919-AC-9	Carvana Auto Receivables Trust CRVNA 2024-P3 A3 ABS		1.A FE	685,257	684,562	686,170	684,769	0	(400)	0	0	4.260	4.236	MON	1,701	29,162	09/19/2024	10/10/2029	20,478	
16144C-AC-0	Chase Auto Owner Trust CHAOT 2024-2A A3 ABS 144A		1.A FE	461,320	461,376	467,941	461,328	0	2	0	0	5.520	5.585	MON	424	25,468	04/18/2024	06/25/2029	16,707	
16144Y-AD-0	Chase Auto Owner Trust CHAOT 2024-4A A4 ABS 144A		1.A FE	511,504	500,000	510,500	507,162	0	(3,592)	0	0	4.950	4.207	MON	413	24,750	10/03/2024	03/25/2030	46,432	
161571-HV-9	Chase Issuance Trust CHAIT 2024-A1 A ABS		1.A FE	2,249,657	2,250,000	2,270,813	2,249,869	0	118	0	0	4.600	4.650	MON	4,600	103,500	01/24/2024	01/16/2029	2,258,625	
262103-AF-1	Drive Auto Receivables Trust DRIVE 2025-2 C ABS		1.F FE	1,747,883	1,748,000	1,748,315	1,747,877	0	(6)	0	0	4.390	4.430	MON	3,411	17,266	09/16/2025	09/15/2032	169,133	
34528Q-JA-3	Ford Credit Floorplan Master O FORDF 2024-1 A1 ABS 144A		1.A FE	1,566,277	1,543,000	1,571,221	1,555,905	0	(9,497)	0	0	5.290	4.665	MON	3,628	81,625	11/26/2024	04/15/2029	1,549,802	
345295-AD-1	Ford Credit Auto FORDO 2022-D A3 ABS		1.A FE	172,587	172,611	173,120	172,596	0	3	0	0	5.270	5.331	MON	404	9,097	11/17/2022	05/17/2027	30,156	
361886-DF-8	General Motors GFORT 2024-2 A ABS 144A		1.A FE	811,781	800,000	825,448	809,004	0	(2,543)	0	0	5.060	4.727	MON	1,799	40,480	11/26/2024	03/17/2031	803,373	
36265Q-AE-6	GM Financial Securitized Term GMCAR 2022-4 A4 ABS		1.A FE	2,013,594	2,000,000	2,010,840	2,002,627	0	(4,000)	0	0	4.880	4.706	MON	4,067	97,600	03/31/2023	08/16/2028	163,819	
36268G-AD-7	GM Financial Securitized Term GMCAR 2024-1 A3 ABS		1.A FE	496,162	497,386	500,520	497,013	0	432	0	0	4.850	5.014	MON	1,005	24,123	03/13/2024	12/18/2028	602,425	
43815J-AD-5	Honda Auto Receivables Owner T HAROT 2023-1 A4 ABS		1.A FE	1,455,722	1,458,000	1,466,048	1,457,246	0	745	0	0	4.970	5.079	MON	2,013	72,463	12/06/2023	06/21/2029	146,158	
44933X-AD-9	Hyundai Auto Receivables Trust HART 2023-B A3 ABS		1.A FE	784,954	787,414	793,029	786,807	0	636	0	0	5.480	5.693	MON	1,918	43,150	11/02/2023	04/17/2028	63,599	
55287X-AD-7	M&T Bank Auto Receivables Trus MTBAT 2025-1A A3 ABS 144A		1.A FE	1,479,818	1,480,000	1,500,898	1,479,849	0	31	0	0	4.730	4.780	MON	3,111	58,920	02/04/2025	06/17/2030	44,326	
55340Q-AC-9	M&T Equipment Notes MTLRF 2025-1A A3 ABS 144A		1.A FE	1,049,791	1,050,000	1,064,112	1,049,818	0	27	0	0	4.780	4.833	MON	2,091	28,580	05/13/2025	09/17/2029	17,694	
55340Q-AD-7	M&T Equipment Notes MTLRF 2025-1A A4 ABS 144A		1.A FE	1,139,982	1,140,000	1,158,878	1,139,973	0	(9)	0	0	4.910	4.960	MON	2,332	31,874	05/13/2025	03/16/2032	156,304	
58769F-AC-9	MERCEDES-BENZ AUTO RECEIVABLES MBART 2023-2 A3 ABS		1.A FE	1,385,545	1,347,437	1,365,736	1,357,603	0	(10,867)	0	0	5.950	4.701	MON	3,563	80,173	12/21/2023	11/15/2028	64,873	
78397X-AC-8	SFS Auto Receivables Securitiz SFAST 2024-2A A3 ABS 144A		1.A FE	1,593,439	1,575,043	1,592,510	1,584,068	0	(9,371)	0	0	5.330	4.601	MON	2,565	76,954	02/04/2025	11/20/2029	69,040	
80287L-AC-3	Santander Drive Auto Receivabl SDART 2024-3 A3 ABS		1.A FE	389,562	389,602	391,200	389,570	0	5	0	0	5.630	5.699	MON	975	21,935	06/11/2024	01/16/2029	31,213	
802923-AE-2	Santander Drive Auto Receivabl SDART 2025-4 C ABS		1.F FE	1,499,775	1,500,000	1,504,845	1,499,777	0	2	0	0	4.520	4.567	MON	3,013	4,897	11/12/2025	01/15/2032	177,931	
87166P-AQ-4	Synchrony Card Issuance Trust SYNIT 2025-A2 A ABS		1.A FE	1,307,723	1,308,000	1,327,999	1,307,773	0	49	0	0	4.490	4.540	MON	2,610	30,343	06/02/2025	05/15/2031	1,312,894	
87166P-AR-2	Synchrony Card Issuance Trust SYNIT 2025-A3 A ABS		1.A FE	1,999,973	2,000,000	2,011,160	1,999,970	0	(3)	0	0	4.060	4.095	MON	3,609	6,316	11/10/2025	11/17/2031	2,006,767	
891940-AC-2	Toyota Auto Receivables Owner TAOT 2023-A A3 ABS		1.A FE	375,610	376,669	377,551	376,308	0	421	0	0	4.630	4.933	MON	775	17,440	08/15/2024	09/15/2027	31,867	
891950-AA-5	Toyota Auto Loan Extended Note TALNT 2025-1A A ABS 144A		1.A FE	1,683,502	1,684,000	1,720,257	1,683,540	0	38	0	0	4.650	4.700	MON	1,305	41,981	06/05/2025	05/25/2038	54,601	
90291V-AC-4	USAA Auto Owner Trust USAOT 2023-A A3 ABS 144A		1.A FE	873,214	866,579	872,099	867,883	0	(1,829)	0	0	5.580	5.223	MON	2,149	48,355	12/06/2023	05/15/2028	64,548	
90367V-AC-3	USB Auto Owner Trust USCAR 2025-1A A3 ABS 144A		1.A FE	242,956	243,000	245,131	242,962	0	6	0	0	4.490	4.538	MON	485	5,304	06/10/2025	06/17/2030	6,613	
981464-HU-7	World Financial Network Credit WFNMT 2024-B A ABS		1.A FE	1,397,375	1,400,000	1,416,800	1,398,427	0	963	0	0	4.620	4.742	MON	2,875	64,680	11/26/2024	05/15/2031	1,405,390	
98164Q-AD-0	World Omni Auto Receivables Tr WOART 2023-B A3 ABS		1.A FE	468,692	469,848	470,948	469,481	0	432	0	0	4.660	4.907	MON	973	21,895	08/15/2024	05/15/2028	53,490	

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	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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	Origin-ation Ballon Pay-ment %
98164Y-AD-3	World Omni Auto Receivables Tr WOART 2025-A A3 ABS		1.A FE	1,696,875	1,697,000	1,716,329	1,696,884	0	9	0	0	4.730	4.778	MON	3,567	70,458	01/22/2025	03/15/2030	75,246	
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)				34,341,924	34,244,789	34,587,326	34,288,371	0	(31,047)	0	0	XXX	XXX	XXX	67,325	1,312,529	XXX	XXX	14,061,641	XXX
1209999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating				61,306,608	61,163,830	61,261,423	61,231,762	0	9,342	0	0	XXX	XXX	XXX	219,995	2,114,153	XXX	XXX	22,409,401	XXX
1409999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating				0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	0	XXX
05377R-GY-4	Avis Budget Rental Car Funding AESOP 2023-4A A ABS 144A		1.A FE	1,143,633	1,125,000	1,154,678	1,137,868	0	(5,278)	0	0	5.490	5.002	MON	1,887	61,763	11/26/2024	06/20/2029	190,514	0.0
05377R-HZ-0	Avis Budget Rental Car Funding AESOP 2024-1A B ABS 144A		1.F FE	919,898	900,000	933,687	916,868	0	(3,030)	0	0	5.850	5.279	MON	1,609	35,100	05/07/2025	06/20/2030	153,041	0.0
05613M-AD-1	BMW Vehicle Lease Trust BMWLT 2024-2 A3 ABS		1.A FE	262,976	263,000	263,884	262,976	0	(2)	0	0	4.180	4.216	MON	183	10,993	10/01/2024	10/25/2027	29,811	0.0
29374L-AB-6	Enterprise Fleet Financing LLC EFF 2023-3 A2 ABS 144A		1.A FE	1,122,581	1,105,098	1,118,901	1,111,747	0	(5,239)	0	0	6.400	5.405	MON	2,161	70,726	03/25/2024	03/20/2030	2,513,333	0.0
38012Q-AD-0	GM Financial Automobile Leasin GMALT 2024-3 A3 ABS		1.A FE	230,973	231,000	231,397	230,985	0	11	0	0	4.210	4.252	MON	297	9,725	09/24/2024	10/20/2027	26,577	0.0
42806M-DQ-9	Hertz Vehicle Financing LLC HERTZ 2025-6A A ABS 144A		1.A FE	974,696	975,000	981,435	974,696	0	0	0	0	4.890	4.945	MON	795	2,649	11/25/2025	05/25/2032	164,693	0.0
73328N-AE-1	Porsche Innovative Lease Owner PILOT 2024-2A A3 ABS 144A		1.A FE	287,997	288,000	288,616	287,991	0	(5)	0	0	4.350	4.388	MON	383	12,528	10/01/2024	10/20/2027	17,450	0.0
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)				4,942,754	4,887,098	4,972,598	4,923,131	0	(13,543)	0	0	XXX	XXX	XXX	7,315	203,484	XXX	XXX	3,095,419	XXX
06764M-AB-0	MMAF Equipment Finance LLC MMAF 2025-A A2 ABS 144A		1.A FE	1,387,377	1,387,394	1,396,301	1,387,357	0	(20)	0	0	4.640	4.681	MON	3,219	56,149	01/22/2025	10/13/2028	42,230	0.0
87267R-AA-3	T-Mobile US Trust TMUST 2024-1A A ABS 144A		1.A FE	419,946	420,000	422,663	419,958	0	7	0	0	5.050	5.105	MON	648	21,210	02/05/2024	09/20/2029	36,340	0.0
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)				1,807,323	1,807,394	1,818,964	1,807,315	0	(13)	0	0	XXX	XXX	XXX	3,867	77,359	XXX	XXX	78,570	XXX
1609999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient				6,750,077	6,694,492	6,791,562	6,730,446	0	(13,556)	0	0	XXX	XXX	XXX	11,182	280,843	XXX	XXX	3,173,989	XXX
29375T-AD-4	Enterprise Fleet Financing LLC EFF 2025-2 A4 ABS 144A		1.A FE	1,522,886	1,523,000	1,548,952	1,522,890	0	4	0	0	4.580	4.625	MON	2,131	43,402	04/29/2025	12/22/2031	112,267	0.0
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)				1,522,886	1,523,000	1,548,952	1,522,890	0	4	0	0	XXX	XXX	XXX	2,131	43,402	XXX	XXX	112,267	XXX
92348K-BG-7	Verizon Master Trust VZMT 2023-1 A ABS		1.A FE	1,976,328	2,000,000	2,000,460	1,991,968	0	10,465	0	0	4.490	5.101	MON	2,744	89,800	06/25/2024	01/22/2029	121,648	0.0
92348K-CQ-4	Verizon Master Trust VZMT 2024-3 A1A ABS		1.A FE	820,818	821,000	837,445	820,873	0	36	0	0	5.340	5.405	MON	1,340	43,841	04/16/2024	04/22/2030	51,629	0.0
92348K-DJ-9	Verizon Master Trust VZMT 2024-7 A ABS 144A		1.A FE	1,710,235	1,751,000	1,768,563	1,716,869	0	6,635	0	0	4.350	4.900	MON	2,327	76,169	01/16/2025	08/20/2032	30,234	0.0
92348K-EZ-2	Verizon Master Trust VZMT 2025-10 A ABS 144A		1.A FE	1,999,858	2,000,000	2,010,700	1,999,855	0	(3)	0	0	4.280	4.319	MON	2,616	5,944	11/18/2025	10/20/2033	121,459	0.0
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)				6,507,239	6,572,000	6,617,168	6,529,565	0	17,133	0	0	XXX	XXX	XXX	9,027	215,754	XXX	XXX	324,970	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	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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	Origin-ation Ballon Pay-ment %
1809999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis				8,030,125	8,095,000	8,166,120	8,052,455	0	17,137	0	0	XXX	XXX	XXX	11,158	259,156	XXX	XXX	437,237	XXX
1889999999. Total - asset-backed securities (unaffiliated)				76,086,810	75,953,322	76,219,105	76,014,663	0	12,923	0	0	XXX	XXX	XXX	242,335	2,654,152	XXX	XXX	26,020,627	XXX
1899999999. Total - asset-backed securities (affiliated)				0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	0	XXX
1909999999. Total - asset-backed securities				76,086,810	75,953,322	76,219,105	76,014,663	0	12,923	0	0	XXX	XXX	XXX	242,335	2,654,152	XXX	XXX	26,020,627	XXX
2009999999 - Total long term bonds - issuer credit obligations and asset - backed securities				286,059,695	286,947,322	288,168,657	286,435,914	0	718,405	0	0	XXX	XXX	XXX	2,756,563	8,388,291	XXX	XXX	241,147,841	XXX

1.

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

1A	1A ...$	69,438,896	1B ..$	2,411,245	1C ..$	0	1D ..$	0	1E ..$	0	1F ..$ 4,164,522 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 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

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
91282C-MZ-1	US Treasury Note 3.875% 04/30/30	05/12/2025	JP Morgan Chase		3,773,855	3,800,000	4,107
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					3,773,855	3,800,000	4,107
010392-GE-2	ALABAMA POWER CO Corp Note Call MW 4.300% 03/15/31	09/02/2025	Sun Trust		1,895,991	1,900,000	0
02079K-AK-3	ALPHABET INC Corp Note Call MW 4.000% 05/15/30	04/29/2025	Various		1,526,285	1,535,000	0
025816-EF-2	AMERICAN EXPRESS CO Corp Note Call MW 5.016% 04/25/31	04/22/2025	Various		843,050	842,000	0
02665W-FY-2	AMERICAN HONDA FINANCE Corp Note Non Call 4.800% 03/05/30	08/12/2025	Wachovia Bank		1,420,216	1,400,000	29,493
02665W-GK-1	AMERICAN HONDA FINANCE Corp Note Non Call 4.250% 09/01/28	09/02/2025	Mizuho Investor Sec Co		1,899,164	1,900,000	0
03769M-AF-3	APOLLO GLOBAL MANAGEMENT Corp Note Call MW 4.600% 01/15/31	11/06/2025	Various		1,526,120	1,524,000	0
053332-BM-3	AUTOZONE INC Corp Note Call MW 5.125% 06/15/30	04/10/2025	JP Morgan Chase		171,890	172,000	0
11135F-CF-6	BROADCOM INC Corp Note Call MW 5.050% 04/15/30	01/06/2025	Bank of Nova Scotia		999,990	1,000,000	0
12505B-AL-4	CBRE SERVICES INC Corp Note Call MW 4.900% 01/15/33	11/06/2025	Wachovia Bank		1,502,759	1,498,000	0
14913U-BB-5	CATERPILLAR FINL SERVICE Corp Note Non Call 4.100% 08/15/28	08/11/2025	Merrill Lynch		2,199,692	2,200,000	0
172967-ME-8	CITIGROUP INC Corp Note Call MW 3.980% 03/20/30	08/12/2025	BNP Paribar Securities Corp		1,475,400	1,500,000	23,714
210518-DY-9	CONSUMERS ENERGY CO Corp Note Call MW 4.500% 01/15/31	04/29/2025	MUFG Securities		1,510,233	1,508,000	0
23331A-BT-5	D.R. HORTON INC Corp Note Call MW 4.850% 10/15/30	04/29/2025	Various		1,704,840	1,704,000	0
233853-BC-3	DAIMLER TRUCK FINAN NA Corp Note Call MW 144A 4.950% 01/13/28	08/12/2025	Various		1,908,419	1,900,000	3,300
26442C-BP-8	DUKE ENERGY CAROLINAS Corp Note Call MW 4.850% 03/15/30	01/02/2025	PNC Bank		1,398,012	1,400,000	0
29273V-BD-1	ENERGY TRANSFER LP Corp Note Call MW 5.200% 04/01/30	02/19/2025	Various		971,915	973,000	0
36186C-BY-8	ALLY FINANCIAL INC Corp Note Non Call 8.000% 11/01/31	01/29/2025	JP Morgan Chase		674,016	600,000	11,867
37045V-BA-7	GENERAL MOTORS CO Corp Note Call MW 5.625% 04/15/30	05/05/2025	CitiGroup		912,534	913,000	0
37045X-FJ-0	GENERAL MOTORS FINL CO Corp Note Call MW 5.450% 07/15/30	05/27/2025	Mizuho Investor Sec Co		152,841	153,000	0
378272-BZ-0	GLENCORE FDG LLC Corp Note Call MW 144A 5.186% 04/01/30	03/25/2025	Various		840,648	840,000	0
38141G-C3-6	GOLDMAN SACHS GP Corp Note Call MW 5.207% 01/28/31	01/21/2025	Goldman Sachs		809,000	809,000	0
44891A-DQ-7	HYUNDAI CAPITAL AMERICA Corp Note Call MW 144A 5.150% 03/27/30	03/25/2025	Various		750,382	752,000	0
45866F-AK-0	INTERCONTINENTALEXCHANGE Corp Note Call MW 2.100% 06/15/30	08/12/2025	JP Morgan Chase		1,444,192	1,600,000	5,413
46647P-AX-4	JPMORGAN CHASE Corp Note Call MW 4.452% 12/05/29	08/12/2025	JP Morgan Chase		1,507,620	1,500,000	12,614
476556-DJ-1	JERSEY CENTRAL PWR & LT Corp Note Call MW 144A 4.150% 01/15/29	09/02/2025	JP Morgan Chase		1,898,366	1,900,000	0
526057-CY-8	LENNAR CORP Corp Note Call MW 5.200% 07/30/30	05/12/2025	JP Morgan Chase		468,855	469,000	0
532457-CV-8	ELI LILLY & CO Corp Note Call MW 4.750% 02/12/30	02/10/2025	Goldman Sachs		828,527	829,000	0
571676-AY-1	MARS INC Corp Note Call MW 144A 4.800% 03/01/30	08/12/2025	Various		1,918,961	1,897,000	28,187
57636Q-BF-0	MASTERCARD INC Corp Note Call MW 4.550% 03/15/28	02/18/2025	HSBC Securities Inc		1,099,164	1,100,000	0
61744Y-AK-4	MORGAN STANLEY Corp Note Call MW 3.591% 07/22/28	08/12/2025	Morgan Stanley		1,085,260	1,100,000	2,304
67021C-AX-5	NSTAR ELECTRIC CO Corp Note Call MW 4.850% 03/01/30	08/12/2025	JP Morgan Chase		1,430,478	1,400,000	31,498
693475-CB-9	PNC FINANCIAL Corp Note Call 5.222% 01/29/31	01/23/2025	Various		1,407,730	1,408,000	0
693475-CD-5	PNC FINANCIAL Corp Note Call 4.899% 05/13/31	05/07/2025	RBC Capital Markets		700,431	700,000	0
709599-CB-8	PENSKE TRUCK LEASING/PTL Corp Note Call MW 144A 5.250% 02/01/30	01/22/2025	JP Morgan Chase		1,398,404	1,400,000	0
760130-AA-2	RENTOKIL TERMINIX LLC Corp Note Call MW 144A 5.000% 04/28/30	04/23/2025	Mizuho Investor Sec Co		970,102	977,000	0
78355H-LF-4	RYDER SYSTEM INC Corp Note Call MW 4.850% 06/15/30	04/29/2025	Merrill Lynch		1,500,718	1,503,000	0
830867-AB-3	DELTA AIR LINES/SKYMILES Corp Note MW 144A 4.750% 10/20/28	01/14/2025	Wachovia Bank		1,479,375	1,500,000	16,823
857477-DA-8	STATE STREET CRP Corp Note Call 4.543% 04/24/28	04/22/2025	Morgan Stanley		389,000	389,000	0
89788J-AE-9	TRUIST BANK Corp Note Call 4.671% 05/20/27	05/15/2025	Sun Trust		1,500,000	1,500,000	0
91159H-JV-3	US BANCORP Corp Note Call MW 5.083% 05/15/31	08/12/2025	Various		1,868,498	1,843,000	13,668
286181-AP-7	ELEMENT FLEET MANAGEMENT Corp Note Call MW 144A 5.037% 03/25/30	03/20/2025	JP Morgan Chase		848,000	848,000	0
00774M-BN-4	AERCAP IRELAND CAP/GLOBA Corp Note Call MW 4.875% 04/01/28	01/06/2025	CitiGroup		994,620	1,000,000	0
00929J-AB-2	AIRCASTLE / IRELAND DAC Corp Note Call MW 144A 5.250% 03/15/30	01/29/2025	Various		713,613	718,000	0
09659W-3C-6	BNP PARIBAS Corp Note Call 144A 4.792% 05/09/29	08/12/2025	Various		1,877,096	1,870,000	10,010
62954W-AS-4	NTT FINANCE CORP Corp Note Call MW 144A 4.876% 07/16/30	08/12/2025	Various		1,830,832	1,818,000	3,291
63861V-AM-9	NATIONWIDE BLDG SOCIETY Corp Note Call 144A 4.649% 07/14/29	07/07/2025	Merrill Lynch		1,500,000	1,500,000	0
656029-AP-0	NORINCHUKIN BANK Corp Note Non Call 144A 4.674% 09/09/30	09/03/2025	Various		1,936,265	1,931,000	0
76720A-AS-5	RIO TINTO FIN USA PLC Corp Note Call MW 4.875% 03/14/30	03/11/2025	CitiGroup		1,499,730	1,500,000	0
78081B-AT-0	ROYALTY PHARMA PLC Corp Note Call MW 4.450% 03/25/31	09/02/2025	JP Morgan Chase		1,879,271	1,900,000	0
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					63,068,505	63,123,000	192,182
00138C-BF-4	COREBRIDGE GLOB FUNDING Corp Note Non Call 144A 4.850% 06/06/30	08/12/2025	Various		1,861,345	1,854,000	6,318
04685A-4E-8	ATHENE GLOBAL FUNDING Corp Note Non-Call 144A 4.950% 01/07/27	01/03/2025	Various		1,187,416	1,187,000	0
04685A-4R-9	ATHENE GLOBAL FUNDING Corp Note Non Call 144A 5.033% 07/17/30	07/14/2025	JP Morgan Chase		1,200,000	1,200,000	0
29446Q-2A-0	EQUITABLE AMERICA GLOBAL Corp Note Non Call 144A 4.650% 06/09/28	06/02/2025	JP Morgan Chase		1,499,505	1,500,000	0
29449W-AT-4	EQUITABLE FINANCIAL LIFE Corp Note Non Call 144A 5.000% 03/27/30	03/24/2025	Goldman Sachs		723,514	725,000	0
40139L-BM-4	GUARDIAN LIFE GLOB FUND Corp Note Non Call 144A 4.066% 09/05/28	09/02/2025	Merrill Lynch		1,900,000	1,900,000	0
46849L-VE-8	JACKSON NATL LIFE GLOBAL Corp Note Non Call 144A 5.350% 01/13/30	08/12/2025	Wachovia Bank		1,446,620	1,400,000	6,242
53359K-AC-5	LINCOLN FIN GLBL FUNDING Corp Note Non Call 144A 4.625% 08/18/30	08/12/2025	Goldman Sachs		1,006,611	1,007,000	0
57629T-BV-8	MASSMUTUAL GLOBAL FUNDIN Corp Note Non-Call 144A 4.950% 01/10/30	01/03/2025	JP Morgan Chase		1,299,376	1,300,000	0
58989V-2K-9	MET TOWER GLOBAL FUNDING Corp Note Non-Call 144A 4.800% 01/14/28	01/07/2025	JP Morgan Chase		1,099,032	1,100,000	0
64953B-BW-7	NEW YORK LIFE GLOBAL FDG Corp Note Non Call 144A 4.400% 04/25/28	04/22/2025	Merrill Lynch		1,177,175	1,178,000	0
7425AP-AD-7	PRINCIPAL LFE GLB FND II Corp Note non-call 144A 4.250% 08/18/28	08/11/2025	Goldman Sachs		1,871,008	1,872,000	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
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					16,271,602	16,223,000	12,560
03027X-CN-8	AMERICAN TOWER Corp Note Call MW 4.900% 03/15/30	03/11/2025	JP Morgan Chase		1,497,690	1,500,000	0
74340X-CQ-2	PROLOGIS LP Corp Note Call MW 4.750% 01/15/31	08/12/2025	Various		1,879,963	1,858,000	19,000
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					3,377,653	3,358,000	19,000
0489999999. Total - issuer credit obligations (unaffiliated)					86,491,615	86,504,000	227,849
0499999999. Total - issuer credit obligations (affiliated)					0	0	0
0509999997. Total - issuer credit obligations - Part 3					86,491,615	86,504,000	227,849
0509999998. Total - issuer credit obligations - Part 5					15,614,168	15,613,000	5,123
0509999999. Total - issuer credit obligations					102,105,783	102,117,000	232,972
3140W3-LU-1	FNMA Pool FA3038 MBS 5.500% 10/01/55	12/10/2025	Wachovia Bank		2,411,387	2,357,244	3,601
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					2,411,387	2,357,244	3,601
05493X-AA-8	The BAHA Trust BAHA 2024-MAR A CMBS 144A 5.972% 12/10/29	01/28/2025	JP Morgan Chase		711,293	700,000	3,360
05608M-AA-4	BX Trust BX 2020-VIV4 A CMBS 144A 2.843% 03/09/44	04/15/2025	Wachovia Bank		1,068,307	1,200,000	1,422
10635A-AA-7	BRCK BRCK 2025-830B A CMBS 144A 4.956% 12/10/30	11/26/2025	Goldman Sachs		1,000,000	1,000,000	1,377
563136-AA-8	Manhattan West OMW 2020-OMW A CMBS 144A 2.130% 09/10/39	02/26/2025	Merrill Lynch		1,859,922	2,000,000	3,077
74970W-AA-8	ROCC Trust ROCC 2024-CNTR A CMBS 144A 5.388% 11/13/41	04/30/2025	Various		1,735,937	1,720,000	3,496
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					6,375,459	6,620,000	12,732
00852K-AA-2	AGL CLO Ltd. AGL 2024-35A A1 CLO 144A 5.665% 01/21/38	09/02/2025	Wachovia Bank		803,520	800,000	5,540
08182T-AA-7	Benefit Street Partners CLO Lt BSP 2024-37A A CLO 144A 5.668% 01/25/38	09/02/2025	Morgan Stanley		1,505,550	1,500,000	9,447
17181N-AC-8	CIFC Funding Ltd CIFC 2018-1A A1R CLO 5.204% 01/18/38	09/02/2025	FCStone Financial		1,505,700	1,500,000	11,063
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					3,814,770	3,800,000	26,050
262103-AF-1	Drive Auto Receivables Trust DRIVE 2025-2 C ABS 4.390% 09/15/32	09/16/2025	Wachovia Bank		1,747,883	1,748,000	0
55287X-AD-7	M&T Bank Auto Receivables Trus MTBAT 2025-1A A3 ABS 144A 4.730% 06/17/30	02/04/2025	Barclays Group Inc.		1,479,818	1,480,000	0
55340Q-AC-9	M&T Equipment Notes MTLRF 2025-1A A3 ABS 144A 4.780% 09/17/29	05/13/2025	JP Morgan Chase		1,049,791	1,050,000	0
55340Q-AD-7	M&T Equipment Notes MTLRF 2025-1A A4 ABS 144A 4.910% 03/16/32	05/13/2025	JP Morgan Chase		1,139,982	1,140,000	0
78397X-AC-8	SFS Auto Receivables Securitiz SFAST 2024-2A A3 ABS 144A 5.330% 11/20/29	02/04/2025	FCStone Financial		1,593,439	1,575,043	3,498
802923-AE-2	Santander Drive Auto Receivabl SDART 2025-4 C ABS 4.520% 01/15/32	11/12/2025	Pierpont Securities LLC		1,499,775	1,500,000	0
87166P-AQ-4	Synchrony Card Issuance Trust SYNIT 2025-A2 A ABS 4.490% 05/15/31	06/02/2025	Barclays Group Inc.		1,307,723	1,308,000	0
87166P-AR-2	Synchrony Card Issuance Trust SYNIT 2025-A3 A ABS 4.060% 11/17/31	11/10/2025	Wachovia Bank		1,999,973	2,000,000	0
891950-AA-5	Toyota Auto Loan Extended Note TALNT 2025-1A A ABS 144A 4.650% 05/25/38	06/05/2025	Merrill Lynch		1,683,502	1,684,000	0
90367V-AC-3	USB Auto Owner Trust USCAR 2025-1A A3 ABS 144A 4.490% 06/17/30	06/10/2025	JP Morgan Chase		242,956	243,000	0
98164Y-AD-3	World Omni Auto Receivables Tr WOART 2025-A A3 ABS 4.730% 03/15/30	01/22/2025	Barclays Group Inc.		1,696,875	1,697,000	0
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					15,441,717	15,425,043	3,498
05377R-HZ-0	Avis Budget Rental Car Funding AESOP 2024-1A B ABS 144A 5.850% 06/20/30	05/07/2025	BNP Paribar Securities Corp		919,898	900,000	2,633
42806M-DQ-9	Hertz Vehicle Financing LLC HERTZ 2025-6A A ABS 144A 4.890% 05/25/32	11/25/2025	JP Morgan Chase		974,696	975,000	0
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					1,894,594	1,875,000	2,633
06764M-AB-0	MMAF Equipment Finance LLC MMAF 2025-A A2 ABS 144A 4.640% 10/13/28	01/22/2025	JP Morgan Chase		1,387,377	1,387,394	0
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					1,387,377	1,387,394	0
29375T-AD-4	Enterprise Fleet Financing LLC EFF 2025-2 A4 ABS 144A 4.580% 12/22/31	04/29/2025	JP Morgan Chase		1,522,886	1,523,000	0
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					1,522,886	1,523,000	0
92348K-DJ-9	Verizon Master Trust VZMT 2024-7 A ABS 144A 4.350% 08/20/32	01/16/2025	BNP Paribar Securities Corp		1,710,235	1,751,000	5,713
92348K-EZ-2	Verizon Master Trust VZMT 2025-10 A ABS 144A 4.280% 10/20/33	11/18/2025	Merrill Lynch		1,999,858	2,000,000	0
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					3,710,093	3,751,000	5,713
1889999999. Total - asset-backed securities (unaffiliated)					36,558,283	36,738,681	54,227
1899999999. Total - asset-backed securities (affiliated)					0	0	0
1909999997. Total - asset-backed securities - Part 3					36,558,283	36,738,681	54,227
1909999998. Total - asset-backed securities - Part 5					7,159,040	7,144,563	14,150
1909999999. Total - asset-backed securities					43,717,323	43,883,244	68,377
2009999999. Total - issuer credit obligations and asset-backed securities					145,823,106	146,000,244	301,349
4509999997. Total - preferred stocks - Part 3					0	XXX	0
4509999998. Total - preferred stocks - Part 5					0	XXX	0
4509999999. Total - preferred stocks					0	XXX	0
5989999997. Total - common stocks - Part 3					0	XXX	0
5989999998. Total - common stocks - Part 5					0	XXX	0
5989999999. Total - common stocks					0	XXX	0
5999999999. Total - preferred and common stocks					0	XXX	0
6009999999 - Totals					145,823,106	XXX	301,349

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	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91282C-DZ-1	US Treasury Note 1.500% 02/15/25	02/15/2025	Maturity		3,000,000	3,000,000	2,801,026	2,989,023	0	10,977	0	10,977	0	3,000,000	0	0	0	22,500	02/15/2025
91282C-EU-1	US Treasury Note 2.875% 06/15/25	06/15/2025	Maturity		2,000,000	2,000,000	1,971,882	1,995,546	0	4,454	0	4,454	0	2,000,000	0	0	0	28,750	06/15/2025
91282C-GG-0	US Treasury Note 4.125% 01/31/25	01/31/2025	Maturity		5,000,000	5,000,000	4,965,642	4,998,530	0	1,470	0	1,470	0	5,000,000	0	0	0	103,125	01/31/2025
91282C-JE-2	US Treasury Note 5.000% 10/31/25	10/31/2025	Maturity		2,500,000	2,500,000	2,508,407	2,505,574	0	(5,574)	0	(5,574)	0	2,500,000	0	0	0	125,000	10/31/2025
91282C-MA-6	US Treasury Note 4.125% 11/30/29	03/27/2025	Barclays Group Inc.		8,615,094	8,600,000	8,485,138	8,485,611	0	5,085	0	5,085	0	8,490,697	0	124,392	124,392	115,001	11/30/2029
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					21,115,094	21,100,000	20,732,095	20,974,284	0	16,412	0	16,412	0	20,990,697	0	124,392	124,392	394,376	XXX
186352-QW-3	CLEVELAND OH ARP Rev Bond Cont Call 5.000% 01/01/28	04/16/2025	Call 100.0000		115,000	115,000	137,405	115,000	0	0	0	0	0	115,000	0	0	0	4,552	01/01/2028
186352-QX-1	CLEVELAND OH ARP Rev Bond Cont Call 5.000% 01/01/29	04/16/2025	Call 100.0000		165,000	165,000	195,850	165,000	0	0	0	0	0	165,000	0	0	0	6,531	01/01/2029
68607V-N9-2	OREGON ST DEPT OF ADMIN SVCS L Rev Bond Cont Call 5.000% 04/01/28	05/06/2025	Call 100.0000		1,500,000	1,500,000	1,869,240	1,510,867	0	(10,867)	0	(10,867)	0	1,500,000	0	0	0	44,792	04/01/2028
709224-LP-2	PENNSYLVANIA ST Rev Bond Cont Call 5.000% 06/01/30	12/01/2025	Call 100.0000		1,500,000	1,500,000	1,774,725	1,529,027	0	(29,027)	0	(29,027)	0	1,500,000	0	0	0	75,000	06/01/2030
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					3,280,000	3,280,000	3,977,220	3,319,894	0	(39,894)	0	(39,894)	0	3,280,000	0	0	0	130,875	XXX
29250N-BL-8	ENBRIDGE INC Corp Note MW 2.500% 02/14/25	02/14/2025	Maturity		320,000	320,000	319,789	319,991	0	9	0	9	0	320,000	0	0	0	4,000	02/14/2025
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					320,000	320,000	319,789	319,991	0	9	0	9	0	320,000	0	0	0	4,000	XXX
023135-CE-4	AMAZON.COM INC Corp Note MW 3.000% 04/13/25	04/13/2025	Maturity		1,600,000	1,600,000	1,597,456	1,599,753	0	247	0	247	0	1,600,000	0	0	0	24,000	04/13/2025
025816-DE-6	AMERICAN EXPRESS CO Corp Note Call 4.990% 05/01/26	05/01/2025	Call 100.0000		1,000,000	1,000,000	995,150	996,892	0	752	0	752	0	997,643	0	2,357	2,357	24,950	05/01/2026
031162-DN-7	AMGEN INC Corp Note Call MW 5.507% 03/02/26	09/30/2025	Call 100.0000		1,000,000	1,000,000	997,710	998,453	0	975	0	975	0	999,428	0	572	572	59,353	03/02/2026
037833-EB-2	APPLE INC Corp Note MW Call 0.700% 02/08/26	01/27/2025	Merrill Lynch		1,252,823	1,300,000	1,297,075	1,299,345	0	43	0	43	0	1,299,389	0	(46,566)	(46,566)	4,297	02/08/2026
06406R-BJ-5	BANK OF NY MELLO Corp Note Call 4.414% 07/24/26	07/24/2025	Call 100.0000		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	30,898	07/24/2026
110122-ED-6	BRISTOL-MYERS SQUIBB CO Corp Note Non Call 4.950% 02/20/26	12/02/2025	Call 100.2030		921,868	920,000	919,522	919,720	0	225	0	225	0	919,946	0	54	54	60,311	02/20/2026
125523-CR-9	CIGNA CORP Corp Note Call MW 5.685% 03/15/26	03/31/2025	Call 100.0000		300,000	300,000	299,994	300,000	0	0	0	0	0	300,000	0	0	0	9,286	03/15/2026
141781-BY-9	CARGILL INC Corp Note Call MW 144A 4.875% 10/10/25	10/10/2025	Maturity		240,000	240,000	239,789	239,943	0	57	0	57	0	240,000	0	0	0	11,700	10/10/2025
17327C-AN-3	CITIGROUP INC Corp Note Call MW 2.014% 01/25/26	01/25/2025	Call 100.0000		2,000,000	2,000,000	1,956,160	1,970,172	0	1,783	0	1,783	0	1,971,955	0	28,046	28,046	20,140	01/25/2026
194162-AM-5	COLGATE-PALMOLIVE CO Corp Note MW 3.100% 08/15/25	08/15/2025	Maturity		1,500,000	1,500,000	1,498,620	1,499,706	0	294	0	294	0	1,500,000	0	0	0	46,500	08/15/2025
21871X-AB-5	COREBRIDGE FIN Corp Note Call MW 3.500% 04/04/25	04/04/2025	Maturity		180,000	180,000	179,910	179,988	0	12	0	12	0	180,000	0	0	0	3,150	04/04/2025
24422E-WF-2	JOHN DEERE CAPITAL CORP Corp Note Non Call 3.400% 06/06/25	06/06/2025	Maturity		790,000	790,000	789,818	789,973	0	27	0	27	0	790,000	0	0	0	13,430	06/06/2025
404119-BS-7	HCA INC Corp Note Call MW 5.875% 02/15/26	11/26/2025	Call 100.0000		1,000,000	1,000,000	1,001,000	1,000,601	0	(601)	0	(601)	0	1,000,000	0	0	0	75,233	02/15/2026
40428H-VL-3	HSBC USA INC Corp Note Non Call 5.625% 03/17/25	03/17/2025	Maturity		1,500,000	1,500,000	1,506,675	1,501,299	0	(1,299)	0	(1,299)	0	1,500,000	0	0	0	42,188	03/17/2025
437076-CM-2	HOME DEPOT INC Corp Note Call MW 2.700% 04/15/25	04/15/2025	Maturity		800,000	800,000	798,600	799,865	0	135	0	135	0	800,000	0	0	0	10,800	04/15/2025
46647P-CV-6	JPMORGAN CHASE Corp Note Call MW 2.595% 02/24/26	02/24/2025	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	12,975	02/24/2026
49327M-3E-2	KEY BANK NA Corp Note MW 4.150% 08/08/25	08/08/2025	Maturity		390,000	390,000	389,891	389,977	0	23	0	23	0	390,000	0	0	0	16,185	08/08/2025
55903V-AZ-6	WARNERMEDIA HOLDINGS INC Corp Note MW 3.638% 03/15/25	03/15/2025	Maturity		420,000	420,000	420,000	420,000	0	0	0	0	0	420,000	0	0	0	7,640	03/15/2025
58769J-AE-7	MERCEDES-BENZ FIN NA Corp Note Non Call 144A 4.950% 03/30/25	03/30/2025	Maturity		370,000	370,000	369,904	369,988	0	12	0	12	0	370,000	0	0	0	9,158	03/30/2025
65339K-BS-8	NEXTERA ENERGY CAPITAL Corp Note Non Call 5.749% 09/01/25	09/01/2025	Maturity		420,000	420,000	419,916	419,966	0	34	0	34	0	420,000	0	0	0	24,146	09/01/2025
69371R-R7-3	PACCAR FINANCIAL CORP Corp Note Non Call 2.850% 04/07/25	04/07/2025	Maturity		1,000,000	1,000,000	999,740	999,976	0	24	0	24	0	1,000,000	0	0	0	14,250	04/07/2025

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	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
744573-AP-1	PUBLIC SERVICE ENTERPRIS Corp Note Call MW 0.800% 08/15/25	01/27/2025	Goldman Sachs		1,664,317	1,700,000	1,624,894	1,686,398	0	1,590	0	1,590	0	1,687,989	0	(23,672)	(23,672)	6,158	08/15/2025
857477-BR-3	STATE STREET CRP Corp Note Call 1.746% 02/06/26	02/06/2025	Call 100.0000		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	6,548	02/06/2026
857477-CB-7	STATE STREET CRP Corp Note Call 5.080% 05/18/26	05/19/2025	Call 100.0000		800,000	800,000	802,200	801,313	0	(1,313)	0	(1,313)	0	799,999	0	1	1	20,416	05/18/2026
89788M-AH-5	TRUIST FINANCIAL CORP Corp Note Call MW 4.260% 07/28/26	07/28/2025	Call 100.0000		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	34,080	07/28/2026
06368D-3S-1	BANK OF MONTREAL Corp Note Non Call 3.700% 06/07/25	06/07/2025	Maturity		1,000,000	1,000,000	980,490	992,989	0	7,011	0	7,011	0	1,000,000	0	0	0	18,500	06/07/2025
63307A-2T-1	NATIONAL BANK OF CANADA Corp Note Non Call 5.250% 01/17/25	01/17/2025	Maturity		1,000,000	1,000,000	999,230	999,983	0	17	0	17	0	1,000,000	0	0	0	26,250	01/17/2025
780082-AK-9	ROYAL BK CANADA Corp Note Non Call 144A 3.400% 06/09/25	06/09/2025	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	17,000	06/09/2025
89115A-2A-9	TORONTO-DOMINION BANK Corp Note MW 3.766% 06/06/25	06/06/2025	Maturity		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	9,415	06/06/2025
22550L-2H-3	CREDIT SUISSE NEW YORK Corp Note Non Call 3.700% 02/21/25	02/21/2025	Maturity		1,500,000	1,500,000	1,498,140	1,499,904	0	96	0	96	0	1,500,000	0	0	0	27,750	02/21/2025
60920L-AS-3	MONDELEZ INTL HLDINGS NE Corp Note MW 144A 4.250% 09/15/25	09/15/2025	Maturity		1,000,000	1,000,000	996,830	999,223	0	777	0	777	0	1,000,000	0	0	0	42,500	09/15/2025
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					28,399,008	28,480,000	28,328,714	28,425,427	0	10,921	0	10,921	0	28,436,349	0	(39,208)	(39,208)	729,207	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					53,114,102	53,180,000	53,357,818	53,039,596	0	(12,552)	0	(12,552)	0	53,027,046	0	85,184	85,184	1,258,458	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 4					53,114,102	53,180,000	53,357,818	53,039,596	0	(12,552)	0	(12,552)	0	53,027,046	0	85,184	85,184	1,258,458	XXX
0509999998. Total - issuer credit obligations - Part 5					15,754,835	15,613,000	15,614,168	0	0	(3,411)	0	(3,411)	0	15,610,755	0	144,079	144,079	153,949	XXX
0509999999. Total - issuer credit obligations					68,868,937	68,793,000	68,971,986	53,039,596	0	(15,963)	0	(15,963)	0	68,637,801	0	229,263	229,263	1,412,407	XXX
38383F-HT-3	GNMA 2021-223 QA RMBS 2.500% 10/20/51	12/01/2025	Paydown		102,233	102,233	103,256	103,113	0	(880)	0	(880)	0	102,233	0	0	0	1,429	10/20/2051
38383G-AV-3	GNMA GNR 2022-10 UH RMBS 2.500% 12/20/51	12/01/2025	Paydown		101,401	101,401	102,225	102,036	0	(635)	0	(635)	0	101,401	0	0	0	1,298	12/20/2051
38383T-HC-0	GNMA GNR 2022-100 BA RMBS 4.000% 11/20/41	12/01/2025	Paydown		342,659	342,659	343,623	342,917	0	(258)	0	(258)	0	342,659	0	0	0	7,711	11/20/2041
38384H-AA-6	GNMA GNR 2023-183 A RMBS 4.500% 11/20/49	12/01/2025	Paydown		883,262	883,262	878,846	879,167	0	4,096	0	4,096	0	883,262	0	0	0	21,197	11/20/2049
38384J-U3-6	GNMA GNR 2024-24 CA RMBS 5.000% 01/20/52	12/01/2025	Paydown		812,526	812,526	801,100	801,396	0	11,130	0	11,130	0	812,526	0	0	0	20,322	01/20/2052
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					2,242,081	2,242,081	2,229,050	2,228,629	0	13,453	0	13,453	0	2,242,081	0	0	0	51,957	XXX
3132HM-WL-1	FHLMC Pool Q11551 MBS 3.500% 09/01/42	12/01/2025	Paydown		5,940	5,940	6,327	6,189	0	(249)	0	(249)	0	5,940	0	0	0	113	09/01/2042
3133L8-TZ-8	FHLMC Pool RC2368 MBS 1.500% 10/01/36	12/01/2025	Paydown		118,668	118,668	119,220	119,189	0	(521)	0	(521)	0	118,668	0	0	0	975	10/01/2036
3136AP-CJ-9	FNMA FNMA 2015-33 P RMBS 2.500% 06/25/45	12/01/2025	Paydown		109,133	109,133	114,795	112,698	0	(3,564)	0	(3,564)	0	109,133	0	0	0	1,319	06/25/2045
3138A5-ZL-9	FNMA Pool AH4346 MBS 3.500% 02/01/26	12/01/2025	Paydown		20,260	20,260	21,229	20,430	0	(170)	0	(170)	0	20,260	0	0	0	332	02/01/2026
3138AC-AQ-0	FNMA Pool AH9914 MBS 3.500% 04/01/26	12/01/2025	Paydown		22,567	22,567	23,198	22,747	0	(181)	0	(181)	0	22,567	0	0	0	427	04/01/2026
3138W9-TV-2	FNMA Pool AS0563 MBS 4.500% 09/01/43	12/01/2025	Paydown		8,931	8,931	9,520	9,329	0	(397)	0	(397)	0	8,931	0	0	0	207	09/01/2043
3138WD-5T-4	FNMA Pool AS4457 MBS 3.500% 02/01/45	12/01/2025	Paydown		11,873	11,873	12,480	12,393	0	(519)	0	(519)	0	11,873	0	0	0	275	02/01/2045
3138X0-MT-2	FNMA Pool AU1269 MBS 3.000% 07/01/28	12/01/2025	Paydown		34,381	34,381	35,324	34,686	0	(305)	0	(305)	0	34,381	0	0	0	529	07/01/2028
3140J9-UP-4	FNMA Pool BM5089 MBS 5.500% 02/01/30	12/01/2025	Paydown		72,084	72,084	77,174	74,993	0	(2,910)	0	(2,910)	0	72,084	0	0	0	2,065	02/01/2030
3140J9-US-8	FNMA Pool BM5092 MBS 4.000% 11/01/33	12/01/2025	Paydown		31,464	31,464	32,191	31,924	0	(460)	0	(460)	0	31,464	0	0	0	443	11/01/2033
3140M5-UQ-6	FNMA Pool BU4190 MBS 6.000% 10/01/53	12/01/2025	Paydown		78,046	78,046	80,095	80,063	0	(2,017)	0	(2,017)	0	78,046	0	0	0	2,308	10/01/2053
3140QR-XT-5	FNMA Pool CB6089 MBS 6.000% 04/01/53	12/01/2025	Paydown		168,483	168,483	173,485	173,410	0	(4,927)	0	(4,927)	0	168,483	0	0	0	5,617	04/01/2053
3140X7-YM-5	FNMA Pool FM4315 MBS 3.000% 11/01/46	12/01/2025	Paydown		52,858	52,858	56,963	56,551	0	(3,693)	0	(3,693)	0	52,858	0	0	0	777	11/01/2046
31417Y-WJ-2	FNMA Pool MA0648 MBS 3.500% 02/01/26	12/01/2025	Paydown		3,081	3,081	3,226	3,113	0	(32)	0	(32)	0	3,081	0	0	0	53	02/01/2026
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					737,769	737,769	765,227	757,715	0	(19,945)	0	(19,945)	0	737,769	0	0	0	15,440	XXX
3137BL-AC-2	FHLMC FHMS K048 A2 CMBS 3.284% 06/25/25	06/01/2025	Paydown		1,355,753	1,355,753	1,309,732	1,344,428	0	11,326	0	11,326	0	1,355,753	0	0	0	15,794	06/25/2025
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					1,355,753	1,355,753	1,309,732	1,344,428	0	11,326	0	11,326	0	1,355,753	0	0	0	15,794	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
19688T-AA-3	COLT Funding LLC COLT 2024-1 A1 RMBS 144A 5.835% 02/25/69	12/01/2025	Paydown		217,810	217,810	217,807	217,832	0	(22)	0	(22)	0	217,810	0	0	0	6,841	02/25/2069
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					217,810	217,810	217,807	217,832	0	(22)	0	(22)	0	217,810	0	0	0	6,841	XXX
06054A-AX-7	Banc of America BACM 2015-UBS7 A4 CMBS 3.705% 09/15/48	10/01/2025	Paydown		2,000,000	2,000,000	1,929,922	1,978,936	0	21,064	0	21,064	0	2,000,000	0	0	0	54,753	09/15/2048
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					2,000,000	2,000,000	1,929,922	1,978,936	0	21,064	0	21,064	0	2,000,000	0	0	0	54,753	XXX
02007N-AC-2	Ally Auto Receivables Trust ALLYA 2024-2 A3 ABS 4.140% 07/16/29	12/15/2025	Paydown		1,642	1,642	1,642	1,642	0	0	0	0	0	1,642	0	0	0	68	07/16/2029
02582J-JX-9	American Express Credit Accoun AMXCA 2022-4 A ABS 4.950% 10/15/27	10/15/2025	Paydown		673,000	673,000	672,967	672,990	0	10	0	10	0	673,000	0	0	0	27,761	10/15/2027
03066J-AC-7	AmeriCredit Auto AMCAR 2021-3 A3 ABS 0.760% 08/18/26	01/18/2025	Paydown		3,398	3,398	3,398	3,398	0	0	0	0	0	3,398	0	0	0	2	08/18/2026
06054Y-AB-3	Bank of America Auto Trust BAAT 2023-2A A2 ABS 144A 5.850% 08/17/26	07/15/2025	Paydown		682,849	682,849	682,794	682,768	0	81	0	81	0	682,849	0	0	0	11,784	08/17/2026
14041N-FZ-9	Capital One Multi-Asset Execut COMET 2022-A1 ABS 2.800% 03/15/27	03/15/2025	Paydown		1,380,000	1,380,000	1,379,896	1,379,792	0	208	0	208	0	1,380,000	0	0	0	9,660	03/15/2027
14318W-AD-9	CarMax Auto Owner Trust CARMX 2024-1 A3 ABS 4.920% 10/16/28	12/15/2025	Paydown		63,096	63,096	62,975	63,018	0	77	0	77	0	63,096	0	0	0	2,980	10/16/2028
14687A-AP-3	Carvana Auto Rec CRVNA 2020-P1 A4 ABS 0.610% 10/08/26	03/08/2025	Paydown		8,093	8,093	8,090	8,093	0	0	0	0	0	8,093	0	0	0	8	10/08/2026
146919-AC-9	Carvana Auto Receivables Trust CRVNA 2024-P3 A3 ABS 4.260% 10/10/29	12/10/2025	Paydown		15,438	15,438	15,454	15,452	0	(14)	0	(14)	0	15,438	0	0	0	658	10/10/2029
16144C-AC-0	Chase Auto Owner Trust CHAOT 2024-2A A3 ABS 144A 5.520% 06/25/29	12/25/2025	Paydown		54,624	54,624	54,618	54,618	0	6	0	6	0	54,624	0	0	0	2,866	06/25/2029
161571-HS-6	Chase Issuance Trust CHAIT 2022-A1 A ABS 3.970% 09/15/27	09/15/2025	Paydown		561,000	561,000	560,906	560,976	0	24	0	24	0	561,000	0	0	0	16,704	09/15/2027
345295-AD-1	Ford Credit Auto FORDO 2022-D A3 ABS 5.270% 05/17/27	12/15/2025	Paydown		518,828	518,828	518,755	518,773	0	55	0	55	0	518,828	0	0	0	13,726	05/17/2027
34532J-AA-2	Ford Credit Auto Owner Trust/F FORDR 2020-2 A ABS 144A 1.060% 04/15/33	10/15/2025	Paydown		1,200,000	1,200,000	1,147,406	1,164,023	0	35,977	0	35,977	0	1,200,000	0	0	0	10,600	04/15/2033
36169E-AB-6	GECU Auto Receivables Trust GECU 2023-1A A2 ABS 144A 5.950% 03/15/27	07/15/2025	Paydown		137,421	137,421	137,414	137,407	0	15	0	15	0	137,421	0	0	0	2,729	03/15/2027
36268G-AD-7	GM Financial Securitized Term GMCAR 2024-1 A3 ABS 4.850% 12/18/28	12/16/2025	Paydown		102,614	102,614	102,361	102,448	0	166	0	166	0	102,614	0	0	0	4,556	12/18/2028
44933X-AD-9	Hyundai Auto Receivables Trust HART 2023-B A3 ABS 5.480% 04/17/28	12/15/2025	Paydown		712,586	712,586	710,359	711,461	0	1,125	0	1,125	0	712,586	0	0	0	26,955	04/17/2028
58769F-AC-9	MERCEDES-BENZ AUTO RECEIVABLES MBART 2023-2 A3 ABS 5.950% 11/15/28	12/15/2025	Paydown		652,563	652,563	671,018	662,749	0	(10,186)	0	(10,186)	0	652,563	0	0	0	30,449	11/15/2028
706874-AC-8	PenFed Auto Rece PNFED 2022-A A3 ABS 144A 3.960% 04/15/26	02/15/2025	Paydown		82,078	82,078	82,066	82,069	0	9	0	9	0	82,078	0	0	0	403	04/15/2026
80287L-AC-3	Santander Drive Auto Receivabl SDART 2024-3 A3 ABS 5.630% 01/16/29	12/15/2025	Paydown		317,398	317,398	317,365	317,368	0	30	0	30	0	317,398	0	0	0	14,800	01/16/2029
891940-AC-2	Toyota Auto Receivables Owner TAOT 2023-A A3 ABS 4.630% 09/15/27	12/15/2025	Paydown		671,097	671,097	669,209	669,703	0	1,394	0	1,394	0	671,097	0	0	0	16,143	09/15/2027
90291V-AC-4	USAA Auto Owner Trust USAOT 2023-A A3 ABS 144A 5.580% 05/15/28	12/15/2025	Paydown		1,133,421	1,133,421	1,142,099	1,137,518	0	(4,097)	0	(4,097)	0	1,133,421	0	0	0	39,486	05/15/2028
92867Y-AB-0	Volkswagen Auto Loan Enhanced VALET 2023-2 A2A ABS 5.720% 03/22/27	11/20/2025	Paydown		570,884	570,884	570,851	570,852	0	32	0	32	0	570,884	0	0	0	15,426	03/22/2027
98164Q-AD-0	World Omni Auto Receivables Tr WOART 2023-B A3 ABS 4.660% 05/15/28	12/15/2025	Paydown		630,152	630,152	628,601	629,080	0	1,072	0	1,072	0	630,152	0	0	0	17,542	05/15/2028
380881-FP-2	Golden Credit Ca GCCT 2022-4A A ABS 144A 4.310% 09/15/27	09/15/2025	Paydown		1,647,000	1,647,000	1,646,723	1,646,928	0	72	0	72	0	1,647,000	0	0	0	53,239	09/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					11,819,182	11,819,182	11,786,967	11,793,126	0	26,056	0	26,056	0	11,819,182	0	0	0	318,545	XXX
05593A-AC-3	BMW Vehicle Lease Trust BMWLT 2023-1 A3 ABS 5.160% 11/25/25	03/25/2025	Paydown		57,026	57,026	57,025	57,021	0	5	0	5	0	57,026	0	0	0	409	11/25/2025
29374L-AB-6	Enterprise Fleet Financing LLC EFF 2023-3 A2 ABS 144A 6.400% 03/20/30	12/20/2025	Paydown		934,031	934,031	948,807	944,078	0	(10,047)	0	(10,047)	0	934,031	0	0	0	31,981	03/20/2030
362541-AD-6	GM Financial Automobile Leasin GMALT 2023-1 A3 ABS 5.160% 04/20/26	05/20/2025	Paydown		302,864	302,864	302,814	302,851	0	13	0	13	0	302,864	0	0	0	3,539	04/20/2026
379929-AD-4	GM Financial Automobile Leasin GMALT 2023-3 A3 ABS 5.380% 11/20/26	11/20/2025	Paydown		1,100,000	1,100,000	1,104,770	1,102,894	0	(2,894)	0	(2,894)	0	1,100,000	0	0	0	35,099	11/20/2026
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					2,393,921	2,393,921	2,413,416	2,406,844	0	(12,923)	0	(12,923)	0	2,393,921	0	0	0	71,028	XXX
1889999999. Total - asset-backed securities (unaffiliated)					20,766,516	20,766,516	20,652,121	20,727,510	0	39,009	0	39,009	0	20,766,516	0	0	0	534,358	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
1909999997. Total - asset-backed securities - Part 4					20,766,516	20,766,516	20,652,121	20,727,510	0	39,009	0	39,009	0	20,766,516	0	0	0	534,358	XXX
1909999998. Total - asset-backed securities - Part 5					7,212,619	7,144,563	7,159,040	0	0	(1,294)	0	(1,294)	0	7,157,743	0	54,877	54,877	74,458	XXX
1909999999. Total - asset-backed securities					27,979,135	27,911,079	27,811,161	20,727,510	0	37,715	0	37,715	0	27,924,259	0	54,877	54,877	608,816	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					96,848,072	96,704,079	96,783,147	73,767,106	0	21,752	0	21,752	0	96,562,060	0	284,140	284,140	2,021,223	XXX
4509999997. Total - preferred stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - preferred stocks - Part 5					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - preferred stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999997. Total - common stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - common stocks - Part 5					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - common stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5999999999. Total - preferred and common stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6009999999 - Totals					96,848,072	XXX	96,783,147	73,767,106	0	21,752	0	21,752	0	96,562,060	0	284,140	284,140	2,021,223	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 Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
91282C-MD-0	US Treasury Note 4.375% 12/31/29	01/02/2025	KNIGHT CLEARING SERVICE	03/27/2025	Wachovia Bank	2,800,000	2,804,166	2,833,678	2,803,746	0	(419)	0	(419)	0	0	29,932	29,932	29,441	1,015
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						2,800,000	2,804,166	2,833,678	2,803,746	0	(419)	0	(419)	0	0	29,932	29,932	29,441	1,015
00287Y-DZ-9	ABBVIE INC Corp Note Call MW 4.875% 03/15/30	02/18/2025	JP Morgan Chase	03/27/2025	Wachovia Bank	1,300,000	1,298,804	1,311,271	1,298,815	0	11	0	11	0	0	12,456	12,456	5,633	0
025816-EF-2	AMERICAN EXPRESS CO Corp Note Call MW 5.016% 04/25/31	04/21/2025	Morgan Stanley	05/01/2025	JP Morgan Chase	165,000	165,000	167,122	165,000	0	0	0	0	0	0	2,122	2,122	161	0
233331-BN-6	DTE ENERGY CO Corp Note Call MW 5.200% 04/01/30	02/18/2025	JP Morgan Chase	03/27/2025	Merrill Lynch	1,000,000	998,450	1,008,620	998,450	0	0	0	0	0	0	10,170	10,170	5,344	0
599191-AA-1	MILEAGE PLUS HLD Corp Note Call MW Sink 144A 6.500% 06/20/27	01/15/2025	Goldman Sachs	07/07/2025	Call 100.0000	700,000	707,000	700,000	705,634	0	(1,366)	0	(1,366)	0	0	(5,634)	(5,634)	24,899	3,286
599191-AA-1	MILEAGE PLUS HLD Corp Note Call MW Sink 144A 6.500% 06/20/27	01/15/2025	Goldman Sachs	06/20/2025	Paydown	175,000	176,750	175,000	175,000	0	(1,750)	0	(1,750)	0	0	0	0	4,266	822
704326-AA-5	PAYCHEX INC Corp Note Call MW 5.100% 04/15/30	04/09/2025	Various	05/01/2025	Merrill Lynch	624,000	618,278	631,145	618,334	0	56	0	56	0	0	12,811	12,811	1,945	0
760759-BL-3	REPUBLIC SERVICES INC Corp Note Call MW 4.750% 07/15/30	03/17/2025	JP Morgan Chase	03/27/2025	PNC Bank	665,000	662,579	664,701	662,582	0	3	0	3	0	0	2,118	2,118	351	0
91159H-JT-8	US BANCORP Corp Note Call MW 5.046% 02/12/31	02/05/2025	US Bank	03/28/2025	US Bank	1,400,000	1,400,000	1,407,168	1,400,000	0	0	0	0	0	0	7,168	7,168	9,615	0
13607P-VQ-4	CANADIAN IMPERIAL BANK Corp Note Call MW 5.245% 01/13/31	01/06/2025	CIBC World Markets	03/27/2025	Morgan Stanley	1,400,000	1,400,000	1,410,556	1,400,000	0	0	0	0	0	0	10,556	10,556	15,298	0
78017D-AC-2	ROYAL BANK OF CANADA Corp Note Call MW 5.153% 02/04/31	01/21/2025	RBC Capital Markets	03/27/2025	JP Morgan Chase	1,000,000	1,000,000	1,007,800	1,000,000	0	0	0	0	0	0	7,800	7,800	9,161	0
05571A-AZ-8	BPCE SA Corp Note Call 144A 5.876% 01/14/31	01/07/2025	CitiGroup	03/27/2025	Goldman Sachs	1,100,000	1,100,000	1,124,552	1,100,000	0	0	0	0	0	0	24,552	24,552	13,286	0
606822-DG-6	MITSUBISHI UFJ FIN GRP Corp Note Call 5.197% 01/16/31	01/06/2025	Morgan Stanley	03/27/2025	Wachovia Bank	1,500,000	1,500,000	1,517,145	1,500,000	0	0	0	0	0	0	17,145	17,145	15,591	0
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)						11,029,000	11,026,861	11,125,080	11,023,815	0	(3,046)	0	(3,046)	0	0	101,264	101,264	105,550	4,108
53359K-AA-9	LINCOLN FIN GLBL FUNDING Corp Note Non-Call 144A 5.300% 01/13/30	01/06/2025	JP Morgan Chase	03/27/2025	CitiGroup	326,000	325,844	330,000	325,849	0	6	0	6	0	0	4,151	4,151	3,600	0
74256L-FC-8	PRINCIPAL LFE II Corp Note Non-Call 144A 4.800% 01/09/28	01/03/2025	Various	03/27/2025	Credit USA	1,458,000	1,457,297	1,466,077	1,457,345	0	48	0	48	0	0	8,732	8,732	15,358	0
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)						1,784,000	1,783,141	1,796,077	1,783,194	0	54	0	54	0	0	12,883	12,883	18,958	0
0489999999. Total - issuer credit obligations (unaffiliated)						15,613,000	15,614,168	15,754,835	15,610,755	0	(3,411)	0	(3,411)	0	0	144,079	144,079	153,949	5,123
0499999999. Total - issuer credit obligations (affiliated)						0	0	0	0	0	0	0	0	0	0	0	0	0	0
0509999998. Total - issuer credit obligations						15,613,000	15,614,168	15,754,835	15,610,755	0	(3,411)	0	(3,411)	0	0	144,079	144,079	153,949	5,123
44855P-AA-6	Hudson Yards HY 2025-SPRL A CMBS 144A 5.467% 01/13/40	04/09/2025	Various	05/01/2025	Merrill Lynch	1,666,000	1,674,818	1,699,745	1,674,689	0	(129)	0	(129)	0	0	25,056	25,056	12,739	3,480
74984N-AA-2	RFR Trust RFR 2025-SGRM A CMBS 144A 5.379% 03/11/29	02/18/2025	Morgan Stanley	03/27/2025	JP Morgan Chase	1,000,000	999,971	1,003,906	999,941	0	(29)	0	(29)	0	0	3,965	3,965	4,171	618
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)						2,666,000	2,674,789	2,703,651	2,674,630	0	(158)	0	(158)	0	0	29,021	29,021	16,910	4,098
78397X-AC-8	SFS Auto Receivables Securitiz SFAST 2024-2A A3 ABS 144A 5.330% 11/20/29	02/04/2025	FCStone Financial	12/20/2025	Paydown	114,957	116,300	114,957	114,957	0	(1,343)	0	(1,343)	0	0	0	0	5,456	255
89240J-AE-1	Toyota Auto Receivables Owner TAOT 2025-A A4 ABS 4.760% 05/15/30	01/22/2025	Toronto Dominion Sec	03/27/2025	Wachovia Bank	1,500,000	1,499,927	1,511,484	1,499,923	0	(3)	0	(3)	0	0	11,561	11,561	11,702	0
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)						1,614,957	1,616,227	1,626,441	1,614,880	0	(1,346)	0	(1,346)	0	0	11,561	11,561	17,158	255
05377R-FP-4	Avis Budget Rental Car Funding AESOP 2022-4A A ABS 144A 4.770% 02/20/29	01/15/2025	Merrill Lynch	03/27/2025	MUFG Securities	1,465,000	1,456,187	1,463,855	1,456,750	0	563	0	563	0	0	7,106	7,106	19,023	5,047
05377R-HY-3	Avis Budget Rental Car Funding AESOP 2024-1A A ABS 144A 5.360% 06/20/30	03/18/2025	SG Cowen and Company	05/01/2025	SG Cowen and Company	1,100,000	1,113,234	1,120,066	1,112,877	0	(357)	0	(357)	0	0	7,189	7,189	11,792	4,750
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)						2,565,000	2,569,421	2,583,921	2,569,627	0	206	0	206	0	0	14,295	14,295	30,815	9,797

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 Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
06764M-AB-0 ..	MMAF Equipment Finance LLC MMAF 2025-A A2 ABS 144A 4.640% 10/13/28	..01/22/2025 .	JP Morgan Chase	..12/13/2025 .	Paydown	298,606	298,603	298,606	298,606	 0	 4	 0	 4	 0	0	 0	 0	 9,575	 0
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)						298,606	298,603	298,606	298,606	0	4	0	4	0	0	0	0	9,575	0
1889999999. Total - asset-backed securities (unaffiliated)						7,144,563	7,159,040	7,212,619	7,157,743	0	(1,294)	0	(1,294)	0	0	54,877	54,877	74,458	14,150
1899999999. Total - asset-backed securities (affiliated)						0	0	0	0	0	0	0	0	0	0	0	0	0	0
1909999998. Total - asset-backed securities						7,144,563	7,159,040	7,212,619	7,157,743	0	(1,294)	0	(1,294)	0	0	54,877	54,877	74,458	14,150
2009999999. Total - issuer credit obligations and asset-backed securities						22,757,563	22,773,208	22,967,454	22,768,498	0	(4,705)	0	(4,705)	0	0	198,956	198,956	228,407	19,273
4509999998. Total - preferred stocks							0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - common stocks							0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - preferred and common stocks							0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals							22,773,208	22,967,454	22,768,498	0	(4,705)	0	(4,705)	0	0	198,956	198,956	228,407	19,273

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Re-stricted 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 *
JP Morgan Chase ..... New York, NY	.....	..... 3.630	 2,146	 0	 50,834	..XXX.
0199998 Deposits in ... 2 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	85	0	1,611	XXX
0199999. Totals - open depositories	XXX	XXX	2,231	0	52,445	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - suspended depositories	XXX	XXX	0	0	0	XXX
0399999. Total cash on deposit	XXX	XXX	2,231	0	52,445	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - cash	XXX	XXX	2,231	0	52,445	XXX

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

1. January	(9,069)	4. April	50,646	7. July	52,435	10. October	52,121
2. February	(12,223)	5. May	52,040	8. August	52,637	11. November	54,559
3. March	(18,390)	6. June	51,503	9. September	52,936	12. December	52,445

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Re-stricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - issuer credit obligations (unaffiliated)						0	0	0
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						0	0	0
665279-87-3	Northern Inst Ins-Treasury Port		12/26/2025	0.000		13,140,804	0	92,169
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						13,140,804	0	92,169
711990-33-3	TD Bank Deposit Sweep		12/31/2025	0.000		121,780	0	2,313
8309999999. Subtotal - all other money market mutual funds						121,780	0	2,313
	UHC Liquidity Pool Pro Rata Share Portion		12/31/2025	0.000		19,057,350	0	4,803,813
8409999999. Subtotal - qualified cash pools under SSAP No. 2						19,057,350	0	4,803,813
8589999999. Total cash equivalents (unaffiliated)						32,319,934	0	4,898,295
8599999999. Total cash equivalents (affiliated)						0	0	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	New Jersey Insolvency and Administrative Requirement	299,698,498	301,431,138	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. Subtotal	XXX	XXX	299,698,498	301,431,138	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0