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ANNUAL STATEMENT

FOR THE YEAR ENDING DECEMBER 31, 2025

OF THE CONDITION AND AFFAIRS OF THE

WellCare Health Plans of New Jersey, Inc.

(Name)

NAIC Group Code 01295 (Current Period), 01295 (Prior Period) NAIC Company Code 13020 Employer's ID Number 20-8017319

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

Country of Domicile United States

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

Incorporated/Organized 12/08/2006 Commenced Business 01/01/2008

Statutory Home Office 485 D, U.S. 1 - Suite 200 (Street and Number), Iselin, NJ, US 08830 (City or Town, State, Country and Zip Code)

Main Administrative Office 7700 Forsyth Boulevard (Street and Number)
St. Louis, MO, US 63105 (City or Town, State, Country and Zip Code) 314-725-4477 (Area Code) (Telephone Number)

Mail Address 8725 Henderson Road (Street and Number or P.O. Box), Tampa, FL, US 33634 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 7700 Forsyth Boulevard (Street and Number)
St. Louis, MO, US 63105 (City or Town, State, Country and Zip Code), 314-725-4477 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.centene.com

Statutory Statement Contact Bryan Tafel (Name), 813-206-2725 (Area Code) (Telephone Number) (Extension)
bryan.tafel@centene.com (E-Mail Address) 813-675-2899 (Fax Number)

OFFICERS

Name	Title	Name	Title
Erin Henderson Moore	President and Chief Executive Officer	Tricia Lynn Dinkelman	Vice President of Tax
Kendra Louise Archer	Secretary and Vice President	Lisa Lanette Knowles	Assistant Secretary

OTHER OFFICERS

Steven Edward Spencer	Chief Medical Officer	Curtis Grant Elwood #	Interim Treasurer

DIRECTORS OR TRUSTEES

Brendan Hanan Peppard	Erin Henderson Moore #	Stuart Jacob Dubin	

State of .....

County of ..... ss

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

Erin Henderson Moore	Tricia Lynn Dinkelman	Kendra Louise Archer
President and Chief Executive Officer	Vice President of Tax	Secretary and Vice President

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

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 14	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage of Column 5 Line 14
1. Issuer credit obligations (Schedule D, Part 1, Section 1):						
1.01 U.S. government obligations	197,397,899	46.099	197,397,899		197,397,899	46.099
1.02 Other U.S. government obligations	0	0.000			0	0.000
1.03 Non-U.S. sovereign jurisdiction securities	0	0.000			0	0.000
1.04 Municipal bonds - general obligations (direct & guaranteed)	965,367	0.225	965,367		965,367	0.225
1.05 Municipal bonds - special revenue	3,527,307	0.824	3,527,307		3,527,307	0.824
1.06 Project finance bonds issued by operating entities	0	0.000			0	0.000
1.07 Corporate bonds	22,886,803	5.345	22,886,803		22,886,803	5.345
1.08 Mandatory convertible bonds	0	0.000			0	0.000
1.09 Single entity backed obligations	0	0.000			0	0.000
1.10 SVO-identified bond exchange traded funds - fair value	0	0.000			0	0.000
1.11 SVO-identified bond exchange traded funds - systematic value	0	0.000			0	0.000
1.12 Bonds issued by funds representing operating entities	0	0.000			0	0.000
1.13 Bank loans - issued	0	0.000			0	0.000
1.14 Bank loans - acquired	0	0.000			0	0.000
1.15 Mortgage loans that qualify as SVO-Identified credit tenant loans	0	0.000			0	0.000
1.16 Certificates of deposit	0	0.000			0	0.000
1.17 Other issuer credit obligations	0	0.000			0	0.000
1.18 Total issuer credit obligations	224,777,376	52.493	224,777,376	0	224,777,376	52.493
2. Asset-backed securities (Schedule D, Part 1, Section 2):						
2.01 Financial asset-backed securities - self-liquidating	18,104,821	4.228	18,104,821		18,104,821	4.228
2.02 Financial asset-backed securities - not self-liquidating	0	0.000			0	0.000
2.03 Non-financial asset-backed securities	493,227	0.115	493,227		493,227	0.115
2.04 Total asset-backed securities	18,598,048	4.343	18,598,048	0	18,598,048	4.343
3. Preferred stocks (Schedule D, Part 2, Section 1):						
3.01 Industrial and miscellaneous (unaffiliated)	0	0.000			0	0.000
3.02 Parent, subsidiaries and affiliates	0	0.000			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	0.000
4.02 Industrial and miscellaneous - other (unaffiliated)	0	0.000			0	0.000
4.03 Parent, subsidiaries and affiliates - publicly traded	0	0.000			0	0.000
4.04 Parent, subsidiaries and affiliates - other	0	0.000			0	0.000
4.05 Mutual funds	0	0.000			0	0.000
4.06 Unit investment trusts	0	0.000			0	0.000
4.07 Closed-end funds	0	0.000			0	0.000
4.08 Exchange traded funds	0	0.000			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	0.000
5.02 Residential mortgages	0	0.000			0	0.000
5.03 Commercial mortgages	0	0.000			0	0.000
5.04 Mezzanine real estate loans	0	0.000			0	0.000
5.05 Total valuation allowance	0	0.000			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	0.000
6.02 Properties held for production of income	0	0.000	0		0	0.000
6.03 Properties held for sale	0	0.000	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)	2,593,793	0.606	2,593,793		2,593,793	0.606
7.02 Cash equivalents (Schedule E, Part 2)	177,413,995	41.432	177,413,995		177,413,995	41.432
7.03 Short-term investments (Schedule DA)	0	0.000	0		0	0.000
7.04 Total cash, cash equivalents and short-term investments	180,007,788	42.038	180,007,788	0	180,007,788	42.038
8. Contract loans	0	0.000	0		0	0.000
9. Derivatives (Schedule DB)	0	0.000	0		0	0.000
10. Other invested assets (Schedule BA)	4,822,488	1.126	4,822,488		4,822,488	1.126
11. Receivables for securities	0	0.000	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	0.000
14. Total invested assets	428,205,700	100.000	428,205,700	0	428,205,700	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	0	
	8.2 Totals, Part 3, Column 9	0	0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		0

NONE

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

NONE

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		5,067,443
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	771,894	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	182,632	954,526
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	(427,587)	
	5.2 Totals, Part 3, Column 9	0	(427,587)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		771,894
8.	Deduct amortization of premium, depreciation and proportional amortization		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		4,822,488
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		4,822,488

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	200,634,860	179,406,092	21,228,768	0	0
2. Cost of bonds and stocks acquired, Part 3, Column 6	99,305,109	99,305,109	0	0	0
3. Accrual of discount	1,912,137	1,800,225	111,912	0	XXX
4. Unrealized valuation increase/(decrease)	486	486	0	0	0
5. Total gain (loss) on disposals, Part 4, Column 18	(1,094)	0	(1,094)	0	0
6. Consideration for bonds and stocks disposed, Part 4, Column 6	57,934,151	55,315,000	2,619,151	0	0
7. Amortization of premium	541,923	419,535	122,388	0	XXX
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	0				XXX
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	243,375,424	224,777,376	18,598,048	0	0
12. Total nonadmitted amounts	0			0	0
13. Statement value at end of current period (Line 11 minus Line 12)	243,375,424	224,777,376	18,598,048	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	201,890,573	202,769,993	199,907,049	202,725,000
	2. Canada				
	3. Other Countries				
	4. Total	201,890,573	202,769,993	199,907,049	202,725,000
All Other Issuer Credit Obligations (unaffiliated)	5. United States	22,045,105	22,366,557	22,160,504	22,551,000
	6. Canada				
	7. Other Countries	841,698	819,770	928,005	825,000
	8. Total	22,886,803	23,186,327	23,088,509	23,376,000
All Other Issuer Credit Obligations (affiliated)	9. Total	0	0	0	0
	10. **Total Issuer Credit Obligations**	224,777,376	225,956,320	222,995,558	226,101,000
Asset-Backed Securities					
Asset-Backed Securities (unaffiliated)	11. United States	17,948,048	17,504,160	18,006,992	18,084,566
	12. Canada				
	13. Other Countries	650,000	651,033	650,000	650,000
	14. Total	18,598,048	18,155,193	18,656,992	18,734,566
Asset-Backed Securities (affiliated)	15. Total				
	16. **Total Asset-Backed Securities**	18,598,048	18,155,193	18,656,992	18,734,566
	17. Total Bonds	243,375,424	244,111,513	241,652,550	244,835,566
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	18. United States				
	19. Canada				
	20. Other Countries				
	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				
	25. Canada				
	26. Other Countries				
	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	243,375,424	244,111,513	241,652,550	

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	100,902,653	96,495,246				XXX	197,397,899	81.1	XXX	XXX	197,397,899	
1.2 NAIC 2						XXX	0	0.0	XXX	XXX		
1.3 NAIC 3						XXX	0	0.0	XXX	XXX		
1.4 NAIC 4						XXX	0	0.0	XXX	XXX		
1.5 NAIC 5						XXX	0	0.0	XXX	XXX		
1.6 NAIC 6						XXX	0	0.0	XXX	XXX		
1.7 Totals	100,902,653	96,495,246	0	0	0	XXX	197,397,899	81.1	XXX	XXX	197,397,899	0
2. Other U.S. Government Securities												
2.1 NAIC 1						XXX	0	0.0	XXX	XXX		
2.2 NAIC 2						XXX	0	0.0	XXX	XXX		
2.3 NAIC 3						XXX	0	0.0	XXX	XXX		
2.4 NAIC 4						XXX	0	0.0	XXX	XXX		
2.5 NAIC 5						XXX	0	0.0	XXX	XXX		
2.6 NAIC 6						XXX	0	0.0	XXX	XXX		
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						XXX	0	0.0	XXX	XXX		
3.2 NAIC 2						XXX	0	0.0	XXX	XXX		
3.3 NAIC 3						XXX	0	0.0	XXX	XXX		
3.4 NAIC 4						XXX	0	0.0	XXX	XXX		
3.5 NAIC 5						XXX	0	0.0	XXX	XXX		
3.6 NAIC 6						XXX	0	0.0	XXX	XXX		
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		677,374	287,993			XXX	965,367	0.4	XXX	XXX	965,367	
4.2 NAIC 2						XXX	0	0.0	XXX	XXX		
4.3 NAIC 3						XXX	0	0.0	XXX	XXX		
4.4 NAIC 4						XXX	0	0.0	XXX	XXX		
4.5 NAIC 5						XXX	0	0.0	XXX	XXX		
4.6 NAIC 6						XXX	0	0.0	XXX	XXX		
4.7 Totals	0	677,374	287,993	0	0	XXX	965,367	0.4	XXX	XXX	965,367	0
5. Municipal Bonds - Special Revenue												
5.1 NAIC 1	310,000	2,154,492	213,020	552,183		XXX	3,229,694	1.3	XXX	XXX	3,229,694	
5.2 NAIC 2			297,612			XXX	297,612	0.1	XXX	XXX	297,612	
5.3 NAIC 3						XXX	0	0.0	XXX	XXX		
5.4 NAIC 4						XXX	0	0.0	XXX	XXX		
5.5 NAIC 5						XXX	0	0.0	XXX	XXX		
5.6 NAIC 6						XXX	0	0.0	XXX	XXX		
5.7 Totals	310,000	2,154,492	510,632	552,183	0	XXX	3,527,307	1.4	XXX	XXX	3,527,307	0
6. Project Finance Bonds Issued by Operating Entities (Unaffiliated)												
6.1 NAIC 1						XXX	0	0.0	XXX	XXX		
6.2 NAIC 2						XXX	0	0.0	XXX	XXX		
6.3 NAIC 3						XXX	0	0.0	XXX	XXX		
6.4 NAIC 4						XXX	0	0.0	XXX	XXX		
6.5 NAIC 5						XXX	0	0.0	XXX	XXX		
6.6 NAIC 6						XXX	0	0.0	XXX	XXX		
6.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

SCHEDULE D - PART 1A

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
7. Project Finance Bonds Issued by Operating Entities (Affiliated)												
7.1 NAIC 1						XXX	0	0.0	XXX	XXX		
7.2 NAIC 2						XXX	0	0.0	XXX	XXX		
7.3 NAIC 3						XXX	0	0.0	XXX	XXX		
7.4 NAIC 4						XXX	0	0.0	XXX	XXX		
7.5 NAIC 5						XXX	0	0.0	XXX	XXX		
7.6 NAIC 6						XXX	0	0.0	XXX	XXX		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
8. Corporate Bonds (Unaffiliated)												
8.1 NAIC 1	5,508,200	20,000	7,076,842			XXX	12,605,042	5.2	XXX	XXX	8,890,356	3,714,686
8.2 NAIC 2	3,936,202	1,196,516	5,138,099			XXX	10,270,816	4.2	XXX	XXX	8,767,366	1,503,450
8.3 NAIC 3		10,945				XXX	10,945	0.0	XXX	XXX		10,945
8.4 NAIC 4						XXX	0	0.0	XXX	XXX		
8.5 NAIC 5						XXX	0	0.0	XXX	XXX		
8.6 NAIC 6						XXX	0	0.0	XXX	XXX		
8.7 Totals	9,444,402	1,227,461	12,214,941	0	0	XXX	22,886,803	9.4	XXX	XXX	17,657,722	5,229,081
9. Corporate Bonds (Affiliated)												
9.1 NAIC 1						XXX	0	0.0	XXX	XXX		
9.2 NAIC 2						XXX	0	0.0	XXX	XXX		
9.3 NAIC 3						XXX	0	0.0	XXX	XXX		
9.4 NAIC 4						XXX	0	0.0	XXX	XXX		
9.5 NAIC 5						XXX	0	0.0	XXX	XXX		
9.6 NAIC 6						XXX	0	0.0	XXX	XXX		
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						XXX	0	0.0	XXX	XXX		
10.2 NAIC 2						XXX	0	0.0	XXX	XXX		
10.3 NAIC 3						XXX	0	0.0	XXX	XXX		
10.4 NAIC 4						XXX	0	0.0	XXX	XXX		
10.5 NAIC 5						XXX	0	0.0	XXX	XXX		
10.6 NAIC 6						XXX	0	0.0	XXX	XXX		
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						XXX	0	0.0	XXX	XXX		
11.2 NAIC 2						XXX	0	0.0	XXX	XXX		
11.3 NAIC 3						XXX	0	0.0	XXX	XXX		
11.4 NAIC 4						XXX	0	0.0	XXX	XXX		
11.5 NAIC 5						XXX	0	0.0	XXX	XXX		
11.6 NAIC 6						XXX	0	0.0	XXX	XXX		
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						XXX	0	0.0	XXX	XXX		
12.2 NAIC 2						XXX	0	0.0	XXX	XXX		
12.3 NAIC 3						XXX	0	0.0	XXX	XXX		
12.4 NAIC 4						XXX	0	0.0	XXX	XXX		
12.5 NAIC 5						XXX	0	0.0	XXX	XXX		
12.6 NAIC 6						XXX	0	0.0	XXX	XXX		
12.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

SCHEDULE D - PART 1A

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
13. Single Entity Backed Obligations (Affiliated)												
13.1 NAIC 1						XXX	0	0.0	XXX	XXX		
13.2 NAIC 2						XXX	0	0.0	XXX	XXX		
13.3 NAIC 3						XXX	0	0.0	XXX	XXX		
13.4 NAIC 4						XXX	0	0.0	XXX	XXX		
13.5 NAIC 5						XXX	0	0.0	XXX	XXX		
13.6 NAIC 6						XXX	0	0.0	XXX	XXX		
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	XXX	XXX		
14.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
14.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
14.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
14.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
14.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
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	XXX	XXX		
15.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
15.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
15.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
15.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
15.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
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						XXX	0	0.0	XXX	XXX		
16.2 NAIC 2						XXX	0	0.0	XXX	XXX		
16.3 NAIC 3						XXX	0	0.0	XXX	XXX		
16.4 NAIC 4						XXX	0	0.0	XXX	XXX		
16.5 NAIC 5						XXX	0	0.0	XXX	XXX		
16.6 NAIC 6						XXX	0	0.0	XXX	XXX		
16.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17. Bonds Issued by Funds Representing Operating Entities (Affiliated)												
17.1 NAIC 1						XXX	0	0.0	XXX	XXX		
17.2 NAIC 2						XXX	0	0.0	XXX	XXX		
17.3 NAIC 3						XXX	0	0.0	XXX	XXX		
17.4 NAIC 4						XXX	0	0.0	XXX	XXX		
17.5 NAIC 5						XXX	0	0.0	XXX	XXX		
17.6 NAIC 6						XXX	0	0.0	XXX	XXX		
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						XXX	0	0.0	XXX	XXX		
18.2 NAIC 2						XXX	0	0.0	XXX	XXX		
18.3 NAIC 3						XXX	0	0.0	XXX	XXX		
18.4 NAIC 4						XXX	0	0.0	XXX	XXX		
18.5 NAIC 5						XXX	0	0.0	XXX	XXX		
18.6 NAIC 6						XXX	0	0.0	XXX	XXX		
18.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

SCHEDULE D - PART 1A

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
19. Bank Loans - Issued (Affiliated)												
19.1 NAIC 1						XXX	0	0.0	XXX	XXX		
19.2 NAIC 2						XXX	0	0.0	XXX	XXX		
19.3 NAIC 3						XXX	0	0.0	XXX	XXX		
19.4 NAIC 4						XXX	0	0.0	XXX	XXX		
19.5 NAIC 5						XXX	0	0.0	XXX	XXX		
19.6 NAIC 6						XXX	0	0.0	XXX	XXX		
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						XXX	0	0.0	XXX	XXX		
20.2 NAIC 2						XXX	0	0.0	XXX	XXX		
20.3 NAIC 3						XXX	0	0.0	XXX	XXX		
20.4 NAIC 4						XXX	0	0.0	XXX	XXX		
20.5 NAIC 5						XXX	0	0.0	XXX	XXX		
20.6 NAIC 6						XXX	0	0.0	XXX	XXX		
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						XXX	0	0.0	XXX	XXX		
21.2 NAIC 2						XXX	0	0.0	XXX	XXX		
21.3 NAIC 3						XXX	0	0.0	XXX	XXX		
21.4 NAIC 4						XXX	0	0.0	XXX	XXX		
21.5 NAIC 5						XXX	0	0.0	XXX	XXX		
21.6 NAIC 6						XXX	0	0.0	XXX	XXX		
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						XXX	0	0.0	XXX	XXX		
22.2 NAIC 2						XXX	0	0.0	XXX	XXX		
22.3 NAIC 3						XXX	0	0.0	XXX	XXX		
22.4 NAIC 4						XXX	0	0.0	XXX	XXX		
22.5 NAIC 5						XXX	0	0.0	XXX	XXX		
22.6 NAIC 6						XXX	0	0.0	XXX	XXX		
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						XXX	0	0.0	XXX	XXX		
23.2 NAIC 2						XXX	0	0.0	XXX	XXX		
23.3 NAIC 3						XXX	0	0.0	XXX	XXX		
23.4 NAIC 4						XXX	0	0.0	XXX	XXX		
23.5 NAIC 5						XXX	0	0.0	XXX	XXX		
23.6 NAIC 6						XXX	0	0.0	XXX	XXX		
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						XXX	0	0.0	XXX	XXX		
24.2 NAIC 2						XXX	0	0.0	XXX	XXX		
24.3 NAIC 3						XXX	0	0.0	XXX	XXX		
24.4 NAIC 4						XXX	0	0.0	XXX	XXX		
24.5 NAIC 5						XXX	0	0.0	XXX	XXX		
24.6 NAIC 6						XXX	0	0.0	XXX	XXX		
24.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

SCHEDULE D - PART 1A

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
25. Certificates of Deposit (Affiliated)												
25.1 NAIC 1						XXX	0	0.0	XXX	XXX		
25.2 NAIC 2						XXX	0	0.0	XXX	XXX		
25.3 NAIC 3						XXX	0	0.0	XXX	XXX		
25.4 NAIC 4						XXX	0	0.0	XXX	XXX		
25.5 NAIC 5						XXX	0	0.0	XXX	XXX		
25.6 NAIC 6						XXX	0	0.0	XXX	XXX		
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						XXX	0	0.0	XXX	XXX		
26.2 NAIC 2						XXX	0	0.0	XXX	XXX		
26.3 NAIC 3						XXX	0	0.0	XXX	XXX		
26.4 NAIC 4						XXX	0	0.0	XXX	XXX		
26.5 NAIC 5						XXX	0	0.0	XXX	XXX		
26.6 NAIC 6						XXX	0	0.0	XXX	XXX		
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						XXX	0	0.0	XXX	XXX		
27.2 NAIC 2						XXX	0	0.0	XXX	XXX		
27.3 NAIC 3						XXX	0	0.0	XXX	XXX		
27.4 NAIC 4						XXX	0	0.0	XXX	XXX		
27.5 NAIC 5						XXX	0	0.0	XXX	XXX		
27.6 NAIC 6						XXX	0	0.0	XXX	XXX		
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						XXX	0	0.0	XXX	XXX		
28.2 NAIC 2						XXX	0	0.0	XXX	XXX		
28.3 NAIC 3						XXX	0	0.0	XXX	XXX		
28.4 NAIC 4						XXX	0	0.0	XXX	XXX		
28.5 NAIC 5						XXX	0	0.0	XXX	XXX		
28.6 NAIC 6						XXX	0	0.0	XXX	XXX		
28.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
29. Agency Commercial Mortgage-Backed Securities - Guaranteed												
29.1 NAIC 1						XXX	0	0.0	XXX	XXX		
29.2 NAIC 2						XXX	0	0.0	XXX	XXX		
29.3 NAIC 3						XXX	0	0.0	XXX	XXX		
29.4 NAIC 4						XXX	0	0.0	XXX	XXX		
29.5 NAIC 5						XXX	0	0.0	XXX	XXX		
29.6 NAIC 6						XXX	0	0.0	XXX	XXX		
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	1,583,836	4,381,689	2,981,625	579,422	116,469	XXX	9,643,042	4.0	XXX	XXX	9,643,042	
30.2 NAIC 2						XXX	0	0.0	XXX	XXX		
30.3 NAIC 3						XXX	0	0.0	XXX	XXX		
30.4 NAIC 4						XXX	0	0.0	XXX	XXX		
30.5 NAIC 5						XXX	0	0.0	XXX	XXX		
30.6 NAIC 6						XXX	0	0.0	XXX	XXX		
30.7 Totals	1,583,836	4,381,689	2,981,625	579,422	116,469	XXX	9,643,042	4.0	XXX	XXX	9,643,042	0

SCHEDULE D - PART 1A

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
31. Agency Commercial Mortgage-Backed Securities - Not Guaranteed												
31.1 NAIC 1	2,535	309,875	4,493,461			XXX	4,805,871	2.0	XXX	XXX	4,805,871	
31.2 NAIC 2						XXX	0	0.0	XXX	XXX		
31.3 NAIC 3						XXX	0	0.0	XXX	XXX		
31.4 NAIC 4						XXX	0	0.0	XXX	XXX		
31.5 NAIC 5						XXX	0	0.0	XXX	XXX		
31.6 NAIC 6						XXX	0	0.0	XXX	XXX		
31.7 Totals	2,535	309,875	4,493,461	0	0	XXX	4,805,871	2.0	XXX	XXX	4,805,871	0
32. Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)												
32.1 NAIC 1					112,020	XXX	112,020	0.0	XXX	XXX	112,020	
32.2 NAIC 2						XXX	0	0.0	XXX	XXX		
32.3 NAIC 3						XXX	0	0.0	XXX	XXX		
32.4 NAIC 4						XXX	0	0.0	XXX	XXX		
32.5 NAIC 5						XXX	0	0.0	XXX	XXX		
32.6 NAIC 6						XXX	0	0.0	XXX	XXX		
32.7 Totals	0	0	0	0	112,020	XXX	112,020	0.0	XXX	XXX	112,020	0
33. Non-Agency Residential Mortgage-Backed Securities (Affiliated)												
33.1 NAIC 1						XXX	0	0.0	XXX	XXX		
33.2 NAIC 2						XXX	0	0.0	XXX	XXX		
33.3 NAIC 3						XXX	0	0.0	XXX	XXX		
33.4 NAIC 4						XXX	0	0.0	XXX	XXX		
33.5 NAIC 5						XXX	0	0.0	XXX	XXX		
33.6 NAIC 6						XXX	0	0.0	XXX	XXX		
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	30,148	120,591	170,837			XXX	321,575	0.1	XXX	XXX	321,575	
34.2 NAIC 2						XXX	0	0.0	XXX	XXX		
34.3 NAIC 3						XXX	0	0.0	XXX	XXX		
34.4 NAIC 4						XXX	0	0.0	XXX	XXX		
34.5 NAIC 5						XXX	0	0.0	XXX	XXX		
34.6 NAIC 6						XXX	0	0.0	XXX	XXX		
34.7 Totals	30,148	120,591	170,837	0	0	XXX	321,575	0.1	XXX	XXX	321,575	0
35. Non-Agency Commercial Mortgage-Backed Securities (Affiliated)												
35.1 NAIC 1						XXX	0	0.0	XXX	XXX		
35.2 NAIC 2						XXX	0	0.0	XXX	XXX		
35.3 NAIC 3						XXX	0	0.0	XXX	XXX		
35.4 NAIC 4						XXX	0	0.0	XXX	XXX		
35.5 NAIC 5						XXX	0	0.0	XXX	XXX		
35.6 NAIC 6						XXX	0	0.0	XXX	XXX		
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	112,822	537,178				XXX	650,000	0.3	XXX	XXX		650,000
36.2 NAIC 2						XXX	0	0.0	XXX	XXX		
36.3 NAIC 3						XXX	0	0.0	XXX	XXX		
36.4 NAIC 4						XXX	0	0.0	XXX	XXX		
36.5 NAIC 5						XXX	0	0.0	XXX	XXX		
36.6 NAIC 6						XXX	0	0.0	XXX	XXX		
36.7 Totals	112,822	537,178	0	0	0	XXX	650,000	0.3	XXX	XXX	0	650,000

SCHEDULE D - PART 1A

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
37. Non-Agency - CLOs/CBOs/CDOs (Affiliated)												
37.1 NAIC 1						XXX	0	0.0	XXX	XXX		
37.2 NAIC 2						XXX	0	0.0	XXX	XXX		
37.3 NAIC 3						XXX	0	0.0	XXX	XXX		
37.4 NAIC 4						XXX	0	0.0	XXX	XXX		
37.5 NAIC 5						XXX	0	0.0	XXX	XXX		
37.6 NAIC 6						XXX	0	0.0	XXX	XXX		
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	1,995,387	576,927				XXX	2,572,314	1.1	XXX	XXX		2,572,314
38.2 NAIC 2						XXX	0	0.0	XXX	XXX		
38.3 NAIC 3						XXX	0	0.0	XXX	XXX		
38.4 NAIC 4						XXX	0	0.0	XXX	XXX		
38.5 NAIC 5						XXX	0	0.0	XXX	XXX		
38.6 NAIC 6						XXX	0	0.0	XXX	XXX		
38.7 Totals	1,995,387	576,927	0	0	0	XXX	2,572,314	1.1	XXX	XXX	0	2,572,314
39. Other Financial Asset-Backed Securities (Affiliated)												
39.1 NAIC 1						XXX	0	0.0	XXX	XXX		
39.2 NAIC 2						XXX	0	0.0	XXX	XXX		
39.3 NAIC 3						XXX	0	0.0	XXX	XXX		
39.4 NAIC 4						XXX	0	0.0	XXX	XXX		
39.5 NAIC 5						XXX	0	0.0	XXX	XXX		
39.6 NAIC 6						XXX	0	0.0	XXX	XXX		
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						XXX	0	0.0	XXX	XXX		
40.2 NAIC 2						XXX	0	0.0	XXX	XXX		
40.3 NAIC 3						XXX	0	0.0	XXX	XXX		
40.4 NAIC 4						XXX	0	0.0	XXX	XXX		
40.5 NAIC 5						XXX	0	0.0	XXX	XXX		
40.6 NAIC 6						XXX	0	0.0	XXX	XXX		
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						XXX	0	0.0	XXX	XXX		
41.2 NAIC 2						XXX	0	0.0	XXX	XXX		
41.3 NAIC 3						XXX	0	0.0	XXX	XXX		
41.4 NAIC 4						XXX	0	0.0	XXX	XXX		
41.5 NAIC 5						XXX	0	0.0	XXX	XXX		
41.6 NAIC 6						XXX	0	0.0	XXX	XXX		
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						XXX	0	0.0	XXX	XXX		
42.2 NAIC 2						XXX	0	0.0	XXX	XXX		
42.3 NAIC 3						XXX	0	0.0	XXX	XXX		
42.4 NAIC 4						XXX	0	0.0	XXX	XXX		
42.5 NAIC 5						XXX	0	0.0	XXX	XXX		
42.6 NAIC 6						XXX	0	0.0	XXX	XXX		
42.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

SCHEDULE D - PART 1A

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
43. Other Financial Asset-Backed Securities - Not Self-Liquidating (Affiliated)												
43.1 NAIC 1						XXX	0	0.0	XXX	XXX		
43.2 NAIC 2						XXX	0	0.0	XXX	XXX		
43.3 NAIC 3						XXX	0	0.0	XXX	XXX		
43.4 NAIC 4						XXX	0	0.0	XXX	XXX		
43.5 NAIC 5						XXX	0	0.0	XXX	XXX		
43.6 NAIC 6						XXX	0	0.0	XXX	XXX		
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	152,520	135,000				XXX	287,520	0.1	XXX	XXX		287,520
44.2 NAIC 2						XXX	0	0.0	XXX	XXX		
44.3 NAIC 3						XXX	0	0.0	XXX	XXX		
44.4 NAIC 4						XXX	0	0.0	XXX	XXX		
44.5 NAIC 5						XXX	0	0.0	XXX	XXX		
44.6 NAIC 6						XXX	0	0.0	XXX	XXX		
44.7 Totals	152,520	135,000	0	0	0	XXX	287,520	0.1	XXX	XXX	0	287,520
45. Lease-Backed Securities - Practical Expedient (Affiliated)												
45.1 NAIC 1						XXX	0	0.0	XXX	XXX		
45.2 NAIC 2						XXX	0	0.0	XXX	XXX		
45.3 NAIC 3						XXX	0	0.0	XXX	XXX		
45.4 NAIC 4						XXX	0	0.0	XXX	XXX		
45.5 NAIC 5						XXX	0	0.0	XXX	XXX		
45.6 NAIC 6						XXX	0	0.0	XXX	XXX		
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						XXX	0	0.0	XXX	XXX		
46.2 NAIC 2						XXX	0	0.0	XXX	XXX		
46.3 NAIC 3						XXX	0	0.0	XXX	XXX		
46.4 NAIC 4						XXX	0	0.0	XXX	XXX		
46.5 NAIC 5						XXX	0	0.0	XXX	XXX		
46.6 NAIC 6						XXX	0	0.0	XXX	XXX		
46.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47. Other Non-Financial Asset-Backed Securities - Practical Expedient (Affiliated)												
47.1 NAIC 1						XXX	0	0.0	XXX	XXX		
47.2 NAIC 2						XXX	0	0.0	XXX	XXX		
47.3 NAIC 3						XXX	0	0.0	XXX	XXX		
47.4 NAIC 4						XXX	0	0.0	XXX	XXX		
47.5 NAIC 5						XXX	0	0.0	XXX	XXX		
47.6 NAIC 6						XXX	0	0.0	XXX	XXX		
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		205,707				XXX	205,707	0.1	XXX	XXX		205,707
48.2 NAIC 2						XXX	0	0.0	XXX	XXX		
48.3 NAIC 3						XXX	0	0.0	XXX	XXX		
48.4 NAIC 4						XXX	0	0.0	XXX	XXX		
48.5 NAIC 5						XXX	0	0.0	XXX	XXX		
48.6 NAIC 6						XXX	0	0.0	XXX	XXX		
48.7 Totals	0	205,707	0	0	0	XXX	205,707	0.1	XXX	XXX	0	205,707

SCHEDULE D - PART 1A

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

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

SCHEDULE D - PART 1A

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
52. Total Bonds Current Year												
52.1 NAIC 1	(d) 110,598,100	105,614,079	15,223,778	1,131,605	228,489	0	232,796,050	95.7	XXX	XXX	225,365,823	7,430,227
52.2 NAIC 2	(d) 3,936,202	1,196,516	5,435,711	0	0	0	10,568,429	4.3	XXX	XXX	9,064,978	1,503,450
52.3 NAIC 3	(d) 0	10,945	0	0	0	0	10,945	0.0	XXX	XXX	0	10,945
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	114,534,302	106,821,540	20,659,489	1,131,605	228,489	0	(b) 243,375,424	100.0	XXX	XXX	234,430,802	8,944,622
52.8 Line 52.7 as a % of Col. 7	47.1	43.9	8.5	0.5	0.1	0.0	100.0	XXX	XXX	XXX	96.3	3.7
53. Total Bonds Prior Year												
53.1 NAIC 1	125,950,005	112,250,530	13,661,096	1,540,826	264,601	0	XXX	XXX	253,667,058	94.1	245,137,094	8,529,965
53.2 NAIC 2	525,388	5,569,553	9,870,911	0	0	0	XXX	XXX	15,965,852	5.9	13,944,118	2,021,733
53.3 NAIC 3	0	10,546	0	0	0	0	XXX	XXX	10,546	0.0	0	10,546
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	126,475,392	117,830,629	23,532,007	1,540,826	264,601	0	XXX	XXX	(b) 269,643,456	100.0	259,081,212	10,562,244
53.8 Line 53.7 as a % of Col. 9	46.9	43.7	8.7	0.6	0.1	0.0	XXX	XXX	100.0	XXX	96.1	3.9
54. Total Publicly Traded Bonds												
54.1 NAIC 1	104,622,685	104,159,266	15,223,778	1,131,605	228,489		225,365,823	92.6	XXX	XXX	225,365,823	XXX
54.2 NAIC 2	3,936,202	886,684	4,242,092				9,064,978	3.7	XXX	XXX	9,064,978	XXX
54.3 NAIC 3							0	0.0	XXX	XXX	0	XXX
54.4 NAIC 4							0	0.0	XXX	XXX	0	XXX
54.5 NAIC 5							0	0.0	XXX	XXX	0	XXX
54.6 NAIC 6							0	0.0	XXX	XXX	0	XXX
54.7 Totals	108,558,887	105,045,951	19,465,870	1,131,605	228,489	0	234,430,802	96.3	XXX	XXX	234,430,802	XXX
54.8 Line 54.7 as a % of Col.7	46.3	44.8	8.3	0.5	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
54.9 Line 54.7 as a % of Line 52.7, Col. 7, Section 12	44.6	43.2	8.0	0.5	0.1	0.0	96.3	XXX	XXX	XXX	96.3	XXX
55. Total Privately Placed Bonds												
55.1 NAIC 1	5,975,415	1,454,812					7,430,227	3.1	XXX	XXX	XXX	7,430,227
55.2 NAIC 2		309,831	1,193,619				1,503,450	0.6	XXX	XXX	XXX	1,503,450
55.3 NAIC 3		10,945					10,945	0.0	XXX	XXX	XXX	10,945
55.4 NAIC 4							0	0.0	XXX	XXX	XXX	0
55.5 NAIC 5							0	0.0	XXX	XXX	XXX	0
55.6 NAIC 6							0	0.0	XXX	XXX	XXX	0
55.7 Totals	5,975,415	1,775,589	1,193,619	0	0	0	8,944,622	3.7	XXX	XXX	XXX	8,944,622
55.8 Line 55.7 as a % of Col.7	66.8	19.9	13.3	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
55.9 Line 55.7 as a % of Line 52.7, Col. 7, Section 12	2.5	0.7	0.5	0.0	0.0	0.0	3.7	XXX	XXX	XXX	XXX	3.7

(a) Includes $ 8,944,622 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

(c) Includes $ current year, $ prior year of bonds with 5GI designations and $ current year, $ 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$; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

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	69,008,596	69,008,596	0
2. Cost of short-term investments acquired	0		
3. Accrual of discount	516,404	516,404	
4. Unrealized valuation increase/(decrease)	0		
5. Total gain (loss) on disposals	0		
6. Deduct consideration received on disposals	69,525,000	69,525,000	
7. Deduct amortization of premium	0		
8. Total foreign exchange change in book/adjusted carrying value	0		
9. Deduct current year's other-than-temporary impairment recognized	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		
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other
1. Book/adjusted carrying value, December 31 of prior year	71,980,304	0	28,848,699	43,131,605
2. Cost of cash equivalents acquired	2,243,217,726		2,243,217,726	
3. Accrual of discount	0			
4. Unrealized valuation increase/(decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	2,137,784,035		2,137,784,035	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	177,413,995	0	134,282,390	43,131,605
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	177,413,995	0	134,282,390	43,131,605

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation, NAIC Desig-nation Modifier & SVO Admin-istrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other - Unaffiliated																			
000000-00-0	HLM Strategic Investment Fund, LP		Boston	MA	HLM Strategic Investment Fund GP, LLC	.	10/12/2021	1	4,528,011	4,051,221	4,051,221	(417,155)	0	0	0	0	0	734,515	2.160
000000-00-0	Ardan TacOpps I, LLC		Palm Beach	FL	Ardan Equity Partners, LLC	.	06/13/2025	1	781,699	771,267	771,267	(10,432)	0	0	0	0	0	0	2.170
2599999 - Interests in JV, P'ship or LLCs (Including NRPF) with Underlying Assets Having the Characteristics of: Other - Unaffiliated									5,309,710	4,822,488	4,822,488	(427,587)	0	0	0	0	0	734,515	XXX
6899999 - Subtotals - Unaffiliated									5,309,710	4,822,488	4,822,488	(427,587)	0	0	0	0	0	734,515	XXX
6999999 - Subtotals - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
7099999 Totals									5,309,710	4,822,488	4,822,488	(427,587)	0	0	0	0	0	734,515	XXX

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

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

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other - Unaffiliated										
000000-00-0	HLM Strategic Investment Fund, LP	Boston	MA	HLM Strategic Investment Fund GP, LLC	10/12/2021	1	0	172,828	0	2.200
000000-00-0	Ardan TacOpps I, LLC	Palm Beach	FL	Ardan Equity Partners, LLC	06/13/2025	1	771,894	9,804	0	2.200
2599999 - Interests in JV, P'ship or LLCs (Including NRPF) with Underlying Assets Having the Characteristics of: Other - Unaffiliated							771,894	182,632	0	XXX
6899999 – Subtotals - Unaffiliated							771,894	182,632	0	XXX
6999999 – Subtotals - Affiliated							0	0	0	XXX
7099999 Totals							771,894	182,632	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other - Unaffiliated																			
000000-00-0	HLM Strategic Investment Fund, LP	Boston	MA	Return of Capital/ Distribution	10/12/2021	06/13/2025	0	0	0	0	0	0	0	0	771,894	0	0	0	0
2599999 - Interests in JV, P'ship or LLCs (Including NRPF) with Underlying Assets Having the Characteristics of: Other - Unaffiliated							0	0	0	0	0	0	0	0	771,894	0	0	0	0
6899999 – Subtotals - Unaffiliated							0	0	0	0	0	0	0	0	771,894	0	0	0	0
6999999 – Subtotals - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
7099999 Totals							0	0	0	0	0	0	0	0	771,894	0	0	0	0

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)																			
91282C-FB-2	UNITED STATES TREASURY	SD	1.A	47,060,547	50,000,000	49,435,547	48,530,887		875,188			2.750	4.700	JJ	575,408	1,375,000	04/17/2024	07/31/2027	50,687,500
91282C-GV-7	UNITED STATES TREASURY	SD	1.A	48,939,453	50,000,000	50,023,438	49,842,439		537,479			3.750	4.880	AO	401,786	1,875,000	04/17/2024	04/15/2026	50,937,500
91282C-HU-8	UNITED STATES TREASURY	SD	1.A	25,795,166	25,625,000	25,745,117	25,706,751		(88,415)			4.375	3.851	FA	423,457	560,547	04/21/2025	08/15/2026	26,185,547
91282C-JK-8	UNITED STATES TREASURY	SD	1.A	25,487,865	25,180,000	25,402,292	25,353,463		(134,402)			4.625	3.812	MN	151,202	1,164,575	04/21/2025	11/15/2026	25,762,288
91282C-KE-0	UNITED STATES TREASURY	SD	1.A	25,274,414	25,000,000	25,209,961	25,235,910		(38,504)			4.250	3.440	MS	316,989		10/17/2025	03/15/2027	25,531,250
91282C-LQ-2	UNITED STATES TREASURY	SD	1.A	22,747,664	22,550,000	22,701,508	22,728,450		(19,214)			3.875	3.414	AO	187,246		10/27/2025	10/15/2027	22,986,906
0019999999 - Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)				195,305,109	198,355,000	198,517,863	197,397,899	0	1,132,131	0	0	XXX	XXX	XXX	2,056,086	4,975,122	XXX	XXX	202,090,991
Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct & Guaranteed)																			
13062T-H7-2	CALIFORNIA ST		1.C FE	254,056	220,000	253,037	244,101		(3,217)			5.250	3.380	FA	4,813	11,550	10/12/2022	08/01/2032	225,775
54438C-YM-8	LOS ANGELES CALIF CMNTY COLLEGE DIST		1.B FE	619,989	600,000	569,294	606,968		(2,642)			1.606	1.149	FA	4,015	9,636	12/11/2020	08/01/2028	604,818
68609T-5S-3	OREGON		1.B FE	74,435	65,000	71,713	70,406		(1,154)			5.000	2.941	MN	542	3,250	05/11/2022	05/01/2030	66,625
68609T-5T-1	OREGON		1.B FE	46,207	40,000	45,186	43,892		(664)			5.000	3.010	MN	333	2,000	05/11/2022	05/01/2031	41,000
0049999999 - Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct & Guaranteed)				994,687	925,000	939,231	965,367	0	(7,677)	0	0	XXX	XXX	XXX	9,703	26,436	XXX	XXX	938,218
Issuer Credit Obligations: Municipal Bonds - Special Revenue																			
010869-CE-3	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV		1.G FE	623,387	775,000	635,766	697,350		15,329				2.235	N/A			12/11/2020	10/01/2030	775,000
072024-XC-1	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		1.D FE	310,000	310,000	307,741	310,000					1.079	1.079	AO	836	3,345	03/03/2021	04/01/2026	311,672
23503C-CB-1	DALLAS FORT WORTH TEX INTL ARPT REV		1.E FE	45,000	45,000	45,884	45,000					4.842	4.843	MN	363	2,179	07/20/2023	11/01/2033	46,089
38122N-A9-3	GOLDEN ST TOB SECURITIZATION CORP CALIF		1.E FE	40,000	40,000	38,896	40,000					1.886	1.886	JD	63	754	09/30/2021	06/01/2027	40,377
59335K-FL-6	MIAMI-DADE CNTY FLA SEAPORT REV		1.G FE	25,000	25,000	26,665	25,000					5.663	5.664	MN	236	1,416	12/01/2023	11/01/2033	25,708
646067-EK-0	NEW JERSEY ST EDL FACS AUTH REV		1.A FE	69,578	60,000	68,658	66,382		(927)			5.000	3.091	MS	1,000	3,000	05/18/2022	03/01/2032	61,500
64971X-XY-9	NEW YORK CITY TRANSITIONAL FINANCE AUTHO		1.B FE	597,980	500,000	483,804	552,183		(9,705)			4.000	1.840	FA	8,333	20,000	02/04/2021	02/01/2043	
650116-FF-8	NEW YORK TRANSN DEV CORP SPL FAC REV		2.A FE	309,713	275,000	298,356	297,612		(3,391)			5.000	3.451	JD	1,146	13,750	04/06/2022	12/01/2031	281,875
709235-S7-1	PENNSYLVANIA ST UNIV		1.C FE	584,027	555,000	533,554	565,365		(3,794)			2.115	1.398	MS	3,913	11,738	12/09/2020	09/01/2028	560,869
79625G-EU-3	SAN ANTONIO TEX ELEC & GAS REV		1.E FE	80,405	70,000	70,226	76,638		(1,005)			4.000	2.320	FA	1,167	2,800	02/02/2022	02/01/2041	
79770G-JG-2	SAN FRANCISCO CALIF CITY & CNTY REDEV AG		1.C FE	105,000	105,000	97,907	105,000					2.543	2.543	FA	1,113	2,670	12/01/2021	08/01/2030	106,335
882669-BW-3	TEXAS PUBLIC FINANCE AUTHORITY		1.B FE	235,000	235,000	224,205	235,000					1.330	1.330	FA	1,302	3,126	12/11/2020	02/01/2028	236,563
914233-Y8-8	UNIVERSITY CONN		1.D FE	446,961	345,000	369,970	392,639		(11,113)			5.000	1.530	FA	6,517	17,250	12/09/2020	02/15/2037	
914233-Z2-0	UNIVERSITY CONN		1.D FE	135,202	105,000	111,266	119,138		(3,291)			5.000	1.611	FA	1,983	5,250	12/09/2020	02/15/2039	
0059999999 - Issuer Credit Obligations: Municipal Bonds - Special Revenue				3,607,253	3,445,000	3,312,899	3,527,307	0	(17,897)	0	0	XXX	XXX	XXX	27,972	87,278	XXX	XXX	2,445,989
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)																			
031162-DR-8	AMGEN INC		2.A FE	3,284,621	3,295,000	3,401,794	3,287,037		893			5.250	5.291	MS	57,182	172,988	02/15/2023	03/02/2033	3,381,494
04685A-2Z-3	ATHENE GLOBAL FUNDING		1.E FE	1,870,000	1,870,000	1,846,227	1,870,000					1.608	1.608	JD	167	30,070	06/24/2021	06/29/2026	1,885,035
05526D-BN-4	BAT CAPITAL CORP		2.A FE	449,681	375,000	382,744	410,053		(8,243)			4.906	2.440	AO	4,548	18,398	12/11/2020	04/02/2030	
05583J-AC-6	BPCE SA		2.A FE	335,805	300,000	296,713	309,831		(5,316)			3.500	1.652	AO	1,983	10,500	12/10/2020	10/23/2027	305,250
06051G-GC-7	BANK OF AMERICA CORP		1.G FE	173,042	150,000	150,245	153,602		(3,957)			4.183	1.480	MN	627	6,275	12/08/2020	11/25/2027	
08661U-AA-4	BETH ISRAEL DEACONESS MEDICAL CENTER INC		1.G FE	20,000	20,000	18,903	20,000					2.220	2.220	JJ	222	444	11/02/2021	07/01/2028	20,222
10922N-AG-8	BRIGHTHOUSE FINANCIAL INC		2.C FE	305,275	250,000	253,548	276,632		(6,005)			5.625	2.866	MN	1,797	14,063	12/10/2020	05/15/2030	
209111-GE-7	CONSOLIDATED EDISON COMPANY OF NEW YORK		1.G FE	3,468,334	3,470,000	3,609,258	3,468,766		139			5.200	5.206	MS	60,147	180,440	02/21/2023	03/01/2033	3,560,220

SCHEDULE D - PART 1 - SECTION 1

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

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
21684A-AF-3	COOPERATIEVE RABOBANK UA		2.A FE	592,200	525,000	523,057	531,866		(12,259)			3.750	1.373	JJ	8,750	19,688	12/08/2020	07/21/2026	534,844
23345M-AC-1	DT MIDSTREAM INC		2.C FE	1,155,234	1,290,000	1,239,824	1,193,619		12,420			4.300	5.733	AO	11,710	55,470	09/15/2022	04/15/2032	1,317,735
29449W-7M-3	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING		1.E FE	1,267,549	1,270,000	1,251,242	1,269,732		500			1.300	1.340	JJ	7,751	16,510	07/07/2021	07/12/2026	1,278,255
313747-BB-2	FEDERAL REALTY OP LP		2.A FE	1,892,897	1,895,000	1,887,111	1,894,943		467			1.250	1.275	FA	8,949	23,688	07/09/2021	02/15/2026	1,906,844
337738-AT-5	FISERV INC		2.B FE	1,631,175	1,500,000	1,492,422	1,509,393		(27,910)			3.200	1.313	JJ	24,000	48,000	07/12/2021	07/01/2026	
36267V-AH-6	GE HEALTHCARE TECHNOLOGIES INC		2.B FE	199,996	200,000	211,288	199,999		0			5.857	5.857	MS	3,449	11,714	11/09/2022	03/15/2030	205,857
370334-CT-9	GENERAL MILLS INC		2.B FE	449,087	450,000	455,820	449,296		79			4.950	4.976	MS	5,693	22,275	03/27/2023	03/29/2033	461,138
375558-BF-9	GILEAD SCIENCES INC		1.G FE	1,384,088	1,250,000	1,249,764	1,250,000		(28,502)			3.650	1.133	MS	15,208	45,625	07/12/2021	03/01/2026	
38141G-ZM-9	GOLDMAN SACHS GROUP INC		1.F FE	3,441,094	4,060,000	3,727,336	3,608,076		60,871			3.102	5.244	FA	44,429	125,941	02/14/2023	02/24/2033	
63743H-EW-8	NATIONAL RURAL UTILITIES COOPERATIVE FIN		1.G FE	388,998	390,000	384,682	389,912		192			1.000	1.050	JD	173	3,900	02/22/2021	06/15/2026	391,950
74256L-EK-1	PRINCIPAL LIFE GLOBAL FUNDING II		1.E FE	568,186	575,000	574,248	574,954		1,546			0.875	1.146	JJ	2,362	5,031	07/12/2021	01/12/2026	577,516
853496-AD-9	STANDARD BUILDING SOLUTIONS INC		3.C FE	11,605	11,000	10,945	10,945	486	(87)			4.750	3.122	JJ	241	523	12/09/2020	01/15/2028	
87612B-BU-5	TARGA RESOURCES PARTNERS LP		2.B FE	199,645	230,000	219,156	208,148		2,936			4.000	5.893	JJ	4,242	9,200	12/05/2022	01/15/2032	234,600
0089999999 - Issuer Credit Obligations: Corporate Bonds (Unaffiliated)				23,088,509	23,376,000	23,186,327	22,886,803	486	(12,235)	0	0	XXX	XXX	XXX	263,631	820,740	XXX	XXX	16,060,958
0489999999 - Issuer Credit Obligations: Total - Issuer Credit Obligations (Unaffiliated)				222,995,559	226,101,000	225,956,319	224,777,376	486	1,094,322	0	0	XXX	XXX	XXX	2,357,391	5,909,575	XXX	XXX	221,536,156
0509999999 Total - Issuer Credit Obligations				222,995,559	226,101,000	225,956,319	224,777,376	486	1,094,322	0	0	XXX	XXX	XXX	2,357,391	5,909,575	XXX	XXX	221,536,156

1.

Line Number		Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A	1A	$ 197,464,280	1B	$ 1,508,449	1C	$ 914,465	1D	$ 821,777	1E	$ 3,876,324	1F	$ 3,608,076	1G	$ 6,004,630
1B	2A	$ 6,731,342	2B	$ 2,366,836	2C	$ 1,470,251								
1C	3A	$ 0	3B	$ 0	3C	$ 10,945								
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	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)																				
3132CW-RM-8	FH SB0492 - RMBS		1.A	1,426,423	1,542,861	1,446,388	1,449,337		6,867			2.000	3.793	MON	2,571	30,857	06/21/2022	10/01/2035	7,002	XXX
3132D5-6Q-0	FH SB8079 - RMBS		1.A	77,497	74,237	69,431	76,329		(171)			2.000	1.202	MON	124	1,485	12/11/2020	12/01/2035	316	XXX
3132D6-A5-9	FH SB8128 - RMBS		1.A	1,543,109	1,680,146	1,560,736	1,570,345		6,891			2.000	3.713	MON	2,800	33,603	06/21/2022	11/01/2036	6,649	XXX
3132D6-AM-2	FH SB8112 - RMBS		1.A	472,208	451,300	428,054	465,406		(1,028)			2.500	1.623	MON	940	11,282	06/18/2021	07/01/2036	1,609	XXX
3132DV-LE-3	FH SD7525 - RMBS		1.A	360,402	431,296	375,873	362,821		1,192			2.500	5.236	MON	899	10,782	08/25/2023	10/01/2050	381	XXX
3132DW-AW-3	FH SD8121 - RMBS		1.A	111,580	107,482	87,761	110,770		(83)			2.000	1.594	MON	179	2,150	12/11/2020	01/01/2051	121	XXX
3132DW-BG-7	FH SD8139 - RMBS		1.A	194,902	207,723	160,793	196,175		270			1.500	2.189	MON	260	3,116	02/07/2022	04/01/2051	277	XXX
3132HT-A6-3	FHS 278 A7 - CMO/RMBS		1.A	123,156	111,960	106,930	124,237		(428)			4.000	2.128	MON	373	4,478	01/20/2021	09/15/2042	16	XXX
3133AD-UW-4	FH QB6897 - RMBS		1.A	114,852	110,592	90,522	114,037		(86)			2.000	1.589	MON	184	2,212	12/11/2020	12/01/2050	121	XXX
3133GA-6P-6	FH QN4478 - RMBS		1.A	117,606	112,880	105,570	115,922		(244)			2.000	1.245	MON	188	2,258	12/07/2020	12/01/2035	467	XXX
3133GA-CZ-7	FH QN3688 - RMBS		1.A	84,082	80,474	75,916	82,779		(197)			2.000	1.169	MON	134	1,609	12/07/2020	10/01/2035	366	XXX
3133GA-VM-5	FH QN4220 - RMBS		1.A	84,731	80,937	76,106	83,357		(204)			2.000	1.140	MON	135	1,619	12/11/2020	11/01/2035	361	XXX
3133GA-X3-5	FH QN4298 - RMBS		1.A	86,676	83,096	77,969	85,379		(190)			2.000	1.212	MON	138	1,662	12/07/2020	11/01/2035	366	XXX
3133L7-4L-8	FH RC1727 - RMBS		1.A	143,913	137,864	127,652	141,752		(314)			2.000	1.208	MON	230	2,757	12/11/2020	12/01/2035	580	XXX
3137F8-PH-0	FHR 5068 HB - CMO/RMBS		1.A	115,899	114,645	110,950	115,128		(325)			1.000	(0.028)	MON	96	1,146	01/20/2021	05/15/2039	7,817	XXX
3140KM-TJ-9	FN BQ2352 - RMBS		1.A	76,065	72,020	62,465	75,246		(74)			2.500	1.850	MON	150	1,800	12/11/2020	09/01/2050	61	XXX
3140L6-ML-5	FN BR7562 - RMBS		1.A	189,739	202,220	156,537	190,944		263			1.500	2.191	MON	253	3,033	02/07/2022	03/01/2051	267	XXX
3140QG-A8-0	FN CA8130 - RMBS		1.A	89,496	84,730	72,700	88,485		(83)			2.500	1.865	MON	177	2,118	12/11/2020	12/01/2050	69	XXX
3140QK-VH-8	FN CB0615 - RMBS		1.A	491,582	469,291	445,106	484,473		(1,097)			2.500	1.597	MON	978	11,732	06/18/2021	05/01/2036	1,630	XXX
3140QL-BN-5	FN CB0944 - RMBS		1.A	505,988	482,755	457,876	498,509		(1,129)			2.500	1.596	MON	1,006	12,069	06/18/2021	06/01/2036	1,659	XXX
3140X7-2N-8	FN FM4380 - RMBS		1.A	30,086	28,774	26,992	29,615		(74)			2.000	1.141	MON	48	575	12/11/2020	10/01/2035	135	XXX
3140X7-6B-0	FN FM4465 - RMBS		1.A	92,760	87,510	83,186	90,883		(280)			2.500	1.311	MON	182	2,188	12/07/2020	09/01/2035	347	XXX
3140X7-VB-2	FN FM4209 - RMBS		1.A	90,579	85,927	82,036	88,906		(247)			2.500	1.423	MON	179	2,148	12/07/2020	08/01/2035	341	XXX
3140X8-F8-5	FN FM4690 - RMBS		1.A	90,321	85,183	80,793	88,478		(266)			2.500	1.315	MON	177	2,130	12/07/2020	10/01/2035	332	XXX
3140X8-QE-0	FN FM4952 - RMBS		1.A	80,221	76,084	72,637	78,727		(217)			2.500	1.428	MON	159	1,902	12/07/2020	10/01/2035	297	XXX
3140XF-U5-8	FN FS0603 - RMBS		1.A	163,755	169,311	139,479	164,263		112			2.000	2.387	MON	282	3,386	02/08/2022	09/01/2051	207	XXX
3140XG-PR-4	FN FS1331 - RMBS		1.A	1,527,958	1,659,415	1,548,307	1,553,553		7,376			2.000	3.759	MON	2,766	33,188	06/21/2022	03/01/2037	7,490	XXX
3140XM-Q6-6	FN FS5876 - RMBS		1.A	238,817	278,643	238,838	239,879		643			2.500	4.698	MON	581	6,966	12/21/2023	05/01/2052	242	XXX
31418D-2S-0	FN MA4384 - RMBS		1.A	508,410	485,646	460,120	500,892		(1,109)			2.500	1.623	MON	1,012	12,141	06/18/2021	07/01/2036	1,697	XXX
31418D-U9-1	FN MA4207 - RMBS		1.A	77,458	73,748	70,447	76,069		(186)			2.500	1.535	MON	154	1,844	12/07/2020	12/01/2035	278	XXX
31418D-V7-4	FN MA4237 - RMBS		1.A	112,102	107,976	88,283	111,289		(83)			2.000	1.593	MON	180	2,160	12/11/2020	01/01/2051	120	XXX
31418D-V8-2	FN MA4238 - RMBS		1.A	93,523	88,947	76,024	92,527		(80)			2.500	1.918	MON	185	2,224	12/11/2020	01/01/2051	73	XXX
31418D-VX-7	FN MA4229 - RMBS		1.A	97,942	94,012	87,925	96,528		(204)			2.000	1.240	MON	157	1,880	12/07/2020	01/01/2036	399	XXX
1039999999	- ABS - Financial ABS - Self-Liquidating - Agency Residential MBS - Not/Partially Guaranteed (Not Exempt from RBC)			9,613,839	9,959,683	9,150,402	9,643,042	0	15,217	0	0	XXX	XXX	XXX	17,875	214,502	XXX	XXX	42,094	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)																				
3137F8-2T-9	FHMS K-122 X1 - CMBS		1.A	42,940		19,932	21,954		(5,193)			0.868	1.433	MON	416	5,262	12/09/2020	11/25/2030	292	XXX
3137H8-BK-6	FHMS K-147 A2 - CMBS		1.A	935,058	1,035,000	962,985	961,419		9,530			3.000	4.272	MON	2,588	31,050	02/10/2023	06/25/2032	582,305	XXX
3137H9-JG-5	FHMS K-151 A2 - CMBS		1.A	3,379,688	3,500,000	3,397,818	3,408,518		10,467			3.800	4.239	MON	11,083	133,000	02/13/2023	10/25/2032	2,707,573	XXX
3137H9-MS-5	FHMS K-F148 AS - CMBS		1.A	164,751	164,623	164,915	164,733		(16)			4.849	4.739	MON	156	8,691	12/27/2022	11/25/2032	80,130	XXX
3137HB-3G-7	FHMS K-511 A2 - CMBS		1.A	249,282	250,000	256,018	249,247		(18)			4.860	4.901	MON	1,013	12,150	11/28/2023	10/25/2028	59,940	XXX
1049999999	- ABS - Financial ABS - Self-Liquidating - Agency Commercial MBS - Not/Partially Guaranteed (Not Exempt from RBC)			4,771,719	4,949,623	4,801,668	4,805,871	0	14,771	0	0	XXX	XXX	XXX	15,256	190,153	XXX	XXX	3,430,239	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)																				
462467-Q2-0	IOWA FINANCE AUTHORITY		1.A FE	55,672	50,000	47,896	53,172		(603)			3.000	1.672	JJ	750	1,500	08/25/2021	07/01/2051		XXX
57587G-JG-1	MASSACHUSETTS ST HSG FIN AGY HSG REV		1.B FE	55,455	50,000	47,799	53,582		(451)			3.000	1.945	JD	125	1,547	09/09/2021	06/01/2051		XXX
83756C-H5-7	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI		1.A FE	5,544	5,000	4,783	5,266		(59)			3.000	1.719	MN	25	150	01/13/2021	11/01/2051		XXX
1059999999	- ABS - Financial ABS - Self-Liquidating - Non-Agency Residential MBS(Unaffiliated)			116,671	105,000	100,478	112,020	0	(1,113)	0	0	XXX	XXX	XXX	900	3,197	XXX	XXX	0	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)																				
06541B-BQ-0	BANK 2023-BNK45 XA - CMBS		1.A FE	442,756		351,125	321,575		(87,423)			1.069	10.425	MON	5,685	80,043	02/10/2023	02/17/2056		XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term **BONDS – ASSET-BACKED SECURITIES** Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origination Balloon Payment %
1079999999 - ABS - Financial ABS - Self-Liquidating - Non-Agency Commercial MBS (Unaffiliated)				442,756	0	351,125	321,575	0	(87,423)	0	0	XXX	XXX	XXX	5,685	80,043	XXX	XXX	0	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)																				
48251F-AG-6	KKR 17R AR - CDO		1.A FE	650,000	650,000	651,033	650,000					5.246	5.276	JAJO	7,388	37,731	03/15/2021	04/17/2034	21,870	XXX
1099999999 - ABS - Financial ABS - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)				650,000	650,000	651,033	650,000	0	0	0	0	XXX	XXX	XXX	7,388	37,731	XXX	XXX	21,870	XXX
Asset-Backed Securities - Financial Asset-Backed Securities - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)																				
12511Q-AB-5	CCG 2023-2 A2 - ABS		1.A FE	52,737	52,738	53,283	52,741		(2)			6.280	6.352	MON	156	3,312	11/07/2023	04/14/2032	1,190	XXX
34528Q-HV-9	FORDF 231 A1 - ABS		1.A FE	1,489,989	1,490,000	1,494,756	1,489,999		4			4.920	4.970	MON	3,258	73,308	05/09/2023	05/15/2028	1,496,109	XXX
34535C-AA-4	FORDR 2023-REV2 A - ABS		1.A FE	369,878	370,000	382,219	369,933		24			5.280	5.345	MON	868	19,536	08/01/2023	02/15/2036	371,628	XXX
73328Q-AD-6	PFAST 231 A4 - ABS		1.A FE	459,931	460,000	462,992	459,670		236			4.720	4.722	MON	543	21,712	05/17/2023	06/23/2031	461,628	XXX
89231W-AA-1	TALNT 2023-1 A - ABS		1.A FE	199,948	200,000	204,617	199,972		10			4.930	4.987	MON	164	9,860	07/18/2023	06/25/2036	200,822	XXX
1119999999 - ABS - Financial ABS - Self-Liquidating - Other Financial ABS - Self-Liquidating (Unaffiliated)				2,572,482	2,572,738	2,597,867	2,572,314	0	273	0	0	XXX	XXX	XXX	4,990	127,728	XXX	XXX	2,531,377	XXX
1209999999 - ABS - Financial ABS - Self-Liquidating - Subtotals - Financial ABS - Self-Liquidating				18,167,467	18,237,044	17,652,573	18,104,821	0	(58,277)	0	0	XXX	XXX	XXX	52,095	653,355	XXX	XXX	6,025,580	XXX
Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)																				
29375N-AB-1	EFF 232 A2 - ABS		1.A FE	152,496	152,522	153,365	152,520		13			5.560	5.566	MON	259	8,480	05/23/2023	04/22/2030	152,828	
44148H-AA-1	HWIRE 231 A2 - ABS		1.F	135,000	135,000	138,067	135,000					5.687	5.755	MON	235	7,677	05/16/2023	05/20/2053	135,640	
1519999999 - ABS - Non-Financial ABS - Practical Expedient - LBS - Practical Expedient (Unaffiliated)				287,496	287,522	291,432	287,520	0	13	0	0	XXX	XXX	XXX	494	16,158	XXX	XXX	288,468	XXX
1609999999 - ABS - Non-Financial ABS - Practical Expedient - Subtotals - Non-Financial ABS - Practical Expedient				287,496	287,522	291,432	287,520	0	13	0	0	XXX	XXX	XXX	494	16,158	XXX	XXX	288,468	XXX
Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)																				
01627A-AC-2	ADC 221 A2 - ABS		1.G FE	82,091	85,000	85,135	84,042		486			6.350	7.125	MON	240	5,397	11/07/2022	10/15/2047	85,450	
85236K-AK-8	SIDC 233 A2 - ABS		1.G FE	119,937	125,000	126,053	121,665		1,066			5.900	7.047	MON	123	7,375	11/08/2023	10/26/2048	125,615	
1719999999 - ABS - Non-Financial ABS - Full Analysis - LBS - Full Analysis (Unaffiliated)				202,028	210,000	211,188	205,707	0	1,551	0	0	XXX	XXX	XXX	363	12,772	XXX	XXX	211,064	XXX
1809999999 - ABS - Non-Financial ABS - Full Analysis - Subtotals - Non-Financial ABS - Full Analysis				202,028	210,000	211,188	205,707	0	1,551	0	0	XXX	XXX	XXX	363	12,772	XXX	XXX	211,064	XXX
1889999999 - Total - Asset-Backed Securities (Unaffiliated)				18,656,992	18,734,566	18,155,193	18,598,048	0	(56,713)	0	0	XXX	XXX	XXX	52,951	682,285	XXX	XXX	6,525,112	XXX
1909999999 Total Asset-Backed Securities				18,656,992	18,734,566	18,155,193	18,598,048	0	(56,713)	0	0	XXX	XXX	XXX	52,951	682,285	XXX	XXX	6,525,112	XXX
2009999999 Total Long Term Bonds - Issuer Credit Obligations and Asset-Backed Securities				241,652,550	244,835,566	244,111,513	243,375,424	486	1,037,609	0	0	XXX	XXX	XXX	2,410,342	6,591,860	XXX	XXX	228,061,268	XXX

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Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A	$ 18,203,759	1B	$ 53,582	1C	$ 0	1D	$ 0	1E	$ 0	1F	$ 135,000	1G	$ 205,707
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

NONE

Schedule D - Part 2 - Section 2

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)							
91282C-HU-8	UNITED STATES TREASURY	04/21/2025	Unknown	XXX	25,795,166	25,625,000	204,398
91282C-JK-8	UNITED STATES TREASURY	04/21/2025	Unknown	XXX	25,487,865	25,180,000	508,295
91282C-KE-0	UNITED STATES TREASURY	10/17/2025	Unknown	XXX	25,274,414	25,000,000	102,728
91282C-LQ-2	UNITED STATES TREASURY	10/28/2025	Unknown	XXX	22,747,664	22,550,000	14,175
0019999999 - ICO - U.S. Government Obligations (Exempt from RBC)					99,305,109	98,355,000	829,596
0489999999 - ICO - Subtotal – Issuer Credit Obligations (Unaffiliated)					99,305,109	98,355,000	829,596
0509999997 - ICO - Subtotals – Issuer Credit Obligations – Part 3					99,305,109	98,355,000	829,596
0509999999 - ICO - Subtotals – Issuer Credit Obligations					99,305,109	98,355,000	829,596
2009999999 - Subtotals - Issuer Credit Obligations and Asset-Backed Securities					99,305,109	98,355,000	829,596
6009999999 Totals					99,305,109	XXX	829,596

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase /(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
ICO - U.S. Government Obligations (Exempt from RBC)																			
91282C-FP-1	UNITED STATES TREASURY	10/15/2025	Maturity @ 100.00	XXX	50,000,000	50,000,000	49,453,125	49,707,816		292,184		292,184		50,000,000			0	2,125,000	10/15/2025
91282C-JE-2	UNITED STATES TREASURY	10/31/2025	Maturity @ 100.00	XXX	2,550,000	2,550,000	2,557,969	2,553,488		(3,488)		(3,488)		2,550,000			0	127,500	10/31/2025
0019999999 - ICO - U.S. Government Obligations (Exempt from RBC)					52,550,000	52,550,000	52,011,094	52,261,304	0	288,696	0	288,696	0	52,550,000	0	0	0	2,252,500	XXX
Issuer Credit Obligations - Municipal Bonds – Special Revenue																			
37828A-AB-5	GLENDALE ARIZ CTFS PARTN	07/01/2025	Maturity @ 100.00	XXX	665,000	665,000	665,000	665,000				0		665,000			0	8,000	07/01/2025
684100-AD-2	ORANGE CALIF PENSION OBLIG	06/01/2025	Maturity @ 100.00	XXX	845,000	845,000	845,000	845,000				0		845,000			0	4,115	06/01/2025
91412H-JL-8	UNIVERSITY CALIF REVS	05/15/2025	Maturity @ 100.00	XXX	180,000	180,000	180,000	180,000				0		180,000			0	603	05/15/2025
0059999999 - Issuer Credit Obligations - Municipal Bonds – Special Revenue					1,690,000	1,690,000	1,690,000	1,690,000	0	0	0	0	0	1,690,000	0	0	0	12,718	XXX
Issuer Credit Obligations - Corporate Bonds (Unaffiliated)																			
709599-AZ-7	PENSKE TRUCK LEASING CO LP	03/10/2025	Maturity @ 100.00	XXX	525,000	525,000	587,890	525,388		(388)		(388)		525,000			0	10,369	03/10/2025
75524K-NH-3	CITIZENS BANK NA	04/28/2025	Maturity @ 100.00	XXX	550,000	550,000	584,408	551,941		(1,941)		(1,941)		550,000			0	6,188	04/28/2025
0089999999 - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					1,075,000	1,075,000	1,172,298	1,077,329	0	(2,329)	0	(2,329)	0	1,075,000	0	0	0	16,556	XXX
0489999999 - ICO - Subtotal - Issuer Credit Obligations (Unaffiliated)					55,315,000	55,315,000	54,873,392	55,028,633	0	286,367	0	286,367	0	55,315,000	0	0	0	2,281,774	XXX
0509999997 - ICO - Subtotals – Issuer Credit Obligations – Part 4					55,315,000	55,315,000	54,873,392	55,028,633	0	286,367	0	286,367	0	55,315,000	0	0	0	2,281,774	XXX
0509999999 - ICO - Subtotals - Issuer Credit Obligations					55,315,000	55,315,000	54,873,392	55,028,633	0	286,367	0	286,367	0	55,315,000	0	0	0	2,281,774	XXX
ABS - Financial Asset-Backed – Self-Liquidating - Agency Residential MBS – Not/Partially Guaranteed (Not Exempt from RBC)																			
3132CW-RM-8	FH SB0492 - RMBS	12/01/2025	Paydown	XXX	282,426	282,426	261,112	264,049		18,377		18,377		282,426			0	3,119	10/01/2035
3132D5-6Q-0	FH SB8079 - RMBS	12/01/2025	Paydown	XXX	11,619	11,619	12,130	11,974		(354)		(354)		11,619		0	0	125	12/01/2035
3132D6-A5-9	FH SB8128 - RMBS	12/01/2025	Paydown	XXX	253,091	253,091	232,448	235,513		17,578		17,578		253,091			0	2,751	11/01/2036
3132D6-AM-2	FH SB8112 - RMBS	12/01/2025	Paydown	XXX	69,370	69,370	72,584	71,696		(2,326)		(2,326)		69,370			0	922	07/01/2036
3132DV-LE-3	FH SD7525 - RMBS	12/01/2025	Paydown	XXX	44,443	44,443	37,137	37,264		7,179		7,179		44,443		0	0	624	10/01/2050
3132DW-AW-3	FH SD8121 - RMBS	12/01/2025	Paydown	XXX	7,919	7,919	8,221	8,167		(248)		(248)		7,919		0	0	87	01/01/2051
3132DW-BG-7	FH SD8139 - RMBS	12/01/2025	Paydown	XXX	13,928	13,928	13,069	13,136		792		792		13,928		0	0	114	04/01/2051
3132HT-A6-3	FHS 278 A7 - CMO/RMBS	12/01/2025	Paydown	XXX	16,269	16,269	17,896	18,115		(1,846)		(1,846)		16,269			0	402	09/15/2042
3133AD-UW-4	FH QB6897 - RMBS	12/01/2025	Paydown	XXX	7,306	7,306	7,587	7,539		(233)		(233)		7,306		0	0	77	12/01/2050
3133GA-6P-6	FH QN4478 - RMBS	12/01/2025	Paydown	XXX	11,344	11,344	11,819	11,674		(330)		(330)		11,344		0	0	124	12/01/2035
3133GA-CZ-7	FH QN3688 - RMBS	12/01/2025	Paydown	XXX	14,297	14,297	14,938	14,741		(445)		(445)		14,297			0	152	10/01/2035
3133GA-VM-5	FH QN4220 - RMBS	12/01/2025	Paydown	XXX	14,208	14,208	14,874	14,669		(460)		(460)		14,208			0	149	11/01/2035
3133GA-X3-5	FH QN4298 - RMBS	12/01/2025	Paydown	XXX	13,134	13,134	13,700	13,525		(391)		(391)		13,134		0	0	155	11/01/2035
3133L7-4L-8	FH RC1727 - RMBS	12/01/2025	Paydown	XXX	20,405	20,405	21,300	21,027		(622)		(622)		20,405			0	219	12/01/2035
3137F8-PH-0	FHR 5068 HB - CMO/RMBS	12/01/2025	Paydown	XXX	46,544	46,544	47,053	46,872		(328)		(328)		46,544			0	272	05/15/2039
3140KM-TJ-9	FN BQ2352 - RMBS	12/01/2025	Paydown	XXX	4,389	4,389	4,635	4,590		(201)		(201)		4,389		0	0	66	09/01/2050
3140L6-ML-5	FN BR7562 - RMBS	12/01/2025	Paydown	XXX	18,937	18,937	17,768	17,857		1,081		1,081		18,937			0	177	03/01/2051
3140QG-A8-0	FN CA8130 - RMBS	12/01/2025	Paydown	XXX	8,542	8,542	9,022	8,929		(387)		(387)		8,542			0	118	12/01/2050
3140QK-VH-8	FN CB0615 - RMBS	12/01/2025	Paydown	XXX	73,849	73,849	77,357	76,410		(2,562)		(2,562)		73,849			0	1,009	05/01/2036
3140QL-BN-5	FN CB0944 - RMBS	12/01/2025	Paydown	XXX	82,817	82,817	86,803	85,713		(2,896)		(2,896)		82,817		0	0	1,216	06/01/2036
3140X7-2N-8	FN FM4380 - RMBS	12/01/2025	Paydown	XXX	5,458	5,458	5,707	5,632		(174)		(174)		5,458		0	0	59	10/01/2035
3140X7-6B-0	FN FM4465 - RMBS	12/01/2025	Paydown	XXX	18,946	18,946	20,083	19,737		(791)		(791)		18,946			0	258	09/01/2035
3140X7-VB-2	FN FM4209 - RMBS	12/01/2025	Paydown	XXX	19,064	19,064	20,096	19,780		(716)		(716)		19,064			0	255	08/01/2035
3140X8-F8-5	FN FM4690 - RMBS	12/01/2025	Paydown	XXX	13,909	13,909	14,748	14,490		(581)		(581)		13,909		0	0	186	10/01/2035
3140X8-QE-0	FN FM4952 - RMBS	12/01/2025	Paydown	XXX	13,550	13,550	14,287	14,060		(509)		(509)		13,550		0	0	152	10/01/2035
3140XF-U5-8	FN FS0603 - RMBS	12/01/2025	Paydown	XXX	14,985	14,985	14,493	14,528		457		457		14,985		0	0	168	09/01/2051
3140XG-PR-4	FN FS1331 - RMBS	12/01/2025	Paydown	XXX	261,146	261,146	240,458	243,325		17,820		17,820		261,146			0	2,857	03/01/2037
3140XM-Q6-6	FN FS5876 - RMBS	12/01/2025	Paydown	XXX	22,477	22,477	19,265	19,298		3,179		3,179		22,477		0	0	305	05/01/2052
31418D-2S-0	FN MA4384 - RMBS	12/01/2025	Paydown	XXX	70,774	70,774	74,091	73,157		(2,384)		(2,384)		70,774			0	967	07/01/2036
31418D-U9-1	FN MA4207 - RMBS	12/01/2025	Paydown	XXX	13,101	13,101	13,760	13,547		(446)		(446)		13,101		0	0	175	12/01/2035
31418D-V7-4	FN MA4237 - RMBS	12/01/2025	Paydown	XXX	7,736	7,736	8,031	7,979		(243)		(243)		7,736		0	0	85	01/01/2051
31418D-V8-2	FN MA4238 - RMBS	12/01/2025	Paydown	XXX	6,748	6,748	7,095	7,026		(278)		(278)		6,748		0	0	91	01/01/2051
31418D-VX-7	FN MA4229 - RMBS	12/01/2025	Paydown	XXX	14,550	14,550	15,158	14,971		(421)		(421)		14,550			0	159	01/01/2036
1039999999 - ABS - Financial Asset-Backed – Self-Liquidating - Agency Residential MBS – Not/Partially Guaranteed (Not Exempt from RBC)					1,497,282	1,497,282	1,448,727	1,450,991	0	46,291	0	46,291	0	1,497,282	0	0	0	17,595	XXX
ABS - Financial Asset-Backed – Self-Liquidating - Agency Commercial MBS – Not/Partially Guaranteed (Not Exempt from RBC)																			
3137H9-MS-5	FHMS K-F148 AS - CMBS	04/25/2025	Paydown	XXX	3,236	3,236	3,238	3,238		(2)		(2)		3,236			0	58	11/25/2032
1049999999 - ABS - Financial Asset-Backed – Self-Liquidating - Agency Commercial MBS – Not/Partially Guaranteed (Not Exempt from RBC)					3,236	3,236	3,238	3,238	0	(2)	0	(2)	0	3,236	0	0	0	58	XXX
ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency Residential MBS (Unaffiliated)																			
462467-Q2-0	IOWA FINANCE AUTHORITY	07/01/2025	Call @ 100.00	XXX	10,000	10,000	11,134	10,755		(30)		(30)		10,725		(725)	(725)	225	07/01/2051
57587G-JG-1	MASSACHUSETTS ST HSG FIN AGY HSG REV	10/06/2025	Call @ 100.00	XXX	5,000	5,000	5,546	5,403		(34)		(34)		5,369		(369)	(369)	80	06/01/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase /(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
1059999999 - ABS - Financial Asset-Backed – Self-Liquidating - Non-Agency Residential MBS (Unaffiliated)					15,000	15,000	16,680	16,158	0	(64)	0	(64)	0	16,094	0	(1,094)	(1,094)	305	XXX
ABS - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)																			
14316K-AA-3	CGMS 2021-2 A1 - CDO	02/27/2025	Paydown	XXX	430,000	430,000	430,000	430,000				0		430,000			0	9,039	04/20/2034
884887-AA-8	TPRK 1 A1 - CDO	03/20/2025	Paydown	XXX	400,000	400,000	400,000	400,000				0		400,000			0	10,005	04/17/2034
1099999999 - ABS - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					830,000	830,000	830,000	830,000	0	0	0	0	0	830,000	0	0	0	19,044	XXX
ABS - Financial Asset-Backed – Self-Liquidating - Other Financial ABS – Self-Liquidating (Unaffiliated)																			
12511Q-AB-5	CCG 2023-2 A2 - ABS	12/14/2025	Paydown	XXX	73,724	73,724	73,723	73,731		(6)		(6)		73,724		0	0	2,303	04/14/2032
1119999999 - ABS - Financial Asset-Backed – Self-Liquidating - Other Financial ABS – Self-Liquidating (Unaffiliated)					73,724	73,724	73,723	73,731	0	(6)	0	(6)	0	73,724	0	0	0	2,303	XXX
ABS - Non-Financial ABS – Practical Expedient - LBS – Practical Expedient (Unaffiliated)																			
29375N-AB-1	EFF 232 A2 - ABS	12/20/2025	Paydown	XXX	199,909	199,909	199,875	199,889		20		20		199,909		0	0	5,838	04/22/2030
1519999999 - ABS - Non-Financial ABS – Practical Expedient - LBS – Practical Expedient (Unaffiliated)					199,909	199,909	199,875	199,889	0	20	0	20	0	199,909	0	0	0	5,838	XXX
1889999999 - ABS - Subtotal – ABS (Unaffiliated)					2,619,151	2,619,151	2,572,243	2,574,008	0	46,237	0	46,237	0	2,620,245	0	(1,094)	(1,094)	45,142	XXX
1909999997 - ABS - Subtotals – ABS – Part 4					2,619,151	2,619,151	2,572,243	2,574,008	0	46,237	0	46,237	0	2,620,245	0	(1,094)	(1,094)	45,142	XXX
1909999999 - ABS - Subtotals – ABS					2,619,151	2,619,151	2,572,243	2,574,008	0	46,237	0	46,237	0	2,620,245	0	(1,094)	(1,094)	45,142	XXX
2009999999 - Subtotals – ICO and ABS					57,934,151	57,934,151	57,445,634	57,602,640	0	332,605	0	332,605	0	57,935,245	0	(1,094)	(1,094)	2,326,917	XXX
6009999999 Totals					57,934,151	XXX	57,445,634	57,602,640	0	332,605	0	332,605	0	57,935,245	0	(1,094)	(1,094)	2,326,917	XXX

Schedule D - Part 5

NONE

Schedule D - Part 6 - Section 1

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1

NONE

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Restricted Asset Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES							
JP Morgan Chase, N.A.	New York, NY		3.000	154,226	0	2,588,793	XXX
Wells Fargo, N.A.	San Francisco, CA		3.510	196	15	5,000	XXX
0199998 Deposits in ..... depositories that do not exceed the allowable limit in any one depository - Open Depositories		XXX	XXX				XXX
0199999 Totals - Open Depositories		XXX	XXX	154,422	15	2,593,793	XXX
0399999 Total Cash on Deposit		XXX	XXX	154,422	15	2,593,793	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total Cash		XXX	XXX	154,422	15	2,593,793	XXX

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

1. January	5,576,037	4. April	3,434,441	7. July	6,678,678	10. October	3,423,631
2. February	983,809	5. May	4,960	8. August	5,000	11. November	(2,584)
3. March	2,395,357	6. June	1,441,408	9. September	3,538,796	12. December	2,593,793

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
262006-20-8	DREYFUS GVT CM INST		12/01/2025	3.610	XXX	25,352	80	6,837
31846V-33-6	FIRST AMER:GVT OBLG X		12/29/2025	3.650	XXX	196,873	4,297	
4812C0-67-0	JPMORGAN:US GVT MM CAP		12/31/2025	3.630	XXX	176,572,862	634,609	25,727
711991-00-0	TD BANK DEPOSIT SWEEP	SD	12/01/2025		XXX	618,909	1,556	1,358
8309999999 - All Other Money Market Mutual Funds						177,413,995	640,542	33,921
8589999999 - Total Cash Equivalents (Unaffiliated)						177,413,995	640,542	33,921
8609999999 Total Cash Equivalents						177,413,995	640,542	33,921

1.

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

SCHEDULE 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						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ	0	Required by New Jersey Department of Banking & Insurance	198,027,314	199,147,278	0	0
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate alien and other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	198,027,314	199,147,278	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0