QUARTERLY STATEMENT

OF THE

SELECTIVE INSURANCE COMPANY OF AMERICA

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
JUNE 30, 2026

PROPERTY AND CASUALTY

2026

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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

SELECTIVE INSURANCE COMPANY OF AMERICA

NAIC Group Code 0242 (Current) 0242 (Prior) NAIC Company Code 12572 Employer's ID Number 22-1272390

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

Country of Domicile United States of America

Incorporated/Organized 12/22/1925 Commenced Business 04/26/1926

Statutory Home Office 40 Wantage Avenue (Street and Number), Branchville, NJ, US 07890 (City or Town, State, Country and Zip Code)

Main Administrative Office 40 Wantage Avenue (Street and Number)

Branchville, NJ, US 07890 (City or Town, State, Country and Zip Code), 973-948-3000 (Area Code) (Telephone Number)

Mail Address 40 Wantage Avenue (Street and Number or P.O. Box), Branchville, NJ, US 07890 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 40 Wantage Avenue (Street and Number)

Branchville, NJ, US 07890 (City or Town, State, Country and Zip Code), 973-948-3000 (Area Code) (Telephone Number)

Internet Website Address www.selective.com

Statutory Statement Contact Patricia Behnke (Name), 973-948-1260 (Area Code) (Telephone Number)

StatutoryStatementContact@selective.com (E-mail Address), 855-540-6760 (FAX Number)

OFFICERS

President & CEO	John Joseph Marchioni	Treasurer	Anthony David Harnett #
Secretary	Michael Haran Lanza	Chief Financial Officer	Patrick Sean Brennan

OTHER

Nathan Charles Rugge #, EVP	Sheri Talley Burns, EVP	Rohit Mull, EVP
John Patrick Bresney, EVP	Jeffrey Francis Kamrowski, EVP	Paul Kush, EVP

DIRECTORS OR TRUSTEES

Michael Haran Lanza	John Joseph Marchioni	Nathan Charles Rugge #
Sheri Talley Burns	Patrick Sean Brennan	

State of New Jersey
County of Sussex 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.

John Joseph Marchioni President & Chief Executive Officer	Michael Haran Lanza Executive Vice President, General Counsel, Corporate Secretary & Chief Compliance Officer	Anthony David Harnett Senior Vice President, Chief Accounting Officer & Treasurer

Subscribed and sworn to before me this 17th day of July, 2026

Christine Marie Lawson

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.....

CHRISTINE MARIE LAWSON
NOTARY PUBLIC
STATE OF NEW JERSEY
MY COMMISSION EXPIRES APRIL 15, 2029
COMMISSION: #2312839

CHRISTINE MARIE LAWSON NOTARY PUBLIC NEW JERSEY

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	2,850,249,996		2,850,249,996	2,670,522,334
2.	Stocks:				
	2.1 Preferred stocks	16,652,139		16,652,139	16,553,955
	2.2 Common stocks	236,308,299		236,308,299	217,779,282
3.	Mortgage loans on real estate:				
	3.1 First liens	153,649,002		153,649,002	152,466,174
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)				
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 18,614,642), cash equivalents ($ 103,812,684) and short-term investments ($ 50,553)	123,063,916	586,036	122,477,880	318,232,717
6.	Contract loans (including $ ..... premium notes)				
7.	Derivatives				
8.	Other invested assets	300,514,951	255,352	300,259,599	259,758,998
9.	Receivables for securities	766,080		766,080	2,051,271
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	3,681,204,383	841,388	3,680,362,995	3,637,364,731
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	25,583,595		25,583,595	24,112,353
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	335,705,374	7,568,219	328,137,155	342,799,016
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 18,029,853 earned but unbilled premiums)	445,106,828	2,855,458	442,251,370	412,899,602
	15.3 Accrued retrospective premiums ($ 235,020) and contracts subject to redetermination ($ .....)	235,020	18,462	216,558	350,200
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	158,439,091		158,439,091	148,440,765
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	73,948,486		73,948,486	70,948,058
19.	Guaranty funds receivable or on deposit	105,112		105,112	152,696
20.	Electronic data processing equipment and software	63,354,178	55,168,122	8,186,056	8,434,434
21.	Furniture and equipment, including health care delivery assets ($ .....)	23,095,706	23,095,706		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	29,629,067		29,629,067	28,394,009
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	68,801,370	26,237,373	42,563,997	35,853,009
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,905,208,210	115,784,728	4,789,423,482	4,709,748,873
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	4,905,208,210	115,784,728	4,789,423,482	4,709,748,873
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	COLI	18,797,767		18,797,767	17,253,132
2502.	Equities and deposits in pools and associations	7,193,759		7,193,759	10,821,463
2503.	Other assets	29,177,753	12,605,282	16,572,471	7,778,414
2598.	Summary of remaining write-ins for Line 25 from overflow page	13,632,091	13,632,091		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	68,801,370	26,237,373	42,563,997	35,853,009

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 359,260,109)	1,810,002,895	1,691,737,094
2.	Reinsurance payable on paid losses and loss adjustment expenses	157,862,050	121,666,140
3.	Loss adjustment expenses	343,914,954	330,689,628
4.	Commissions payable, contingent commissions and other similar charges	36,489,400	56,182,625
5.	Other expenses (excluding taxes, licenses and fees)	29,436,272	35,419,278
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	8,607,535	12,991,820
7.1	Current federal and foreign income taxes (including $ 409,963 on realized capital gains (losses))	2,889,383	9,809,319
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 1,723,318,703 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	797,659,878	793,340,287
10.	Advance premium	2,882,264	4,335,691
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	2,297,234	2,591,705
12.	Ceded reinsurance premiums payable (net of ceding commissions)	237,118,949	270,288,532
13.	Funds held by company under reinsurance treaties	4,328	4,328
14.	Amounts withheld or retained by company for account of others	3,508,655	3,176,540
15.	Remittances and items not allocated		
16.	Provision for reinsurance (including $ 105,369 certified)	1,705,818	1,705,818
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	69,323,581	146,430,679
20.	Derivatives		
21.	Payable for securities	48,225,965	18,636,809
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ 0 and interest thereon $		
25.	Aggregate write-ins for liabilities	26,260,664	25,785,567
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,578,189,825	3,524,791,860
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	3,578,189,825	3,524,791,860
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock	4,400,000	4,400,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	188,313,867	188,313,867
35.	Unassigned funds (surplus)	1,018,519,790	992,243,145
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	1,211,233,657	1,184,957,012
38.	Totals (Page 2, Line 28, Col. 3)	4,789,423,482	4,709,748,872
	DETAILS OF WRITE-INS		
2501.	Other liabilities	20,330,782	18,885,027
2502.	Unpresented checks for escheatment	4,955,685	5,954,462
2503.	Liability for accrued pension benefits	410,724	413,973
2598.	Summary of remaining write-ins for Line 25 from overflow page	563,473	532,105
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	26,260,664	25,785,567
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)		
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 700,031,523)	705,067,391	680,798,180	1,377,755,511
	1.2 Assumed (written $ 1,817,923,491)	1,800,981,945	1,738,548,798	3,534,320,501
	1.3 Ceded (written $ 1,735,170,281)	1,727,584,194	1,668,366,533	3,386,253,350
	1.4 Net (written $ 782,784,733)	778,465,142	750,980,445	1,525,822,662
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 457,779,708):			
	2.1 Direct	403,524,218	380,768,070	828,311,191
	2.2 Assumed	1,045,475,796	999,343,526	2,005,687,427
	2.3 Ceded	999,604,636	953,012,619	1,968,689,702
	2.4 Net	449,395,378	427,098,977	865,308,916
3.	Loss adjustment expenses incurred	72,729,695	75,329,361	145,120,519
4.	Other underwriting expenses incurred	241,274,990	245,212,530	480,299,579
5.	Aggregate write-ins for underwriting deductions	122,500	125,836	325,430
6.	Total underwriting deductions (Lines 2 through 5)	763,522,563	747,766,704	1,491,054,444
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	14,942,579	3,213,741	34,768,218
	INVESTMENT INCOME			
9.	Net investment income earned	86,134,151	75,625,941	162,019,068
10.	Net realized capital gains (losses) less capital gains tax of $ 409,963	(10,197,322)	(1,973,018)	(3,404,550)
11.	Net investment gain (loss) (Lines 9 + 10)	75,936,829	73,652,923	158,614,518
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 156,541 amount charged off $ 1,450,791)	(1,294,250)	(1,406,427)	(2,908,302)
13.	Finance and service charges not included in premiums	1,569,968	1,710,677	3,375,700
14.	Aggregate write-ins for miscellaneous income	4,083,263	2,416,507	6,591,228
15.	Total other income (Lines 12 through 14)	4,358,981	2,720,757	7,058,626
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	95,238,389	79,587,421	200,441,362
17.	Dividends to policyholders	380,823	683,027	1,165,511
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	94,857,566	78,904,394	199,275,851
19.	Federal and foreign income taxes incurred	17,256,480	17,228,240	32,741,604
20.	Net income (Line 18 minus Line 19)(to Line 22)	77,601,086	61,676,154	166,534,247
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	1,184,957,012	997,472,396	997,472,396
22.	Net income (from Line 20)	77,601,086	61,676,154	166,534,247
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 4,503,699	16,942,489	263,557	4,249,644
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	7,528,042	7,782,852	6,185,828
27.	Change in nonadmitted assets	(16,305,067)	(7,087,797)	(18,291,523)
28.	Change in provision for reinsurance			(595,261)
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (stock dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in		27,500,000	27,500,000
	33.2 Transferred to capital (stock dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) home office			
35.	Dividends to stockholders	(59,994,000)		
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	504,095	545,985	1,901,681
38.	Change in surplus as regards policyholders (Lines 22 through 37)	26,276,645	90,680,751	187,484,616
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,211,233,657	1,088,153,147	1,184,957,012
	DETAILS OF WRITE-INS			
0501.	Miscellaneous expense	18,819	71,141	206,318
0502.	Commercial Auto Insurance Procedure premium deficiency	103,681	54,695	119,112
0503.	Retroactive reinsurance			
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	122,500	125,836	325,430
1401.	Other income	4,083,263	2,416,507	6,591,228
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	4,083,263	2,416,507	6,591,228
3701.	Change in pension liability	3,248	1,625	(91,033)
3702.	Change in overfunded pension plan asset	500,847	544,360	1,992,714
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	504,095	545,985	1,901,681

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	733,035,797	730,395,161	1,517,075,074
2.	Net investment income	84,411,437	75,111,702	162,226,981
3.	Miscellaneous income	6,570,001	6,214,601	9,971,757
4.	Total (Lines 1 to 3)	824,017,235	811,721,464	1,689,273,812
5.	Benefit and loss related payments	304,931,993	330,334,874	679,066,410
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	336,480,566	315,345,752	577,549,415
8.	Dividends paid to policyholders	675,293	763,720	1,480,769
9.	Federal and foreign income taxes paid (recovered) net of $ 396,600 tax on capital gains (losses)	24,586,379	24,880,374	33,562,063
10.	Total (Lines 5 through 9)	666,674,231	671,324,720	1,291,658,657
11.	Net cash from operations (Line 4 minus Line 10)	157,343,004	140,396,744	397,615,155
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	474,629,439	291,838,155	665,489,694
	12.2 Stocks		6,809,785	12,928,928
	12.3 Mortgage loans	5,559,846	1,516,383	14,128,130
	12.4 Real estate			
	12.5 Other invested assets	32,390,230	13,307,415	26,616,676
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	597	508	901
	12.7 Miscellaneous proceeds	30,868,428		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	543,448,540	313,472,246	719,164,329
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	651,277,209	385,445,427	912,515,071
	13.2 Stocks	6,135,123	93,975,608	132,584,252
	13.3 Mortgage loans	6,742,675	19,559,914	38,513,688
	13.4 Real estate			
	13.5 Other invested assets	75,008,096	18,079,781	59,127,776
	13.6 Miscellaneous applications		12,749,586	25,327,923
	13.7 Total investments acquired (Lines 13.1 to 13.6)	739,163,103	529,810,316	1,168,068,710
14.	Net increase/(decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(195,714,563)	(216,338,070)	(448,904,381)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock		27,500,000	27,500,000
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders	59,994,000		
	16.6 Other cash provided (applied)	(97,389,278)	(11,721,726)	45,042,155
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(157,383,278)	15,778,274	72,542,155
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(195,754,837)	(60,163,052)	21,252,929
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	318,818,753	297,565,824	297,565,824
	19.2 End of period (Line 18 plus Line 19.1)	123,063,916	237,402,772	318,818,753

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001. Non-Cash purchases of Property and equipment	17,769	13,228	673,075
20.0002. Exchange of bond securities		821,044	3,641,086
20.0003. Short term bond exchange from Schedule DA to Schedule D		253,274	253,274
20.0004. Conversion of commercial mortgage loan to alternative investment		3,300,000	3,300,000

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Selective Insurance Company of America (the “Company") are presented on the basis of accounting practices prescribed or permitted by the State of New Jersey Department of Banking and Insurance (the “Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the State of New Jersey for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the New Jersey Insurance Law. The National Association of Insurance Commissioners' (“NAIC”) Accounting Practices and Procedures manual, ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of New Jersey.

A reconciliation of the Company’s net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the Department is shown below:

	SSAP #	F/S Page	F/S Line #	6/30/2026	12/31/2025
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 77,601,086	$ 166,534,247
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:				$ -	$ -
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				$ -	$ -
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 77,601,086	$ 166,534,247
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 1,211,233,657	$ 1,184,957,012
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				$ -	$ -
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				$ -	$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,211,233,657	$ 1,184,957,012

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

No change

C. Accounting Policy

Investments

(2) Bonds are principally stated at amortized cost using the modified scientific method. Bonds with an NAIC designation of 3 or higher and where a decrease in value of the bond is deemed temporary are stated at the lower of amortized cost or fair value with the difference charged to unassigned surplus as net unrealized losses on investments. SVO-identified exchange-traded funds are stated at fair value, with changes in fair value recorded as unrealized gains or losses in unassigned surplus.

(6) Bonds represent security structures that qualify as in-substance creditor relationships and are classified as either Issuer Credit Obligations (“ICOs”) or Asset-Backed Securities (“ABS”). Bonds are principally stated at amortized cost using the modified scientific method and may include non-redeemable preferred stock with certain debt-like characteristics which are listed and market priced by the Securities Valuations Office (“SVO”) as bonds.

ABS of high credit quality at acquisition are adjusted for the effects of changes in prepayment assumptions using the retrospective method. Subsequently, if an ABS is downgraded below high credit quality, the retrospective method continues to be applied unless an other-than-temporary impairment (“OTTI”) is recorded, at which time the prospective method is used. All ABS that are not of high credit quality at acquisition use the prospective method for recording the effects of changes in prepayment assumptions.

D. Going Concern

None

NOTE 2 Accounting Changes and Corrections of Errors

A. Correction of Errors

None

B. Accounting Changes

None

NOTE 3 Business Combinations and Goodwill

None

NOTE 4 Discontinued Operations

None

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No significant change.

B. Debt Restructuring

The Company did not restructure any debt.

C. Reverse Mortgages

The Company did not invest in reverse mortgages.

D. Asset-Backed Securities

(1) Asset-backed securities are adjusted for the effects of changes in prepayment assumptions, which are obtained through the Company’s third party investment accounting administrators from nationally recognized outside sources.

(2) The Company did not recognize other-than-temporary impairment (“OTTI”) charges for asset-backed securities in 2026 as a result of: (i) the intent to sell; or (ii) the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis.

NOTES TO FINANCIAL STATEMENTS

(3) As of June 30,2026, the Company held the following investments which required OTTI charges due to the present value of expected cash flows being less than amortized cost:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
87289B-AJ-3	$ 1,089,686	$ 608,132	$ 481,554	$ 608,132	$ 71,258	03/31/2026
87289B-AJ-3	$ 1,045,982	$ 219,127	$ 826,855	$ 219,127	$ -	06/30/2026
28853B-AJ-3	$ 15,453	$ -	$ 15,453	$ -	$ -	06/30/2026
Total	XXX	XXX	$ 1,323,862	XXX	XXX	XXX

(4) The following tables summarize the gross pre-tax unrealized losses (that is the amount by which cost or amortized cost exceeds fair value) for all impaired securities for which OTTI charges have not been recognized in earnings as a realized loss, (including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains) and the related aggregate fair value at June 30, 2026 and December 31, 2025:

June 30, 2026

a) The aggregate amount of unrealized losses:

1. Less than 12 Months	$ (10,749,725)
2. 12 Months or Longer	$ (27,152,970)

b)The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	$ 750,855,473
2. 12 Months or Longer	$ 365,679,921

December 31, 2025

a) The aggregate amount of unrealized losses:

1. Less than 12 Months	$ (4,746,972)
2. 12 Months or Longer	$ (24,360,616)

b) The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	$ 308,638,497
2. 12 Months or Longer	$ 452,581,218

(5) The Company does not currently intend to sell any of the securities in the tables above, nor is it likely the Company will be required to sell any of these securities. Considering these factors and a review of these securities under the Company's methodology for analyzing OTTI, as described in note 1(c) "Accounting Policies" of the 2025 Annual Statement, management has concluded that they are temporarily impaired. This conclusion reflects management's current judgment as to the financial position and future prospects of the entity that issued the investment security and underlying collateral.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions
The Company did not enter into any Dollar Repurchase Agreements and/or Securities Lending Transactions.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
The Company did not enter into any repurchase agreements accounted for as a secured borrowing.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
The Company did not enter into any reverse repurchase agreements accounted for as secured borrowing.

H. Repurchase Agreements Transactions Accounted for as a Sale
The Company did not enter into any repurchase agreements accounted for as a sale.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
The Company did not enter into any reverse repurchase agreements accounted for as a sale.

J. Real Estate
The Company did not invest in Real Estate.

K. Investments in Tax Credit Structures (tax credit investments)
The Company invests in tax credit structures, including Low-Income Housing Tax Credits ("LIHTC") programs and other federal and state tax credit arrangements,for the purpose of generating income tax credits and related tax benefits. Except for the disclosures presented below, there have been no significant changes to the Company's Note 5K disclosures since December 31, 2025. Refer to Note 5K of the 2025 Annual Statement for a complete description of these investments and related disclosures.

- The carrying value of the Company's LIHTC as of June 30, 2026 and December 31, 2025 was $89,535,743 and $69,184,533, respectively.

- Aggregate schedule of tax credits expected to be generated each year for the subsequent five years:

Year	
2027	$10,852,102
2028	$11,410,695
2029	$11,082,128
2030	$10,708,391
2031	$10,164,313

- The Company's outstanding commitment on LIHTC investments as of June 30, 2026 and December 31, 2025 was $36,998,110 and $18,478,134, respectively. These outstanding contributions are expected to be fully funded by calendar year 2039.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
c. Subject to repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
d. Subject to reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
e. Subject to dollar repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
f. Subject to dollar reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
g. Placed under option contracts	$ -	$ -	$ -	$ -	$ -	$ -	$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	$ -	$ -	$ -	$ -	$ -
i. FHLB capital stock	$ 979,300	$ -	$ -	$ -	$ 979,300	$ 923,000	$ 56,300
j. On deposit with states	$ 6,361,753	$ -	$ -	$ -	$ 6,361,753	$ 6,347,197	$ 14,556
k. On deposit with other regulatory bodies	$ 59,745	$ -	$ -	$ -	$ 59,745	$ 59,687	$ 58
l. Pledged collateral to FHLB (including assets backing funding agreements)	$24,901,021	$ -	$ -	$ -	$24,901,021	$26,492,847	$(1,591,826)
m. Pledged as collateral not captured in other categories	$ -	$ -	$ -	$ -	$ -	$ -	$ -
n. Other restricted assets	$ -	$ -	$ -	$ -	$ -	$ -	$ -
o. Collateral assets received and on balance sheet	$ 586,036	$ -	$ -	$ -	$ 586,036	$ 586,036	$ -
p. Assets held under modco reinsurance agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
q. Assets held under funds withheld reinsurance agreements	$ 4,328	$ -	$ -	$ -	$ 4,328	$ 4,328	$ -
r. Total restricted assets (Sum of a through q)	$32,892,183	$ -	$ -	$ -	$32,892,183	$34,413,095	$(1,520,912)

(a) Subset of Column 1

(b) Subset of Column 3

Restricted Asset Category	Current Year						
	8	9	Percentage		12	13	14
			10	11			
	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	Reported in General Interroga-tories	Difference from Note and GI	GI Ref
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
b. Collateral held under security lending agreements	$ -	$ -	0.000%	0.000%			25.04 + 25.05
c. Subject to repurchase agreements	$ -	$ -	0.000%	0.000%			26.21
d. Subject to reverse repurchase agreements	$ -	$ -	0.000%	0.000%			26.22
e. Subject to dollar repurchase agreements	$ -	$ -	0.000%	0.000%			26.23
f. Subject to dollar reverse repurchase agreements	$ -	$ -	0.000%	0.000%			26.24
g. Placed under option contracts	$ -	$ -	0.000%	0.000%			26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	0.000%	0.000%			26.26
i. FHLB capital stock	$ -	$ 979,300	0.020%	0.020%			26.27
j. On deposit with states	$ -	$ 6,361,753	0.130%	0.133%			26.28
k. On deposit with other regulatory bodies	$ -	$ 59,745	0.001%	0.001%			26.29
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ -	$24,901,021	0.508%	0.520%			26.31
m. Pledged as collateral not captured in other categories	$ -	$ -	0.000%	0.000%			26.30
n. Other restricted assets	$ -	$ -	0.000%	0.000%			26.32
o. Collateral assets received and on balance sheet	$ 586,036	$ -	0.012%	0.000%	XXX	XXX	XXX
p. Assets held under modco reinsurance agreements	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements	$ -	$ 4,328	0.000%	0.000%	XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	$ 586,036	$32,306,147	0.671%	0.675%	XXX	XXX	XXX

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance (excluding Modco/FWH) and Derivatives, Are Reported in the Aggregate)

None

NOTES TO FINANCIAL STATEMENTS

3. Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance (exclude Modco/FWH) and Derivatives, Are Reported in the Aggregate)

None

4. Collateral Received and Assets Held under Modco/Funds Withheld (FWH) Reinsurance Agreements Reflected as Assets Within the Reporting Entity's Financial Statements

Assets	1 (BACV) Collateral ***	2 (BACV) Modco ****	3 (BACV) FWH *****	4 Fair Value Collateral	5 Fair Value Modco	6 Fair Value FWH	7 % of BACV to Total Assets (Admitted and Nonadmitted)*	8 % of BACV to Total Admitted Assets **
General Account:								
a. Cash, Cash Equivalents and Short-Term Investments	$ 586,036	$ -	$ 4,328	$ -	$ -	$ -	0.012%	0.012%
b. Schedule D, Part 1, Section 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
c. Schedule D, Part 1, Section 2	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
d. Schedule D, Part 2, Section 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
e. Schedule D, Part 2, Section 2	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
f. Schedule B	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
g. Schedule A	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
h. Schedule BA, Part 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
i. Schedule DL, Part 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
j. Other	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	$ 586,036	$ -	$ 4,328	$ -	$ -	$ -	0.012%	0.012%
l. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Protected Cell:								
m. Cash, Cash Equivalents and Short-Term Investments	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
n. Schedule D, Part 1, Section 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
o. Schedule D, Part 1, Section 2	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
p. Schedule D, Part 2, Section 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
q. Schedule D, Part 2, Section 2	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
r. Schedule B	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
s. Schedule A	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
t. Schedule BA, Part 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
u. Schedule DL, Part 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
v. Other	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
x. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

* k=Sum of Columns 1, 2, and 3 divided by Asset Page, Line 26 (Column 1)
w=Sum of Columns 1, 2, and 3 divided by Asset Page, Line 27 (Column 1)

** k=Sum of Columns 1, 2, and 3 divided by Asset Page, Line 26 (Column 3)
w=Sum of Columns 1, 2, and 3 divided by Asset Page, Line 27 (Column 3)

*** k (Collateral BACV) should equal Note 5L(1) Column 1, Line o.
w (Collateral BACV) should equal Note 5L(1) Column 2, Line o.

**** k (Modco BACV) should equal Note 5L(1) Column 1, Line p.
w (Modco BACV) should equal Note 5L(1) Column 2, Line p.

***** k (FWH BACV) should equal Note 5L(1) Column 1, Line q.
w (FWH BACV) should equal Note 5L(1) Column 2, Line q.

NOTES TO FINANCIAL STATEMENTS

Assets	9	10	11	12	13	14	15
	Book/Adjusted Carrying Value (BACV)	Related Party Code					
	FWH Including Modco	1	2	3	4	5	6
General Account: a. Cash, Cash Equivalents and Short -Term Investments	$ 4,328	$ -	$ -	$ -	$ -	$ -	$ -
b. Schedule D, Part 1, Section 1	$ -	$ -	$ -	$ -	$ -	$ -	$ -
c. Schedule D, Part 1, Section 2	$ -	$ -	$ -	$ -	$ -	$ -	$ -
d. Schedule D, Part 2, Section 1	$ -	$ -	$ -	$ -	$ -	$ -	$ -
e. Schedule D, Part 2, Section 2	$ -	$ -	$ -	$ -	$ -	$ -	$ -
f. Schedule B	$ -	$ -	$ -	$ -	$ -	$ -	$ -
g. Schedule A	$ -	$ -	$ -	$ -	$ -	$ -	$ -
h. Schedule BA, Part 1	$ -	$ -	$ -	$ -	$ -	$ -	$ -
i. Schedule DL, Part 1	$ -	$ -	$ -	$ -	$ -	$ -	$ -
j. Other	$ -	$ -	$ -	$ -	$ -	$ -	$ -
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	$ 4,328	$ -	$ -	$ -	$ -	$ -	$ -
l. Percentage to Total FWH Assets (including Modco)	100.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
Protected Cell: m. Cash, Cash Equivalents and Short-Term Investments	$ -	$ -	$ -	$ -	$ -	$ -	$ -
n. Schedule D, Part 1, Section 1	$ -	$ -	$ -	$ -	$ -	$ -	$ -
o. Schedule D, Part 1, Section 2	$ -	$ -	$ -	$ -	$ -	$ -	$ -
p. Schedule D, Part 2, Section 1	$ -	$ -	$ -	$ -	$ -	$ -	$ -
q. Schedule D, Part 2, Section 2	$ -	$ -	$ -	$ -	$ -	$ -	$ -
r. Schedule B	$ -	$ -	$ -	$ -	$ -	$ -	$ -
s. Schedule A	$ -	$ -	$ -	$ -	$ -	$ -	$ -
t. Schedule BA, Part 1	$ -	$ -	$ -	$ -	$ -	$ -	$ -
u. Schedule DL, Part 1	$ -	$ -	$ -	$ -	$ -	$ -	$ -
v. Other	$ -	$ -	$ -	$ -	$ -	$ -	$ -
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	$ -	$ -	$ -	$ -	$ -	$ -	$ -
x. Percentage to Total FWH Assets (including Modco)	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%

		1 Amount	2 % of Liability to Total Liabilities #
y.	Recognized Obligation to Return Collateral Asset (General Account)	$ 586,036	0.016%
z.	Recognized Obligation to Return Collateral Asset (Protected Cell)		0.000%
aa.	Recognized Obligation for Modco assets (General Account)		0.000%
bb.	Recognized Obligation for Modco assets (Protected Cell)		0.000%
cc.	Recognized Obligation for FWH (excluding Modco) assets (General Account)	$ 4,328	0.000%
dd.	Recognized Obligation for FWH (excluding Modco) assets (Protected Cell)		0.000%

y + aa + cc = Column 1 divided by Liability Page, Line 26 (Column 1)
z + bb + dd = Column 1 divided by Liability Page, Line 27 (Column 1)

5. Disclose whether any of the assets held as collateral or under modified coinsurance (Modco) or funds withheld reinsurance (FWH) agreements have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer). For example, if the insurance reporting entity has used these assets as the collateral in a securities lending agreement, a repo transaction, pledged as collateral to the FHLB, etc. (For Modco/FWH assets, items pledged on behalf of the reinsurer shall not be captured.)

   None

M. Working Capital Finance Investments
The Company has no working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities
The Company did not net or offset assets and liabilities.

O. 5GI Securities
The Company has no 5GI securities.

P. Short Sales
The Company had no short sales.

Q. Investment Income Associated with Prepayment Penalty and Acceleration Fees
No significant change.

R. Reporting Entity's Share of Cash Pool by Asset Type
The Company did not utilize cash pools.

S. Aggregate Collateral Loans by Qualifying Investment Collateral
The Company did not own any collateral loans.

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

A. The Company has no investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10% of its admitted assets.

B. The Company did not utilize tax credits and recognize any year-to-date impairment write downs on investments in Joint Ventures, Partnerships, or Limited Liability Companies.

NOTES TO FINANCIAL STATEMENTS

NOTE 7 Investment Income

A, B. The Company has no investment income due and accrued that was nonadmitted at June 30, 2026.

C. The gross, nonadmitted and admitted amounts for interest income due and accrued.
No significant change

D. The aggregate deferred interest.
None

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance.

	Amount
Cumulative amounts of PIK interest included in the current principal balance	$ 3,486,868

NOTE 8 Derivative Instruments

The Company did not invest in derivative instruments.

NOTE 9 Income Taxes

No significant change

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

A. Changes in organization related to Parent, Subsidiaries, and Affiliates:
No changes

B. The Company paid cash dividends of $59,994,000 for the six months ended June 30, 2026. No cash dividends were paid for the six months ended June 30, 2025. Please see Note 13(d) for further details.

The Company did not have any transactions for which the method of establishing those items were different in a preceding period.

C. Transactions with related party who are not reported on Schedule Y

On March 27, 2026, The Vanguard Group, Inc. filed a Schedule 13G/A with the SEC indicating that it holds no interest in the Parent's common shares. The filing indicated that due to an internal alignment, The Vanguard Group, Inc. will report beneficial interests on a disaggregated basis from its subsidiaries or business units. On April 29, 2026, Vanguard Portfolio Management ("VPM") filed a Schedule 13G reporting that it held 5.87% of the Parent's common shares as of March 31, 2026. On April 30, 2026, Vanguard Capital Management ("VCM") filed a Schedule 13G reporting that it held 5.24% of the Parent's common shares as of March 31, 2026. As the holdings reported in both of these filings are below the related party disclosure threshold, no additional information is provided, and neither VPM nor VCM are considered related parties for purposes of this disclosure.

D. The Company reported amounts payable to parent, subsidiaries and affiliates as of June 30, 2026 and December 31, 2025 as follows:

	June 30, 2026	December 31, 2025
Selective Way Insurance Company (SWIC)	-	19,013,323
Selective Insurance Company of the Southeast (SICSE)	32,434,832	65,319,558
Selective Insurance Company of South Carolina (SICSC	27,225,876	28,799,228
Selective Insurance Company of New York (SICNY)	2,743,301	5,122,107
Selective Insurance Company of New England (SICNE)	-	8,180,336
Selective Auto Insurance Company of New Jersey (SAIC	-	1,054,631
Selective Casualty Insurance Company (SCIC)	3,970,468	10,119,232
Selective Fire and Casualty Insurance Company (SFCIC	69,737	8,822,264
Selective Insurance group, Inc. (SIGI -The Parent)	2,879,367	-
Total	69,323,581	146,430,679

The Company reported amounts receivable from parent, subsidiaries and affiliates as of June 30, 2026 and December 31, 2025 as follows:

	June 30, 2026	December 31, 2025
SWIC	6,276,077	-
SICNE	1,222,045	-
SAICNJ	29,639	-
SRM Insurance Brokerage, LLC (SRM)	135,863	90,257
MESA Underwriters Specialty Insurance Company (MUS	21,965,443	15,904,323
SIGI (The Parent)	-	12,399,429
Total	29,629,067	28,394,009

All balances are settled within 60 days.

E. Material intercompany or related party agreement changes:
No significant change

F. Guarantees or undertakings taken by the Company for the benefit of an affiliate or related party which resulted in a material contingent exposure:
None

G. Changes in ownership of outstanding shares:
None

H. Shares owned by the Company in an upstream intermediate or ultimate Parent:
None

I. Investment in a subsidiary, controlled or affiliated ("SCA") that exceeds 10% of admitted assets of the Company:
None

J. Write-down for impairments of investments in SCA's:
None

K. Investment in a foreign insurance subsidiary:
None

L. Investment in a downstream non-insurance holding company:
None

NOTES TO FINANCIAL STATEMENTS

M. All SCA Investments
The Company did not have any SCA investments.

N. Investment in Insurance SCAs
The Company did not have any investments in insurance SCA's.

O. SCA or SSAP 48 Entity Loss Tracking

June 30, 2026

1 Entity	2 Reporting Entity's Share of Net Income (Loss)	3 Accumulated Share of Net Income (Losses)	4 Reporting Entity's Share of Equity, Including Negative Equity	5 Guaranteed Obligation / Commit-ment for Financial Support (Yes/No)	6 Amount of the Recognized Guarantee Under SSAP No. 5
Ivy Hill Revolver Funding LP	$ (26,964)		$ (599,410)	No	
Veritas Capital Fund IX, LP	$ (81,366)		$ 35,878	No	

December 31, 2025

1 Entity	2 Reporting Entity's Share of Net Income (Loss)	3 Accumulated Share of Net Income (Losses)	4 Reporting Entity's Share of Equity, Including Negative Equity	5 Guaranteed Obligation / Commit-ment for Financial Support (Yes/No)	6 Amount of the Recognized Guarantee Under SSAP No. 5
Ivy Hill Revolver Funding LP	$ (55,075)	$ -	$ (572,446)	No	$ -
Veritas Capital Fund IX, LP	$ (234,122)	$ -	$ 25,602	No	$ -

NOTE 11 Debt

A. The Company did not have debt outstanding.

B. FHLB (Federal Home Loan Bank) Agreements

(1) In the fourth quarter of 2015, the Company became a member of the Federal Home Loan Bank of New York ("FHLBNY"). The Company's membership in the FHLBNY provides access to both short-term and long-term liquidity needs. As of June 30, 2026, the Company has pledged collateral with a market value of $23,545,199 and has no outstanding borrowings.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Protected Cell Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 979,300	$ 979,300	$ -
(c) Activity Stock	$ -	$ -	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 979,300	$ 979,300	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 470,974,887	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 923,000	$ 923,000	$ -
(c) Activity Stock	$ -	$ -	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 923,000	$ 923,000	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 470,974,887	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less Than 6 Months	 4 6 Months to Less Than 1 Year	 5 1 to Less Than 3 Years	 6 3 to 5 Years
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 979,300	$ 979,300	$ -	$ -	$ -	$ -

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Protected Cell Account Total Collateral Pledged (Lines 2+3)	$ 23,545,199	$ 24,901,021	$ -
2. Current Year General Account Total Collateral Pledged	$ 23,545,199	$ 24,901,021	
3. Current Year Protected Cell Account Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Protected Cell Account Total Collateral Pledged	$ 25,445,028	$ 26,492,847	$ -

11B(3)a1 (Column 2) should be equal to or less than 11B(3)b1 (Column 2)
11B(3)a2 (Column 2) should be equal to or less than 11B(3)b2 (Column 2)
11B(3)a3 (Column 2) should be equal to or less than 11B(3)b3 (Column 2)
11B(3)a4 (Column 2) should be equal to or less than 11B(3)b4 (Column 2)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Protected Cell Account Maximum Collateral Pledged (Lines 2+3)	$ 25,256,825	$ 26,213,577	$ -
2. Current Year General Account Maximum Collateral Pledged	$ 25,256,825	$ 26,213,577	$ -
3. Current Year Protected Cell Account Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Protected Cell Account Maximum Collateral Pledged	$ 29,748,602	$ 31,617,365	$ -

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Protected Cell Account	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ -	$ -	$ -	$ -
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ -	$ -	$ -	$ -
2. Prior Year end				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ -	$ -	$ -	$ -
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ -	$ -	$ -	$ -

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Protected Cell Account
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ -	$ -	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total (1+2+3)	$ -	$ -	$ -

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

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

NOTES TO FINANCIAL STATEMENTS

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

	Pension Benefits 2026	2025
(4) Components of net periodic benefit cost		
a. Service cost	$ -	$ -
b. Interest cost	$ 2,365,164	$ 2,542,864
c. Expected return on plan assets	$ (3,700,894)	$ (3,416,943)
d. Transition asset or obligation	$ -	$ -
e. Gains and losses	$ 500,848	$ 544,359
f. Prior service cost or credit	$ -	$ -
g. Gain or loss recognized due to a settlement or curtailment	$ -	$ -
h. Total net periodic benefit cost	$ (834,882)	$ (329,720)

(7) Weighted-average assumptions used to determine net periodic benefit cost as of the end of current period:

	2026	2025
a. Weighted average discount rate	5.480%	5.690%
b. Expected long-term rate of return on plan assets	6.850%	6.600%
c. Rate of compensation increase	0.000%	0.000%
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	0.000%	0.000%

B. Investment policies and strategies:
No change

C. The fair value of each class of plan assets
No change

D. Basis used to determine the overall expected long-term rate-of-return-on-assets assumption:
No change

E. Defined Contribution Plan
No significant change

F. Multiemployer Plans
None

G. Consolidated/Holding Company Plans
None

H. Postemployment Benefits and Compensated Absences
None

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)
None

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

A. Shares authorized, issued, and outstanding:
No change

B. Dividend rate, liquidation value and redemption schedule of preferred stock issues:
None

C. Changes in dividend restrictions, if any, and an indication if the dividends are cumulative:
No change

D. The Company paid ordinary dividends as follows:

	2026	2025
March	29,997,000	-
June	29,997,000	-
Total	59,994,000	-

E. Restrictions on the portion of the reporting entity's profits that may be paid as ordinary dividends to stockholders:
None

F. Restrictions placed on the unassigned funds (surplus):
None

G. The total amount of advances to surplus not repaid for mutual reciprocals, and similarly organized entities:
None

H. Amount of stock held by the Company for special purposes:
None

I. Changes in the balances of any special surplus funds from the prior period:
None

J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains/(losses) is $ 51,195,615

K. Surplus Notes:
The Company has not issued any surplus debentures.

L. The impact of any restatement due to prior quasi-reorganizations is as follows:
None

NOTES TO FINANCIAL STATEMENTS

M. Effective date of a quasi-reorganization for a period of ten years following the reorganization:
None

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments
Total SSAP No. 48 - Joint Ventures, Partnerships and Limited Liability Companies, and SSAP No. 94 - State and Federal Tax Credits contingent liabilities:
No significant change

B. Assessments
No significant change

C. Gain Contingencies
None

D. Claims related extra contractual obligations and bad faith losses stemming from lawsuits
None

E. Product Warranties
None

F. Joint and Several Liabilities
None

G. All Other Contingencies
No significant change

NOTE 15 Leases

No significant change

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

None

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales
The Company had no transfer of receivables.

B. Transfer and Servicing of Financial Assets
The Company had no transfers of financial assets.

C. Wash Sales
The Company had no material wash sales.

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

None

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

None

NOTES TO FINANCIAL STATEMENTS

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

June 30, 2026

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Issuer Credit Obligations	$ -	$ 37,248,900	$ -	$ -	$ 37,248,900
Bonds: Asset-Backed Securities	$ -	$ 22,502,748	$ 1,846,882	$ -	$ 24,349,630
Preferred Stock: Industrial and Misc	$ 1,823,052	$ 14,829,087	$ -	$ -	$ 16,652,139
Common Stock: Industrial and Misc	$ 4,751,839	$ -	$ 979,300	$ 36,075,210	$ 41,806,349
Common Stock: Closed-End Funds	$ -	$ -	$ -	$ 133,349,250	$ 133,349,250
Common Stock: Exchange Traded Funds	$ 61,152,700	$ -	$ -	$ -	$ 61,152,700
Short-Term Investments	$ -	$ 50,553	$ -	$ -	$ 50,553
Cash Equivalents	$ 103,812,684	$ -	$ -	$ -	$ 103,812,684
Total assets at fair value/NAV	$ 171,540,275	$ 74,631,288	$ 2,826,182	$ 169,424,460	$ 418,422,205

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Total liabilities at fair value	$ -	$ -	$ -	$ -	$ -

December 31, 2025

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Issuer Credit Obligations	$ -	$ 20,702,244	$ -	$ -	$ 20,702,244
Bonds: Asset-Backed Securities	$ -	$ 17,307,550	$ 2,757,269	$ -	$ 20,064,819
Preferred Stock: Industrial and Misc	$ 1,838,900	$ -	$ 14,715,055	$ -	$ 16,553,955
Common Stock: Industrial and Misc	$ 5,855,153	$ -	$ 923,000	$ 32,596,485	$ 39,374,638
Common Stock: Closed-End Funds	$ -	$ -	$ -	$ 123,212,744	$ 123,212,744
Common Stock: Exchange Traded Funds	$ 55,191,900	$ -	$ -	$ -	$ 55,191,900
Short-Term Investments	$ -	$ 448,335	$ -	$ -	$ 448,335
Cash Equivalents	$ 237,008,919	$ -	$ -	$ -	$ 237,008,919
Total assets at fair value/NAV	$ 299,894,872	$ 38,458,129	$ 18,395,324	$ 155,809,229	$ 512,557,554

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Total liabilities at fair value	$ -	$ -	$ -	$ -	$ -

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

June 30, 2026

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Bonds: Asset-Backed Securities	$ 14,490,281	$ -	$ (14,082,709)	$ 287	$ 241,226	$ 1,486,914	$ -	$ -	$ (289,117)	$ 1,846,882
Common Stock: Industrial and Misc	$ 923,000	$ -	$ -	$ -	$ -	$ 56,300	$ -	$ -	$ -	$ 979,300
Preferred Stock: Industrial and Misc	$ 14,733,845	$ -	$ (14,829,087)	$ -	$ 95,242	$ -	$ -	$ -	$ -	$ -
Total Assets	$ 30,147,126	$ -	$ (28,911,796)	$ 287	$ 336,468	$ 1,543,214	$ -	$ -	$ (289,117)	$ 2,826,182

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
b. Liabilities										
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

December 31, 2025

Description	Beginning Balance at 01/01/2025	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2025
a. Assets										
Bonds: Asset-Backed Securities	$ 6,429,702	$ 3,751,068	$(8,695,850)	$ -	$ 154,923	$ 1,176,037	$ -	$ -	$ (58,611)	$ 2,757,269
Common Stock: Industrial and Misc	$ 1,249,232	$ -	$ -	$ 96,388	$ (107,696)	$ 158,400	$ -	$ (473,324)	$ -	$ 923,000
Preferred Stock: Industrial and Misc	$ 14,627,228	$ -	$ -	$ -	$ 87,827	$ -	$ -	$ -	$ -	$ 14,715,055
Total Assets	$ 22,306,162	$ 3,751,068	$ (8,695,850)	$ 96,388	$ 135,054	$ 1,334,437	$ -	$ (473,324)	$ (58,611)	$ 18,395,324

Description	Beginning Balance at 01/01/2025	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2025
b. Liabilities										
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

During the second quarter of 2026, we transferred securities from Level 3 to Level 2 in the fair value hierarchy. These were perdominately investments in preferred stock and asset-backed securities that were transferred on June 30, 2026 as we transitioned to a matrix-pricing methodology that provides sufficient observable inputs to support Level 2 classification and eliminates the prior need to rely on significant unobservable inputs in determining fair value.

(3) The Company consistently follows its policy for determining when transfers between levels are recognized.

(4) For further discussion regarding the valuation techniques used for our financial instruments portfolio, refer to Note 1(c) “Accounting Policies” in the 2025 Annual Statement.

(5) The Company did not have any derivative assets or liabilities.

B. The Company discloses its fair value information in Note 1(c) “Accounting Policies” and in Note 20 “Fair Value Measurement” in the 2025 Annual Statement.

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

June 30, 2026

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds: Issuer Credit Obligations	$ 967,802,366	$ 998,024,832	$ 8,502,076	$ 849,006,992	$ 110,293,298	$ -	$ -
Bonds: Asset-Backed Securities	$ 1,826,177,395	$ 1,852,225,164	$ -	$ 1,582,085,191	$ 244,092,204	$ -	$ -
Preferred Stock	$ 16,652,139	$ 16,652,139	$ 1,823,052	$ 14,829,087	$ -	$ -	$ -
Common Stock	$ 236,308,299	$ 236,308,299	$ 65,904,539	$ -	$ 979,300	$ 169,424,460	$ -
Mortgage Loans	$ 150,775,985	$ 153,649,002	$ -	$ 9,072,468	$ 141,703,517	$ -	$ -
Short-Term Investments	$ 50,553	$ 50,553	$ -	$ 50,553	$ -	$ -	$ -
Cash Equivalents	$ 103,812,684	$ 103,812,684	$ 103,812,684	$ -	$ -	$ -	$ -
Other Invested Assets: Residual Tranches	$ 54,950,928	$ 49,914,075	$ -	$ 11,559,734	$ 43,391,194	$ -	$ -
Other Invested Assets: Unaffiliated Surplus Notes	$ 1,220,921	$ 1,478,468	$ -	$ 1,220,921	$ -	$ -	$ -

December 31, 2025

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds: Issuer Credit Obligations	$ 925,548,165	$ 943,056,977	$ 15,955,350	$ 837,650,005	$ 71,942,810	$ -	$ -
Bonds: Asset-Backed Securities	$ 1,716,147,080	$ 1,727,465,357	$ -	$ 1,398,954,274	$ 317,192,806	$ -	$ -
Preferred Stock	$ 16,553,955	$ 16,553,955	$ 1,838,900	$ -	$ 14,715,055	$ -	$ -
Common Stock	$ 217,779,282	$ 217,779,282	$ 61,047,053	$ -	$ 923,000	$ 155,809,229	$ -
Mortgage Loans	$ 150,823,316	$ 152,466,174	$ -	$ 10,065,138	$ 140,758,178	$ -	$ -
Short-Term Investments	$ 519,284	$ 519,282	$ -	$ 519,284	$ -	$ -	$ -
Cash Equivalents	$ 237,008,919	$ 237,008,919	$ 237,008,919	$ -	$ -	$ -	$ -
Other Invested Assets: Residual Tranches	$ 49,304,828	$ 45,246,977	$ -	$ 9,241,353	$ 40,063,475	$ -	$ -
Other Invested Assets: Unaffiliated Surplus Notes	$ 1,239,683	$ 1,478,399	$ -	$ 1,239,683	$ -	$ -	$ -
Other Invested Assets: Revolving Demand Note	$ -	$ 25,000,000	$ -	$ -	$ -	$ -	$ 25,000,000

The fair value techniques for the financial instruments in the tables above are consistent with those described in Note 1(c), “Accounting Policies” in the 2025 Annual Statement.

D. Not Practicable to Estimate Fair Value

As of June 30, 2026, the Company did not have any financial instruments for which it was not practicable to estimate fair value.

As at December 31, 2025, the Company had the following financial instrument for which it was not practicable to estimate fair value:

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other Invested Assets: Revolving Demand Notes	$ 25,000,000	Adjustable based on daily federal funds effective rate.	N/A	As this is a demand note, fair value cannot be calculated as there is no scheduled or definitive repayment plan for the entire outstanding balance.

E. Investments Recorded at NAV in Accordance with SSAP No. 100R

The Company holds nine investments recorded at NAV in accordance with SSAP No. 100R totaling $169,424,460. The Company has unfunded commitments of $15,264,005 related to these investments at June 30, 2026. Two positions ($19,813,278) are private business development companies that invest in private equity sponsored, senior secured loans for middle market companies. Redemption of these securities by the investor is limited but typically will occur via listing by the issuer on a major exchange, merger with another of the issuer’s entities, tender offers or liquidation of the position initiated by the issuer. One position ($16,261,932) is a Real Estate Investment Trust focused on commercial real estate lending. Redemption is restricted by the issuer until the investment trust reaches a specified dollar threshold or maturity. The remaining positions ($133,349,250) are interval funds. These funds offer to buy back a stated portion of their shares from shareholders at a price based on net asset value. We do not expect any of these investments to be sold below NAV.

NOTE 21 Other Items

A. Unusual or Infrequent Items

None

B. Troubled Debt Restructuring: Debtors

None

C. Other Disclosures

None

D. Business Interruption Insurance Recoveries

None

E. State Transferable and Non-transferable Tax Credits

No significant change

F. Subprime Mortgage Related Risk Exposure

No significant change

G. Insurance-Linked Securities (ILS) Contracts

No change in the per occurrence excess of loss indemnity reinsurance agreement with High Point Re Ltd.

NOTES TO FINANCIAL STATEMENTS

H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

No significant change

NOTE 22 Events Subsequent

None

NOTE 23 Reinsurance

A. Unsecured Reinsurance Recoverables

No significant change in the reinsurers that have unsecured balances greater than 3% of surplus.

B. Reinsurance Recoverable in Dispute

The Company does not have any reinsurance recoverable items in dispute.

C. Reinsurance Assumed and Ceded

No significant change in assumed and ceded additional or return commission.

D. Uncollectible Reinsurance

The Company did not write off any reinsurance balances due in the current reporting period.

E. Commutation of Reinsurance Reflected in Income and Expenses.

No significant change in commutations of reinsurance reflected in income and expenses.

F. Retroactive Reinsurance

None

G. Reinsurance Accounted for as a Deposit

The Company did not have any agreements that have been accounted for as deposits during the current reporting period.

H. Disclosures for the Transfer of Property and Casualty Run-off Agreements

The Company did not enter into any agreements to receive P&C Run-off Accounting Treatment.

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

The Company did not cede to any certified reinsurer whose rating was downgraded during the current reporting period.

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation

The Company did not have any reinsurance agreements which qualify for reinsurer aggregation.

K. Reinsurance Credit

The Company did not have any reinsurance contracts covering health business.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method used by the reporting entity to estimate accrued retrospective premium adjustments:
No change

B. Policy of recording accrued retrospective premiums:
No change

C. Amount of net premiums written that are subject to retrospective rating features and the corresponding percentage to total net premiums written:
No significant change

D. Medical loss ratio rebates required pursuant to the Public Health Service Act.

None

E. Calculation of nonadmitted retrospective premium:

No significant change

F. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)? Yes [ ] No [X]

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

		Amount
a. Permanent ACA Risk Adjustment Program		
Assets		
1. Premium adjustments receivable due to ACA Risk Adjustment (including high risk pool payments)	$	-
Liabilities		
2. Risk adjustment user fees payable for ACA Risk Adjustment	$	-
3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool premium)	$	-
Operations (Revenue & Expense)		
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$	-
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	$	-

NOTES TO FINANCIAL STATEMENTS

(3) Roll forward of prior year ACA risk sharing provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance.

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	Payable	Receivable	Payable	Receivable	Payable	Receivable	Payable	Ref	Receivable	Payable
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable (including high risk pool payments)	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	A	$ -	$ -
2. Premium adjustments (payable) (including high risk pool premium)	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	B	$ -	$ -
3. Subtotal ACA Permanent Risk Adjustment Program	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -

NOTE 25 Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2025 were $2,022.4 million. As of June 30, 2026, $282.9 million has been paid for incurred losses and claim adjustment expenses attributable to insured events of prior years in the current calendar year. Reserves remaining for prior years are now $1,730.8 million. Therefore, there has been $8.7 million of favorable prior-year development from December 2025 to June 2026 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on property lines of business. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. The Company does not write a significant amount of business related to retrospectively rated policies.

NOTE 26 Intercompany Pooling Arrangements

A. Change in lead entity and all affiliated entities participating in the intercompany pool and their respective percentage shares of pooled business
No change

B. Description of the lines and types of business subject to the pooling agreement
No change

C. Description of cessions to non-affiliated reinsurers of business subject to the pooling agreement
No change

D. Identification of all pool members that are parties to reinsurance agreements with non-affiliated reinsurers
No change

E. Explanation of any discrepancies between entries regarding pooled business on assumed and ceded reinsurance schedules
None

F. Description of intercompany sharing, if other than in accordance with the pool participation percentage, of the Provision for Reinsurance and the write-off of uncollectible reinsurance
None

G. Amounts due to/from the lead entity and all affiliated entities participating in the intercompany pool
No significant change

NOTE 27 Structured Settlements

No significant change

NOTE 28 Health Care Receivables

None

NOTE 29 Participating Policies

None

NOTE 30 Premium Deficiency Reserves

No significant change

NOTE 31 High Deductibles

The Company recorded no credit for reserves or paid losses incurred on high deductible policies.

NOTE 32 Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

None

NOTE 33 Asbestos/Environmental Reserves

No significant change

NOTE 34 Subscriber Savings Accounts

None

NOTE 35 Multiple Peril Crop Insurance

None

NOTE 36 Financial Guaranty Insurance

None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [X] No [ ]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [X] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [X] No [ ]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0000230557

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ ] N/A [X]
If yes, attach an explanation.
.....

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2022

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2022

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/26/2024

6.4 By what department or departments?
State of New Jersey Department of Banking and Insurance .....

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

7.2 If yes, give full information:
.....

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ ] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is no, please explain:

.....

9.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [X]

9.21 If the response to 9.2 is yes, provide information related to amendment(s).

.....

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

9.31 If the response to 9.3 is yes, provide the nature of any waiver(s).

.....

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $.....

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:

.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $.....

13.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [X] No [ ]

13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$	$
13.22	Preferred Stock	$	$
13.23	Common Stock	$	$
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$ 10,581,516	$ 9,548,961
13.26	All Other	$ 25,000,000	$
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 35,581,516	$ 9,548,961
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$ 10,581,516	$ 9,548,961

14.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [ ] No [X]

14.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ ] No [ ] N/A [ ]
If no, attach a description with this statement.

.....

15. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

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

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

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

GENERAL INTERROGATORIES

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? ..... Yes [X] No [ ]

16.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase Bank, NA	383 Madison Avenue, New York, NY 10179

16.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? ..... Yes [ ] No [X]

16.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
BlackRock Financial Management, Inc.	U
Pacific Investment Management Company LLC	U
Guggenheim Partners Investment Management, LLC	U
NB Alternatives Advisers LLC	U
Voya Investment Management, LLC	U
Shenkman Capital Management, Inc	U
Conning & Company	U
Barings LLC	U
John J. Marchioni - employee (authorized to transact)	I
Michael H. Lanza - employee (authorized to transact)	I
Sarita G. Chakravarthi - employee (authorized to transact)	I
Vaibhav Kalia - employee (authorized to transact)	I
Patrick S. Brennan- employee (authorized to transact)	I
Anthony D. Harnett - employee (authorized to transact)	I
John J. Sullivan - employee (authorized to transact)	I

16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [X] No [ ] N/A [ ]

16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [X] No [ ] N/A [ ]

16.6 For those firms or individuals listed in the table for 16.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
107105	BlackRock Financial Management, Inc.	SEC	NO
104559	Pacific Investment Management Company LLC	SEC	NO
137432	Guggenheim Partners Investment Management, LLC	SEC	NO
149822	NB Alternatives Advisers LLC	SEC	NO
108934	Voya Investment Management, LLC	SEC	NO
112192	Shenkman Capital Management, Inc	SEC	NO
107423	Conning & Company	SEC	NO
106006	Barings LLC	SEC	NO

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [X] No [ ]

17.2 If no, list exceptions:

.....

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

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? ..... Yes [ ] No [X]

GENERAL INTERROGATORIES

19. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
    a. The security was either:
        i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
        ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons (“waived submission PLR securities”).
    b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
    c. The NAIC Designation and NAIC Designation Category were derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
    d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

    Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? ..... Yes [ ] No [X]

20. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... Yes [ ] No [X] N/A [ ]
   If yes, attach an explanation.
   .....

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? ..... Yes [ ] No [X]
   If yes, attach an explanation.
   .....

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? ..... Yes [ ] No [X]

3.2 If yes, give full and complete information thereto.
   .....

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero? ..... Yes [ ] No [X]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
TOTAL										

5. Operating Percentages:

   5.1 A&H loss percent ..... %

   5.2 A&H cost containment percent ..... %

   5.3 A&H expense percent excluding cost containment expenses ..... %

6.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

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

6.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

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

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
37540	04-2656602	Beazley Insurance Co.	USA	Authorized		
42374	74-2195939	Houston Casualty Company	USA	Authorized		
00000	AA-1120152	Lloyd's Syndicate Number 2357	GBR	Reciprocal Jurisdiction		
00000	AA-3191593	Mereo Insurance Limited	BMU	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

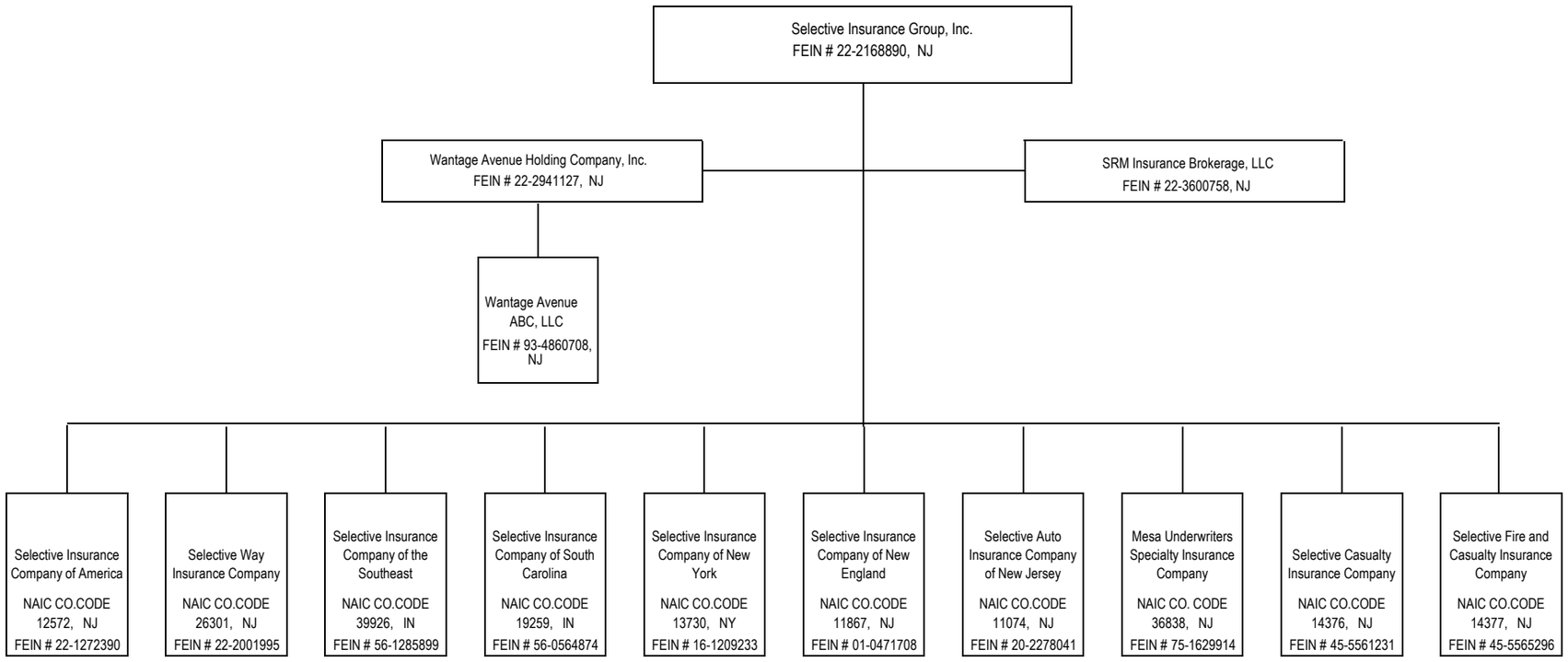
States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	4,903,730	4,178,455	782,112	510,682	3,052,534	1,458,153
2. Alaska AK	L	63,972	64,183			9,534	9,032
3. Arizona AZ	L	31,122,484	32,290,380	25,482,143	15,327,255	61,017,556	47,441,914
4. Arkansas AR	L	326,909	260,577		898,161	46,450	44,144
5. California CA	L	5,882,575	5,691,927	1,993,339	282,630	1,240,770	774,149
6. Colorado CO	L	29,644,296	28,851,962	8,123,650	7,853,994	41,755,035	29,133,028
7. Connecticut CT	L	32,675,751	42,319,109	19,381,397	21,310,219	80,016,145	68,207,153
8. Delaware DE	L	9,429,221	7,749,978	1,556,453	7,300,385	24,494,440	23,060,820
9. District of Columbia DC	L	1,858,412	2,379,559	226,980	153,052	8,776,115	8,538,531
10. Florida FL	N						
11. Georgia GA	L	35,205,140	43,976,420	15,389,725	27,581,435	83,341,319	64,152,913
12. Hawaii HI	L	6,610,559	5,333,513	858,801	162,535	1,096,357	789,049
13. Idaho ID	L	9,117,301	7,773,337	1,498,449	647,954	5,831,935	3,020,212
14. Illinois IL	L	34,435,080	39,940,675	18,912,381	24,848,347	76,942,312	54,934,156
15. Indiana IN	L	42,273,862	46,799,476	20,638,418	16,774,178	67,510,185	52,360,467
16. Iowa IA	L	8,927,309	7,780,989	1,760,015	3,788,827	9,341,231	6,723,029
17. Kansas KS	L	1,084,213	243,853	49,332		107,602	105,274
18. Kentucky KY	L	10,660,308	10,797,346	3,529,846	7,104,873	13,082,918	10,555,129
19. Louisiana LA	N						
20. Maine ME	L	1,229,598	778,943	334,253	163,526	1,076,231	195,241
21. Maryland MD	L	28,250,160	26,386,111	6,419,218	7,987,887	70,915,032	63,318,158
22. Massachusetts MA	L	17,462,177	19,228,595	3,922,716	7,371,277	41,117,520	29,008,336
23. Michigan MI	L	22,157,916	22,411,391	14,745,519	9,267,032	28,948,389	28,068,331
24. Minnesota MN	L	20,474,061	22,905,682	5,097,721	5,280,004	23,637,592	19,434,263
25. Mississippi MS	L	13,310	13,060			363	2,614
26. Missouri MO	L	11,328,105	9,871,763	5,768,405	8,099,478	15,963,171	14,162,473
27. Montana MT	L	121,955	115,649			16,786	14,376
28. Nebraska NE	L	541,563	489,332			75,470	68,239
29. Nevada NV	L	1,110,001	718,172	14,156		140,357	53,954
30. New Hampshire NH	L	4,195,027	5,206,883	546,697	2,110,596	6,764,035	4,946,375
31. New Jersey NJ	L	41,057,783	40,028,194	20,191,271	15,214,630	490,468,552	486,399,784
32. New Mexico NM	L	9,608,364	9,259,445	1,826,841	2,204,886	11,936,447	6,820,184
33. New York NY	L	51,582,643	53,775,088	19,142,232	13,751,468	203,765,819	173,023,002
34. North Carolina NC	L	35,684,787	39,596,550	18,168,965	30,182,793	71,341,296	74,942,855
35. North Dakota ND	L	88,849	83,595			11,514	10,926
36. Ohio OH	L	19,945,972	22,660,579	7,853,999	13,462,309	34,340,732	29,299,937
37. Oklahoma OK	N						
38. Oregon OR	L	4,588,622	2,273,134	528,561		1,378,110	1,391,956
39. Pennsylvania PA	L	58,243,365	55,641,808	18,306,600	19,885,876	167,789,425	144,024,782
40. Rhode Island RI	L	7,608,113	8,977,972	2,549,986	3,365,351	20,833,266	15,853,349
41. South Carolina SC	L	22,268,730	30,567,478	15,239,511	17,896,963	67,741,788	56,301,299
42. South Dakota SD	L		10,102			8,767	11,630
43. Tennessee TN	L	20,513,613	18,975,451	5,756,944	16,797,200	24,708,662	11,312,019
44. Texas TX	L	295,902	298,358	106,817	341,147	894,469	1,452,162
45. Utah UT	L	12,467,310	14,672,921	3,269,185	2,748,261	19,438,014	10,592,959
46. Vermont VT	L	2,749,356	2,967,943	639,882	351,270	7,577,394	5,033,260
47. Virginia VA	L	17,291,767	18,183,192	4,672,438	5,186,128	55,938,307	56,383,155
48. Washington WA	L	7,405,955	5,443,295	2,547,338	270,279	2,913,109	724,251
49. West Virginia WV	L	1,445,114	1,201,965	265,029	281,517	541,537	239,301
50. Wisconsin WI	L	15,975,512	16,533,097	10,070,809	5,191,810	24,501,054	14,411,137
51. Wyoming WY	L	104,771	83,955	1,325		13,737	12,042
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate other alien OT	XXX						
59. Totals	XXX	700,031,523	735,791,442	288,169,459	321,956,215	1,872,459,383	1,618,819,503
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX						

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 48
2. R - Registered - Non-domiciled RRGs..... .....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)..... .....
4. Q - Qualified - Qualified or accredited reinsurer..... .....
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile..... .....
6. N - None of the above - Not allowed to write business in the state... 9

SCHEDULE Y

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0242	Selective Insurance Group, Inc. Holding Company	12572	22-1272390				Selective Insurance Company of America	NJ	RE	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
0242	Selective Insurance Group, Inc. Holding Company	26301	22-2001995				Selective Way Insurance Company	NJ	IA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
0242	Selective Insurance Group, Inc. Holding Company	39926	56-1285899				Selective Insurance Company of the Southeast	IN	IA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
0242	Selective Insurance Group, Inc. Holding Company	19259	56-0564874				Selective Insurance Company of South Carolina	IN	IA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
0242	Selective Insurance Group, Inc. Holding Company	13730	16-1209233				Selective Insurance Company of New York	NY	IA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
0242	Selective Insurance Group, Inc. Holding Company	11867	01-0471708				Selective Insurance Company of New England	NJ	IA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
0242	Selective Insurance Group, Inc. Holding Company	11074	20-2278041				Selective Auto Insurance Company of New Jersey	NJ	IA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
0242	Selective Insurance Group, Inc. Holding Company	36838	75-1629914				Mesa Underwriters Specialty Insurance Company	NJ	IA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
0242	Selective Insurance Group, Inc. Holding Company	14376	45-5561231				Selective Casualty Insurance Company	NJ	IA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
0242	Selective Insurance Group, Inc. Holding Company	14377	45-5565296				Selective Fire & Casualty Insurance Company	NJ	IA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
	Selective Insurance Group, Inc. Holding Company		22-2941127				Wantage Avenue Holding Company, Inc.	NJ	NIA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
	Selective Insurance Group, Inc. Holding Company		93-4860708				Wantage Avenue ABC LLC	NJ	NIA	Wantage Avenue Holding Company, Inc.	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
	Selective Insurance Group, Inc. Holding Company		22-3600758				SRM Insurance Brokerage, LLC	NJ	NIA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
	Selective Insurance Group, Inc		22-2168890		0000230557	NASDAQ	Selective Insurance Group, Inc	NJ	UDP			0.000		NO	

Asterisk	Explanation
	None

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	52,852,767	15,998,817	30.3	54.6
2.1	Allied Lines	68,906,536	45,903,789	66.6	54.4
2.2	Multiple peril crop				
2.3	Federal flood	16,262,626	4,313,105	26.5	8.0
2.4	Private crop				
2.5	Private flood				
3.	Farmowners multiple peril		1,441		
4.	Homeowners multiple peril		(1,153,341)		(578,820.0)
5.1	Commercial multiple peril (non-liability portion)	25,480,272	8,834,967	34.7	21.6
5.2	Commercial multiple peril (liability portion)	5,837,582	5,813,872	99.6	103.1
6.	Mortgage guaranty				
8.	Ocean marine				
9.1	Inland marine	29,435,421	5,480,162	18.6	34.0
9.2	Pet insurance				
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake				
13.1	Comprehensive (hospital and medical) individual				
13.2	Comprehensive (hospital and medical) group				
14.	Credit accident and health				
15.1	Vision only				
15.2	Dental only				
15.3	Disability income				
15.4	Medicare supplement				
15.5	Medicaid Title XIX				
15.6	Medicare Title XVIII				
15.7	Long-term care				
15.8	Federal employees health benefits plan				
15.9	Other health				
16.	Workers' compensation	50,055,670	27,129,452	54.2	52.3
17.1	Other liability - occurrence	170,776,287	102,392,895	60.0	70.8
17.2	Other liability - claims-made	20,639,581	6,051,991	29.3	15.9
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	38,729,234	32,304,289	83.4	77.6
18.2	Products liability - claims-made				
19.1	Private passenger auto no-fault (personal injury protection)		394,327		
19.2	Other private passenger auto liability	3,283,770	3,322,131	101.2	85.8
19.3	Commercial auto no-fault (personal injury protection)	1,524,833	1,633,625	107.1	29.3
19.4	Other commercial auto liability	130,199,101	95,767,321	73.6	64.9
21.1	Private passenger auto physical damage	2,028,895	1,530,759	75.4	73.2
21.2	Commercial auto physical damage	55,526,022	24,078,136	43.4	51.9
22.	Aircraft (all perils)				
23.	Fidelity	2,781,960	1,060,286	38.1	15.8
24.	Surety	18,659,047	20,913,035	112.1	24.6
26.	Burglary and theft	137,496	41,293	30.0	17.3
27.	Boiler and machinery	11,950,291	1,711,866	14.3	18.1
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business				
35.	Totals	705,067,391	403,524,218	57.2	55.9
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	25,363,312	49,665,137	54,197,039
2.1	Allied Lines	34,887,314	69,129,533	67,060,518
2.2	Multiple peril crop			
2.3	Federal flood	7,500,505	15,890,436	14,074,117
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril			
5.1	Commercial multiple peril (non-liability portion)	12,517,278	25,393,301	23,193,433
5.2	Commercial multiple peril (liability portion)	2,857,156	5,844,384	5,145,149
6.	Mortgage guaranty			
8.	Ocean marine			
9.1	Inland marine	15,206,038	30,362,507	32,843,127
9.2	Pet insurance			
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake			
13.1	Comprehensive (hospital and medical) individual			
13.2	Comprehensive (hospital and medical) group			
14.	Credit accident and health			
15.1	Vision only			
15.2	Dental only			
15.3	Disability income			
15.4	Medicare supplement			
15.5	Medicaid Title XIX			
15.6	Medicare Title XVIII			
15.7	Long-term care			
15.8	Federal employees health benefits plan			
15.9	Other health			
16.	Workers' compensation	24,577,829	52,226,815	54,634,522
17.1	Other liability - occurrence	84,629,829	171,232,566	177,357,827
17.2	Other liability - claims-made	10,228,548	20,588,385	20,555,356
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	18,580,546	38,851,678	41,607,894
18.2	Products liability - claims-made			
19.1	Private passenger auto no-fault (personal injury protection)			
19.2	Other private passenger auto liability	1,485,415	2,773,571	4,485,207
19.3	Commercial auto no-fault (personal injury protection)	858,441	1,643,607	1,671,346
19.4	Other commercial auto liability	64,952,922	128,602,984	138,465,502
21.1	Private passenger auto physical damage	931,559	1,734,179	2,747,331
21.2	Commercial auto physical damage	27,006,544	54,569,907	60,425,823
22.	Aircraft (all perils)			
23.	Fidelity	1,263,375	2,779,497	2,913,094
24.	Surety	8,030,282	16,804,213	22,373,143
26.	Burglary and theft	85,337	178,473	89,631
27.	Boiler and machinery	5,899,263	11,760,350	11,951,383
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business			
35.	Totals	346,861,493	700,031,523	735,791,442
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

PART 3 ($000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2026 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2026 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2026 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2023 + Prior	286,447	590,748	877,195	120,412	4,469	124,881	239,717	8,476	505,707	753,900	73,682	(72,096)	1,586
2. 2024	102,910	342,876	445,786	48,200	2,667	50,867	102,956	5,703	286,148	394,807	48,246	(48,358)	(112)
3. Subtotals 2024 + Prior	389,357	933,624	1,322,981	168,612	7,136	175,748	342,673	14,179	791,855	1,148,707	121,928	(120,454)	1,474
4. 2025	108,995	590,450	699,445	92,283	14,860	107,143	93,739	14,025	474,355	582,119	77,027	(87,210)	(10,183)
5. Subtotals 2025 + Prior	498,352	1,524,074	2,022,426	260,895	21,996	282,891	436,412	28,204	1,266,210	1,730,826	198,955	(207,664)	(8,709)
6. 2026	XXX	XXX	XXX	XXX	107,743	107,743	XXX	67,628	355,464	423,092	XXX	XXX	XXX
7. Totals	498,352	1,524,074	2,022,426	260,895	129,739	390,634	436,412	95,832	1,621,674	2,153,918	198,955	(207,664)	(8,709)
8. Prior year-end surplus as regards policyholders	1,184,957										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 39.9	2. (13.6)	3. (0.4)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.7)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	YES
	AUGUST FILING	
5.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	YES

Explanations:

1.

2.

3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]

2. Supplement A to Schedule T [Document Identifier 455]

3. Medicare Part D Coverage Supplement [Document Identifier 365]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Prepaid pension cost	45,292,129	45,292,129		
2505.	Overfunded pension plan asset	(31,660,038)	(31,660,038)		
2597.	Summary of remaining write-ins for Line 25 from overflow page	13,632,091	13,632,091		

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Liability for accrued PRL benefits	(2,743)	(2,743)
2505.	Commercial Auto Insurance Procedure premium deficiency reserve	410,330	306,649
2506.	Return retrospective premium	155,886	228,199
2597.	Summary of remaining write-ins for Line 25 from overflow page	563,473	532,105

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	152,466,173	131,380,616
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	6,742,675	38,513,688
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	5,559,846	17,428,130
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		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	153,649,002	152,466,173
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	153,649,002	152,466,173
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	153,649,002	152,466,173

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	261,368,861	239,833,677
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	51,548,940	51,495,613
	2.2 Additional investment made after acquisition	23,459,156	10,932,163
3.	Capitalized deferred interest and other		
4.	Accrual of discount	67,312	134
5.	Unrealized valuation increase/(decrease)	2,711,777	(4,203,690)
6.	Total gain (loss) on disposals	145,251	176,415
7.	Deduct amounts received on disposals	32,390,230	26,616,676
8.	Deduct amortization of premium, depreciation and proportional amortization	4,801,771	7,907,342
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	1,594,345	2,341,433
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	300,514,951	261,368,861
12.	Deduct total nonadmitted amounts	255,352	1,609,863
13.	Statement value at end of current period (Line 11 minus Line 12)	300,259,599	259,758,998

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,904,855,570	2,520,030,983
2.	Cost of bonds and stocks acquired	657,412,332	1,049,818,656
3.	Accrual of discount	5,943,848	9,704,652
4.	Unrealized valuation increase/(decrease)	18,734,582	10,149,276
5.	Total gain (loss) on disposals	333,161	1,945,000
6.	Deduct consideration for bonds and stocks disposed of	474,779,693	683,383,741
7.	Deduct amortization of premium	767,553	1,817,155
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	8,672,067	1,837,802
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	150,254	245,701
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,103,210,434	2,904,855,570
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	3,103,210,434	2,904,855,570

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	ISSUER CREDIT OBLIGATIONS (ICO)								
1.	NAIC 1 (a)	600,671,268	51,119,986	64,722,002	2,654,858	600,671,268	589,724,110		517,740,914
2.	NAIC 2 (a)	320,192,632	26,142,963	38,364,436	(4,096,293)	320,192,632	303,874,866		310,997,005
3.	NAIC 3 (a)	67,896,668	12,302,953	18,138,507	198,654	67,896,668	62,259,767		66,402,362
4.	NAIC 4 (a)	42,202,772	7,597,689	13,407,620	2,558,189	42,202,772	38,951,030		41,885,156
5.	NAIC 5 (a)	6,548,156	292,411	1,699,294	(1,875,660)	6,548,156	3,265,612		6,550,821
6.	NAIC 6 (a)								
7.	Total ICO	1,037,511,496	97,456,001	136,331,859	(560,252)	1,037,511,496	998,075,385		943,576,259
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	1,563,761,913	194,007,975	110,954,469	2,977,970	1,563,761,913	1,649,793,390		1,549,200,250
9.	NAIC 2	145,711,011	23,903,618	9,418,069	2,001,513	145,711,011	162,198,073		137,951,416
10.	NAIC 3	30,821,449	1,673,389	291,361	255,714	30,821,449	32,459,190		29,613,726
11.	NAIC 4	5,514,585	370,452	4,088	30,437	5,514,585	5,911,387		9,016,573
12.	NAIC 5	3,423,904	69,605		(1,630,386)	3,423,904	1,863,123		1,683,016
13.	NAIC 6	375			(375)	375			375
14.	Total ABS	1,749,233,237	220,025,039	120,667,986	3,634,874	1,749,233,237	1,852,225,164		1,727,465,357
	PREFERRED STOCK								
15.	NAIC 1								
16.	NAIC 2	16,536,724			115,415	16,536,724	16,652,139		16,553,955
17.	NAIC 3								
18.	NAIC 4								
19.	NAIC 5								
20.	NAIC 6								
21.	Total Preferred Stock	16,536,724			115,415	16,536,724	16,652,139		16,553,955
22.	Total ICO, ABS & Preferred Stock	2,803,281,457	317,481,040	256,999,845	3,190,037	2,803,281,457	2,866,952,688		2,687,595,571

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $; NAIC 2 $; NAIC 3 $ 50,553 NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	50,553	XXX	50,618	128	134

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	519,282	631,510
2.	Cost of short-term investments acquired	147,137	1,437,607
3.	Accrual of discount	2,481	1,646
4.	Unrealized valuation increase/(decrease)	(116)	1,624
5.	Total gain (loss) on disposals	597	1,521
6.	Deduct consideration received on disposals	618,828	1,554,540
7.	Deduct amortization of premium		86
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	50,553	519,282
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	50,553	519,282

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

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	237,008,919	225,812,976
2.	Cost of cash equivalents acquired	712,152,197	2,130,297,440
3.	Accrual of discount		55,259
4.	Unrealized valuation increase/(decrease)	(55)	4,125
5.	Total gain (loss) on disposals		(619)
6.	Deduct consideration received on disposals	845,348,377	2,119,160,262
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	103,812,684	237,008,919
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	103,812,684	237,008,919

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
NONE								
0399999 - Totals								

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on “Sales Under Contract”

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
NONE																			
0399999 - Totals																			

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
30284	Charlotte	NC		05/16/2024	7.047	349,129		9,101,449
30319	McCalla	AL		10/15/2024	8.500	158,346		8,805,031
30320	Moreno Valley	CA		11/14/2024	7.897	769,899		9,804,839
30322	Woodland	CA		12/17/2024	7.147	234,100		6,840,000
30328	Houston	TX		12/19/2024	8.147	275,418		8,977,291
30374	Nampa	ID		07/08/2025	7.047	90,514		7,980,767
30378	Baytown	TX		08/22/2025	8.147	966,675		9,668,072
30454	Atlanta	GA		06/05/2026	8.863	235,259		24,585,366
0599999. Mortgages in good standing - commercial mortgages-all other						3,079,340		85,762,815
0899999. Total mortgages in good standing						3,079,340		85,762,815
1699999. Total - restructured mortgages								
2499999. Total - mortgages with overdue interest over 90 days								
3299999. Total - mortgages in the process of foreclosure								
3399999 - Totals						3,079,340		85,762,815

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
1	Branchville	NJ	S	12/31/2008		519,484							519,484	519,484			
29959	Mt. Pleasant	SC		02/13/2020		20,197							20,197	20,197			
29940	Graham	NC		02/25/2020		32,305							32,305	32,305			
29941	Graham	NC		02/25/2020		10,644							10,644	10,644			
29979	Various	USA		08/27/2020		44,505							44,505	44,505			
30002	Denton	TX		12/18/2020		23,672							23,672	23,672			
30173	Henderson	NV		05/10/2022		16,454							16,454	16,454			
30177	San Antonio	TX		05/26/2022		30,968							30,968	30,968			
30215	Various	PA		10/20/2022		81,485							81,485	81,485			
30262	Various	USA		02/02/2024		22,071							22,071	22,071			
30271	Buena Park	CA		02/06/2024		16,916							16,916	16,916			
30328	Houston	TX		12/19/2024		1,665,344							1,665,344	1,665,344			
30335	Various	USA		02/07/2025		23,128							23,128	23,128			
30338	Gastonia	NC		02/25/2025		34,565							34,565	34,565			
30424	Various	CA		12/18/2025		19,790							19,790	19,790			
0299999. Mortgages with partial repayments						2,561,528							2,561,528	2,561,528			
0599999 - Totals						2,561,528							2,561,528	2,561,528			

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	HPS Mezzanine Partners	New York	NY	HPS Mezzanine Partners III GP,L.P.		02/27/2017	2		23,138		448,485	0.338
1599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated									23,138		448,485	XXX
000000-00-0	FTV V, L.P.	San Francisco	CA	FTV Management V, LLC		05/01/2017	3		117,066		872,219	0.645
000000-00-0	Apollo Investment Fund IX, L.P.	New York	NY	Apollo Advisors IX, L.P.		06/01/2017	3		19,178		983,349	0.047
000000-00-0	Blue Owl GP Stakes III, L.P.	Dallas	TX	NB Alternatives Advisers LLC		11/21/2016	3		326		8,927,768	0.791
000000-00-0	Whitman Peterson Partners V, LP	Westlake Village	CA	Whitman/Peterson GP V, LLC		10/30/2024			135,000		9,994,416	1.538
000000-00-0	Veritas Capital Partners IX, LLC	New York	NY	Veritas Capital Fund IX, LP		12/16/2024	3		41,885		11,648,634	0.013
000000-00-0	Banner Ridge Fund VI GP, LLC	Wilmington	DE	Banner Ridge Fund VI GP, LLC		01/02/2026			1,155,094		17,831,543	0.530
000000-00-0	TPG Real Estate Credit Opportunities, L.P.	Fort Worth	TX	TPG Real Estate Credit Opportunities Gen		11/20/2025			332,608		13,575,037	0.048
000000-00-0	Thrive Capital Partners X Opportunity Fund, L.P.	New York	NY	Thrive Partners X Opportunity Fund GP, L		02/23/2026	1		720,453		2,594,004	0.170
000000-00-0	Thrive Capital Partners X Growth Fund, L.P.	New York	NY	Thrive Partners X Growth GP, LLC		02/23/2026	1		1,641,945		7,840,235	0.200
000000-00-0	CVC PESEC	New York	NY	L-IPE GP, LLC		04/01/2026		20,000,000				8.000
000000-00-0	Carlyle Partners Potomac SPV Feeder, L.P.	Wilmington	DE	CARLYLE		06/25/2026			5,400,000		14,600,000	0.220
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								20,000,000	9,563,555		88,867,205	XXX
000000-00-0	Oconee Real Estate Holdings XVII Crossings LLC	Atlanta	DE	Voya Investment Management LLC		06/03/2025			62,778			7.500
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated									62,778			XXX
000000-00-0	KKR Global Infrastructure Investors III L.P.	New York	NY	K.K.R. & Co. Inc.		11/27/2018			12,373		683,861	0.177
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated									12,373		683,861	XXX
000000-00-0	Hunt Capital Partners Tax Credit Fund 52, LP		US	Hunt Capital Partners Tax Credit Fund 52		03/30/2026		6,750,000	750,000			2.801
000000-00-0	WNC Institutional Tax Credit Fund 59, LP		US	WNC Managing Partners 59, LLC		06/24/2026		9,050,987	949,013			4.742
4899999. Qualifying federal tax credit investments - unaffiliated								15,800,987	1,699,013			XXX
000000-00-0	HCP Tax Credit Fund 48, LP (Handsel Morgan)	Carson City	US	HCP Tax Credit Fund 48, LP (Handsel Mor		08/01/2023		(10,003)	95,741			0.400
5099999. Qualifying state tax credit investments - unaffiliated								(10,003)	95,741			XXX
000000-00-0	USB Wisconsin State Investor VI, LLC		US	U.S. Bancorp Community Development Corpo		05/08/2026		100				0.010
5299999. All other tax credit investments - unaffiliated								100				XXX
001618-AD-5	Pier 44 Funding LP - ABS		US	Pier 44 Funding LP - ABS		11/01/2022		50,000			562,500	0.000
03690B-AB-0	Antares Funding I Sub - ABS		US	Antares Funding I Sub - ABS		03/27/2025		143,000				0.000
872620-AA-7	TPG Tiger 2 Sub Note - ABS		DE	TPG Tiger 2 Sub Note - ABS		08/11/2025		693,920			4,475,312	0.000
000000-00-0	17Capital Credit 2 Luxembooourg GP S.a r.l.	Luxemborg	US	17Capital Credit 2 Luxembooourg GP S.a r.		04/28/2026		203,693			1,796,307	8.000
000000-00-0	Shenkman Private Credit Insurance Fund I LP	Boston	MA	International Fund Services (N.A.), L.L.		09/26/2025			49,383		5,607,503	2.470
36164S-AD-6	GCM 2025 CFO Sub Note - CDO		IL	GCM 2025 CFO Sub Note - CDO		02/11/2026		1,300,500			1,137,000	0.000
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated								2,391,113	49,383		13,578,622	XXX
000000-00-0	Thunderbird 2021-1 Investors LP	New York	NY	Kohlberg Kravis Roberts & Co. L.P.		03/03/2022	3		450,000		2,300,000	0.784
000000-00-0	Lightning 2021-1 Investors LP	New York	NY	Kohlberg Kravis Roberts & Co. L.P.		03/03/2022	3		400,000		2,400,000	0.784
000000-00-0	Fidelity Evergreen Private Credit Rated Fund LP	Wilmington	DE	Fidelity Evergreen Private Credit Fund G		07/18/2024			870,384		2,973,811	10.000
000000-00-0	PANTHEON SALUS SENIOR CREDIT SECONDARIES III (USD)	New York	NY	Pantheon Private Debt (Deleware) GP LLC		05/23/2025			120,000		1,852,060	5.305
5799999. Residual tranches or interests with underlying assets having characteristics of preferred stock - unaffiliated									1,840,384		9,525,871	XXX
7899999. Total - unaffiliated								38,182,197	13,346,364		113,104,044	XXX
7999999. Total - affiliated												XXX
8099999 - Totals								38,182,197	13,346,364		113,104,044	XXX

SCHEDULE BA - PART 3

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

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 Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	HPS Mezzanine Partners	New York	NY	HPS Mezzanine Partners III GP,L.P.	02/27/2017	06/29/2026	261,797							261,797	261,797				
1599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated							261,797							261,797	261,797				
000000-00-0	TPG Real Estate Credit Opportunities, L.P.	Fort Worth	TX	TPG Real Estate Credit Opportunities Gen	11/20/2025	05/16/2026	44,672							44,672	44,672				
000000-00-0	Carlyle Partners Potomac SPV Feeder, L.P.	Wilmington	DE	CARLYLE	06/25/2026	06/29/2026								200,000	200,000				
000000-00-0	NB Select Opportunities Fund, LP	Dallas	TX	NB Select Opportunities GP LLC	10/31/2017	05/08/2026	500,000							500,000	500,000				
000000-00-0	Thomas H. Lee Equity Fund VIII, L.P.	Boston	MA	Thomas H. Lee Partners	01/22/2019	05/12/2026	246,348							246,348	246,348				
000000-00-0	Apollo Investment Fund IX, L.P.	New York	NY	Apollo Advisors IX, L.P.	06/01/2017	06/29/2026	177,522							177,522	177,522				
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							968,542							1,168,542	1,168,542				
000000-00-0	Advantage Capital Solar Partners IV, LLC	New York	NY	Advantage Capital Management Corporation	08/25/2021	04/15/2026	17,635							17,635	17,635				
000000-00-0	EC Riverwalk 2021, LLC	New Orleans	LA	EC Riverwalk 2021, LLC	06/21/2022	05/29/2026	1,000			900		(900)		100	100				
000000-00-0	KKR Global Infrastructure Investors III L.P.	New York	NY	K.K.R. & Co. Inc.	11/27/2018	06/30/2026	1,135,149							1,135,149	1,135,149				
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							1,153,784			900		(900)		1,152,884	1,152,884				
67080B-AK-3	NXT Capital SN I, Sub - ABS		US	NXT Capital SN I, Sub - ABS	01/26/2022	04/15/2026	45,252							45,252	45,252				
001618-AD-5	Pier 44 Funding LP - ABS		US	Pier 44 Funding LP - ABS	11/01/2022	04/28/2026	117,720							121,967	121,967				
03690B-AB-0	Antares Funding I Sub - ABS		US	Antares Funding I Sub - ABS	03/27/2025	04/20/2026	91,210							91,210	91,210				
06761E-AC-9	BMM 2021-I SN - CDO		NC	BMM 2021-I SN - CDO	06/30/2021	04/20/2026	94,799							94,799	94,799				
87251F-AF-6	TCW DLSS 2022 Sub Note - CDO		US	TCW DLSS 2022 Sub Note - CDO	04/26/2023	04/20/2026	72,173							72,173	72,173				
92557V-AC-9	VIBR XIV SUB - CDO		NY	VIBR XIV SUB - CDO	08/05/2021	06/10/2026	34,637							34,637	34,637				
000000-00-0	Shenkman Private Credit Insurance Fund I LP	Boston	MA	International Fund Services (N.A.), L.L.	09/26/2025	05/05/2026	2,353							2,353	2,353				
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							458,144							462,391	462,391				
000000-00-0	Fidelity Evergreen Private Credit Rated Fund LP	Wilmington	DE	Fidelity Evergreen Private Credit Fund G	07/18/2024	05/06/2026	184,098							184,098	184,098				
000000-00-0	PANTHEON SALUS SENIOR CREDIT SECONDARIES III (USD)	New York	NY	Pantheon Private Debt (Deleware) GP LLC	05/23/2025	04/30/2026	21,283							21,283	21,283				
5799999. Residual tranches or interests with underlying assets having characteristics of preferred stock - unaffiliated							205,382							205,382	205,382				
04019V-AC-6	ABPN SUB - ABS		CA	ABPN SUB - ABS	09/21/2021	04/15/2026	14,000							14,000	14,000				
6599999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated							14,000							14,000	14,000				
7899999. Total - unaffiliated							3,061,649			900		(900)		3,264,996	3,264,996				
7999999. Total - affiliated																			
8099999 - Totals							3,061,649			900		(900)		3,264,996	3,264,996				

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

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	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
3133EW-UK-4	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/25/2026	BANK OF AMERICA SECURITIES		1,000,000	1,000,000		1.A
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)					1,000,000	1,000,000		XXX
285039-AP-8	ELECTRICITE DE FRANCE SA	04/15/2026	CITIGROUP GLOBAL MARKETS INC.		2,485,025	2,500,000		2.A FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					2,485,025	2,500,000		XXX
13057E-KD-5	CALIFORNIA PUB FIN AUTH REV	06/22/2026	Various		2,034,474	2,050,000	4,953	1.E FE
57563R-UH-0	MASSACHUSETTS EDL FING AUTH	05/20/2026	RBC CAPITAL MARKETS		645,000	645,000		1.C FE
64990F-MT-8	NEW YORK ST DORM AUTH ST PERS INCOME TAX	05/27/2026	Northern Trust		253,160	250,000	2,970	1.B FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					2,932,634	2,945,000	7,923	XXX
00039U-AA-6	A&K TRAVEL GROUP HOLDINGS LTD	04/29/2026	Various		379,285	379,000		3.C FE
00092Y-AA-2	ADI ESCROW ISSUER LLC	06/16/2026	Bank of America		28,000	28,000		3.C FE
00253P-AA-6	AAR ESCROW ISSUER LLC	04/16/2026	Wells Fargo		3,090	3,000	18	3.B FE
00269#-AA-0	ACR IV Pulp 5/7/30	06/30/2026	Direct		480,153	480,153		1.G FE
00269*-AA-4	ACR IV Auto 5/7/30	06/30/2026	Direct		334,578	334,578		1.G FE
00401Y-AB-6	ACADEMY LTD	05/04/2026	Wells Fargo		120,000	120,000		3.B FE
00791G-AB-3	OSAIC HOLDINGS INC	04/16/2026	Bank of America		71,575	70,000	998	4.B FE
01883L-AE-3	ALLIANT HOLDINGS INTERMEDIATE LLC	06/01/2026	Bank of America		232,300	230,000	2,027	4.B FE
01883L-AG-8	ALLIANT HOLDINGS INTERMEDIATE LLC	05/15/2026	Bank of America		73,548	73,000	619	4.B FE
02209S-BL-6	ALTRIA GROUP INC	04/28/2026	Bank of America Securities		264,762	300,000	1,735	2.A FE
02608A-AA-7	GLOBAL NET LEASE INC	04/28/2026	JP MORGAN SECURITIES LLC		35,370	36,000	131	2.C FE
030981-AR-5	AMERIGAS PARTNERS LP	05/11/2026	Wells Fargo		136,000	136,000		4.A FE
031921-AC-3	AMWINS GROUP INC	04/02/2026	Bank of America		48,240	48,000	434	4.A FE
03772C-AA-1	APLD COMPUTECO 2 LLC	04/23/2026	BNP Paribas		28,140	28,000	231	3.C FE
03790N-AA-5	APLD COMPUTECO 3 LLC	06/09/2026	GOLDMAN, SACHS & CO.		118,000	118,000		3.C FE
04433L-AA-0	ASHLAND INC	06/04/2026	JP MORGAN SECURITIES LLC		80,410	88,000	776	3.B FE
05352T-AA-7	AVANTOR FUNDING INC	04/30/2026	RAMIREX & CO		197,508	200,000	2,724	3.B FE
053773-BG-1	AVIS BUDGET CAR RENTAL LLC	05/28/2026	Jefferies		302,779	307,000	2,349	4.B FE
053773-BH-9	AVIS BUDGET CAR RENTAL LLC	05/27/2026	JP MORGAN SECURITIES LLC		77,385	77,000	240	4.B FE
05936*-AH-1	BAM Global LLC H 6.28% 4/15/2036	04/06/2026	JPMORGAN CHASE BANK		10,000,000	10,000,000		1.F PL
071705-AA-5	BAUSCH + LOMB CORP	05/12/2026	Various		190,220	184,000	1,627	4.A FE
075887-CP-2	BECTON DICKINSON AND CO	05/07/2026	MORGAN STANLEY CO		1,044,348	1,075,000	9,673	2.B FE
09216N-AA-8	BLACK PEARL COMPUTE LLC	05/08/2026	JP MORGAN SECURITIES LLC		23,431	23,000	352	3.C FE
097751-CE-9	BOMBARDIER INC	05/04/2026	ROYAL BANK OF CANADA		72,000	72,000		3.C FE
09857L-BN-7	BOOKING HOLDINGS INC	05/05/2026	J.P. Morgan Securities LLC		1,248,763	1,250,000		1.G FE
100018-AC-4	BORR IHC LTD	05/27/2026	CitiGroup		200,000	200,000		4.C FE
100018-AD-2	BORR IHC LTD	05/27/2026	CitiGroup		200,000	200,000		4.C FE
11135F-BQ-3	BROADCOM INC	05/19/2026	Various		63,331	76,000	502	1.G FE
113004-AC-9	BROOKFIELD ASSET MANAGEMENT LTD	04/14/2026	RBC CAPITAL MARKETS, LLC		1,731,835	1,750,000	38,374	1.G FE
124857-AT-0	PARAMOUNT GLOBAL	05/28/2026	Barclays Bank		47,409	49,000	473	3.A FE
124857-AZ-6	PARAMOUNT GLOBAL	06/04/2026	Various		101,669	106,000	44	3.A FE
1248EP-CL-5	CCO HOLDINGS LLC	05/20/2026	JP MORGAN SECURITIES LLC		117,955	140,000	2,966	3.C FE
12769G-AA-8	CAESARS ENTERTAINMENT INC	05/15/2026	Various		36,575	38,000	161	4.C FE
13057Q-AM-9	CALIFORNIA RESOURCES CORP	06/16/2026	CitiGroup		176,000	176,000		3.C FE
15135B-AR-2	CENTENE CORP	04/09/2026	NIKKO SECURITIES INTL. INC.		428,747	435,000	5,906	3.A FE
154915-AA-0	CENTRAL PARENT LLC	05/01/2026	Various		18,190	34,000	1,008	4.C FE
160924-AA-4	CHARLOTTE BUYER INC	06/17/2026	Barclays Bank		80,000	80,000		4.C FE
161150-AG-5	CHART INDUSTRIES INC	04/16/2026	DEUTSCHE BANK SECURITIES, INC.		243,890	232,000	6,490	4.B FE
18060T-AC-9	CLARIOS US FINANCE COMPANY INC	04/23/2026	JP MORGAN SECURITIES LLC		78,444	77,000	2,296	4.A FE
18060T-AD-7	CLARIOS US FINANCE COMPANY INC	04/23/2026	Various		303,960	294,000	3,609	4.A FE
18912U-AC-6	CLOUD SOFTWARE GROUP INC	06/30/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		49,820	53,000	12	4.A FE
18912U-AG-7	CLOUD SOFTWARE GROUP INC	06/30/2026	BNP Paribas		42,630	49,000	1,226	4.A FE
21867F-AC-8	CORE & MAIN LP	06/25/2026	Wells Fargo		64,000	64,000		4.A FE
21873S-AC-2	COREWEAVE INC	04/06/2026	JP MORGAN SECURITIES LLC		17,483	18,000	297	4.A FE
21873S-AG-3	COREWEAVE INC	04/16/2026	JP MORGAN SECURITIES LLC		285,820	283,000	267	4.A FE
21873S-AK-4	COREWEAVE INC	06/17/2026	JP MORGAN SECURITIES LLC		225,173	224,000		4.A FE
21874L-AA-0	CORE SCIENTIFIC FINANCE I LLC	05/08/2026	Various		279,635	281,000	71	3.C FE
225310-AS-0	CREDIT ACCEPTANCE CORP	05/21/2026	Various		44,055	44,000	543	3.C FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

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	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
22757V-AA-8	CROSSCOUNTRY INTERMEDIATE HOLDCO LLC	05/20/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		44,970	46,000	370	4.A FE
229917-AA-7	CUMBERLAND COMBINED CYCLE GENERATION LLC	05/13/2026	Morgan Stanley & Co. LLC		1,000,000	1,000,000		1.C FE
237266-AJ-0	DARLING INGREDIENTS INC	04/01/2026	DEUTSCHE BANK SECURITIES, INC.		41,564	41,000	731	3.A FE
25278X-AV-1	DIAMONDBACK ENERGY INC	05/07/2026	JP MORGAN SECS INC., - FIXED INCOME		537,545	500,000	4,601	2.B FE
25470D-BS-7	DISCOVERY COMMUNICATIONS LLC	04/30/2026	Various		199,963	203,000	715	3.B FE
25470D-CA-5	DISCOVERY COMMUNICATIONS LLC	04/22/2026	Various		218,048	223,000	3,819	3.B FE
25746U-EC-9	DOMINION ENERGY INC	06/08/2026	WELLS FARGO SECURITIES		3,250,000	3,250,000		2.C FE
264399-ED-4	DUKE ENERGY CAROLINAS LLC	04/28/2026	CITIGROUP GLOBAL MARKETS INC.		162,377	149,000	374	2.A FE
26884T-BA-9	ERAC USA FINANCE LLC	04/28/2026	Bank of America Securities		75,043	75,000	147	1.G FE
278768-AA-4	ECHOSTAR CORP	04/07/2026	Various		239,558	237,000	5,660	4.B FE
278768-AC-0	ECHOSTAR CORP	04/30/2026	Jefferies		10,860	10,000	451	4.B FE
28002A-AA-4	EDGED COMPUTE LLC	06/03/2026	Various		240,986	241,000	856	3.C FE
28734D-AA-3	ELK GROVE VILLAGE PROPERTY LLC	06/02/2026	SANTANDER US CAPITAL MARKETS LLC		79,000	79,000		3.C FE
29281R-AA-7	ENDO FINANCE HOLDINGS LP	05/18/2026	Various		358,865	340,000	1,107	3.C FE
29450Y-AD-1	EQUIPMENTSHARE.COM INC	06/16/2026	Wells Fargo		134,000	134,000		4.B FE
302491-BA-2	FMC CORP	05/21/2026	CitiGroup		107,000	107,000		2.C FE
30303M-AH-5	META PLATFORMS INC	05/15/2026	STIFEL		1,973,938	2,000,000	4,083	1.D FE
30303M-AJ-1	META PLATFORMS INC	05/04/2026	Various		1,098,968	1,100,000	60	1.D FE
34417V-AA-5	FOCUS FINANCIAL PARTNERS LLC	05/29/2026	Barclays Bank		133,998	133,000	1,895	4.B FE
34967G-AB-0	FORTITUDE GLOBAL FUNDING	06/09/2026	BNP PARIBAS SECURITIES CORP.		2,493,650	2,500,000		1.G FE
35640Y-AL-1	FREEDOM MORTGAGE CORP	04/27/2026	Various		72,840	67,000	530	4.B FE
36168Q-AL-8	GFL ENVIRONMENTAL INC	06/04/2026	Barclays Bank		391,500	400,000	5,511	3.C FE
36276M-AA-0	GAIA PURCHASER INC	06/24/2026	JP MORGAN SECS INC., - FIXED INCOME		120,000	120,000		4.B FE
36485M-AQ-2	GARDAWORLD SECURITY CORP	04/13/2026	Bank of America		72,686	71,000	1,884	4.A FE
37045X-FG-6	GENERAL MOTORS FINANCIAL COMPANY INC	04/28/2026	BNP PARIBAS SECURITIES BOND		123,395	120,000	469	2.B FE
37960B-AD-7	GLOBAL MEDICAL RESPONSE INC	04/29/2026	Various		81,479	78,000	409	4.A FE
379968-AA-8	GLOBAL INFRASTRUCTURE SOLUTIONS INC	06/25/2026	Bank of America		112,000	112,000		3.C FE
387328-AG-2	GRANITE CONSTRUCTION INC	05/18/2026	Bank of America		98,000	98,000		4.A FE
389925-AA-6	GREAT CANADIAN GAMING CORP	04/15/2026	Barclays Bank		35,705	37,000	1,358	4.B FE
40139L-BQ-5	GUARDIAN LIFE GLOBAL FUNDING	04/27/2026	Deutsche Bank		2,500,000	2,500,000		1.B FE
404119-CQ-0	HCA INC	05/07/2026	JP MORGAN SECS INC., - FIXED INCOME		511,575	500,000	11,993	2.C FE
417558-AD-5	HARVEST MIDSTREAM I LP	05/07/2026	JP MORGAN SECURITIES LLC		145,000	145,000		3.C FE
42704L-AF-1	HERC HOLDINGS INC	05/19/2026	Various		96,806	93,000	2,546	3.C FE
42704L-AH-7	HERC HOLDINGS INC	05/21/2026	JPMORGAN VPR FTP		9,950	10,000	107	3.C FE
428102-AH-0	HESS MIDSTREAM OPERATIONS LP	04/27/2026	Barclays Bank		303,750	300,000	2,791	3.A FE
431116-AF-9	HIGHMARK INC	04/21/2026	Various		1,853,827	1,850,000		1.G FE
432833-AU-5	HILTON DOMESTIC OPERATING COMPANY INC	05/07/2026	Bank of America		226,000	226,000		3.B FE
440929-AA-5	HORSESHOE FUNDING TRUST I	05/05/2026	GOLDMAN, SACHS & CO.		750,000	750,000		2.B FE
44963B-AJ-7	IHO VERWALTUNGS GMBH	04/16/2026	BNP Paribas		200,000	200,000		3.B FE
449691-AC-8	ILIAD HOLDING SAS	04/15/2026	Barclays Bank		36,405	36,000	7	4.A FE
45074J-AA-2	ITT HOLDINGS LLC	05/27/2026	Bank of America		125,685	126,000	2,662	4.C FE
46284V-AR-2	IRON MOUNTAIN INC	06/15/2026	Wells Fargo		149,000	149,000		3.C FE
46647P-BJ-4	JPMORGAN CHASE & CO	04/28/2026	Bank of America Securities		36,929	37,000	162	1.E FE
49456B-AR-2	KINDER MORGAN INC	04/28/2026	MORGAN STANLEY CO		66,661	75,000	308	2.A FE
50076P-AB-4	KRAKEN OIL & GAS PARTNERS LLC	05/06/2026	Bank of America		118,000	118,000		4.A FE
50077L-BM-7	KRAFT HEINZ FOODS CO	05/07/2026	JP MORGAN SECS INC., - FIXED INCOME		508,350	500,000	3,828	2.B FE
527298-BS-1	LEVEL 3 FINANCING INC	04/24/2026	ROYAL BANK OF CANADA		219,650	230,000	3,057	4.C FE
527298-BT-9	LEVEL 3 FINANCING INC	04/24/2026	Various		40,614	43,000	450	4.C FE
527298-CR-2	LEVEL 3 FINANCING INC	05/06/2026	GOLDMAN, SACHS & CO.		23,723	23,723		4.C FE
531542-AD-0	LIBERTY UTILITIES CO	05/12/2026	TD SECURITIES (USA) LLC		249,190	250,000		2.B FE
531968-AA-3	LIGHT AND WONDER INTERNATIONAL INC	04/30/2026	Various		208,780	200,000	2,183	3.C FE
53219L-AV-1	LIFEPOINT HEALTH INC	05/28/2026	Various		306,419	289,000	7,097	4.B FE
53219L-AW-9	LIFEPOINT HEALTH INC	04/14/2026	PERSHING LLC		143,088	132,000		4.B FE
53219L-BA-6	LIFEPOINT HEALTH INC	05/04/2026	Various		464,847	466,000	37	4.B FE
548661-EH-6	LOWE'S COMPANIES INC	04/28/2026	Bank of America Securities		99,843	105,000	306	2.A FE
55354G-AS-9	MSCI INC	05/13/2026	Various		43,456	45,000	380	2.C FE
55903V-BY-8	DISCOVERY GLOBAL HOLDINGS, INC	05/20/2026	Various		307,020	314,000	1,284	3.B FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

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58984G-AA-0	MERIDIAN 2026-1 LTD. Class A	06/29/2026	Western Alliance Bank		765,306	765,306		1.G FE
58984G-AC-6	MERIDIAN 2026-1 LTD. Class C	06/30/2026	Western Alliance Bank		765,306	765,306		3.B FE
58990C-AA-1	MERIDIAN ARC HOLDCO LLC	05/08/2026	Various		354,011	354,000	172	3.B FE
594918-BL-7	MICROSOFT CORP	05/11/2026	STIFEL		2,655,846	3,000,000	3,338	1.A FE
603051-AG-8	MINERAL RESOURCES LTD	04/20/2026	JP MORGAN SECURITIES LLC		55,000	55,000		3.C FE
603051-AH-6	MINERAL RESOURCES LTD	04/20/2026	JP MORGAN SECURITIES LLC		55,000	55,000		3.C FE
60744M-AC-0	MOBILITY GLOBAL INC	05/19/2026	MORGAN STANLEY CO		1,745,380	1,750,000		2.C FE
60855R-AJ-9	MOLINA HEALTHCARE INC	04/07/2026	GOLDMAN, SACHS & CO.		40,026	41,000	563	3.B FE
615394-AP-8	MOOG INC	06/08/2026	Various		332,715	335,000	2,760	3.B FE
61965R-AC-9	MOSS CREEK RESOURCES HOLDINGS INC	04/20/2026	DEUTSCHE BANK SECURITIES, INC.		62,465	62,000	710	4.B FE
62482B-AB-8	MEDLINE BORROWER LP	04/29/2026	JP MORGAN SECURITIES LLC		344,138	345,000	1,459	3.B FE
62886H-BZ-3	NCL CORPORATION LTD	06/03/2026	Various		68,706	72,000	977	4.C FE
638962-AA-8	NCR ATLEOS CORP	06/05/2026	Various		143,263	134,000	1,321	4.A FE
63938C-AR-9	NAVIENT CORP	05/26/2026	Bank of America		98,000	98,000		3.C FE
65339K-EF-3	NEXTERA ENERGY CAPITAL HOLDINGS INC	06/16/2026	J.P. Morgan Securities LLC		2,500,000	2,500,000		2.B FE
65505P-AC-1	NOBLE FINANCE II LLC	06/01/2026	Wells Fargo		146,000	146,000		3.C FE
677415-CV-1	OHIO POWER CO	05/07/2026	JP MORGAN SECS INC., - FIXED INCOME		500,040	500,000	10,903	2.A FE
68233J-CK-8	ONCOR ELECTRIC DELIVERY COMPANY LLC	04/28/2026	Bank of America Securities		110,981	112,000	623	1.F FE
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	06/05/2026	Various		171,625	175,000	1,354	2.C FE
69007T-AH-7	OUTFRONT MEDIA CAPITAL LLC	06/03/2026	Bank of America		107,000	107,000		4.A FE
690732-AJ-1	ACCENDRA HEALTH INC	06/10/2026	Corporate Action		80,772	83,039		4.B FE
690732-AK-8	ACCENDRA HEALTH INC	06/10/2026	Corporate Action		44,494	65,560		5.B FE
690732-AL-6	ACCENDRA HEALTH, INC.	06/10/2026	Corporate Action		32,875	48,440		5.B FE
69145L-AE-4	OXFORD FINANCE LLC	04/28/2026	JP MORGAN SECURITIES LLC		60,000	60,000		3.C FE
69393G-AA-2	PLS GROUP LTD	04/15/2026	JP MORGAN SECURITIES LLC		378,000	378,000		3.C FE
69393L-AA-1	PR RNO PROPERTY OWNER 1 LLC	05/07/2026	Various		236,158	238,000	109	3.B FE
69867R-AA-5	PANTHER ESCROW ISSUER LLC	05/19/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		101,395	102,000	3,011	4.B FE
70450Y-AW-3	PAYPAL HOLDINGS INC	05/12/2026	GOLDMAN, SACHS & CO.		2,497,425	2,500,000		1.G FE
707569-AY-5	PENN ENTERTAINMENT INC	06/10/2026	Various		37,871	38,000	569	4.C FE
71880K-AA-9	PHINIA INC	05/18/2026	Various		86,300	84,000	382	3.A FE
71924P-AA-6	PHOTO HOLDINGS LLC	06/12/2026	Barclays Bank		141,359	144,000		4.B FE
72382N-AA-4	PIONEER OPCO LLC	05/07/2026	Various		38,000	38,000		4.B FE
737446-AQ-7	POST HOLDINGS INC	06/02/2026	Various		19,406	20,000	116	4.B FE
74350L-AF-1	PROLOGIS TARGETED US LOGISTICS FUND LP	05/07/2026	BBVA SECURITIES INC		486,535	500,000	4,175	1.G FE
74432Q-BQ-4	PRUDENTIAL FINANCIAL INC	06/01/2026	WELLS FARGO SECURITIES		700,000	700,000		2.A FE
74941Y-AA-0	RD MICHIGAN PROPERTY OWNER 1 LLC	04/29/2026	BANK OF AMERICA SECURITIES		250,625	250,000		2.B FE
74965L-AB-7	RLJ LODGING TRUST LP	04/29/2026	Barclays Bank		234,980	248,000	1,240	3.C FE
759351-AV-1	REINSURANCE GROUP OF AMERICA INC	04/21/2026	Various		987,964	1,000,000	8,677	2.B FE
771049-AA-1	ROBLOX CORP	05/21/2026	BNP Paribas		50,710	54,000	118	3.A FE
77311W-AE-1	ROCKET COMPANIES INC	06/09/2026	GOLDMAN, SACHS & CO.		19,000	19,000		3.A FE
77311W-AF-8	ROCKET COMPANIES INC	06/09/2026	GOLDMAN, SACHS & CO.		43,000	43,000		3.A FE
77314E-AB-4	ROCKET SOFTWARE INC	06/04/2026	Various		159,414	159,000	967	4.C FE
77583A-AA-8	QXO BUILDING PRODUCTS INC	06/05/2026	Various		95,254	95,000		4.B FE
77583A-AB-6	QXO BUILDING PRODUCTS INC	06/03/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		52,000	52,000		4.B FE
78412F-AX-2	SESI LLC	06/10/2026	GOLDMAN, SACHS & CO.		96,703	94,000	1,460	4.A FE
78442P-GF-7	SLM CORP	04/30/2026	Bank of America		202,000	200,000	3,286	3.A FE
78442P-GG-5	SLM CORP	05/06/2026	JP MORGAN SECURITIES LLC		108,000	108,000		3.A FE
78488X-AA-2	SV RNO PROPERTY OWNER 1 LLC	05/27/2026	Various		153,040	155,000	1,911	3.B FE
797440-CB-8	SAN DIEGO GAS & ELECTRIC CO	04/28/2026	MILLENIUM ADVISORS LLC		102,473	112,000	411	1.F FE
81172Q-AC-8	SEADRILL FINANCE LTD	06/15/2026	JP MORGAN SECURITIES LLC		222,000	222,000		3.C FE
816196-AV-1	SELECT MEDICAL CORP	04/01/2026	DEUTSCHE BANK SECURITIES, INC.		97,920	102,000	2,143	4.C FE
82967N-BJ-6	SIRIUS XM RADIO LLC	04/29/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		267,094	275,000	3,208	3.C FE
82967N-BM-9	SIRIUS XM RADIO LLC	06/22/2026	JP MORGAN SECURITIES LLC		57,330	63,000	760	3.C FE
83368R-CQ-3	SOCIETE GENERALE SA	05/19/2026	SG AMERICAS SECURITIES, LLC		2,500,000	2,500,000		2.B FE
83419Y-AA-4	SOLARIS ENERGY INFRASTRUCTURE LLC	05/05/2026	GOLDMAN, SACHS & CO.		86,000	86,000		3.C FE
8426EP-AL-2	SOUTHERN COMPANY GAS CAPITAL CORP	05/20/2026	BARCLAYS CAPITAL INC		750,000	750,000		2.B FE
84615Q-AA-1	SPACE EXPLORATION TECHNOLOGIES CORP	06/23/2026	J.P. Morgan Securities LLC		1,248,963	1,250,000		2.A FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

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846150-AC-7	SPACE EXPLORATION TECHNOLOGIES CORP	06/23/2026	CITIGROUP GLOBAL MARKETS INC.		68,890	69,000		2.A FE
846150-AE-3	SPACE EXPLORATION TECHNOLOGIES CORP	06/30/2026	Various		71,577	72,000	31	2.A FE
857477-CR-2	STATE STREET CORP	04/28/2026	Bank of America Securities		149,331	149,000	135	1.D FE
86083A-AA-4	STINGRAY COMPUTE LLC	06/08/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		29,925	30,000		3.C FE
86185L-AA-7	STONEPEAK MOTION HOLDCO LTD	06/24/2026	Wells Fargo		252,000	252,000		3.C FE
87191J-AB-0	SYNERGY INFRASTRUCTURE HOLDINGS LLC	06/15/2026	JP MORGAN SECURITIES LLC		84,000	84,000		4.C FE
87256Y-AE-3	TKC HOLDINGS INC	04/28/2026	Jefferies		31,814	31,000	527	4.C FE
87817A-AB-3	TEAM HEALTH HOLDINGS INC	05/01/2026	JPMORGAN VPR FTP		8,359	8,359		5.A
879369-AG-1	TELEFLEX INC	04/02/2026	NIKKO SECURITIES INTL. INC.		196,226	201,000	2,966	3.B FE
879369-AH-9	TELEFLEX INC	06/01/2026	JP MORGAN SECURITIES LLC		101,000	101,000		3.B FE
893647-BY-2	TRANSDIGM INC	04/09/2026	UBS SECURITIES LLC		38,570	38,000	875	4.C FE
893647-CB-1	TRANSDIGM INC	04/14/2026	GOLDMAN, SACHS & CO.		71,266	71,000	773	4.C FE
894164-AD-4	TRAVEL + LEISURE CO	05/11/2026	DEUTSCHE BANK SECURITIES, INC.		183,000	183,000		3.C FE
90138F-AC-6	TWILIO INC	04/30/2026	Barclays Bank		100,100	104,000	482	3.A FE
903522-AB-6	UWM HOLDINGS LLC	05/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		55,739	61,000	604	3.C FE
90367U-AD-3	US ACUTE CARE SOLUTIONS LLC	06/29/2026	Various		103,810	108,000	680	4.C FE
914906-AX-0	UNIVISION COMMUNICATIONS INC	04/27/2026	Various		460,108	458,000	10,880	4.B FE
914906-BB-7	UNIVISION COMMUNICATIONS INC	04/08/2026	CitiGroup		135,000	135,000		4.B FE
92277G-AW-7	VENTAS REALTY LP	04/28/2026	PERSHING LLC		53,600	60,000	242	2.A FE
922966-AD-8	VENTURE GLOBAL PLAQUEMINES LNG LLC	06/25/2026	Bank of America		46,695	44,000	1,328	3.B FE
92328M-AF-0	VENTURE GLOBAL CALCASIEU PASS LLC	04/20/2026	SANTANDER US CAPITAL MARKETS LLC		58,000	58,000		3.A FE
92332Y-AG-6	VENTURE GLOBAL LNG INC	06/01/2026	JP MORGAN SECURITIES LLC		297,000	297,000		4.A FE
92332Y-AH-4	VENTURE GLOBAL LNG INC	06/01/2026	JP MORGAN SECURITIES LLC		303,000	303,000		4.A FE
92339L-AA-0	VERITIV OPERATING CO	05/05/2026	Various		33,693	32,000	1,452	4.B FE
92343V-HN-7	VERIZON COMMUNICATIONS INC	05/11/2026	WELLS FARGO SECURITIES		2,500,000	2,500,000		2.B FE
92826C-AF-9	VISA INC	05/11/2026	STIFEL		2,577,910	3,000,000	53,033	1.D FE
94419N-AA-5	WAYFAIR LLC	04/09/2026	Jefferies		24,810	24,000	846	3.C FE
94419N-AB-3	WAYFAIR LLC	05/21/2026	Jefferies		72,625	70,000	1,010	3.C FE
94419N-AD-9	WAYFAIR LLC	05/13/2026	CitiGroup		98,000	98,000		3.C FE
95040Q-AP-9	WELLTOWER OP LLC	04/28/2026	CITIGROUP GLOBAL MARKETS INC.		175,727	194,000	1,541	1.G FE
963320-BF-2	WHIRLPOOL CORP	06/02/2026	CitiGroup		66,000	66,000		3.A FE
963320-BG-0	WHIRLPOOL CORP	06/02/2026	CitiGroup		158,000	158,000		3.A FE
96949V-AM-5	WILLIAMS SCOTSMAN INC	04/22/2026	DEUTSCHE BANK SECURITIES, INC.		216,300	210,000	4,947	3.C FE
982911-AA-7	WULF COMPUTE LLC	05/07/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		45,419	43,000	213	3.B FE
98379K-AA-0	XPO INC	05/27/2026	Various		50,700	50,000	1,536	2.C FE
98919V-AC-9	ZAYO GROUP HOLDINGS INC	04/02/2026	Jefferies		76,904	77,000	74	4.C FE
BGHB0H-2U-6	COMPUTE FINANCING 2026 LLC UNF	06/04/2026	Not Applicable		2,250,000	2,250,000		1.G FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					78,669,969	79,643,465	303,301	XXX
02379V-AA-8	AAL A - ABS	04/27/2026	GOLDMAN, SACHS & CO.		2,000,000	2,000,000		1.G FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					2,000,000	2,000,000		XXX
00272#-AA-5	ACR IV OCEAN HOLDINGS, L.P.	06/30/2026	Direct		134,756	134,756		1.G PL
18685P-B*-8	CLIFFWATER ENHANCED LENDING FUND	06/25/2026	State Street Bank & Trust		15,000,000	15,000,000		1.D FE
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					15,134,756	15,134,756		XXX
0489999999. Total - issuer credit obligations (unaffiliated)					102,222,384	103,223,221	311,224	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					102,222,384	103,223,221	311,224	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					102,222,384	103,223,221	311,224	XXX
21H050-64-9	G2JUMB-5N-APR-2026 - MBS	01/27/2026	JP MORGAN SECS INC., - FIXED INCOME		(2,488,379)	(2,500,000)	(6,944)	1.A
21H050-66-4	G2JUMB-5N-JUN-2025 - MBS	06/02/2026	BANK OF AMERICA SECURITIES		2,468,945	2,500,000	7,292	1.A
38381N-X6-0	GNR 2025-113 KB - CMO/RMBS	05/15/2026	STEPHENS INC		2,448,469	2,450,000	7,112	1.A
38381Q-CX-7	GNR 2025-140 P - CMO/RMBS	06/01/2026	MIZUHO SECURITIES USA INC.		(1,782)			1.A
38381U-G6-3	GNR 2025-150 ZP - CMO/RMBS	06/01/2026	Direct		20,447	20,447		1.A
38383B-5R-9	GNR 2025-178 Q - CMO/RMBS	05/01/2026	MIZUHO SECURITIES USA INC.		(3,891)		1	1.A

SCHEDULE D - PART 3

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38384C-KE-8	GNR 2023-111 B - CMO/RMBS	04/28/2026	BANK OF NEW YORK		1,708,193	1,723,000		1.A
38385H-4W-4	GNR 2025-203 Z - CMO/RMBS	06/01/2026	Direct		20,911	20,911		1.A
38385P-2Q-1	GNR 2026-062 EK - CMO/RMBS	05/12/2026	CITIGROUP GLOBAL MARKETS INC.		457,093	462,020	853	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					4,630,006	4,676,379	8,313	XXX
01F052-66-4	FNCL-5.5N-JUN-2025 - MBS	05/05/2026	J.P. Morgan Securities LLC		2,505,859	2,500,000	3,819	1.A
3136B8-HA-0	FNR 2020-3 JZ - CMO/RMBS	06/01/2026	Direct		1,556	1,556		1.A
3136B8-LT-4	FNR 2020-7 DZ - CMO/RMBS	06/01/2026	Direct		1,529	1,529		1.A
3136BP-UV-1	FNR 2023-2 HZ - CMO/RMBS	06/01/2026	Direct		69,093	69,093		1.A
3136BQ-5V-7	FNR 2024-10 AY - CMO/RMBS	05/15/2026	STEPHENS INC		1,510,023	1,512,860	4,392	1.A
3136BT-EH-2	FNR 2024-71 AZ - CMO/RMBS	06/01/2026	Direct		60,874	60,874		1.A
3136BT-U6-8	FNR 2024-95 ZU - CMO/RMBS	06/01/2026	Direct		4,408	4,408		1.A
3136BT-Y9-8	FNR 2024-95 KY - CMO/RMBS	05/18/2026	DAVIDSON (D.A.) & CO. INC.		6,483,750	6,500,000	19,861	1.A
3136BU-5B-2	FNR 2025-17 L - CMO/RMBS	05/15/2026	STEPHENS INC		3,469,869	3,467,702	10,066	1.A
3137GC-4Z-3	FHR 5670 KY - CMO/RMBS	06/10/2026	STEPHENS INC		2,970,000	3,000,000	6,417	1.A
3137HF-YF-6	FHR 5458 YZ - CMO/RMBS	06/01/2026	Direct		30,198	30,198		1.A
3137HJ-CP-0	FHR 5500 WZ - CMO/RMBS	06/01/2026	Direct		122,246	122,246		1.A
3137HJ-E3-7	FHR 5504 DZ - CMO/RMBS	06/01/2026	Direct		18,408	18,408		1.A
3137HK-3Z-5	FHR 5518 CZ - CMO/RMBS	06/01/2026	Direct		18,324	18,324		1.A
3137HK-WX-8	FHR 5524 NZ - CMO/RMBS	06/01/2026	Direct		16,005	16,005		1.A
3137HL-DK-5	FHR 5534 AZ - CMO/RMBS	06/01/2026	Direct		9,258	9,258		1.A
3137HN-VG-0	FHR 5593 NZ - CMO/RMBS	06/01/2026	Direct		52,083	52,083		1.A
3137HR-FP-9	FHR 5646 QY - CMO/RMBS	04/29/2026	STEPHENS INC		4,523,679	4,746,155	1,978	1.A
3137HR-LM-9	FHR 5655 AL - CMO/RMBS	06/05/2026	STEPHENS INC		3,262,731	3,434,454	4,293	1.A
31418F-UX-3	FN MA5997 - RMBS	03/03/2026	WELLS FARGO SECURITIES LLC		(5,540)			1.A
31418F-XH-5	FN MA6079 - RMBS	05/12/2026	Mizuho Securities USA, Inc.		1,228,516	1,250,000	2,083	1.A
31418F-XJ-1	FN MA6080 - RMBS	05/15/2026	BANK OF AMERICA SECURITIES		3,504,746	3,500,000	8,135	1.A
31418F-YR-2	FN MA6119 - RMBS	06/17/2026	Morgan Stanley		995,410	992,000	2,576	1.A
3142GX-DU-8	FH RJ6414 - RMBS	05/12/2026	CITIGROUP GLOBAL MARKETS INC.		3,943,394	4,000,273	6,667	1.A
3142GX-V6-1	FH RJ6936 - RMBS	06/17/2026	Morgan Stanley		650,531	648,000	1,683	1.A
3142J6-DQ-3	FH RQ0110 - RMBS	06/03/2026	BARCLAYS CAPITAL INC FIXED INC		1,389,733	1,416,740	590	1.A
3142J6-DX-8	FH RQ0117 - RMBS	04/28/2026	BANK OF AMERICA SECURITIES		1,261,925	1,305,000	4,568	1.A
3142J6-DY-6	FH RQ0118 - RMBS	06/01/2026	Various		6,182,218	6,255,343	10,164	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					44,280,830	44,932,511	87,292	XXX
03466K-AB-2	AOMT 2512 A1B - RMBS	04/16/2026	MORGAN STANLEY CO		236,873	237,802	533	1.A FE
04538H-AA-3	SPIRE 262 A1 - RMBS	05/05/2026	Morgan Stanley & Co. LLC		1,999,966	2,000,000	10,946	1.A FE
04538H-AD-7	SPIRE 262 A2 - RMBS	05/05/2026	Morgan Stanley & Co. LLC		449,995	450,000	2,603	1.C FE
04539C-AC-9	SPIRE 263 A1 - RMBS	06/17/2026	Morgan Stanley & Co. LLC		2,299,955	2,300,000	7,673	1.A FE
04539C-AG-0	SPIRE 263 A3 - RMBS	06/17/2026	Morgan Stanley & Co. LLC		399,996	400,000	1,384	1.F FE
10570T-AD-7	BRAVO 25NQM7 A3 - RMBS	04/27/2026	Bank of America Securities		126,133	125,496	304	1.G
123920-AA-8	BVINV 25A A1 - RMBS	06/01/2026	Bank of America		14,459,137	13,892,455		1.A FE
123920-AB-6	BVINV 25A A2 - RMBS	06/01/2026	Bank of America		374,494	360,630		1.C FE
123920-AD-2	BVINV 25A B1 - RMBS	06/01/2026	Bank of America		1,113,086	1,090,137		2.A FE
123920-AE-0	BVINV 25A B2 - RMBS	06/01/2026	Bank of America		420,155	416,083		3.B FE
123920-AF-7	BVINV 25A B3 - RMBS	06/01/2026	Bank of America		247,527	249,650		4.B FE
123920-AG-5	BVINV 25A B4 - RMBS	06/01/2026	Bank of America		122,926	133,146		4.C FE
123920-AH-3	BVINV 25A B5 - RMBS	06/01/2026	Bank of America		98,700	116,504		4.C FE
123920-AJ-9	BVINV 25A B6 - RMBS	06/01/2026	Bank of America		98,314	166,433		4.C FE
12544M-AA-7	CWHL 2007-16 A1 - CMO/RMBS	06/01/2026	Direct		6	6		1.A FM
268431-AA-1	EFMT 2024-RM2 A1A - RMBS	06/02/2026	NOMURA SECURITIES/FIXED INCOME		3,226,021	3,315,115	3,683	1.A FE
28225L-AA-1	EFMT-26RM2-A1A - ABS	05/14/2026	CAPITAL NOMURA SECURITIES		1,897,432	2,000,000		1.A FE
36173U-AF-5	GCAT 2026-NQM3 A2 - RMBS	05/21/2026	BANK OF AMERICA SECURITIES		999,983	1,000,000	4,208	1.C FE
36274Y-AG-3	GSMBS 26NQM4 A3 - RMBS	05/27/2026	GOLDMAN		249,996	250,000	1,131	1.F FE
38177U-AA-8	GCPAF 201 A2 - RMBS	03/13/2026	SMBC NIKKO SEC		72,609	74,952	374	1.E FE
60637G-RX-9	MISSOURI HOUSING DEVELOPMENT COMMISSION	06/10/2026	STIFEL NICOLAUS & COMPANY INC.		750,000	750,000		1.B FE
62957J-AG-6	NYMT 25INV2 A3 - RMBS	04/27/2026	Bank of America Securities		48,923	48,925	112	1.G FE
67124J-AP-3	OBX 26AHC1 A14 - RMBS	04/06/2026	Bank of America		1,977,138	2,000,000	2,444	1.A FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

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	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
67449P-AG-7	OBXT-26NQM9-A3 - RMBS	06/26/2026	GOLDMAN, SACHS & CO.		499,991	500,000	2,420	1.F FE
74388K-AC-6	PFMT 262 A3 - RMBS	06/11/2026	Bank of America Securities		2,501,296	2,500,000	6,111	1.A FE
74388K-AN-2	PFMT 262 A13 - RMBS	06/11/2026	BANK OF AMERICA SECURITIES		742,734	750,000	1,833	1.B FE
74940C-AB-7	RCKT 26CES4 A1B - RMBS	04/16/2026	WELLS FARGO SECURITIES		249,995	250,000	798	1.A FE
74940C-AC-5	RCKT 26CES4 A2 - RMBS	04/16/2026	WELLS FARGO SECURITIES		249,999	250,000	824	1.C FE
882750-W4-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE	05/05/2026	RBC CAPITAL MARKETS, LLC		1,000,000	1,000,000		1.B FE
92490H-AK-2	VERUS 263 A3 - RMBS	04/29/2026	HILLTOP SECURITIES INC		595,245	597,860	2,568	1.F FE
928103-BS-8	VIRGINIA SMALL BUSINESS FING AUTH RESIDE	06/11/2026	PTCP		512,090	500,000		2.B FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					38,020,714	37,725,193	49,949	XXX
00093B-AE-3	ACREC 26FL5 B - CMBS	06/17/2026	J.P. Morgan Securities LLC		350,000	350,000		1.D FE
05494W-AL-5	BDS 26FL17 C - CMBS	04/24/2026	WELLS FARGO SECURITIES		750,000	750,000		1.G FE
05620L-AC-6	BSPDF 26FL4 AS - CMBS	05/11/2026	WELLS FARGO SECURITIES		1,500,000	1,500,000		1.A FE
12434L-AJ-3	BXMT 2020-FL2 D - CMBS	06/17/2026	CROSS		197,508	200,000	264	2.C FE
23347L-AC-1	D2 26FL1 AS - CMBS	04/16/2026	WELLS FARGO SECURITIES		2,000,000	2,000,000		1.A FE
44989V-AC-8	INCREF 26FL2 AS - CMBS	05/29/2026	CITIGROUP GLOBAL MARKETS INC.		2,500,000	2,500,000		1.A FE
45000L-AC-2	INCREF 26FL3 AS - CMBS	06/12/2026	WELLS FARGO SECURITIES		500,000	500,000		1.A FE
69292D-AC-7	PFP 2026-14 AS - CMBS	05/15/2026	Morgan Stanley & Co. LLC		1,000,000	1,000,000		1.A FE
69292D-AE-3	PFP 2026-14 B - CMBS	05/15/2026	Morgan Stanley & Co. LLC		500,000	500,000		1.D FE
91835Y-AC-9	VMC 2026-FL6 AS - CMBS	05/04/2026	WELLS FARGO SECURITIES		500,000	500,000		1.A FE
92263D-AA-8	VCC 262 A - CMBS	05/07/2026	BARCLAYS CAPITAL INC FIXED INC		515,995	516,129	3,282	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					10,313,503	10,316,129	3,546	XXX
00090N-AA-8	ABDLF II A1 - CDO	05/07/2026	SMBC NIKKO SEC		3,689,707	3,792,093	6,682	1.F FE
00090N-AG-5	ABDLF II C - CDO	05/07/2026	PERSHING LLC		1,857,178	2,275,256	5,726	1.F FE
00090T-AA-5	ABDLF I A - CDO	05/22/2026	Various		4,305,065	4,686,596	9,609	1.F FE
03690B-A*-5	Antares Funding I Class AT2 - ABS	06/17/2026	U.S. Bank		1,144,000	1,144,000		1.C FE
15674D-AN-4	CERB 44R A2R - CDO	06/22/2026	WELLS FARGO SECURITIES		350,000	350,000		1.A FE
15675A-AL-3	CERB 40R AR - CDO	04/14/2026	NATIXIS SECURITIES AMERICAS LLC		1,298,050	1,300,000		1.A FE
36164S-AA-2	GCM 2025 CFO Class A - CDO	06/24/2026	U.S. Bank		7,872,360	7,872,360	(1,020)	1.G PL
36164S-AB-0	GCM 2025 CFO Class B - CDO	05/21/2026	U.S. Bank		780,300	780,300	28,089	2.C PL
36164S-AC-8	GCM 2025 CFO Class C - CDO	05/21/2026	U.S. Bank		520,200	520,200	23,808	3.B FE
38178H-AA-6	GCPAF 2021-1 A2 - CDO	04/08/2026	Various		9,003,499	9,883,094	59,836	1.F FE
38178U-AN-9	GOCAP 46MR BR2 - CDO	06/24/2026	BNP PARIBAS SECURITIES CORP.		250,000	250,000		1.C FE
38178U-AQ-2	GOCAP 46MR CR2 - CDO	06/24/2026	BNP PARIBAS SECURITIES CORP.		250,000	250,000		1.F FE
40171B-AQ-7	GCF 236R AR - CDO	06/02/2026	SCOTIA CAPITAL (USA) INC./NOVAAGENCY		1,750,000	1,750,000		1.A FE
529493-AC-2	26North Lexington CLO B 12/31/36 - CDO	05/28/2026	Wells Fargo		2,331,517	2,401,627		1.B PL
69120H-AJ-1	OR 11R AR - CDO	04/13/2026	SMBC NIKKO SECURITIES AMERICA, INC.		1,990,400	2,000,000		1.A FE
69120H-AL-6	OR 11R BR - CDO	04/13/2026	SMBC NIKKO SECURITIES AMERICA, INC.		990,000	1,000,000		1.C FE
69121A-AE-6	OR 22 C - CDO	06/11/2026	CROSS		598,020	600,000	5,777	1.F FE
87170X-AA-6	SYMP 47 A1 - CDO	05/01/2026	CITIGROUP GLOBAL MARKETS INC.		1,998,000	2,000,000	3,739	1.A FE
897921-AJ-1	TFINS 263 A2B - CDO	06/25/2026	Bank of America Securities		2,000,000	2,000,000		1.C FE
91734K-AJ-6	BLKMM 2021-1 D - CDO	04/15/2026	Direct		36,727	36,727		3.C FE
91734K-AL-1	BLKMM 2021-1 E - CDO	04/15/2026	Direct		69,605	69,605		5.C FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					43,084,626	44,961,857	142,246	XXX
04010*-AB-6	ARES PBN - CLASS B - FUNDED NOTES (PVT)	04/14/2026	J.P. Morgan Securities LLC		3,630,189	3,630,189		2.C PL
05494T-AB-4	BHG 26ICON B - ABS	05/05/2026	SOCIETE GENERALE		998,281	1,000,000	1,031	1.D FE
09532*-AB-4	BOGPS Atlas IV Class B - ABS	06/29/2026	Wilmington Trust		10,000,000	10,000,000		2.C FE
31684H-AA-8	FIGRE 24HE1 A - RMBS	04/15/2026	BAIRD, ROBERT W., & COMPANY IN		30,583	30,131	108	1.A FE
31685A-AA-2	FIGRE-26HE5-A - RMBS	05/20/2026	J.P. Morgan Securities LLC		1,249,974	1,250,000	6,228	1.A FE
316928-AA-8	FIGRE 26FL2 A1 - RMBS	06/11/2026	BARCLAYS CAPITAL INC		499,997	500,000	1,302	1.A FE
316928-AD-2	FIGRE 26FL2 A2 - RMBS	06/24/2026	Various		400,070	400,000	1,156	1.C FE
349941-AC-8	FFIN 2024-1 C - ABS	06/09/2026	CITIGROUP GLOBAL MARKETS INC.		1,965,792	1,924,005	8,725	1.G FE
381951-AA-0	GDLP 261 A - ABS	04/02/2026	GOLDMAN		111,979	112,000		1.G FE
39571Y-AA-0	GSKY 26REV1 A - ABS	05/21/2026	CitiGroup		338,993	339,000		1.A FE
39571Y-AB-8	GSKY-26REV1-B - ABS	05/21/2026	CITIGROUP GLOBAL MARKETS INC.		354,980	355,000		1.C FE
52603K-AA-5	LFT 261 A - ABS	04/28/2026	PERSHING LLC		372,929	373,000		1.A FE
52603K-AB-3	LFT 261 B - ABS	04/28/2026	PERSHING LLC		125,956	126,000		1.D FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

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	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
56848F-AA-2	MFIT 26A A - ABS	05/15/2026	WELLS FARGO SECURITIES		236,939	237,000		1.A FE
56848F-AB-0	MFIT 26A B - ABS	05/15/2026	WELLS FARGO SECURITIES		999,814	1,000,000		1.D FE
68270G-AC-8	OMFIT 261 C - ABS	06/05/2026	BARCLAY INVESTMENTS, INC.		2,494,526	2,495,000		1.E FE
69144B-AA-5	OXFIN 251 A2 - ABS	06/10/2026	MITSUBISHI UFJ SECURITIES		995,664	1,000,000	3,909	1.F FE
698658-AA-5	Pantheon PSD III Class A - ABS	06/25/2026	State Street		300,000	300,000		1.G FE
698658-AB-3	Pantheon PSD III Class B - ABS	06/25/2026	State Street		180,000	180,000		2.C FE
82321#-AA-4	Shenkman PCIF I Class A - ABS	06/04/2026	State Street		135,802	135,802		1.E PL
82321#-AB-2	Shenkman PCIF I Class B - ABS	06/04/2026	State Street		61,729	61,729		2.B PL
91533V-AA-4	UMPT 26ST1 A - ABS	02/05/2026	Jefferies Company		(19,004)	(19,004)		1.A FE
12690K-AA-3	CVC STRUCTURED SOLUTIONS 2 LLC - ABS	06/11/2026	ING BARINGS BANK		2,900,674	2,900,674		1.G FE
L72268-AA-6	17CAPITAL CREDIT 2 RATED NTS FEEDER SCSP	04/28/2026	HSBC BANK USA		2,851,704	2,851,704		1.F FE
L72268-AB-4	17CAPITAL CREDIT 2 RATED NTS FEEDER SCSP	04/28/2026	HSBC BANK USA		1,018,466	1,018,466		2.B FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					32,236,033	32,200,695	22,459	XXX
23937P-AC-8	DAWSON LOGAN 2025-L5 LP Class B - ABS	06/23/2026	Wells Fargo Bank		3,011,841	3,011,841		2.C PL
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					3,011,841	3,011,841		XXX
01983K-AU-8	ALLO-261-A2 - ABS	05/19/2026	Morgan Stanley & Co. LLC		1,249,998	1,250,000		1.G FE
02090E-AA-4	ALTDE 261 A - ABS	04/17/2026	BANK OF AMERICA SECURITIES		1,999,982	2,000,000		1.F FE
05377R-LU-6	AESOP 263 B - ABS	06/02/2026	SG AMERICAS SECURITIES, LLC		149,984	150,000		1.F FE
05377R-LY-8	AESOP 264 B - ABS	06/02/2026	SG AMERICAS SECURITIES LLC		249,976	250,000		1.F FE
12510H-AF-7	CAUTO 2020-1 A6 - ABS	05/28/2026	CROSS		230,260	243,802	361	1.E FE
14855U-AA-8	CLAST 262 A - ABS	04/17/2026	JPMORGAN VPR FTP		749,991	750,000		1.F FE
27888V-AA-9	ECLIPSE 261 A - ABS	05/14/2026	GOLDMAN		2,499,957	2,500,000		1.F FE
30332Y-AD-3	FI 241 A2 - ABS	05/11/2026	Bank of America		494,416	497,917	1,916	1.C FE
30345K-AA-4	MRE 261 A - ABS	05/21/2026	JPMORGAN VPR FTP		1,999,966	2,000,000		1.F FE
494600-AA-7	UNITK 262 A2 - ABS	06/05/2026	BARCLAYS CAPITAL INC		1,500,000	1,500,000		1.G FE
62947A-AF-0	NPRL 2021-1 A1 - ABS	03/23/2026	BP		5,638			1.F FE
831005-AA-1	SLAM 261 A - ABS	05/01/2026	CITIGROUP GLOBAL MARKETS INC.		999,978	1,000,000		1.E FE
85213F-AA-8	SPUR 261 A - ABS	04/10/2026	Wells Fargo		2,199,230	2,200,000		1.C FE
86212F-AK-5	STR 261 A3 - ABS	05/14/2026	CITIGROUP GLOBAL MARKETS INC.		2,999,465	3,000,000		1.C FE
88655A-AA-8	TIF 2024-1 A - ABS	05/21/2026	Various		673,230	673,750	1,386	1.C FE
89657M-AC-4	TRL 2026-1 A - ABS	04/01/2026	PIPER JAFFRAY & CO, MINNI		2,274,062	2,275,000		1.C FE
89679Q-AD-7	TCF 2026-1 A - ABS	05/14/2026	Various		2,999,890	3,000,000	731	1.C FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					23,276,021	23,290,469	4,394	XXX
138011-AA-9	CANON 261 A - ABS	04/23/2026	ACADEMY SECURITIES, INC.		874,965	875,000		1.F FE
233046-BA-8	DNKN 2026-1 A II - ABS	05/29/2026	BARCLAYS CAPITAL INC FIXED INC		2,250,000	2,250,000		2.B FE
31616F-A*-8	Fidelity Evergreen Class A - ABS	06/01/2026	Capital One Bank		1,914,844	1,914,844		2.A PL
31616F-A@-6	Fidelity Evergreen Class B - ABS	06/01/2026	Capital One Bank		696,307	696,307		3.B PL
56564Q-AA-0	MAPS 2026-2A A - ABS	06/25/2026	GOLDMAN, SACHS & CO.		999,995	1,000,000		1.F FE
72703P-AG-8	PLNT 241 2II - ABS	05/07/2026	MUFG SECURITIES AMERICAS INC.		252,031	246,250	2,688	2.B FE
974153-AE-8	WSTOP 2024-1 A2 - ABS	05/27/2026	SG AMERICAS SECURITIES, LLC		757,207	750,000	10,129	2.B FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					7,745,350	7,732,401	12,817	XXX
01627A-AF-5	ADCLLC-261-A2I - ABS	06/26/2026	JP MORGAN		459,987	460,000		1.G FE
464338-AA-0	CLDHQ 261 A2I - ABS	04/20/2026	GUGGENHEIM SECURITIES, LLC		1,000,000	1,000,000		1.A FE
464338-AB-8	CLDHQ 261 2II - ABS	04/20/2026	GUGGENHEIM SECURITIES, LLC		500,000	500,000		1.D FE
871044-AL-7	SWTCH 2025-1 A2 - ABS	06/11/2026	CROSS		244,102	250,000	804	1.G FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					2,204,088	2,210,000	804	XXX
1889999999. Total - asset-backed securities (unaffiliated)					208,803,011	211,057,473	331,821	XXX
1899999999. Total - asset-backed securities (affiliated)								XXX
1909999997. Total - asset-backed securities - Part 3					208,803,011	211,057,473	331,821	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					208,803,011	211,057,473	331,821	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					311,025,394	314,280,694	643,045	XXX
4509999997. Total - preferred stocks - Part 3						XXX		XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

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	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks						XXX		XXX
31339#-11-1	FEDERAL HOME LOAN BANK OF NEW YORK	04/03/2026	Federal Home Loan Bank of New York	563.000	56,300			
85857L-10-8	STELLUS PRIVATE CREDIT BDC	06/29/2026	Amegy Bank	99,263.658	1,501,472			
90138U-10-9	26NORTH DIRECT LENDING GP LLC	06/23/2026	THE BANK OF NEW YORK MELLON	40,325.833	1,000,000			
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					2,557,772	XXX		XXX
178568-10-1	CNR STRATEGIC CREDIT	06/25/2026	U.S. Bank	100,449.800	438,966			
186854-20-4	CLIFFWATER CORP LEND I	04/02/2026	Cliffwater	88,250.600	908,099			
18685P-10-8	CLIFFWATER EHN LENDING I	04/02/2026	Cliffwater	36,682.287	394,335			
338660-10-3	FLAT ROCK OPPORTUNITY	06/25/2026	First National Bank	15,457.430	223,582			
5729999999. Subtotal - common stocks - closed-end funds - designations not assigned by the SVO					1,964,981	XXX		XXX
5989999997. Total - common stocks - Part 3					4,522,754	XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					4,522,754	XXX		XXX
5999999999. Total - preferred and common stocks					4,522,754	XXX		XXX
6009999999 - Totals					315,548,148	XXX	643,045	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..912828-4V-9	UNITED STATES TREASURY	06/18/2026	Various		7,304,004	7,500,000	7,367,285	7,460,833		6,545		6,545		7,467,379		(163,375)	(163,375)	179,092	08/15/2028	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					7,304,004	7,500,000	7,367,285	7,460,833		6,545		6,545		7,467,379		(163,375)	(163,375)	179,092	XXX	XXX
..3130B5-QF-8	FEDERAL HOME LOAN BANKS	04/20/2026	Call @ 100.00		2,750,000	2,750,000	2,750,000	2,750,000						2,750,000				86,542	04/10/2045	1.B FE
..3133EJ-E4-7	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/14/2026	Bank of America Securities		1,980,900	2,000,000	2,000,000	2,000,000						2,000,000		(19,100)	(19,100)	45,428	10/04/2028	1.A
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)					4,730,900	4,750,000	4,750,000	4,750,000						4,750,000		(19,100)	(19,100)	131,970	XXX	XXX
..155431-AA-7	CENTRAL STORAGE SAFETY PROJECT TRUST	05/01/2026	Paydown		3,680	3,680	3,334	3,385		295		295		3,680				89	02/01/2038	1.D FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					3,680	3,680	3,334	3,385		295		295		3,680				89	XXX	XXX
..413890-EQ-3	HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV	05/28/2026	SUMRIDGE PARTNERS LLC		373,844	950,000	250,572	377,343		7,277		7,277		384,620		(10,776)	(10,776)		11/15/2045	1.E FE
..50208#-AA-1	LMH FEE II	06/22/2026	Redemption @ 100.00		31,875	31,875	31,875	31,875						31,875				693	06/21/2048	2.B PL
..546282-5W-0	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &	05/05/2026	STIFEL NICOLAUS & COMPANY INC.		856,035	850,000	985,932	862,199		(5,565)		(5,565)		856,634		(599)	(599)	25,382	10/01/2026	1.C FE
..646139-6P-5	NEW JERSEY TURNPIKE AUTHORITY	04/14/2026	J.P. Morgan Securities LLC		1,173,942	1,155,000	1,367,520	1,179,881		(7,099)		(7,099)		1,172,783		1,159	1,159	45,558	01/01/2031	1.E FE
..678908-4F-8	OKSDEV 2022 A1 - ABS	06/01/2026	Paydown		54,316	54,316	54,316	54,316						54,316				1,123	12/01/2033	1.A FE
..679111-ZX-5	OKLAHOMA ST TPK AUTH TPK REV	05/06/2026	PERSHING LLC		270,238	295,000	253,709	271,787		1,887		1,887		273,674		(3,436)	(3,436)	4,318	01/01/2030	1.D FE
..679111-ZY-3	OKLAHOMA ST TPK AUTH TPK REV	05/06/2026	WELLS FARGO SECURITIES		350,095	390,000	330,045	352,743		2,372		2,372		355,114		(5,019)	(5,019)	6,040	01/01/2031	1.D FE
..88256C-EX-3	TEXAS MUN GAS ACQUISITION & SUPPLY CORP	05/07/2026	PERSHING LLC		30,432	30,000	34,540	30,715		(259)		(259)		30,456		(24)	(24)	745	12/15/2026	1.G FE
..88258M-AA-3	TNGUTL 23 A1 - ABS	04/01/2026	Paydown		104,671	104,671	102,585	103,320		1,351		1,351		104,671				2,670	04/01/2035	1.A FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					3,245,449	3,860,863	3,411,095	3,264,179		(35)		(35)		3,264,143		(18,695)	(18,695)	86,529	XXX	XXX
..00039U-AA-6	A&K TRAVEL GROUP HOLDINGS LTD	06/17/2026	Various		56,648	56,000	56,140			(8)		(8)		56,132		516	516	470	05/15/2033	3.C FE
..00008M#-AA-3	ACS STATE TAX CREDIT INVESTOR, LLC	06/15/2026	Redemption @ 100.00		199,538	199,538	199,538	199,538						199,538				6,408	12/15/2030	1.E
..00092Y-AA-2	ADI ESCROW ISSUER LLC	06/16/2026	Various		28,175	28,000	28,000							28,000		175	175		07/15/2034	3.C FE
..00138C-AY-4	COREBRIDGE GLOBAL FUNDING	06/24/2026	Maturity @ 100.00		250,000	250,000	249,870	249,968		32		32		250,000				6,688	06/24/2026	1.F FE
..00150L-AB-7	AHP HEALTH PARTNERS INC	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		56,019	57,000	55,290	55,467		175		175		55,642		377	377	2,977	07/15/2029	4.C FE
..00202D-AA-5	APLD COMPUTECO LLC	06/11/2026	BANCO BRASIL PLURAL		20,528	19,000	19,570			(16)		(16)		19,554		974	974	986	12/15/2030	3.C FE
..00253P-AA-6	AAR ESCROW ISSUER LLC	06/11/2026	CT-UCLA		17,434	17,000	17,370	14,254		(39)		(39)		17,305		129	129	750	03/15/2029	3.B FE
..00401Y-AB-6	ACADEMY LTD	06/11/2026	CT-UCLA		13,000	13,000	13,000							13,000				59	05/15/2031	3.B FE
..00404A-AN-9	ACADIA HEALTHCARE COMPANY INC	06/11/2026	CT-UCLA		13,959	14,000	13,930			10		10		13,940		19	19	344	07/01/2028	4.A FE
..00404A-AP-4	ACADIA HEALTHCARE COMPANY INC	06/11/2026	CT-UCLA		33,375	34,000	32,321	32,635		169		169		32,803		572	572	1,119	04/15/2029	4.A FE
..00489L-AL-7	ACRISURE LLC	06/12/2026	Various		131,499	131,000	131,000	131,000						131,000		499	499	4,830	11/06/2030	4.B FE
..004961-AA-6	ACRISURE LLC	06/11/2026	ROYAL BANK OF CANADA		16,914	18,000	18,000	18,000						18,000		(1,086)	(1,086)	1,188	07/01/2032	4.B FE
..00687Y-AB-1	ADIENT GLOBAL HOLDINGS LTD	06/11/2026	Bank of New York Mellon		24,457	24,000	23,871	23,931		13		13		23,943		513	513	1,106	04/15/2028	3.A FE
..00766T-AE-0	AECOM	06/11/2026	BANCO BRASIL PLURAL		47,153	47,000	47,034			1		1		47,035		118	118	1,026	08/01/2033	3.B FE
..00791G-AB-3	OSAIC HOLDINGS INC	06/11/2026	BANCO BRASIL PLURAL		18,934	19,000	19,428			(3)		(3)		19,424		(490)	(490)	467	08/01/2032	4.B FE
..00810G-AD-6	AETHON UNITED BR LP	06/11/2026	GOLDMAN, SACHS & CO.		26,077	25,000	26,250			(182)		(182)		26,068		8	8	1,307	10/01/2029	4.A FE
..013092-AE-1	ALBERTSONS COMPANIES INC	06/11/2026	BANCO BRASIL PLURAL		44,796	46,000	43,280	44,001		193		193		44,194		601	601	1,850	02/15/2030	3.B FE
..013090-AD-0	ALBERTSONS COMPANIES INC	06/11/2026	BANCO BRASIL PLURAL		26,838	28,000	28,000	28,000						28,000		(1,163)	(1,163)	948	03/31/2034	3.B FE
..01883L-AB-9	ALLIANT HOLDINGS INTERMEDIATE LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		52,405	53,000	52,073			180		180		52,253		152	152	1,483	10/15/2027	4.B FE
..01883L-AE-3	ALLIANT HOLDINGS INTERMEDIATE LLC	06/11/2026	CT-UCLA		39,403	39,000	39,683	39,590		(151)		(151)		39,439		(37)	(37)	1,733	04/15/2028	4.B FE
..01883L-AG-8	ALLIANT HOLDINGS INTERMEDIATE LLC	06/11/2026	CT-UCLA		20,898	21,000	21,578	21,556		(37)		(37)		21,519		(621)	(621)	952	10/01/2031	4.B FE
..019736-AG-2	ALLISON TRANSMISSION INC	06/11/2026	BANCO BRASIL PLURAL		44,768	48,000	44,784			136		136		44,920		(152)	(152)	660	01/30/2031	3.B FE
..019736-AH-0	ALLISON TRANSMISSION INC	06/11/2026	Various		109,331	109,000	109,000	109,000						109,000		331	331	3,042	12/01/2033	3.B FE
..02406P-BB-5	AMERICAN AXLE & MANUFACTURING INC	06/11/2026	CT-UCLA		44,860	46,000	44,911			85		85		44,996		(136)	(136)	1,604	10/01/2029	4.A FE
..02406P-BC-3	AMERICAN AXLE & MANUFACTURING INC	06/17/2026	Various		113,870	114,000	114,000	114,000						114,000		(130)	(130)	5,141	10/15/2032	3.B FE
..02608A-AA-7	GLOBAL NET LEASE INC	06/11/2026	CT-UCLA		22,501	23,000	22,598			19		19		22,617		(115)	(115)	207	09/30/2028	2.C FE
..030981-AL-8	AMERIGAS PARTNERS LP	05/20/2026	CORPORATE REORGANIZATIONS		580,417	574,000	543,891	484,526		2,996		2,996		565,912		14,505	14,505	16,503	05/20/2027	4.A FE
..030981-AP-9	AMERIGAS PARTNERS LP	06/11/2026	CT-UCLA		23,705	22,000	22,000	22,000						22,000		1,705	1,705	1,109	06/01/2030	4.A FE
..030981-AR-5	AMERIGAS PARTNERS LP	06/29/2026	Various		50,609	50,000	50,000							50,000		609	609	339	06/01/2031	4.A FE
..031921-AC-3	AMWINS GROUP INC	06/11/2026	CT-UCLA		29,237	29,000	29,435			(34)		(34)		29,401		(164)	(164)	601	02/15/2029	4.A FE
..032177-AK-3	AMSTED INDUSTRIES INC	05/05/2026	PERSHING DIV OF DLJ SEC LNDING		118,914	117,000	117,000	117,000						117,000		1,914	1,914	4,786	03/15/2033	3.C FE
..03666H-AE-1	ANTARES HOLDINGS LP	05/13/2026	COLLIERS SECURITIES		1,353,624	1,390,000	1,187,338	1,303,265		19,820		19,820		1,323,085		30,539	30,539	43,293	07/15/2027	2.B FE
..03666H-AF-8	ANTARES HOLDINGS LP	05/15/2026	NATIONAL FINL SVCS CORP,		2,068,800	2,000,000	1,990,660	1,994,727		697		697		1,995,424		73,376	73,376	122,342	08/11/2028	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
03772C-AA-1	APLD COMPUTECO 2 LLC	06/11/2026	Various		69,571	70,000	69,615			16		16		69,631		(60)	(60)	804	03/15/2031	3.C FE
038522-AQ-1	ARAMARK SERVICES INC	06/11/2026	CT-UCLA		16,970	17,000	16,490	16,692		63		63		16,755		215	215	734	02/01/2028	4.A FE
039524-AA-1	ARCHES BUYER INC	06/11/2026	CT-UCLA		11,774	12,000	11,700			42		42		11,742		31	31	271	06/01/2028	4.B FE
03958C-AA-7	ARCHROCK SERVICES LP	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		28,902	29,000	29,363			(8)		(8)		29,355		(453)	(453)	682	02/01/2034	3.C FE
039853-AA-4	ARDONAGH FINCO UK LTD	06/10/2026	Various		470,013	468,000	474,435	473,891		(369)		(369)		473,522		(3,509)	(3,509)	30,820	02/15/2031	4.C FE
043436-AX-2	ASBURY AUTOMOTIVE GROUP INC	06/11/2026	Various		44,676	47,000	44,585			70		70		44,655		20	20	1,338	02/15/2032	3.B FE
04433L-AA-0	ASHLAND INC	06/11/2026	ROYAL BANK OF CANADA		81,285	88,000	80,410			24		24		80,434		850	850	833	09/01/2031	3.B FE
04685A-3L-3	ATHENE GLOBAL FUNDING	05/05/2026	MESIROW FINANCIAL INC		2,215,125	2,250,000	2,250,000	2,250,000						2,250,000		(34,875)	(34,875)	47,674	03/08/2027	1.E FE
048677-AB-4	ATLANTIC MARINE CORPS CMNTYS LLC	06/01/2026	Paydown		2,074	2,074	1,882	1,892		183		183		2,074				55	12/01/2050	1.G FE
05352T-AA-7	AVANTOR FUNDING INC	06/11/2026	CT-UCLA		55,373	56,000	55,160	55,209		133		133		55,342		31	31	2,353	07/15/2028	3.B FE
05352T-AB-5	AVANTOR FUNDING INC	06/11/2026	CT-UCLA		41,085	43,000	40,953	41,058		207		207		41,265		(180)	(180)	1,023	11/01/2029	3.B FE
053773-BG-1	AVIS BUDGET CAR RENTAL LLC	06/11/2026	CT-UCLA		29,653	30,000	29,588			8		8		29,596		57	57	281	04/01/2028	4.B FE
053773-BH-9	AVIS BUDGET CAR RENTAL LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		87,366	86,000	86,205			2		2		86,207		1,158	1,158	876	02/15/2031	4.B FE
053773-BK-2	AVIS BUDGET CAR RENTAL LLC	06/11/2026	Various		44,959	44,000	43,004			25		25		43,029		1,930	1,930	1,464	06/15/2032	4.B FE
05464C-AD-3	AXON ENTERPRISE INC	06/12/2026	Bank of America		14,326	14,000	14,000	14,000						14,000		326	326	656	03/15/2033	3.B FE
05825X-AA-7	BALDWIN INSURANCE GROUP HOLDINGS LLC	06/11/2026	CT-UCLA		39,032	39,000	40,853	40,408	370	(123)		247		40,655		(1,623)	(1,623)	1,598	05/15/2031	4.B FE
06368F-AJ-8	BANK OF MONTREAL	05/04/2026	MESIROW FINANCIAL INC		2,221,650	2,250,000	2,245,298	2,248,831		332		332		2,249,164		(27,514)	(27,514)	39,253	03/08/2027	1.F FE
071705-AA-5	BAUSCH + LOMB CORP	06/11/2026	CT-UCLA		19,542	19,000	19,665			(57)		(57)		19,608		(66)	(66)	314	10/01/2028	4.A FE
071734-AN-7	BAUSCH HEALTH COMPANIES INC	06/12/2026	TruMid Financial LLC		68,499	74,000	62,253	64,779		1,553		1,553		66,332		2,167	2,167	1,944	06/01/2028	5.A FE
07831C-AA-1	BELLRING BRANDS INC	06/11/2026	BANCO BRASIL PLURAL		15,749	16,000	16,600	16,518		(86)		(86)		16,432		(683)	(683)	831	03/15/2030	4.B FE
080555-AE-5	BELO CORP	06/11/2026	CT-UCLA		34,848	34,000	35,292			(274)		(274)		35,018		(170)	(170)	1,398	06/01/2027	3.C FE
09061G-AL-5	BIOMARIN PHARMACEUTICAL INC	05/14/2026	FIRST BROKER SECURITIES		197,250	200,000	200,000							200,000		(2,750)	(2,750)	2,842	02/15/2034	3.B FE
09216N-AA-8	BLACK PEARL COMPUTE LLC	06/11/2026	GOLDMAN, SACHS & CO.		65,708	65,000	65,431			(1)		(1)		65,430		278	278	1,338	02/15/2031	3.C FE
09247X-AT-8	BLACKROCK FINANCE INC	06/11/2026	COLLIERS SECURITIES		2,004,040	2,000,000	1,925,480	1,940,540		2,979		2,979		1,943,518		60,522	60,522	51,986	05/25/2033	1.D FE
095796-AJ-7	BLUE RACER MIDSTREAM LLC	06/11/2026	CT-UCLA		23,678	23,000	23,733	23,645		(74)		(74)		23,571		107	107	1,462	07/15/2029	4.B FE
095796-AK-4	BLUE RACER MIDSTREAM LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		35,287	34,000	35,915	29,501		(171)		(171)		35,705		(418)	(418)	2,022	07/15/2032	4.B FE
097751-BZ-3	BOMBARDIER INC	05/14/2026	Call @ 100.00		105,825	102,000	106,041			(600)		(600)		105,441		(3,441)	(3,441)	7,395	02/01/2029	3.C FE
097751-CA-7	BOMBARDIER INC	06/11/2026	CT-UCLA		10,613	10,000	10,725	10,608		(86)		(86)		10,521		92	92	503	11/15/2030	3.C FE
097751-CD-1	BOMBARDIER INC	06/11/2026	BANCO BRASIL PLURAL		20,754	20,000	21,025	21,006		(57)		(57)		20,949		(196)	(196)	664	06/15/2033	3.C FE
097751-CE-9	BOMBARDIER INC	06/05/2026	Various		72,180	72,000	72,000							72,000		180	180	165	01/15/2035	3.C FE
100018-AA-8	BORR IHC LTD	06/10/2026	Various		179,000	170,732	172,806	170,821	1,667	(254)		1,413		172,234		6,766	6,766	9,671	11/15/2028	4.C FE
11135F-BP-5	BROADCOM INC	06/12/2026	JP MORGAN SECURITIES LLC		11,899	14,000	11,553	11,687		82		82		11,770		129	129	256	11/15/2035	1.G FE
11135F-BQ-3	BROADCOM INC	06/11/2026	GOLDMAN, SACHS & CO.		84,780	102,000	85,022			162		162		85,184		(404)	(404)	1,232	11/15/2036	1.G FE
11135F-CR-0	BROADCOM INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		17,294	20,000	16,443	16,790		168		168		16,958		336	336	429	02/15/2033	1.G FE
11271L-AD-4	BROOKFIELD FINANCE INC	04/14/2026	RBC CAPITAL MARKETS, LLC		1,762,793	1,750,000	1,746,868	1,748,914		89		89		1,749,003		13,789	13,789	46,210	03/29/2029	1.G
118230-AM-3	BUCKEYE PARTNERS LP	05/06/2026	DEUTSCHE BANK SECURITIES, INC.		41,323	45,000	40,444	40,608		39		39		40,647		675	675	1,142	11/15/2043	3.B FE
118230-AU-5	BUCKEYE PARTNERS LP	06/11/2026	CT-UCLA		31,588	32,000	30,000	30,798		233		233		31,031		556	556	1,124	03/01/2028	3.B FE
124857-AT-0	PARAMOUNT GLOBAL	06/11/2026	JP MORGAN SECURITIES LLC		47,567	49,000	47,409			37		37		47,445		122	122	537	02/15/2028	3.A FE
124857-AZ-6	PARAMOUNT GLOBAL	06/11/2026	CT-UCLA		11,530	12,000	11,520			3		3		11,523		7	7	15	06/01/2029	3.A FE
1248EP-BT-9	CCO HOLDINGS LLC	06/11/2026	CT-UCLA		28,963	29,000	29,145	28,960	40			40		29,000		37	37	1,181	05/01/2027	3.C FE
1248EP-CE-1	CCO HOLDINGS LLC	06/11/2026	BANCO BRASIL PLURAL		36,876	40,000	36,650	37,082		246		246		37,328		452	452	1,485	08/15/2030	3.C FE
1248EP-CK-7	CCO HOLDINGS LLC	06/11/2026	JP MORGAN SECURITIES LLC		25,905	29,000	22,511	24,073		355		355		24,428		1,476	1,476	1,065	02/01/2031	3.C FE
1248EP-CL-5	CCO HOLDINGS LLC	06/11/2026	BANCO BRASIL PLURAL		29,903	35,000	28,744	29,715		245		245		29,960		57	57	836	06/01/2033	3.C FE
1248EP-CP-6	CCO HOLDINGS LLC	06/11/2026	Various		59,443	69,000	58,374			282		282		58,656		787	787	2,225	01/15/2034	3.C FE
1248EP-CS-0	CCO HOLDINGS LLC	06/11/2026	CT-UCLA		56,817	57,000	57,426	26,000		28		28		57,398		581	581	1,848	09/01/2029	3.C FE
1248EP-CU-5	CCO HOLDINGS LLC	05/20/2026	JP MORGAN SECURITIES LLC		134,578	140,000	140,000							140,000		5,423	5,423	3,471	02/01/2033	3.C FE
12511V-AA-6	CHURCHILL DOWNS INC	06/11/2026	BANCO BRASIL PLURAL		20,925	21,000	20,895	20,916		8		8		20,924		1	1	842	04/01/2030	4.A FE
12543D-BH-2	CHS/COMMUNITY HEALTH SYSTEMS INC	06/11/2026	CT-UCLA		19,843	20,000	19,100	19,243		101		101		19,344		498	498	1,090	01/15/2029	4.C FE
12543D-BK-5	CHS/COMMUNITY HEALTH SYSTEMS INC	06/11/2026	Various		62,902	68,000	54,240	55,701		788		788		56,489		6,413	6,413	2,549	02/15/2031	4.C FE
12543D-BN-9	CHS/COMMUNITY HEALTH SYSTEMS INC	06/11/2026	Various		111,749	104,000	106,080	105,831		(93)		(93)		105,739		6,010	6,010	9,647	01/15/2032	4.C FE
12543D-BQ-2	CHS/COMMUNITY HEALTH SYSTEMS INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		41,488	40,000	40,000	40,000						40,000		1,488	1,488	3,250	01/15/2034	4.C FE
125491-AN-0	CI FINANCIAL CORP	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		35,234	39,000	34,187	34,735		342		342		35,077		157	157	617	12/17/2030	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
125491-AT-7	CI FINANCIAL CORP	06/11/2026	CT-UCLA		30,410	29,000	30,610	30,324		(163)		(163)		30,161		249	249	1,160	05/30/2029	2.C FE
12550E-AA-6	CHC GROUP LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		12,340	15,000	14,700	14,099	618	21		639		14,739		(2,399)	(2,399)	1,434	09/01/2030	4.B FE
12612W-AB-0	XPO CNW INC	06/11/2026	BANCO BRASIL PLURAL		33,697	32,000	33,600	33,422		(60)		(60)		33,363		335	335	1,316	05/01/2034	4.A FE
12621E-AL-7	CNO FINANCIAL GROUP INC	04/27/2026	JANE STREET EXECUTION SERVICES LLC		251,643	250,000	289,500	266,857		(1,654)		(1,654)		265,204		(13,561)	(13,561)	5,396	05/30/2029	2.C FE
126458-AE-8	CTR PARTNERSHIP LP	06/11/2026	CT-UCLA		69,123	71,000	67,716	68,262		462		462		68,724		399	399	1,238	06/30/2028	2.C FE
127190-AE-6	CACI INTERNATIONAL INC	06/11/2026	BANCO BRASIL PLURAL		35,545	35,000	36,175	36,175		(10)		(10)		36,165		(620)	(620)	1,097	06/15/2033	3.C FE
12769G-AA-8	CAESARS ENTERTAINMENT INC	06/16/2026	Various		140,717	146,000	139,118	120,861	64	565		628		140,739		(22)	(22)	4,034	10/15/2029	4.C FE
12769G-AD-2	CAESARS ENTERTAINMENT INC	06/16/2026	Various		76,591	84,000	82,469	81,686	870	79		950		82,635		(6,044)	(6,044)	3,376	10/15/2032	4.C FE
13057Q-AK-3	CALIFORNIA RESOURCES CORP	06/23/2026	Various		173,944	167,000	167,000	167,000						167,000		797	797	14,869	06/15/2029	3.C FE
13057Q-AL-1	CALIFORNIA RESOURCES CORP	06/11/2026	ROYAL BANK OF CANADA		17,158	17,000	17,085			4		4		17,089		68	68	807	01/15/2034	3.C FE
143658-CA-8	CARNIVAL CORPORATION LTD	06/11/2026	Various		85,285	85,000	85,000	85,000						85,000		285	285	4,395	08/01/2032	3.A FE
143658-CB-6	CARNIVAL CORPORATION LTD	06/11/2026	GOLDMAN SACHS INTL		63,738	64,000	64,000	64,000						64,000		(262)	(262)	2,159	05/01/2029	3.A FE
144285-AN-3	CARPENTER TECHNOLOGY CORP	06/11/2026	BANCO BRASIL PLURAL		15,914	16,000	16,080	16,079		(4)		(4)		16,074		(160)	(160)	505	03/01/2034	3.A FE
146869-AM-4	CARVANA CO	05/04/2026	Various		299,977	271,780	318,710	304,401	9,764	(3,585)		6,179		310,580		(10,603)	(10,603)	17,597	06/01/2031	4.B FE
146869-AN-2	CARVANA CO	06/12/2026	Various		402,119	387,681	407,040	404,400		(3,069)		(3,069)		401,331		788	788	26,595	06/01/2030	4.B FE
150190-AE-6	SIX FLAGS ENTERTAINMENT CORP	06/11/2026	CT-UCLA		35,995	37,000	35,983	34,504	1,584	105		1,689		36,193		(198)	(198)	1,764	07/15/2029	5.A FE
15089Q-BC-7	CELANESE US HOLDINGS LLC	05/13/2026	JP MORGAN SECURITIES LLC		42,435	41,000	41,000	41,000						41,000		1,435	1,435	1,172	02/15/2031	3.B FE
15135B-AR-2	CENTENE CORP	06/11/2026	CT-UCLA		45,821	46,000	45,339			68		68		45,406		414	414	961	12/15/2027	3.A FE
15135B-AX-9	CENTENE CORP	06/12/2026	Bank of America		36,691	42,000	34,445	36,819		400		400		37,219		(528)	(528)	828	03/01/2031	3.A FE
15135B-AZ-4	CENTENE CORP	06/11/2026	BANCO BRASIL PLURAL		60,160	69,000	57,053	58,787		703		703		59,490		669	669	1,565	08/01/2031	3.A FE
159864-AE-7	CHARLES RIVER LABORATORIES INTERNATIONAL	06/11/2026	CT-UCLA		41,238	42,000	41,160			89		89		41,249		(12)	(12)	1,096	05/01/2028	3.B FE
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNATIONAL	06/11/2026	BANCO BRASIL PLURAL		23,379	25,000	23,247			61		61		23,308		70	70	242	03/15/2031	3.B FE
16115Q-AF-7	CHART INDUSTRIES INC	06/11/2026	CT-UCLA		32,180	31,000	32,428	32,163		(257)		(257)		31,906		274	274	2,202	01/01/2030	3.C FE
16115Q-AG-5	CHART INDUSTRIES INC	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		62,044	59,000	62,024			(528)		(528)		61,496		549	549	2,553	01/01/2031	4.B FE
161175-AZ-7	CHARTER COMMUNICATIONS OPERATING LLC	06/04/2026	DEUTSCHE BANK SECURITIES, INC.		86,925	87,000	86,858	14,966		18		18		87,082		(157)	(157)	3,425	10/23/2035	2.C FE
171484-AE-8	CHURCHILL DOWNS INC	06/11/2026	CT-UCLA		56,421	57,000	56,359	56,471		111		111		56,583		(162)	(162)	2,459	01/15/2028	4.A FE
171484-AJ-7	CHURCHILL DOWNS INC	06/11/2026	Jefferies		88,618	87,000	90,045	90,028		(257)		(257)		89,771		(1,153)	(1,153)	3,605	05/01/2031	4.A FE
17888H-AB-9	SM ENERGY CO	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		39,780	38,000	39,425	39,384		(92)		(92)		39,292		488	488	3,150	07/01/2031	3.B FE
18060T-AC-9	CLARIOS US FINANCE COMPANY INC	06/11/2026	CT-UCLA		69,140	68,000	69,741	69,685		(624)		(624)		69,062		78	78	2,639	05/15/2028	4.A FE
18060T-AD-7	CLARIOS US FINANCE COMPANY INC	06/11/2026	CT-UCLA		46,298	45,000	46,736	44,656		(78)		(78)		46,648		(350)	(350)	2,438	02/15/2030	4.A FE
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS CORP	06/11/2026	Bank of New York Mellon		26,050	27,000	26,055	26,142		145		145		26,287		(237)	(237)	471	07/01/2028	3.C FE
18064P-AD-1	CLARIVATE SCIENCE HOLDINGS CORP	06/11/2026	CITIGROUP GLOBAL MARKETS INC.		67,808	74,000	70,334	69,968	649	391		1,040		71,008		(3,200)	(3,200)	1,623	07/01/2029	5.A FE
18453H-AH-9	CLEAR CHANNEL OUTDOOR HOLDINGS INC	06/11/2026	BANCO BRASIL PLURAL		16,804	16,000	17,520			(112)		(112)		17,408		(605)	(605)	1,027	03/15/2033	4.B FE
18912U-AA-0	CLOUD SOFTWARE GROUP INC	06/24/2026	Various		307,254	313,000	318,648	317,787		(548)		(548)		317,239		(9,985)	(9,985)	18,672	09/30/2029	4.C FE
18912U-AC-6	CLOUD SOFTWARE GROUP INC	06/12/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		11,520	12,000	12,000	12,000						12,000		(480)	(480)	454	06/30/2032	4.A FE
18912U-AG-7	CLOUD SOFTWARE GROUP INC	05/13/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		143,400	160,000	157,000	157,027		124		124		157,151		(13,751)	(13,751)	7,950	08/15/2033	4.A FE
18977W-2C-3	CNO GLOBAL FUNDING	05/28/2026	J.P. Morgan Securities LLC		948,560	1,000,000	998,540	999,338		87		87		999,425		(50,865)	(50,865)	23,776	01/06/2029	1.G FE
191216-DQ-0	COCA-COLA CO	06/11/2026	JP MORGAN SECURITIES LLC		19,545	26,000	19,825			107		107		19,932		(388)	(388)	451	05/05/2041	1.E FE
19240W-AB-5	COGENT COMMUNICATIONS GROUP LLC	04/30/2026	CitiGroup		40,973	44,000	41,140	41,149	48	112		160		41,309		(336)	(336)	2,491	07/01/2032	3.C FE
205768-AT-1	COMSTOCK RESOURCES INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		79,472	85,000	81,706			240		240		81,947		(2,475)	(2,475)	2,039	01/15/2030	4.C FE
205768-AU-8	COMSTOCK RESOURCES INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		12,657	13,000	12,090	12,370		79		79		12,448		208	208	685	03/01/2029	4.C FE
21871D-AD-5	CORELOGIC INC	06/11/2026	CT-UCLA		41,233	42,000	39,480			296		296		39,776		1,457	1,457	1,160	05/01/2028	4.C FE
21873S-AB-4	COREWEAVE INC	06/11/2026	CT-UCLA		33,513	33,000	34,196	30,683	3,471	(98)		3,373		34,055		(542)	(542)	1,620	06/01/2030	4.A FE
21873S-AC-2	COREWEAVE INC	06/16/2026	Various		193,665	194,000	188,243	100,817	7,381	336		7,717		188,618		5,047	5,047	12,187	02/01/2031	4.A FE
21873S-AG-3	COREWEAVE INC	06/11/2026	Various		43,892	43,000	43,860			(14)		(14)		43,846		46	46	441	10/01/2031	4.A FE
21874L-AA-0	CORE SCIENTIFIC FINANCE I LLC	06/11/2026	BANCO BRASIL PLURAL		28,471	28,000	28,105			(2)		(2)		28,103		368	368	217	05/15/2031	3.C FE
225310-AQ-4	CREDIT ACCEPTANCE CORP	06/11/2026	CT-UCLA		13,540	13,000	13,845	13,587		(132)		(131)		13,456		84	84	591	12/15/2028	3.C FE
225310-AS-0	CREDIT ACCEPTANCE CORP	06/11/2026	JP MORGAN SECURITIES LLC		44,080	44,000	44,055							44,055		25	25	704	03/15/2030	3.C FE
22757V-AA-8	CROSSCOUNTRY INTERMEDIATE HOLDCO LLC	06/11/2026	JP MORGAN SECURITIES LLC		45,205	46,000	44,970			15		15		44,985		220	220	590	10/01/2030	4.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
22757V-AB-6	CROSSCOUNTRY INTERMEDIATE HOLDCO LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		85,625	89,000	87,824			50		50		87,874		(2,249)	(2,249)	3,354	12/01/2032	4.A FE
235825-AH-9	DANA INC	06/11/2026	CT-UCLA		15,970	16,000	15,740	15,492	274	20		294		15,786		184	184	531	09/01/2030	3.B FE
237266-AJ-0	DARLING INGREDIENTS INC	06/11/2026	CT-UCLA		26,204	26,000	26,358			(55)		(55)		26,303		(99)	(99)	767	06/15/2030	3.A FE
23918K-AS-7	DAVITA INC	06/11/2026	CT-UCLA		31,962	33,000	31,886	31,960		94		94		32,053		(91)	(91)	810	06/01/2030	3.C FE
23918K-AT-5	DAVITA INC	06/11/2026	BANCO BRASIL PLURAL		12,028	13,000	11,226	11,478		114		114		11,592		436	436	402	02/15/2031	3.C FE
23918K-AW-8	DAVITA INC	06/11/2026	BANCO BRASIL PLURAL		16,485	16,000	16,000	16,000						16,000		485	485	859	09/01/2032	3.C FE
23918K-AY-4	DAVITA INC	06/11/2026	BANCO BRASIL PLURAL		13,390	13,000	13,000	13,000						13,000		390	390	924	07/15/2033	3.C FE
24024B-AA-5	DBR LAND HOLDINGS LLC	06/11/2026	JP MORGAN SECURITIES LLC		20,349	20,000	20,000	20,000						20,000		349	349	684	12/01/2030	3.C FE
24703T-AJ-5	DELL INTERNATIONAL LLC	06/11/2026	CITADEL		34,680	29,000	32,657	32,099		(99)		(99)		32,000		2,680	2,680	2,134	07/15/2036	2.A FE
24703T-AK-2	DELL INTERNATIONAL LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		103,468	82,000	99,503	99,263		(193)		(193)		99,069		4,399	4,399	6,219	07/15/2046	2.A FE
25260W-AD-3	DIAMOND FOREIGN ASSET CO	06/08/2026	Call @ 100.00		124,455	118,000	118,000	118,000						118,000				14,199	10/01/2030	3.A FE
25470D-CC-1	DISCOVERY COMMUNICATIONS LLC	05/14/2026	Barclays Bank		20,790	22,000	21,093			44		44		21,136		(346)	(346)	399	05/15/2030	3.B FE
278768-AA-4	ECHOSTAR CORP	06/11/2026	CT-UCLA		122,491	120,000	122,700			(112)		(112)		122,588		(96)	(96)	4,320	11/30/2030	4.B FE
278768-AC-0	ECHOSTAR CORP	06/11/2026	CT-UCLA		59,640	55,000	59,291	48,182		(430)		(430)		58,612		1,028	1,028	3,153	11/30/2029	4.B FE
28002A-AA-4	EDGED COMPUTE LLC	06/11/2026	CT-UCLA		23,702	24,000	24,030							24,030		(328)	(328)	215	04/30/2031	3.C FE
28228P-AC-5	EG GLOBAL FINANCE PLC	05/22/2026	Call @ 106.16		212,320	200,000	215,810			(3,494)		(3,494)		212,316		4	4	4,587	11/30/2028	4.B FE
28415L-AA-1	ELASTIC NV	06/29/2026	Various		58,275	61,000	58,103			224		224		58,327		(51)	(51)	1,074	07/15/2029	3.B FE
286181-AH-5	ELEMENT FLEET MANAGEMENT CORP	05/20/2026	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				52,258	06/26/2026	2.A FE
28734D-AA-3	ELK GROVE VILLAGE PROPERTY LLC	06/11/2026	Various		79,703	79,000	79,000							79,000		703	703	26	06/15/2031	3.C FE
289178-AA-3	ELLUCIAN HOLDINGS INC	06/11/2026	CitiGroup		92,488	94,000	94,008	94,006		(1)		(1)		94,006		(1,517)	(1,517)	3,242	12/01/2029	4.C FE
29103C-AA-6	EMRLD BORROWER LP	06/11/2026	CT-UCLA		56,961	56,000	57,330	57,250		(98)		(98)		57,152		(192)	(192)	1,824	12/15/2030	3.C FE
29261A-AE-0	ENCOMPASS HEALTH CORP	06/11/2026	CT-UCLA		18,273	19,000	18,479	18,508		37		37		18,545		(272)	(272)	613	04/01/2031	3.C FE
29272W-AG-4	ENERGIZER HOLDINGS INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		96,350	101,000	101,000	96,880	4,120			4,120		101,000		(4,650)	(4,650)	4,377	09/15/2033	4.B FE
29281R-AA-7	ENDO FINANCE HOLDINGS LP	06/11/2026	CT-UCLA		88,889	84,000	89,770	65,530	470	(495)		(25)		88,936		(46)	(46)	3,766	04/15/2031	3.C FE
29342#-AA-0	ENHANCED CAPITAL CONNECTICUT FUND VI, LL	06/15/2026	Various		130,776	153,924	153,924	153,924						153,924		(23,148)	(23,148)	5,673	12/15/2030	1.C FE
29343*-AA-3	ENHANCED CAPITAL OHIO RURAL FUND II, LLC	06/15/2026	Call @ 100.00		285,460	285,460	285,460	285,460						285,460				19,959	03/01/2029	1.C FE
29362U-AC-8	ENTEGRIS INC	06/11/2026	CT-UCLA		32,564	33,000	31,845	32,187		150		150		32,337		227	227	950	04/15/2028	3.B FE
29365B-AA-1	ENTEGRIS INC	06/11/2026	BANCO BRASIL PLURAL		44,465	45,000	44,156	44,364		80		80		44,443		22	22	1,407	04/15/2029	2.C FE
29605J-AB-2	ESAB CORP	06/11/2026	CT-UCLA		13,048	13,000	13,000							13,000		48	48	154	04/01/2031	3.A FE
302491-BA-2	FMC CORP	06/11/2026	BANCO BRASIL PLURAL		12,513	12,000	12,000							12,000		513	513	19	06/01/2031	2.C FE
30251G-BA-4	FORTESCUE TREASURY PTY LTD	06/11/2026	CT-UCLA		36,723	37,000	36,154	36,485		130		130		36,615		109	109	1,235	09/15/2027	3.A FE
30251G-BC-0	FORTESCUE TREASURY PTY LTD	06/11/2026	JP MORGAN SECURITIES LLC		53,539	56,000	46,480	48,862		505		505		49,367		4,172	4,172	1,708	04/01/2031	3.A FE
30251G-BD-8	FORTESCUE TREASURY PTY LTD	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		38,561	38,000	36,955	37,183		75		75		37,257		1,303	1,303	1,470	04/15/2030	3.A FE
302635-AL-1	FS KKR CAPITAL CORP	05/28/2026	Morgan Stanley & Co. LLC		243,393	250,000	248,420	249,528		123		123		249,651		(6,258)	(6,258)	7,087	07/15/2027	3.A FE
30303M-AH-5	META PLATFORMS INC	06/11/2026	COLLIERS SECURITIES		1,993,420	2,000,000	1,973,938			148		148		1,974,087		19,333	19,333	11,083	05/15/2036	1.D FE
30321L-2A-9	F&G GLOBAL FUNDING	04/27/2026	TD SECURITIES (USA) LLC		2,238,683	2,250,000	2,249,348	2,249,933		44		44		2,249,977		(11,294)	(11,294)	12,906	06/30/2026	1.G FE
303250-AF-1	FAIR ISAAC CORP	06/11/2026	CT-UCLA		38,099	39,000	37,781	37,963		178		178		38,142		(43)	(43)	767	06/15/2028	3.A FE
303250-AG-9	FAIR ISAAC CORP	06/11/2026	BANCO BRASIL PLURAL		19,710	20,000	20,000	20,000						20,000		(290)	(290)	690	05/15/2033	3.A FE
303250-AJ-3	FAIR ISAAC CORP	05/20/2026	Various		102,017	104,000	104,000							104,000		(1,983)	(1,983)	1,039	09/15/2034	3.A FE
315289-AC-2	FERRELLGAS LP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		18,565	19,000	18,478			42		42		18,520		45	45	778	04/01/2029	4.C FE
34417V-AA-5	FOCUS FINANCIAL PARTNERS LLC	06/11/2026	BANCO BRASIL PLURAL		32,159	32,000	33,040	32,900	92	(66)		26		32,926		(767)	(767)	1,602	09/15/2031	4.B FE
345277-AE-7	FORD HOLDINGS LLC	06/11/2026	CT-UCLA		43,667	39,000	45,857	44,192	186	(516)		(330)		43,862		(195)	(195)	2,831	03/01/2030	3.A FE
345370-CX-6	FORD MOTOR CO	06/11/2026	CT-UCLA		66,050	58,000	68,730	64,815		(665)		(665)		64,150		1,900	1,900	3,567	04/22/2030	3.A FE
347466-AE-4	FORT IRWIN LAND LLC	06/15/2026	Paydown		10,969	10,969	10,841	10,867		102		102		10,969				291	12/15/2035	1.F FE
34960P-AD-3	FTAI AVIATION INVESTORS LLC	06/11/2026	CT-UCLA		26,000	26,000	26,026	26,022		(22)		(22)		26,000				878	05/01/2028	3.A FE
34960P-AE-1	FTAI AVIATION INVESTORS LLC	06/11/2026	CT-UCLA		32,566	31,000	33,120	32,918		(335)		(335)		32,583		(17)	(17)	1,295	12/01/2030	3.A FE
34965K-AA-5	FORTREA HOLDINGS INC	06/22/2026	Various		111,754	111,000	102,805	103,765		582		582		104,347		7,407	7,407	7,657	07/01/2030	4.C FE
35250V-AB-0	FRANKLIN BSP CAPITAL CORP	05/15/2026	COLLIERS SECURITIES		2,027,760	2,000,000	1,978,160	1,984,877		1,471		1,471		1,986,348		41,412	41,412	61,200	06/15/2029	2.C FE
35640Y-AJ-6	FREEDOM MORTGAGE CORP	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		27,072	27,000	26,291	26,681		134		134		26,816		257	257	1,625	01/15/2027	4.B FE
35640Y-AL-1	FREEDOM MORTGAGE CORP	06/11/2026	CT-UCLA		15,128	14,000	15,225			(106)		(106)		15,119		9	9	338	10/01/2030	4.B FE
35641A-AA-6	FREEDOM MORTGAGE HOLDINGS LLC	06/11/2026	CT-UCLA		17,605	17,000	17,085	17,063		(8)		(8)		17,055		550	550	1,358	02/01/2029	4.B FE
35906A-BF-4	FRONTIER COMMUNICATIONS HOLDINGS LLC	04/28/2026	Call @ 100.00		54,000	54,000	53,393	53,586		56		56		53,642		358	358	1,350	05/01/2028	2.C FE
35908M-AD-2	FRONTIER COMMUNICATIONS HOLDINGS LLC	05/12/2026	Call @ 100.00		579,406	567,000	575,422	459,150		(4,778)		(4,778)		569,951		(2,951)	(2,951)	37,212	05/15/2030	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36162J-AG-1	GEO GROUP INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		109,506	105,000	110,644			(1,469)		(1,469)		109,175		330	330	5,962	04/15/2029	3.A FE
36162J-AH-9	GEO GROUP INC	06/12/2026	Barclays Bank		35,640	33,000	36,176			(454)		(454)		35,722		(82)	(82)	2,255	04/15/2031	3.C FE
36168Q-AL-8	GFL ENVIRONMENTAL INC	06/11/2026	CT-UCLA		107,487	110,000	107,663			20		20		107,683		(196)	(196)	1,601	08/01/2028	3.C FE
36168Q-AP-9	GFL ENVIRONMENTAL INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		53,561	55,000	52,106	52,688		260		260		52,948		613	613	1,985	08/15/2029	3.C FE
36186C-BY-8	ALLY FINANCIAL INC	06/11/2026	CT-UCLA		36,711	33,000	37,525	37,460		(294)		(294)		37,166		(455)	(455)	1,621	11/01/2031	2.C FE
36262G-AD-3	GXO LOGISTICS INC	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		37,220	42,000	37,829			168		168		37,997		(777)	(777)	464	07/15/2031	2.C FE
36273T-AA-8	GFL ENVIRONMENTAL HOLDINGS (US) INC	06/11/2026	BANCO BRASIL PLURAL		19,495	20,000	20,000							20,000		(505)	(505)	446	02/01/2034	3.C FE
36276M-AA-0	GAIA PURCHASER INC	06/24/2026	Various		5,052	5,000	5,000							5,000		52	52		07/15/2033	4.B FE
36485M-AM-1	GARDAWORLD SECURITY CORP	06/11/2026	CT-UCLA		42,776	42,000	42,901	42,804	9	(342)		(333)		42,470		305	305	2,685	02/15/2028	4.A FE
36485M-AP-4	GARDAWORLD SECURITY CORP	06/23/2026	Various		157,458	152,000	152,000	152,000						152,000		5,458	5,458	7,497	11/15/2032	5.A FE
36485M-AQ-2	GARDAWORLD SECURITY CORP	06/11/2026	CT-UCLA		13,231	13,000	13,309			(4)		(4)		13,305		(74)	(74)	481	01/15/2031	4.A FE
37185L-AN-2	GENESIS ENERGY LP	06/11/2026	ROYAL BANK OF CANADA		53,438	51,000	54,217	53,668	85	(666)		(582)		53,087		351	351	2,980	04/15/2030	4.A FE
37185L-AQ-5	GENESIS ENERGY LP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		33,244	32,000	33,355	33,341		(25)		(25)		33,316		(72)	(72)	1,449	05/15/2032	4.A FE
37185L-AR-3	GENESIS ENERGY LP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		15,744	15,000	15,000	15,000						15,000		744	744	690	05/15/2033	4.A FE
37185L-AS-1	GENESIS ENERGY LP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		93,266	93,000	93,000							93,000		266	266	1,709	03/15/2034	4.A FE
37892A-AA-8	GLOBAL NET LEASE INC	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		39,150	40,000	30,640	35,238		1,018		1,018		36,256		2,894	2,894	564	12/15/2027	2.C FE
37960B-AD-7	GLOBAL MEDICAL RESPONSE INC	06/11/2026	BANCO BRASIL PLURAL		31,991	31,000	32,393			(11)		(11)		32,382		(391)	(391)	451	10/01/2032	4.A FE
38016L-AC-9	GO DADDY OPERATING COMPANY LLC	06/11/2026	Various		114,433	122,000	115,595	116,414		574		574		116,988		(2,555)	(2,555)	2,933	03/01/2029	3.C FE
380355-AF-4	GOEASY LTD	05/01/2026	Maturity @ 100.00		110,000	110,000	104,881	108,844	513	643		1,156		110,000				2,406	05/01/2026	4.C FE
380355-AH-0	GOEASY LTD	04/30/2026	Various		157,923	167,000	167,000	167,000						167,000		(9,078)	(9,078)	6,425	12/01/2028	4.C FE
38141G-ZR-8	GOLDMAN SACHS GROUP INC	05/05/2026	U.S. BANCORP INVESTMENTS INC.		3,227,055	3,250,000	3,250,000	3,250,000						3,250,000		(22,945)	(22,945)	75,388	03/15/2028	1.F FE
382550-BN-0	GOODYEAR TIRE & RUBBER CO	06/11/2026	Various		54,137	57,000	55,860	55,989		105		105		56,094		(1,957)	(1,957)	2,464	07/15/2029	4.A FE
387328-AG-2	GRANITE CONSTRUCTION INC	06/11/2026	Various		99,996	98,000	98,000							98,000		1,996	1,996	159	06/15/2034	4.A FE
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL LLC	06/11/2026	CT-UCLA		13,540	14,000	13,003	13,377		119		119		13,497		43	43	363	03/15/2028	3.C FE
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL LLC	06/11/2026	CT-UCLA		23,796	25,000	23,625	23,804		156		156		23,960		(164)	(164)	683	03/01/2029	3.C FE
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONAL LLC	06/11/2026	CT-UCLA		39,264	42,000	39,540	39,674		231		231		39,906		(642)	(642)	1,361	02/01/2030	3.C FE
389925-AA-6	GREAT CANADIAN GAMING CORP	06/12/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		19,995	20,000	20,040	20,036		(4)		(4)		20,032		(37)	(37)	1,021	11/15/2029	4.B FE
39807U-AD-8	GREYSTAR REAL ESTATE PARTNERS LLC	05/05/2026	CitiGroup		46,977	45,000	45,000	45,000						45,000		1,977	1,977	2,373	09/01/2030	3.C FE
398905-AN-9	GROUP 1 AUTOMOTIVE INC	06/11/2026	CT-UCLA		79,997	82,000	80,258	80,295		278		278		80,573		(576)	(576)	2,706	08/15/2028	3.B FE
402635-AT-3	GULFPORT ENERGY OPERATING CORP	06/11/2026	JP MORGAN SECURITIES LLC		23,460	23,000	23,000	23,000						23,000		460	460	1,212	09/01/2029	3.C FE
404119-CB-3	HCA INC	06/11/2026	CITADEL		22,137	33,000	24,261	24,459		71		71		24,530		(2,394)	(2,394)	1,049	07/15/2051	2.C FE
40489@-AA-2	HPS Mezzanine Partners 2019, L.P.	06/05/2026	Redemption @ 100.00		3,125,000	3,125,000	3,125,000							3,125,000				61,051	07/15/2030	1.F PL
40518J-AA-7	HAH GROUP HOLDING COMPANY LLC	06/11/2026	BANCO BRASIL PLURAL		46,040	51,000	51,746	47,958	3,718	(40)		3,678		51,636		(5,595)	(5,595)	3,467	10/01/2031	4.C FE
417558-AD-5	HARVEST MIDSTREAM I LP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		16,253	16,000	16,000							16,000		253	253	81	05/15/2034	3.C FE
42239P-AB-5	HEARTLAND DENTAL LLC	05/27/2026	Call @ 100.00		46,181	45,000	44,900	44,948		9		9		44,957		43	43	3,754	04/30/2028	4.C FE
42307T-AH-1	KRAFT HEINZ FOODS CO	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		83,172	76,000	87,081	86,921		(243)		(243)		86,678		(3,506)	(3,506)	4,678	08/01/2039	2.B FE
42704L-AE-4	HERC HOLDINGS INC	06/11/2026	CT-UCLA		13,319	13,000	13,325	13,294		(35)		(35)		13,260		59	59	423	06/15/2029	3.C FE
42704L-AF-1	HERC HOLDINGS INC	06/11/2026	CT-UCLA		27,996	27,000	28,384	28,366		(125)		(125)		28,241		(245)	(245)	929	06/15/2030	3.C FE
42704L-AH-7	HERC HOLDINGS INC	06/11/2026	JP MORGAN SECURITIES LLC		38,961	39,000	38,950	29,000		1		1		38,951		11	11	954	03/15/2031	3.C FE
42704L-AK-0	HERC HOLDINGS INC	04/29/2026	DEUTSCHE BANK SECURITIES, INC.		56,430	57,000	57,000	57,000						57,000		(570)	(570)	1,273	03/15/2034	3.C FE
428102-AG-2	HESS MIDSTREAM OPERATIONS LP	06/11/2026	GOLDMAN, SACHS & CO.		74,729	73,000	75,738	75,387	191	(241)		(50)		75,337		(608)	(608)	2,517	06/01/2029	3.A FE
428102-AH-0	HESS MIDSTREAM OPERATIONS LP	06/11/2026	CT-UCLA		84,907	84,000	85,470	85,447		(280)		(280)		85,166		(260)	(260)	3,852	03/01/2028	3.A FE
431318-AU-8	HILCORP ENERGY I LP	06/11/2026	JP MORGAN SECURITIES LLC		31,962	32,000	28,960	30,095		248		248		30,343		1,619	1,619	1,590	02/01/2029	3.B FE
431318-AY-0	HILCORP ENERGY I LP	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		50,701	51,000	46,091	47,670		296		296		47,967		2,734	2,734	2,015	04/15/2030	3.B FE
431318-BC-7	HILCORP ENERGY I LP	06/11/2026	JP MORGAN SECURITIES LLC		91,440	86,000	86,000	86,000						86,000		5,440	5,440	4,422	11/01/2033	3.B FE
431318-BE-3	HILCORP ENERGY I LP	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		18,065	18,000	18,000	16,866	1,134			1,134		18,000		65	65	712	05/15/2034	3.B FE
431571-AF-5	HILLENBRAND INC	06/11/2026	CT-UCLA		18,748	20,000	20,000	20,000						20,000		(1,252)	(1,252)	1,031	02/15/2029	4.C FE
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY INC	06/11/2026	BANCO BRASIL PLURAL		31,078	34,000	31,104	31,193		177		177		31,369		(291)	(291)	1,017	02/15/2032	3.B FE
432833-AU-5	HILTON DOMESTIC OPERATING COMPANY INC	06/12/2026	Barclays Bank		23,064	23,000	23,000							23,000		64	64	119	09/15/2031	3.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
43284M-AA-6	HILTON GRAND VACATIONS BORROWER LLC	06/11/2026	GOLDMAN, SACHS & CO.		69,817	72,000	68,950	30,826		254		254		69,230		587	587	1,910	06/01/2029	4.B FE
44106M-AW-2	SERVICE PROPERTIES TRUST	04/29/2026	Call @ 100.00		20,043	20,000	19,950	19,959		12		12		19,972		28	28	1,061	02/15/2027	5.B FE
44332P-AH-4	HUB INTERNATIONAL LTD	06/11/2026	CT-UCLA		19,502	19,000	19,903	19,877		(184)		(184)		19,692		(190)	(190)	677	06/15/2030	4.A FE
44332P-AJ-0	HUB INTERNATIONAL LTD	05/20/2026	Bank of America		62,775	62,000	63,628			(50)		(50)		63,577		(802)	(802)	1,410	01/31/2032	5.A FE
44963B-AJ-7	IHO VERWALTUNGS GMBH	04/30/2026	BNP Paribas		203,000	200,000	200,000							200,000		3,000	3,000	287	05/15/2033	3.B FE
45074J-AA-2	ITT HOLDINGS LLC	06/11/2026	CT-UCLA		42,719	43,000	42,893			2		2		42,895		(176)	(176)	1,017	08/01/2029	4.C FE
45232T-AA-9	LUMMUS TECHNOLOGY HOLDINGS V LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		88,002	88,000	78,931	83,130		776		776		83,906		4,095	4,095	7,502	07/01/2028	5.A FE
46266T-AG-3	IQVIA INC	06/11/2026	BANCO BRASIL PLURAL		20,430	20,000	20,000	20,000						20,000		430	430	663	06/01/2032	3.B FE
46284V-AC-5	IRON MOUNTAIN INC	06/11/2026	CT-UCLA		101,964	102,000	100,470	101,035		243		243		101,278		686	686	3,688	09/15/2027	3.C FE
46284V-AE-1	IRON MOUNTAIN INC	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		14,999	15,000	14,944	14,947		11		11		14,958		42	42	584	03/15/2028	3.C FE
46284V-AG-6	IRON MOUNTAIN INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		49,781	50,000	46,250	47,964		334		334		48,299		1,482	1,482	2,271	07/15/2028	3.C FE
46284V-AJ-0	IRON MOUNTAIN INC	06/11/2026	BANCO BRASIL PLURAL		52,299	53,000	51,079	51,334		145		145		51,479		820	820	2,527	07/15/2030	3.C FE
46284V-AN-1	IRON MOUNTAIN INC	06/11/2026	BANCO BRASIL PLURAL		19,988	21,000	17,745	18,688		170		170		18,859		1,129	1,129	780	02/15/2031	3.C FE
46284V-AP-6	IRON MOUNTAIN INC	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		16,311	16,000	16,520	16,416		(99)		(99)		16,317		(6)	(6)	933	02/15/2029	3.C FE
46285M-AA-8	IRON MOUNTAIN INFORMATION MANAGEMENT SER	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		29,695	31,000	24,723	25,908		268		268		26,176		3,519	3,519	891	07/15/2032	3.C FE
46647P-BM-7	JPMORGAN CHASE & CO	06/11/2026	Bank of America		14,647	19,000	14,811			82		82		14,893		(246)	(246)	377	04/22/2041	1.E FE
46647P-CW-4	JPMORGAN CHASE & CO	05/13/2026	Morgan Stanley & Co. LLC		2,967,810	3,000,000	3,000,000	3,000,000						3,000,000		(32,190)	(32,190)	63,852	02/24/2028	1.E FE
47216F-AA-5	JAZZ SECURITIES DAC	06/09/2026	Various		133,831	137,000	133,443	14,072		337		337		134,427		(596)	(596)	2,734	01/15/2029	3.A FE
48020R-AB-1	JONES DESLAURIERS INSURANCE MANAGEMENT I	06/11/2026	Various		110,933	109,000	112,620	76,743		(536)		(536)		111,823		(889)	(889)	6,653	03/15/2030	4.B FE
48123V-AF-9	ZIFF DAVIS INC	06/11/2026	CT-UCLA		32,211	34,000	32,252	32,292	30	137		167		32,459		(248)	(248)	1,035	10/15/2030	3.C FE
48255R-AA-7	KKR PINE BROOKE ISSUER LLC	06/15/2026	Redemption @ 100.00		52,062	52,062	39,052	39,840		119		119		39,959		12,103	12,103	781	03/15/2051	2.A PL
49461M-AB-6	KINETIK HOLDINGS LP	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		16,309	16,000	16,200	16,163		(23)		(23)		16,140		168	168	57	12/15/2028	3.A FE
50012L-AF-1	KODIAK GAS SERVICES LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		81,347	81,000	81,000							81,000		347	347	1,084	04/01/2031	3.C FE
50076P-AA-6	KRAKEN OIL & GAS PARTNERS LLC	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		24,446	24,000	24,000	23,695	305			305		24,000		446	446	1,510	08/15/2029	4.A FE
50076P-AB-4	KRAKEN OIL & GAS PARTNERS LLC	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		13,018	13,000	13,000							13,000		18	18	80	05/15/2031	4.A FE
501797-AL-8	BATH & BODY WORKS INC	06/11/2026	Various		80,699	81,000	82,198	81,522	638	(36)		602		82,124		(1,424)	(1,424)	3,305	11/01/2035	3.B FE
501797-AM-6	BATH & BODY WORKS INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		72,635	74,000	77,330	73,453	3,847	(102)		3,745		77,199		(4,564)	(4,564)	4,731	07/01/2036	3.B FE
501797-AN-4	BATH & BODY WORKS INC	06/11/2026	BANCO BRASIL PLURAL		26,026	26,000	26,134	26,110		(23)		(23)		26,087		(61)	(61)	1,179	02/01/2028	3.B FE
50187T-AF-3	LGI HOMES INC	06/11/2026	BANCO BRASIL PLURAL		4,603	5,000	4,431	4,557	21	48		70		4,626		(23)	(23)	182	07/15/2029	4.B FE
50187T-AH-9	LGI HOMES INC	06/11/2026	CT-UCLA		46,518	45,000	47,081	46,924		(431)		(431)		46,492		26	26	1,936	12/15/2028	4.B FE
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LLC	06/11/2026	GOLDMAN, SACHS & CO.		58,677	60,000	56,670	57,461		310		310		57,771		906	906	1,796	05/01/2029	4.B FE
50190E-AC-8	LCM INVESTMENTS HOLDINGS II LLC	06/11/2026	CT-UCLA		28,180	27,000	28,515	28,329		(164)		(164)		28,165		15	15	1,924	08/01/2031	4.B FE
513272-AD-6	LAMB WESTON HOLDINGS INC	06/11/2026	BANCO BRASIL PLURAL		14,303	15,000	14,494	14,510	13	48		61		14,571		(267)	(267)	536	01/31/2030	3.C FE
527298-BS-1	LEVEL 3 FINANCING INC	05/21/2026	CORPORATE REORGANIZATIONS		335,283	343,000	325,870			714		714		326,584		8,698	8,698	5,388	01/15/2029	4.C FE
527298-BT-9	LEVEL 3 FINANCING INC	05/21/2026	CORPORATE REORGANIZATIONS		35,983	37,000	34,951			41		41		34,992		990	990	486	07/15/2029	4.C FE
527298-CM-3	LEVEL 3 FINANCING INC	06/12/2026	Barclays Bank		88,209	85,656	85,656	85,656						85,656		2,553	2,553	2,225	06/30/2033	3.C FE
527298-CN-1	LEVEL 3 FINANCING INC	06/12/2026	Barclays Bank		20,584	20,000	20,000	20,000						20,000		584	584	1,159	03/31/2034	3.C FE
527298-CR-2	LEVEL 3 FINANCING INC	05/06/2026	Various		23,916	23,723	23,723							23,723		193	193		02/15/2037	4.C FE
53190F-AE-5	LIFE TIME INC	06/11/2026	Bank of America		75,021	74,000	74,000	74,000						74,000		1,021	1,021	2,553	11/15/2031	3.A FE
531968-AA-3	LIGHT AND WONDER INTERNATIONAL INC	06/11/2026	CT-UCLA		50,858	49,000	51,174			(125)		(125)		51,049		(191)	(191)	1,031	09/01/2031	3.C FE
531968-AB-1	LIGHT AND WONDER INTERNATIONAL INC	06/11/2026	BANCO BRASIL PLURAL		15,908	16,000	16,000	16,000						16,000		(92)	(92)	717	10/01/2033	3.C FE
53219L-AV-1	LIFEPOINT HEALTH INC	06/11/2026	CT-UCLA		54,809	52,000	55,055			(87)		(87)		54,968		(159)	(159)	1,669	08/15/2030	4.B FE
53219L-AW-9	LIFEPOINT HEALTH INC	04/21/2026	Call @ 100.00		1,164,924	1,073,000	1,150,448	995,996		(7,380)		(7,380)		1,131,704		(58,704)	(58,704)	146,630	10/15/2030	4.B FE
53219L-BA-6	LIFEPOINT HEALTH INC	06/11/2026	BANCO BRASIL PLURAL		43,463	45,000	45,056			(1)		(1)		45,055		(1,592)	(1,592)	420	05/01/2034	4.B FE
536797-AE-3	LITHIA MOTORS INC	06/12/2026	TruMid Financial LLC		23,893	24,000	22,440	23,319		151		151		23,470		423	423	56	12/15/2027	3.B FE
538034-AR-0	LIVE NATION ENTERTAINMENT INC	06/11/2026	TruMid Financial LLC		59,725	60,000	58,425	59,027		233		233		59,260		465	465	1,876	10/15/2027	3.C FE
539439-AR-0	LLOYDS BANKING GROUP PLC	05/05/2026	Morgan Stanley & Co. LLC		549,329	550,000	548,059	549,493		75		75		549,568		(239)	(239)	14,972	03/22/2028	1.G FE
548916-AA-3	LSF12 HELIX PARENT LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		26,644	28,000	28,000							28,000		(1,356)	(1,356)	704	02/01/2033	4.B FE
552953-CH-2	MGM RESORTS INTERNATIONAL	06/11/2026	CT-UCLA		21,834	22,000	21,395	21,563		65		65		21,628		206	206	688	10/15/2028	4.A FE
552953-CJ-8	MGM RESORTS INTERNATIONAL	06/11/2026	BANCO BRASIL PLURAL		19,961	20,000	20,000	20,000						20,000		(39)	(39)	856	04/15/2032	3.C FE
552953-CK-5	MGM RESORTS INTERNATIONAL	06/11/2026	CT-UCLA		28,296	28,000	28,272			(23)		(23)		28,249		47	47	414	09/15/2029	3.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55305B-AV-3	M/I HOMES INC	06/11/2026	BANCO BRASIL PLURAL		30,226	32,000	30,555	30,623		136		136		30,759		(533)	(533)	1,043	02/15/2030	3.B FE
55342U-AH-7	MPT OPERATING PARTNERSHIP LP	06/11/2026	Barclays Bank		59,469	61,000	50,066	54,798		1,431		1,431		56,229		3,240	3,240	2,008	10/15/2027	5.A FE
55354G-AK-6	MSCI INC	06/11/2026	BANCO BRASIL PLURAL		13,262	14,000	12,851	13,056		80		80		13,136		126	126	396	09/01/2030	2.C FE
55354G-AL-4	MSCI INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		49,078	52,000	47,892	48,554		264		264		48,818		260	260	1,069	02/15/2031	2.C FE
55354G-AM-2	MSCI INC	06/11/2026	BANCO BRASIL PLURAL		22,312	24,000	21,856	22,066		128		128		22,194		117	117	534	11/01/2031	2.C FE
55354G-AQ-3	MSCI INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		57,918	66,000	57,400	58,358		371		371		58,728		(811)	(811)	1,770	08/15/2033	2.C FE
55354G-AS-9	MSCI INC	06/11/2026	GOLDMAN, SACHS & CO.		43,539	45,000	43,456			10		10		43,466		72	72	560	03/15/2036	2.C FE
55609N-AD-0	MACQUARIE AIRFINANCE HOLDINGS LTD	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		18,880	18,000	17,955	17,965		3		3		17,967		913	913	832	03/26/2031	2.C FE
55609N-AE-8	MACQUARIE AIRFINANCE HOLDINGS LTD	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		30,921	31,000	30,994	30,995						30,996		(75)	(75)	1,189	03/17/2030	2.C FE
55617L-AR-3	MACY'S RETAIL HOLDINGS LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		33,274	33,000	31,350	31,651		79		79		31,730		1,544	1,544	1,499	03/15/2032	3.A FE
55617L-AS-1	MACY'S RETAIL HOLDINGS LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		40,943	39,000	39,000	39,000						39,000		1,943	1,943	2,501	08/01/2033	3.A FE
55760L-AA-5	MADISON IAQ LLC	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		18,748	19,000	18,145	18,404		102		102		18,507		241	241	359	06/30/2028	3.B FE
55903V-BQ-5	DISCOVERY GLOBAL HOLDINGS, INC	04/16/2026	Various		27,403	30,000	25,482	25,756		160		160		25,916		1,487	1,487	755	03/15/2032	3.B FE
55903V-BU-6	DISCOVERY GLOBAL HOLDINGS, INC	05/29/2026						(7,531)	7,531			7,531							03/15/2052	3.B FE
55903V-BW-2	DISCOVERY GLOBAL HOLDINGS, INC	05/20/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		139,189	194,000	136,104	121,859	720	554		1,274		137,483		1,706	1,706	6,151	03/15/2042	3.B FE
55903V-BY-8	DISCOVERY GLOBAL HOLDINGS, INC	05/20/2026	JP MORGAN SECURITIES LLC		16,080	16,000	16,000							16,000		80	80	119	03/15/2029	3.B FE
57164P-AF-3	MARRIOTT OWNERSHIP RESORTS INC	06/11/2026	CT-UCLA		65,745	66,000	62,843	64,046		406		406		64,453		1,292	1,292	2,325	01/15/2028	4.B FE
57164P-AH-9	MARRIOTT OWNERSHIP RESORTS INC	06/11/2026	CT-UCLA		12,585	13,000	11,359	11,989		117		117		12,106		479	479	288	06/15/2029	4.B FE
57164P-AK-2	MARRIOTT OWNERSHIP RESORTS INC	06/17/2026	Various		83,653	85,000	85,000	81,541	3,459			3,459		85,000		(1,347)	(1,347)	4,074	10/01/2033	4.B FE
57665R-AG-1	MATCH GROUP HOLDINGS II LLC	06/11/2026	CT-UCLA		32,902	33,000	34,361	32,929	71			71		33,000		(98)	(98)	811	12/15/2027	3.B FE
57665R-AJ-5	MATCH GROUP HOLDINGS II LLC	06/11/2026	CT-UCLA		17,982	18,000	17,325	17,554		58		58		17,612		370	370	835	02/15/2029	3.B FE
57665R-AL-0	MATCH GROUP HOLDINGS II LLC	06/11/2026	BANCO BRASIL PLURAL		27,325	29,000	25,883	26,668		200		200		26,868		457	457	1,033	08/01/2030	3.B FE
57701R-AQ-5	MATTAMY GROUP CORP	06/11/2026	BANCO BRASIL PLURAL		14,278	15,000	15,000	14,867	133			133		15,000		(722)	(722)	438	12/15/2033	3.B FE
57767X-AA-8	MCGRAW-HILL EDUCATION INC	06/11/2026	CT-UCLA		73,072	73,000	71,723	72,125		142		142		72,266		805	805	3,626	08/01/2028	4.A FE
58064L-AA-2	MCGRAW-HILL EDUCATION INC	06/11/2026	BANCO BRASIL PLURAL		28,580	28,000	29,470	29,408		(96)		(96)		29,312		(731)	(731)	1,612	09/01/2031	4.A FE
58990C-AA-1	MERIDIAN ARC HOLDCO LLC	06/11/2026	Various		51,195	51,000	51,124			(2)		(2)		51,122		73	73	275	04/30/2031	3.B FE
59151L-AA-4	METHANEX US OPERATIONS INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		46,997	46,000	45,673	45,709		17		17		45,726		1,271	1,271	2,132	03/15/2032	3.B FE
59155L-AA-0	METIS MERGER SUB LLC	06/11/2026	CT-UCLA		15,990	16,000	13,652	14,573		164		164		14,737		1,253	1,253	598	05/15/2029	5.B FE
59408Q-AB-2	MICHAELS COMPANIES INC	06/11/2026	BANCO BRASIL PLURAL		29,143	30,000	30,000							30,000		(857)	(857)	687	03/15/2033	4.C FE
603051-AG-8	MINERAL RESOURCES LTD	04/24/2026	Jefferies		54,450	55,000	55,000							55,000		(550)	(550)		05/01/2032	3.C FE
603051-AH-6	MINERAL RESOURCES LTD	04/29/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		54,313	55,000	55,000							55,000		(688)	(688)	10	05/01/2034	3.C FE
60855R-AJ-9	MOLINA HEALTHCARE INC	06/11/2026	CT-UCLA		24,643	25,000	24,406			47		47		24,454		189	189	538	06/15/2028	3.B FE
60855R-AK-6	MOLINA HEALTHCARE INC	06/11/2026	CT-UCLA		77,063	83,000	73,719	75,941		566		566		76,507		556	556	1,849	11/15/2030	3.B FE
60855R-AL-4	MOLINA HEALTHCARE INC	06/11/2026	BANCO BRASIL PLURAL		18,923	21,000	18,900	19,072	112	108		220		19,292		(368)	(368)	468	05/15/2032	3.B FE
60855R-AM-2	MOLINA HEALTHCARE INC	06/11/2026	BANCO BRASIL PLURAL		27,018	27,000	27,203	27,187		(10)		(10)		27,178		(160)	(160)	1,533	01/15/2033	3.C FE
60855R-AN-0	MOLINA HEALTHCARE INC	06/12/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		105,683	104,000	104,000	104,000						104,000		1,683	1,683	3,849	02/15/2031	3.C FE
615394-AP-8	MOOG INC	06/11/2026	BANCO BRASIL PLURAL		32,560	33,000	33,180			(2)		(2)		33,178		(618)	(618)	393	10/15/2034	3.B FE
61965R-AC-9	MOSS CREEK RESOURCES HOLDINGS INC	06/11/2026	JP MORGAN SECURITIES LLC		20,389	20,000	20,150			(4)		(4)		20,146		244	244	463	09/01/2031	4.B FE
62482B-AB-8	MEDLINE BORROWER LP	06/11/2026	CT-UCLA		33,893	34,000	33,915			3		3		33,918		(25)	(25)	352	10/01/2029	3.B FE
626717-AP-7	MURPHY OIL CORP	06/11/2026	JP MORGAN SECURITIES LLC		16,092	16,000	16,000	15,984	16			16		16,000		92	92	669	10/01/2032	3.B FE
626717-AQ-5	MURPHY OIL CORP	06/11/2026	JP MORGAN SECURITIES LLC		16,109	16,000	16,000							16,000		109	109	402	02/15/2034	3.B FE
62886E-AY-4	NCR VOYIX CORP	06/11/2026	CT-UCLA		58,791	60,000	59,477	59,484		82		82		59,566		(775)	(775)	2,092	10/01/2028	4.A FE
62886E-BA-5	NCR VOYIX CORP	06/11/2026	TruMid Financial LLC		41,924	43,000	41,208			112		112		41,321		604	604	1,451	04/15/2029	4.A FE
62886H-BP-5	NCL CORPORATION LTD	06/11/2026	Bank of New York Mellon		23,707	24,000	24,390	24,363		(35)		(35)		24,329		(622)	(622)	1,171	03/01/2030	4.C FE
62886H-BY-6	NCL CORPORATION LTD	06/12/2026	Bank of America Securities		28,071	29,000	29,109			(4)		(4)		29,105		(1,034)	(1,034)	710	01/15/2031	4.C FE
62886H-BZ-3	NCL CORPORATION LTD	06/11/2026	CitiGroup		68,450	72,000	68,706			9		9		68,715		(266)	(266)	1,088	09/15/2033	4.C FE
62888H-AA-7	NCL FINANCE LTD	06/11/2026	Bank of New York Mellon		13,128	13,000	13,357			(56)		(56)		13,301		(173)	(173)	591	03/15/2028	4.C FE
62957H-AP-0	NABORS INDUSTRIES INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		31,472	30,000	30,113	30,087		(8)		(8)		30,079		1,394	1,394	2,373	01/31/2030	3.C FE
62957H-AR-6	NABORS INDUSTRIES INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		103,877	100,000	100,000	98,288	1,712			1,712		100,000		3,877	3,877	4,490	11/15/2032	3.C FE
638962-AA-8	NCR ATLEOS CORP	06/11/2026	CT-UCLA		36,323	34,000	36,338			(131)		(131)		36,206		116	116	637	04/01/2029	4.A FE
63938C-AK-4	NAVIENT CORP	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		5,969	6,000	5,610	5,828		63		63		5,891		78	78	225	03/15/2027	3.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
63938C-AL-2	NAVIENT CORP	06/11/2026	CT-UCLA		53,731	55,000	54,381	54,384	5	121		126		54,510		(779)	(779)	1,989	03/15/2028	3.C FE
63938C-AP-3	NAVIENT CORP	06/11/2026	Various		235,065	221,000	250,139	246,122	157	(3,800)		(3,643)		242,479		(7,414)	(7,414)	17,114	03/15/2031	3.C FE
63938C-AR-9	NAVIENT CORP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		96,158	98,000	98,000							98,000		(1,842)	(1,842)	332	10/15/2031	3.C FE
640695-AA-0	NEPTUNE BIDCO US INC	06/11/2026	CT-UCLA		28,572	28,000	28,840			(96)		(96)		28,744		(172)	(172)	1,712	04/15/2029	4.C FE
640695-AC-6	NEPTUNE BIDCO US INC	06/11/2026	Various		56,922	55,000	56,536	38,661		(64)		(64)		56,468		454	454	3,021	05/15/2031	4.C FE
65339K-DK-3	NEXTERA ENERGY CAPITAL HOLDINGS INC	06/16/2026	Morgan Stanley & Co. LLC		2,294,393	2,250,000	2,249,663	2,249,889		7		7		2,249,896		44,497	44,497	90,100	03/15/2032	2.A FE
65346U-AA-7	NEXSTAR MEDIA INC	04/10/2026	Various		131,020	130,000	130,000							130,000		1,020	1,020	231	04/15/2034	3.C FE
65346U-AB-5	NEXSTAR MEDIA INC	04/13/2026	Various		82,064	81,000	81,000							81,000		1,064	1,064	237	09/15/2033	3.A FE
65480C-AD-7	NISSAN MOTOR ACCEPTANCE COMPANY LLC	06/11/2026	TruMid Financial LLC		33,383	36,000	32,540	33,264		422		423		33,687		(303)	(303)	654	09/15/2028	3.B FE
65480C-AK-1	NISSAN MOTOR ACCEPTANCE COMPANY LLC	06/11/2026	CT-UCLA		14,979	15,000	15,000	15,000						15,000		(21)	(21)	593	09/29/2028	3.B FE
65505P-AA-5	NOBLE FINANCE II LLC	06/24/2026	Various		49,778	48,000	49,440	49,150		(110)		(110)		49,040		738	738	2,636	04/15/2030	3.C FE
65505P-AC-1	NOBLE FINANCE II LLC	06/04/2026	Various		145,640	146,000	146,000							146,000		(360)	(360)		06/15/2034	3.C FE
655664-AR-1	NORDSTROM INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		22,087	31,000	24,180	23,190	1,264	82		1,347		24,537		(2,450)	(2,450)	1,408	01/15/2044	3.A FE
665859-AW-4	NORTHERN TRUST CORP	04/14/2026	TRADEWEB DIRECT LLC		2,000,340	2,000,000	1,996,760	1,999,057		195		195		1,999,252		1,088	1,088	34,444	05/10/2027	1.E FE
66815L-2K-4	NORTHWESTERN MUTUAL GLOBAL FUNDING	04/14/2026	PNC CAPITAL MARKETS LLC		2,256,998	2,250,000	2,249,100	2,249,672		53		53		2,249,725		7,272	7,272	57,094	09/15/2027	1.B FE
668771-AK-4	GEN DIGITAL INC	06/12/2026	JP MORGAN SECURITIES LLC		96,518	96,000	97,680	97,209		(731)		(731)		96,479		40	40	4,590	09/30/2027	3.C FE
668771-AL-2	GEN DIGITAL INC	06/12/2026	JP MORGAN SECURITIES LLC		106,684	105,000	108,493	108,266		(840)		(840)		107,426		(742)	(742)	5,299	09/30/2030	3.C FE
67066G-AH-7	NVIDIA CORP	06/11/2026	COLLIERS SECURITIES		4,449,840	6,000,000	4,441,980			9,842		9,842		4,451,822		(1,982)	(1,982)	146,417	04/01/2050	1.C FE
67080L-AA-3	NUVEEN LLC	05/05/2026	J.P. Morgan Securities LLC		1,389,122	1,400,000	1,391,642	1,397,294		313		313		1,397,606		(8,484)	(8,484)	28,778	11/01/2028	1.C FE
67124C-AA-1	OAK-EAGLE ACQUIRECO INC	06/09/2026	Various		118,703	114,000	114,000							114,000		4,703	4,703	1,121	07/01/2033	3.C FE
67124C-AB-9	OAK-EAGLE ACQUIRECO INC	06/09/2026	Various		158,829	151,000	151,000							151,000		7,829	7,829	1,372	07/01/2034	4.C FE
67403A-AB-5	OAKTREE STRATEGIC CREDIT FUND	05/08/2026	NATIXIS SECURITIES AMERICAS LLC		1,054,760	1,000,000	994,960	996,901		347		347		997,248		57,512	57,512	41,300	11/14/2028	2.C FE
674215-AN-8	CHORD ENERGY CORP	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		19,493	19,000	19,000	19,000						19,000		493	493	951	03/15/2033	3.B FE
674215-AQ-1	CHORD ENERGY CORP	06/11/2026	ROYAL BANK OF CANADA		25,296	25,000	25,406			(2)		(2)		25,403		(107)	(107)	296	10/01/2030	3.B FE
674599-CN-3	OCCIDENTAL PETROLEUM CORP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		62,894	80,000	63,890	64,328		158		158		64,486		(1,591)	(1,591)	2,492	03/15/2048	2.C FE
674599-CS-2	OCCIDENTAL PETROLEUM CORP	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		40,557	42,000	38,469	39,094		327		327		39,421		1,136	1,136	1,213	08/15/2029	2.C FE
674599-DL-6	OCCIDENTAL PETROLEUM CORP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		81,147	76,000	81,054	80,904		(59)		(59)		80,845		302	302	3,720	03/15/2046	2.C FE
677071-AM-4	OHANA MILITARY COMMUNITIES LLC	04/01/2026	Paydown		177,291	177,291	176,915	177,165		126		126		177,291				4,842	10/01/2026	1.D FE
681919-BR-6	OMNICOM GROUP INC	05/20/2026	MORGAN STANLEY CO		578,858	650,000	583,779	584,722		4,386		4,386		589,108		(10,251)	(10,251)	11,267	03/01/2031	2.A FE
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	06/11/2026	CT-UCLA		74,484	76,000	75,050			161		161		75,211		(727)	(727)	2,184	01/15/2028	2.C FE
682691-AC-4	ONEMAIN FINANCE CORP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		29,992	31,000	28,869	29,320		258		258		29,578		414	414	891	09/15/2028	3.B FE
682691-AE-0	ONEMAIN FINANCE CORP	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		101,846	98,000	97,425	97,570		39		39		97,609		4,236	4,236	6,206	03/15/2030	3.B FE
682691-AH-3	ONEMAIN FINANCE CORP	06/11/2026	CT-UCLA		15,227	15,000	15,319	15,275		(40)		(40)		15,236		(8)	(8)	571	05/15/2029	3.B FE
682691-AL-4	ONEMAIN FINANCE CORP	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		9,960	10,000	10,250			(25)		(25)		10,226		(266)	(266)	352	05/15/2030	3.B FE
68306M-AA-7	ONTARIO GAMING GTA LP	06/11/2026	CT-UCLA		30,456	31,000	31,279	29,394	1,805	(16)		1,789		31,183		(726)	(726)	2,142	08/01/2030	4.C FE
683715-AD-8	OPEN TEXT CORP	06/30/2026	Various		93,738	102,000	84,162	90,419		1,225		1,225		91,643		2,095	2,095	2,196	12/01/2029	3.B FE
683720-AC-0	OPEN TEXT INC	06/10/2026	JP MORGAN SECURITIES LLC		13,960	16,000	12,920	13,673		142		142		13,815		145	145	348	12/01/2031	3.B FE
68389X-BH-7	ORACLE CORP	06/11/2026	Bank of America		83,218	100,000	84,344			368		368		84,712		(1,494)	(1,494)	1,572	07/15/2036	2.B FE
68389X-BW-4	ORACLE CORP	06/11/2026	Wells Fargo		43,999	60,000	44,465			256		256		44,722		(723)	(723)	1,506	04/01/2040	2.B FE
68404L-AA-0	OPTION CARE HEALTH INC	06/11/2026	CT-UCLA		23,100	24,000	23,037	23,087		97		97		23,183		84	84	648	10/31/2029	4.B FE
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC	06/12/2026	Various		375,022	375,000	368,295	201,647		923		923		372,527		2,495	2,495	15,610	08/15/2027	4.A FE
69007T-AH-7	OUTFRONT MEDIA CAPITAL LLC	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		106,770	107,000	107,000							107,000		230	230		06/15/2034	4.A FE
690732-AF-9	ACCENDRA HEALTH INC	06/10/2026	Corporate Action		75,007	110,000	91,079	74,662	19,245	1,951		21,196		95,858		20,851	20,851	3,506	03/31/2029	5.C FE
690732-AG-7	ACCENDRA HEALTH INC	06/10/2026	Corporate Action		32,875	56,000	48,656	35,500	13,864	582		14,446		49,946		17,071	17,071	2,618	04/01/2030	5.C FE
69121J-AB-3	BLUE OWL TECHNOLOGY FINANCE CORP	05/18/2026	OPPENHEIMER & CO. INC.		1,997,680	2,000,000	1,930,820	1,952,076		4,989		4,989		1,957,064		40,616	40,616	84,375	04/04/2029	2.C FE
69145L-AE-4	OXFORD FINANCE LLC	04/29/2026	Various		59,794	60,000	60,000							60,000		206	206		05/15/2031	3.C FE
69393G-AA-2	PLS GROUP LTD	04/15/2026	JP MORGAN SECURITIES LLC		385,560	378,000	378,000							378,000		7,560	7,560		05/01/2031	3.C FE
69393L-AA-1	PR RNO PROPERTY OWNER 1 LLC	06/11/2026	BANCO BRASIL PLURAL		23,984	24,000	23,910			2		2		23,912		73	73	178	05/01/2031	3.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
69867R-AA-5	PANTHER ESCROW ISSUER LLC	06/11/2026	CT-UCLA		18,073	18,000	18,416	18,358		(25)		(25)		18,333		(260)	(260)	631	06/01/2031	4.B FE
70052L-AB-9	PARK INTERMEDIATE HOLDINGS LLC	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		93,013	93,000	91,675	92,101		135		135		92,236		777	777	3,809	10/01/2028	4.A FE
70052L-AD-5	PARK INTERMEDIATE HOLDINGS LLC	06/11/2026	CT-UCLA		29,704	29,000	29,798	29,721		(70)		(70)		29,651		53	53	1,754	02/01/2030	4.A FE
707569-AV-1	PENN ENTERTAINMENT INC	06/11/2026	CT-UCLA		40,286	42,000	38,955	38,898	405	314		719		39,617		669	669	1,641	07/01/2029	4.C FE
707569-AY-5	PENN ENTERTAINMENT INC	06/11/2026	CT-UCLA		19,051	19,000	19,000							19,000		51	51	306	04/01/2031	4.C FE
70932M-AB-3	PENNYMAC FINANCIAL SERVICES INC	06/11/2026	BANCO BRASIL PLURAL		14,267	15,000	14,306			48		48		14,354		(87)	(87)	207	02/15/2029	3.C FE
70932M-AC-1	PENNYMAC FINANCIAL SERVICES INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		14,902	16,000	15,240	15,308		45		45		15,353		(451)	(451)	682	09/15/2031	3.C FE
70932M-AD-9	PENNYMAC FINANCIAL SERVICES INC	06/11/2026	CT-UCLA		50,645	49,000	52,246	51,918		(455)		(455)		51,463		(819)	(819)	1,897	12/15/2029	3.C FE
70932M-AG-2	PENNYMAC FINANCIAL SERVICES INC	06/11/2026	BANCO BRASIL PLURAL		20,264	21,000	20,856	20,867		8		8		20,875		(611)	(611)	830	05/15/2032	3.C FE
70932M-AH-0	PENNYMAC FINANCIAL SERVICES INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		49,216	52,000	52,000	52,000						52,000		(2,784)	(2,784)	2,925	02/15/2034	3.C FE
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC	06/11/2026	CT-UCLA		32,519	34,000	31,535	32,113		224		224		32,336		183	183	627	06/15/2029	3.C FE
71376L-AH-3	PERFORMANCE FOOD GROUP INC	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		15,611	16,000	16,000							16,000		(389)	(389)	283	03/01/2034	4.A FE
71601V-AA-3	PETCO HEALTH AND WELLNESS COMPANY INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		38,568	38,000	38,000							38,000		568	568	1,132	02/01/2031	4.C FE
71677K-AC-2	PETSMART LLC	04/13/2026	Bank of America		30,525	30,000	30,000	30,000						30,000		525	525	1,475	09/15/2032	4.B FE
71880K-AA-9	PHINIA INC	06/11/2026	CT-UCLA		19,533	19,000	19,574	2,068		(25)		(25)		19,548		(15)	(15)	271	04/15/2029	3.A FE
72382N-AA-4	PIONEER OPCO LLC	05/07/2026	Various		38,308	38,000	38,000							38,000		308	308		05/15/2033	4.B FE
72815L-AA-5	PLAYTIKA HOLDING CORP	06/23/2026	Various		155,305	175,000	146,746	156,933	1,713	2,127		3,840		160,773		(5,468)	(5,468)	5,655	03/15/2029	4.B FE
737446-AQ-7	POST HOLDINGS INC	06/11/2026	CT-UCLA		18,366	19,000	18,478	18,486		49		49		18,535		(169)	(169)	579	04/15/2030	4.B FE
737446-AU-8	POST HOLDINGS INC	06/11/2026	GOLDMAN, SACHS & CO.		40,680	40,000	40,000	40,000						40,000		680	680	2,063	02/15/2032	3.B FE
737446-AX-2	POST HOLDINGS INC	06/11/2026	BANCO BRASIL PLURAL		15,791	16,000	16,120			(2)		(2)		16,118		(327)	(327)	658	10/15/2034	4.B FE
737446-AY-0	POST HOLDINGS INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		98,676	100,000	100,000	100,000						100,000		(1,324)	(1,324)	3,196	03/15/2036	4.B FE
740212-AM-7	PRECISION DRILLING CORP(CALGARY)	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		15,132	15,000	14,269	14,376		82		82		14,458		674	674	937	01/15/2029	3.C FE
74165H-AC-2	PRIME HEALTHCARE SERVICES INC	06/11/2026	Various		119,628	115,000	120,303	73,500	198	(288)		(90)		119,940		(312)	(312)	5,609	09/01/2029	4.B FE
74168R-AB-9	PRIMO WATER HOLDINGS INC	06/11/2026	Bank of America		48,860	50,000	48,563	48,644	46	163		208		48,853		7	7	1,349	04/30/2029	3.C FE
74168R-AC-7	PRIMO WATER HOLDINGS INC	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		20,035	20,000	17,450	18,268		211		211		18,480		1,555	1,555	882	04/01/2029	4.C FE
74825N-AA-5	QXO BUILDING PRODUCTS INC	06/11/2026	BANCO BRASIL PLURAL		29,868	29,000	30,015	30,012		(6)		(6)		30,006		(138)	(138)	1,207	04/30/2032	3.B FE
74841C-AA-9	ROCKET MORTGAGE LLC	06/11/2026	BANCO BRASIL PLURAL		12,469	13,000	12,188	12,556	48	52		100		12,656		(187)	(187)	368	03/01/2029	3.A FE
74841C-AB-7	ROCKET MORTGAGE LLC	06/11/2026	BANCO BRASIL PLURAL		9,215	10,000	8,619	9,111		66		66		9,177		38	38	302	03/01/2031	3.A FE
74843P-AB-6	QUIKRETE HOLDINGS, INC	05/05/2026	PERSHING DIV OF DLJ SEC LNDING		58,796	58,000	58,000	58,000						58,000		796	796	2,664	03/01/2033	4.B FE
749571-AG-0	RHP HOTEL PROPERTIES LP	06/11/2026	JP MORGAN SECURITIES LLC		53,758	55,000	49,088	51,409		468		468		51,877		1,881	1,881	2,042	02/15/2029	3.B FE
749571-AJ-4	RHP HOTEL PROPERTIES LP	06/11/2026	CT-UCLA		17,348	17,000	17,595	17,430		(101)		(101)		17,329		20	20	1,120	07/15/2028	3.B FE
74965L-AA-9	RLJ LODGING TRUST LP	06/15/2026	JP MORGAN SECURITIES LLC		698,399	699,000	663,831	691,694	941	5,838		6,779		698,472		(74)	(74)	25,120	07/01/2026	3.C FE
74965L-AB-7	RLJ LODGING TRUST LP	06/11/2026	CT-UCLA		37,158	39,000	36,953			66		66		37,018		140	140	377	09/15/2029	3.C FE
74982T-AA-1	RXO INC	06/11/2026	Jefferies		89,748	89,000	88,478			25		25		88,502		1,245	1,245	1,765	05/15/2031	3.B FE
75420N-AA-1	RAVEN ACQUISITION HOLDINGS LLC	06/11/2026	CT-UCLA		28,371	29,000	29,000	29,000						29,000		(629)	(629)	1,146	11/15/2031	4.C FE
76209P-AB-9	RGA GLOBAL FUNDING	04/22/2026	J.P. Morgan Securities LLC		951,880	1,000,000	891,388	943,032		5,378		5,378		948,411		3,469	3,469	20,625	01/18/2029	1.E FE
76209P-AD-5	RGA GLOBAL FUNDING	04/22/2026	CITADEL		259,243	250,000	248,998	249,242		41		41		249,283		9,959	9,959	10,771	01/11/2031	1.E FE
771049-AA-1	ROBLOX CORP	06/11/2026	CT-UCLA		36,749	39,000	36,648			31		31		36,679		70	70	172	05/01/2030	3.A FE
77289K-AA-3	TGNR INTERMEDIATE HOLDINGS LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		28,567	29,000	27,586	27,928		113		113		28,041		526	526	1,050	10/15/2029	4.A FE
77311W-AA-9	ROCKET COMPANIES INC	06/11/2026	CT-UCLA		20,118	20,000	20,725			(29)		(29)		20,696		(578)	(578)	1,198	08/01/2030	3.A FE
77311W-AB-7	ROCKET COMPANIES INC	06/11/2026	BANCO BRASIL PLURAL		21,220	21,000	21,000	21,000						21,000		220	220	1,309	08/01/2033	3.A FE
77311W-AC-5	ROCKET COMPANIES INC	06/11/2026	CT-UCLA		14,262	14,000	14,000	14,000						14,000		262	262	786	08/01/2029	3.A FE
77311W-AD-3	ROCKET COMPANIES INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		44,327	43,000	44,640			(29)		(29)		44,611		(285)	(285)	1,115	02/01/2032	3.A FE
77311W-AE-1	ROCKET COMPANIES INC	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		19,113	19,000	19,000							19,000		113	113		08/01/2031	3.A FE
77311W-AF-8	ROCKET COMPANIES INC	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		43,408	43,000	43,000							43,000		408	408		06/15/2034	3.A FE
77313L-AA-1	ROCKET MORTGAGE LLC	06/11/2026	Stifel Nicolaus & Co.		130,961	131,000	125,566	128,480	817	955		1,772		130,252		709	709	2,479	10/15/2026	3.A FE
77313L-AB-9	ROCKET MORTGAGE LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		87,361	98,000	85,750	87,072		501		501		87,573		(212)	(212)	2,581	10/15/2033	3.A FE
77314E-AB-4	ROCKET SOFTWARE INC	06/11/2026	CT-UCLA		17,143	17,000	17,149			(3)		(3)		17,146		(3)	(3)	174	11/28/2028	4.C FE
77340R-AD-9	ROCKIES EXPRESS PIPELINE LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		107,389	101,000	105,671	105,413		(101)		(101)		105,312		2,077	2,077	6,881	07/15/2038	3.B FE
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC	06/11/2026	JP MORGAN SECURITIES LLC		25,582	25,000	24,125	24,169		15		15		24,184		1,398	1,398	1,132	04/15/2040	3.B FE
77340R-AR-8	ROCKIES EXPRESS PIPELINE LLC	06/11/2026	CT-UCLA		25,744	26,000	24,274	24,794		138		138		24,932		812	812	1,169	07/15/2029	3.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
77583A-AA-8	QXO BUILDING PRODUCTS INC	06/11/2026	CT-UCLA		11,096	11,000	11,055							11,055		41	41		07/15/2031	4.B FE
77583A-AB-6	QXO BUILDING PRODUCTS INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		52,691	52,000	52,000							52,000		691	691		07/15/2034	4.B FE
78410G-AD-6	SBA COMMUNICATIONS CORP	06/11/2026	Barclays Bank		89,312	90,000	87,413	88,706		506		506		89,212		101	101	2,877	02/15/2027	3.A FE
78412F-AX-2	SESI LLC	06/11/2026	ROYAL BANK OF CANADA		32,902	32,000	32,920							32,920		(18)	(18)	504	09/30/2030	4.A FE
78433B-AA-6	SCIH SALT HOLDINGS INC	06/11/2026	CT-UCLA		28,669	29,000	28,311	28,400		108		108		28,509		160	160	868	05/01/2028	4.C FE
78442P-GE-0	SLM CORP	05/15/2026	CORPORATE REORGANIZATIONS		248,958	250,000	241,313	245,741	708	1,554		2,262		248,003		955	955	4,188	11/02/2026	3.A FE
78442P-GF-7	SLM CORP	06/11/2026	CT-UCLA		20,177	20,000	20,200			(4)		(4)		20,196		(18)	(18)	477	01/31/2030	3.A FE
78442P-GG-5	SLM CORP	06/11/2026	BANCO BRASIL PLURAL		11,942	12,000	12,000							12,000		(58)	(58)	58	05/15/2032	3.A FE
78454L-AW-0	SM ENERGY CO	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		95,139	95,000	94,050	94,224		127		127		94,351		787	787	5,609	07/15/2028	3.B FE
78454L-AZ-3	SM ENERGY CO	06/11/2026	Various		114,810	114,000	114,000							114,000		810	810	1,698	04/15/2034	3.B FE
78488X-AA-2	SV RNO PROPERTY OWNER 1 LLC	06/11/2026	BANCO BRASIL PLURAL		25,683	26,000	26,000							26,000		(317)	(317)	458	03/01/2031	3.B FE
78573N-AM-4	SABRE GLBL INC	06/11/2026	Various		66,509	73,000	77,090	60,522	16,514	(94)		16,420		76,942		(10,433)	(10,433)	8,176	07/15/2030	4.C FE
78573N-AN-2	SABRE GLBL INC	06/11/2026	TruMid Financial LLC		43,008	48,000	39,840			608		608		40,448		2,560	2,560	2,637	03/15/2030	4.C FE
78573X-AA-8	SABRE FINANCIAL BORROWER LLC	06/11/2026	CT-UCLA		12,506	12,000	12,000	12,000						12,000		506	506	693	06/15/2029	4.B FE
78574M-AA-1	SABRA HEALTH CARE LP	06/11/2026	BANCO BRASIL PLURAL		57,121	63,000	53,864	55,341		491		491		55,832		1,289	1,289	1,070	12/01/2031	2.C FE
79546V-AQ-9	SALLY HOLDINGS LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		108,742	106,000	106,000	106,000						106,000		2,742	2,742	5,585	03/01/2032	3.B FE
79588T-AC-4	SAMMONS FINANCIAL GROUP INC	04/29/2026	Various		2,773,491	2,786,000	2,812,091	2,790,537		(1,317)		(1,317)		2,789,220		(15,729)	(15,729)	57,862	05/12/2027	2.A FE
80281L-AG-0	SANTANDER UK GROUP HOLDINGS PLC	04/30/2026	BANK OF AMERICA SECURITIES		1,927,790	1,950,000	1,951,031	1,950,291		(51)		(51)		1,950,240		(22,451)	(22,451)	36,860	11/03/2028	2.A FE
80874Y-BE-9	LIGHT AND WONDER INTERNATIONAL INC	06/11/2026	CT-UCLA		24,500	24,000	24,640	24,543		(128)		(128)		24,415		85	85	1,001	11/15/2029	3.C FE
81180L-AA-3	SEAGATE DATA STORAGE TECHNOLOGY PTE LTD	06/11/2026	JP MORGAN SECS INC., - FIXED INCOME		82,317	81,000	81,000	81,000						81,000		1,317	1,317	4,957	07/15/2030	3.A FE
81180L-AM-7	SEAGATE DATA STORAGE TECHNOLOGY PTE LTD	06/11/2026	CT-UCLA		75,609	72,000	76,410	76,340		(1,133)		(1,133)		75,208		402	402	2,921	12/15/2029	3.A FE
81180L-AS-4	SEAGATE DATA STORAGE TECHNOLOGY PTE LTD	06/12/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		57,049	56,000	51,863	52,613		129		129		52,741		4,308	4,308	1,735	12/01/2034	3.A FE
812127-AC-2	SEALED AIR CORP	04/06/2026	Call @ 105.82		271,946	257,000	257,000	257,000						257,000		14,946	14,946	12,250	07/15/2032	3.B FE
816196-AV-1	SELECT MEDICAL CORP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		28,263	29,000	29,145	28,355	789	(8)		781		29,136		(873)	(873)	962	12/01/2032	4.C FE
81728U-AA-2	SENSATA TECHNOLOGIES INC	06/11/2026	BANCO BRASIL PLURAL		10,718	11,000	10,148	10,354		63		63		10,416		302	302	397	02/15/2030	3.B FE
81728U-AB-0	SENSATA TECHNOLOGIES INC	06/11/2026	CitiGroup		109,503	117,000	100,035	103,646		999		999		104,645		4,857	4,857	3,620	02/15/2031	3.B FE
817565-CF-9	SERVICE CORPORATION INTERNATIONAL	06/11/2026	CT-UCLA		57,392	62,000	59,081	57,974	2,248	157		2,405		60,379		(2,987)	(2,987)	1,726	08/15/2030	3.C FE
81761L-AB-8	SERVICE PROPERTIES TRUST	04/14/2026	Call @ 100.00		695,946	685,000	679,863	674,319	6,559	588		7,147		681,465		3,535	3,535	23,714	12/15/2027	5.A FE
82453A-AB-3	SHIFT4 PAYMENTS LLC	06/11/2026	Various		86,994	87,000	87,245	87,234		(9)		(9)		87,226		(232)	(232)	4,264	08/15/2032	3.C FE
82966B-AA-3	SIRIUS XM RADIO LLC	06/12/2026	Various		233,250	236,000	236,000							236,000		(2,750)	(2,750)	3,444	04/15/2032	3.C FE
82967N-BA-5	SIRIUS XM RADIO LLC	06/11/2026	CT-UCLA		46,914	47,000	48,458	46,990		3		3		46,993		(78)	(78)	2,093	08/01/2027	3.C FE
82967N-BJ-6	SIRIUS XM RADIO LLC	06/11/2026	CT-UCLA		32,131	33,000	32,051			49		49		32,100		31	31	539	07/15/2028	3.C FE
82967N-BM-9	SIRIUS XM RADIO LLC	06/11/2026	BANCO BRASIL PLURAL		32,722	36,000	30,195	31,391		303		303		31,693		1,028	1,028	1,089	09/01/2031	3.C FE
83001A-AD-4	SIX FLAGS ENTERTAINMENT CORP	06/12/2026	Bank of America		14,014	14,000	14,140	13,433	703	(10)		693		14,126		(112)	(112)	592	05/15/2031	5.A FE
83003A-AA-8	SIX FLAGS ENTERTAINMENT CORP	06/11/2026	TruMid Financial LLC		54,443	53,000	53,729			(20)		(20)		53,709		734	734	1,879	01/15/2032	5.A FE
832432-AM-0	SMITHSONIAN INSTITUTION	06/05/2026	COLLIERS SECURITIES		2,021,092	2,165,000	1,884,633	2,030,876		20,767		20,767		2,051,643		(30,550)	(30,550)	29,436	09/01/2028	1.B FE
832432-AQ-1	SMITHSONIAN INSTITUTION	06/05/2026	COLLIERS SECURITIES		2,013,390	2,327,000	1,939,229	2,057,626		18,350		18,350		2,075,976		(62,586)	(62,586)	35,219	09/01/2031	1.B FE
83304A-AL-0	SNAP INC	06/11/2026	Various		48,147	49,000	49,000	49,000						49,000		(853)	(853)	2,336	03/01/2033	3.C FE
83304A-AM-8	SNAP INC	06/11/2026	BANCO BRASIL PLURAL		34,384	35,000	35,000	35,000						35,000		(616)	(616)	2,005	03/15/2034	3.C FE
83419Y-AA-4	SOLARIS ENERGY INFRASTRUCTURE LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		86,879	86,000	86,000							86,000		879	879	457	05/15/2031	3.C FE
85172F-AQ-2	ONEMAIN FINANCE CORP	06/11/2026	CT-UCLA		28,459	28,000	28,770	28,640		(181)		(181)		28,459				1,685	01/15/2028	3.B FE
852060-AT-9	SPRINT CAPITAL CORP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		14,193	12,000	14,430			(133)		(133)		14,297		(104)	(104)	779	03/15/2032	2.A FE
852234-AN-3	BLOCK INC	06/01/2026	Maturity @ 100.00		50,000	50,000	50,000	49,701	299			299		50,000				688	06/01/2026	3.A FE
852234-AP-8	BLOCK INC	06/11/2026	BANCO BRASIL PLURAL		62,088	68,000	58,650	60,440		534		534		60,974		1,113	1,113	1,263	06/01/2031	3.A FE
852234-AU-7	BLOCK INC	05/08/2026	Bank of America		48,240	48,000	48,000	48,000						48,000		240	240	2,104	08/15/2033	3.A FE
853191-AA-2	STANDARD BUILDING SOLUTIONS INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		52,385	52,000	52,520	52,469		(26)		(26)		52,443		(58)	(58)	2,789	08/15/2032	3.B FE
853191-AC-8	STANDARD BUILDING SOLUTIONS INC	06/11/2026	JP MORGAN SECURITIES LLC		91,605	93,000	93,350	93,340		(15)		(15)		93,324		(1,719)	(1,719)	5,167	08/01/2033	3.B FE
853192-AA-0	STANDARD BUILDING SOLUTIONS INC	06/11/2026	BANCO BRASIL PLURAL		15,332	16,000	16,000	16,000						16,000		(668)	(668)	480	03/15/2034	3.B FE
853496-AG-2	STANDARD BUILDING SOLUTIONS INC	06/11/2026	CT-UCLA		14,205	15,000	14,588			29		29		14,616		(411)	(411)	268	07/15/2030	3.B FE
85571B-AU-9	STARWOOD PROPERTY TRUST INC (MARYLAND)	06/11/2026	Stifel Nicolaus & Co.		89,865	90,000	87,863	89,492	220	239		459		89,951		(86)	(86)	2,963	07/15/2026	3.C FE
86083A-AA-4	STINGRAY COMPUTE LLC	06/08/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		30,038	30,000	29,925							29,925		113	113		06/15/2031	3.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
86185L-AA-7	STONEPEAK MOTION HOLDCO LTD	06/25/2026	Stifel Nicolaus & Co.		52,065	52,000	52,000							52,000		65	65		07/15/2033	3.C FE
86209@-AA-4	STONEHENGE CAPITAL FUND KENTUCKY V LLC	06/15/2026	Call @ 100.00		32,466	32,466	32,466	32,466						32,466				1,810	03/01/2028	1.E
864486-AM-7	SUBURBAN PROPANE PARTNERS LP	06/11/2026	ROYAL BANK OF CANADA		12,723	13,000	13,000	13,000						13,000		(277)	(277)	399	12/15/2035	4.A FE
86614J-AA-3	SUMMIT MIDSTREAM HOLDINGS LLC	06/11/2026	CT-UCLA		39,692	38,000	39,758			(80)		(80)		39,678		14	14	1,065	10/31/2029	4.A FE
86668@-AA-8	SCA 2019-1 A	06/15/2026	Paydown		34,057	34,057	33,586	34,685		(629)		(629)		34,057				713	12/15/2027	1.G PL
86765K-AA-7	SUNOCO LP	06/11/2026	CT-UCLA		25,565	25,000	25,781	25,558		(86)		(86)		25,472		93	93	1,298	09/15/2028	3.A FE
86765K-AB-5	SUNOCO LP	06/11/2026	JP MORGAN SECURITIES LLC		70,100	68,000	70,890	70,635		(390)		(390)		70,246		(146)	(146)	2,922	05/01/2029	3.A FE
86765K-AD-1	SUNOCO LP	06/11/2026	GOLDMAN, SACHS & CO.		108,416	107,000	107,000	107,000						107,000		1,416	1,416	6,335	07/01/2033	3.A FE
86765K-AF-6	SUNOCO LP	06/10/2026	JP MORGAN SECURITIES LLC		166,165	167,000	167,000	167,000						167,000		(835)	(835)	6,863	03/15/2031	3.A FE
86765K-AG-4	SUNOCO LP	05/19/2026	DEUTSCHE BANK SECURITIES, INC.		77,815	79,000	79,000	78,993	7			7		79,000		(1,185)	(1,185)	3,120	03/15/2034	3.A FE
86765K-AJ-8	SUNOCO LP	06/11/2026	CT-UCLA		98,160	101,000	93,299	95,602		583		583		96,185		1,975	1,975	3,169	10/01/2029	3.A FE
86765K-AL-3	SUNOCO LP	06/11/2026	JP MORGAN SECURITIES LLC		15,297	15,000	15,000	15,000						15,000		297	297	820	08/15/2032	3.A FE
86765L-AN-7	SUNOCO LP	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		92,142	92,000	90,896	91,383		118		118		91,501		641	641	4,009	03/15/2028	3.A FE
86765L-AT-4	SUNOCO LP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		42,190	43,000	41,011	41,457		188		188		41,645		545	545	1,113	05/15/2029	3.A FE
87191J-AA-2	SYNERGY INFRASTRUCTURE HOLDINGS LLC	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		92,115	88,000	88,000	88,000						88,000		4,115	4,115	3,773	12/01/2030	4.C FE
87191J-AB-0	SYNERGY INFRASTRUCTURE HOLDINGS LLC	06/17/2026	Bank of America		8,050	8,000	8,000							8,000		50	50		07/15/2034	4.C FE
87256Y-AE-3	TKC HOLDINGS INC	06/11/2026	CT-UCLA		28,653	28,000	28,735			(5)		(5)		28,730		(77)	(77)	760	08/15/2030	4.C FE
87256Y-AG-8	TKC HOLDINGS INC	06/11/2026	CT-UCLA		11,586	11,000	11,000							11,000		586	586	422	02/15/2031	5.B FE
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD	05/06/2026	JP MORGAN SECS INC., - FIXED INCOME		912,294	900,000	996,156	930,984		(3,894)		(3,894)		927,090		(14,796)	(14,796)	20,125	11/26/2028	2.A FE
87470L-AJ-0	TALLGRASS ENERGY PARTNERS LP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		42,213	42,000	41,475	41,506		38		38		41,545		669	669	1,134	12/31/2030	4.A FE
87724R-AK-8	TAYLOR MORRISON COMMUNITIES INC	06/11/2026	Wells Fargo		24,773	24,000	24,000	24,000						24,000		773	773	813	11/15/2032	3.A FE
87817A-AB-3	TEAM HEALTH HOLDINGS INC	06/11/2026	CT-UCLA		37,901	37,000	40,238	39,035	141	(1,142)		(1,001)		38,034		(133)	(133)	2,840	06/30/2028	5.A
87817A-AE-7	TEAM HEALTH HOLDINGS INC	06/15/2026	PERSHING DIV OF DLJ SEC LNDING		38,274	38,000	38,190	38,112		(88)		(88)		38,024		250	250	2,785	06/30/2028	4.C FE
87821T-AA-8	TEAM SERVICES HOLDING INC	06/11/2026	BANCO BRASIL PLURAL		9,142	9,000	9,000							9,000		142	142	268	02/15/2033	4.B FE
879369-AF-3	TELEFLEX INC	06/12/2026	Various		38,002	38,000	37,452	37,551		105		105		37,657		345	345	1,027	11/15/2027	3.B FE
879369-AG-1	TELEFLEX INC	06/11/2026	CT-UCLA		20,628	21,000	20,501			41		41		20,543		86	86	474	06/01/2028	3.B FE
879369-AH-9	TELEFLEX INC	06/11/2026	Various		101,171	101,000	101,000							101,000		171	171		01/15/2032	3.B FE
88033G-DK-3	TENET HEALTHCARE CORP	06/11/2026	CT-UCLA		38,134	38,000	38,143	38,000						38,000		134	134	1,623	10/01/2028	4.A FE
88033G-DM-9	TENET HEALTHCARE CORP	06/11/2026	JP MORGAN SECURITIES LLC		17,456	18,000	16,785	16,979		121		121		17,101		356	356	406	06/01/2029	3.B FE
88033G-DW-7	TENET HEALTHCARE CORP	06/11/2026	BANCO BRASIL PLURAL		14,853	15,000	15,113	15,111		(6)		(6)		15,105		(252)	(252)	468	11/15/2032	3.B FE
880349-AU-9	TENNECO LLC	06/11/2026	CT-UCLA		40,328	40,000	39,900	39,916		13		13		39,929		399	399	2,640	11/17/2028	4.A FE
88163V-AD-1	TEVA PHARMACEUTICAL FINANCE COMPANY LLC	06/11/2026	JP MORGAN SECURITIES LLC		57,762	55,000	47,713	48,582		191		191		48,773		8,988	8,988	2,922	02/01/2036	3.A FE
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	06/12/2026	JP MORGAN SECURITIES LLC		166,090	167,000	160,101	164,268		1,644		1,644		165,912		178	178	3,712	10/01/2026	3.A FE
885160-AA-9	THOR INDUSTRIES INC	06/11/2026	CT-UCLA		49,217	52,000	44,845	47,098		512		512		47,610		1,607	1,607	1,369	10/15/2029	4.A FE
88632Q-AE-3	CLOUD SOFTWARE GROUP INC	06/11/2026	Various		239,200	243,000	243,897	244,077		(60)		(60)		244,017		(4,817)	(4,817)	9,529	03/31/2029	4.A FE
88732J-AN-8	TIME WARNER CABLE LLC	06/11/2026	CitiGroup		108,177	105,000	102,452	102,651		52		52		102,703		5,474	5,474	7,260	07/01/2038	2.C FE
893647-BP-1	TRANSDIGM INC	06/11/2026	CT-UCLA		57,111	58,000	56,840	56,997		138		138		57,135		24	24	2,437	01/15/2029	4.C FE
893647-BR-7	TRANSDIGM INC	06/11/2026	CT-UCLA		50,653	50,000	51,563	50,881	36	(342)		(306)		50,575		78	78	2,784	08/15/2028	3.C FE
893647-BS-5	TRANSDIGM INC	06/11/2026	CT-UCLA		15,412	15,000	15,000	15,000						15,000		412	412	507	12/15/2030	3.C FE
893647-BU-0	TRANSDIGM INC	06/11/2026	CT-UCLA		22,388	22,000	22,523			(43)		(43)		22,479		(91)	(91)	393	03/01/2029	3.C FE
893647-BY-2	TRANSDIGM INC	06/11/2026	BANCO BRASIL PLURAL		44,473	44,000	44,533			(16)		(16)		44,517		(44)	(44)	1,496	05/31/2033	4.C FE
893647-CA-3	TRANSDIGM INC	06/11/2026	TruMid Financial LLC		43,870	43,000	43,000	43,000						43,000		870	870	2,370	01/31/2034	4.C FE
893647-CB-1	TRANSDIGM INC	06/11/2026	Various		209,316	210,000	210,266			(2)		(2)		210,264		(948)	(948)	3,636	07/31/2034	4.C FE
893814-AA-1	TRANSOCEAN INTERNATIONAL LTD	06/11/2026	ROYAL BANK OF CANADA		31,783	30,000	30,000	30,000						30,000		1,783	1,783	1,555	10/15/2032	4.C FE
893830-BY-4	TRANSOCEAN INTERNATIONAL LTD	06/11/2026	MARKETAXESS		21,787	21,000	21,289	21,165	60	(27)		34		21,199		588	588	996	05/15/2029	5.A FE
893830-BZ-1	TRANSOCEAN INTERNATIONAL LTD	06/11/2026	MARKETAXESS		99,037	94,000	94,000	93,109	891			891		94,000		5,037	5,037	4,594	05/15/2031	5.A FE
894164-AC-6	TRAVEL + LEISURE CO	06/12/2026	Bank of America		94,474	96,000	96,000	96,000						96,000		(1,526)	(1,526)	4,835	09/01/2033	3.C FE
894164-AD-4	TRAVEL + LEISURE CO	06/11/2026	CT-UCLA		19,085	19,000	19,000							19,000		85	85	73	06/01/2031	3.C FE
90138F-AC-6	TWILIO INC	06/09/2026	PERSHING DIV OF DLJ SEC LNDING		489,722	511,000	468,724	380,582		3,469		3,469		484,152		5,570	5,570	11,751	03/15/2029	3.A FE
90279X-AA-0	UKG INC	06/12/2026	Various		233,650	240,000	246,557	181,811	87	(356)		(269)		245,585		(11,935)	(11,935)	13,035	02/01/2031	4.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..90290M-AG-6	US FOODS INC	06/11/2026	CT-UCLA		15,365	15,000	15,000	15,000						15,000		365	365	765	09/15/2028	3.B FE
..90346K-AB-5	USI INC	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		64,261	63,000	64,811			(70)		(70)		64,742		(480)	(480)	1,929	01/15/2032	5.A FE
..903522-AA-8	UWM HOLDINGS LLC	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		14,782	16,000	16,000	16,000						16,000		(1,218)	(1,218)	925	02/01/2030	3.C FE
..903522-AB-6	UWM HOLDINGS LLC	06/11/2026	CT-UCLA		22,822	26,000	26,163	25,959	197	(11)		185		26,144		(3,322)	(3,322)	1,201	03/15/2031	3.C FE
..90367U-AD-3	US ACUTE CARE SOLUTIONS LLC	06/11/2026	CT-UCLA		10,549	11,000	10,643			2		2		10,645		(96)	(96)	80	05/15/2029	4.C FE
..904311-AD-9	UNDER ARMOUR INC	06/11/2026	CT-UCLA		25,334	25,000	25,313			(15)		(15)		25,298		36	36	740	07/15/2030	4.B FE
..911365-BS-2	UNITED RENTALS (NORTH AMERICA) INC	06/11/2026	BANCO BRASIL PLURAL		36,304	37,000	37,000	36,974	26			26		37,000		(696)	(696)	1,055	11/15/2033	3.B FE
..913229-AA-8	UNITED WHOLESALE MORTGAGE LLC	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		52,841	57,000	47,723	51,292		678		678		51,970		872	872	2,064	04/15/2029	3.C FE
..913229-AC-4	UNITED WHOLESALE MORTGAGE LLC	06/11/2026	CT-UCLA		33,514	34,000	31,393	32,847		338		338		33,185		329	329	961	06/15/2027	3.C FE
..91324P-DP-4	UNITEDHEALTH GROUP INC	05/06/2026	BNP PARIBAS SECURITIES BOND		2,585,544	2,610,000	2,601,022	2,606,975		337		337		2,607,312		(21,768)	(21,768)	39,893	12/15/2028	1.F FE
..91327B-AB-6	UNITI SERVICES LLC	06/11/2026	BANCO BRASIL PLURAL		17,978	18,000	16,605	17,091		164		164		17,255		722	722	563	04/15/2028	4.B FE
..914906-AX-0	UNIVISION COMMUNICATIONS INC	06/11/2026	CT-UCLA		44,042	44,000	44,385			(44)		(44)		44,341		(299)	(299)	1,460	06/30/2030	4.B FE
..914906-AY-8	UNIVISION COMMUNICATIONS INC	04/24/2026	CORPORATE REORGANIZATIONS		221,635	215,000	218,434	169,272		(456)		(456)		217,644		3,991	3,991	9,977	08/15/2028	4.B FE
..914906-BB-7	UNIVISION COMMUNICATIONS INC	06/11/2026	Various		134,824	135,000	135,000							135,000		(176)	(176)	1,203	04/15/2033	4.B FE
..91824Y-AA-6	VFH PARENT LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		29,208	28,000	29,400			(99)		(99)		29,301		(93)	(93)	1,033	06/15/2031	4.A FE
..918790-AQ-2	VAIL RESORTS INC	06/11/2026	CT-UCLA		17,979	18,000	18,000	18,000						18,000		(21)	(21)	956	07/15/2030	3.C FE
..922966-AB-2	VENTURE GLOBAL PLAQUEMINES LNG LLC	06/11/2026	JP MORGAN SECURITIES LLC		42,611	38,000	38,000	38,000						38,000		4,611	4,611	1,808	05/01/2035	3.B FE
..922966-AC-0	VENTURE GLOBAL PLAQUEMINES LNG LLC	06/11/2026	JP MORGAN SECURITIES LLC		4,175	4,000	4,000	4,000						4,000		175	175	245	01/15/2034	3.B FE
..922966-AD-8	VENTURE GLOBAL PLAQUEMINES LNG LLC	06/11/2026	ROYAL BANK OF CANADA		27,575	26,000	26,845			(27)		(27)		26,818		757	757	1,653	01/15/2036	3.B FE
..922966-AE-6	VENTURE GLOBAL PLAQUEMINES LNG LLC	06/11/2026	GOLDMAN, SACHS & CO.		65,700	64,000	65,040	32,000		(49)		(49)		64,991		709	709	1,993	12/15/2030	3.B FE
..922966-AF-3	VENTURE GLOBAL PLAQUEMINES LNG LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		92,681	89,000	89,000	89,000						89,000		3,681	3,681	2,941	06/15/2034	3.B FE
..92328M-AA-1	VENTURE GLOBAL CALCASIEU PASS LLC	06/11/2026	CT-UCLA		74,674	78,000	72,228	73,120	273	518		791		73,911		762	762	2,494	08/15/2029	3.A FE
..92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS LLC	06/11/2026	ROYAL BANK OF CANADA		29,101	31,000	27,596	28,127	113	187		299		28,426		674	674	1,055	08/15/2031	3.A FE
..92328M-AC-7	VENTURE GLOBAL CALCASIEU PASS LLC	06/11/2026	ROYAL BANK OF CANADA		50,723	57,000	47,987	48,872	1,038	323		1,361		50,234		489	489	1,356	11/01/2033	3.A FE
..92328M-AF-0	VENTURE GLOBAL CALCASIEU PASS LLC	06/11/2026	JP MORGAN SECURITIES LLC		58,376	58,000	58,000							58,000		376	376	474	05/01/2036	3.A FE
..92332Y-AA-9	VENTURE GLOBAL LNG INC	06/08/2026	Call @ 100.00		42,853	42,000	42,945			(115)		(115)		42,830		(830)	(830)	2,654	06/01/2028	3.B FE
..92332Y-AC-5	VENTURE GLOBAL LNG INC	06/11/2026	CT-UCLA		69,526	64,000	68,478	66,335	649	(427)		222		66,557		2,970	2,970	5,252	02/01/2029	3.B FE
..92332Y-AD-3	VENTURE GLOBAL LNG INC	06/11/2026	GOLDMAN, SACHS & CO.		18,219	17,000	17,850	17,562	289	(5)		284		17,847		372	372	1,450	02/01/2032	3.B FE
..92332Y-AG-6	VENTURE GLOBAL LNG INC	06/11/2026	ROYAL BANK OF CANADA		28,936	29,000	29,000							29,000		(64)	(64)	5	12/15/2034	4.A FE
..92332Y-AH-4	VENTURE GLOBAL LNG INC	06/11/2026	JP MORGAN SECURITIES LLC		74,994	75,000	75,000							75,000		(6)	(6)	5	06/15/2036	4.A FE
..92339L-AA-0	VERITIV OPERATING CO	06/15/2026	Wells Fargo		32,080	32,000	33,693			(21)		(21)		33,672		(1,592)	(1,592)	1,829	11/30/2030	4.B FE
..92676X-AF-4	VIKING CRUISES LTD	06/11/2026	CT-UCLA		21,035	21,000	21,236	21,029		(29)		(29)		21,000		35	35	1,213	02/15/2029	3.C FE
..92676X-AG-2	VIKING CRUISES LTD	06/11/2026	CT-UCLA		67,238	64,000	68,880	68,212		(1,072)		(1,072)		67,140		99	99	5,305	07/15/2031	3.C FE
..92676X-AH-0	VIKING CRUISES LTD	06/11/2026	BANCO BRASIL PLURAL		12,941	13,000	13,000	13,000						13,000		(59)	(59)	520	10/15/2033	3.C FE
..92826C-AF-9	VISA INC	06/11/2026	COLLIERS SECURITIES		2,567,790	3,000,000	2,577,910			1,134		1,134		2,579,044		(11,254)	(11,254)	63,783	12/14/2045	1.D FE
..92944B-AA-9	WBI OPERATING LLC	06/11/2026	JP MORGAN SECURITIES LLC		97,685	97,000	97,000	97,000						97,000		685	685	4,143	10/15/2030	3.C FE
..92944B-AB-7	WBI OPERATING LLC	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		19,196	19,000	19,000	18,928	72			72		19,000		196	196	844	10/15/2033	3.C FE
..94419N-AA-5	WAYFAIR LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		24,679	24,000	24,810			(39)		(39)		24,771		(92)	(92)	1,146	10/31/2029	3.C FE
..94419N-AB-3	WAYFAIR LLC	06/11/2026	CT-UCLA		41,827	40,000	41,500			(16)		(16)		41,484		343	343	749	09/15/2030	3.C FE
..94419N-AC-1	WAYFAIR LLC	06/11/2026	BANCO BRASIL PLURAL		30,404	30,000	30,319			(9)		(9)		30,310		94	94	1,209	11/15/2032	3.C FE
..94419N-AD-9	WAYFAIR LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		99,836	98,000	98,000							98,000		1,836	1,836	466	05/31/2034	3.C FE
..95081Q-AQ-7	WESCO DISTRIBUTION INC	06/11/2026	CT-UCLA		6,137	6,000	6,000	6,000						6,000		137	137	284	03/15/2029	3.B FE
..95081Q-AS-3	WESCO DISTRIBUTION INC	06/11/2026	Wells Fargo		83,923	82,000	82,000	82,000						82,000		1,923	1,923	3,877	03/15/2033	3.B FE
..95081Q-AT-1	WESCO DISTRIBUTION INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		65,511	66,000	66,000							66,000		(489)	(489)	1,011	04/15/2031	3.B FE
..95081Q-AU-8	WESCO DISTRIBUTION INC	05/12/2026	Barclays Bank		18,858	19,000	19,000							19,000		(143)	(143)	221	04/15/2034	3.B FE
..958254-AJ-3	WESTERN MIDSTREAM OPERATING LP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		15,726	18,000	15,705	15,827		20		20		15,847		(121)	(121)	745	03/01/2048	2.C FE
..958667-AA-5	WESTERN MIDSTREAM OPERATING LP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		19,236	22,000	19,169	10,760		17		17		19,215		21	21	735	02/01/2050	2.C FE
..96208T-AD-6	WEX INC	06/11/2026	BANCO BRASIL PLURAL		30,718	31,000	31,751	31,733		(36)		(36)		31,698		(979)	(979)	1,494	03/15/2033	4.A FE
..963320-BE-5	WHIRLPOOL CORP	06/16/2026	Various		79,378	89,000	85,929			76		76		86,005		(6,627)	(6,627)	2,732	06/15/2033	4.A FE
..963320-BF-2	WHIRLPOOL CORP	06/11/2026	CT-UCLA		8,100	8,000	8,000							8,000		100	100		07/01/2031	3.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..963320-BG-0	WHIRLPOOL CORP	06/11/2026	BANCO BRASIL PLURAL		17,117	17,000	17,000							17,000		117	117		07/01/2034	3.A FE
..96812H-AA-6	WILDFIRE INTERMEDIATE HOLDINGS, LLC	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		73,943	72,000	70,048	70,425		161		161		70,586		3,357	3,357	3,555	10/15/2029	4.A FE
..96926J-AG-2	WILLIAM CARTER CO	06/11/2026	Various		69,344	67,000	67,000	67,000						67,000		2,344	2,344	2,708	02/15/2031	3.C FE
..96949V-AM-5	WILLIAMS SCOTSMAN INC	06/11/2026	CT-UCLA		26,637	26,000	26,780			(39)		(39)		26,741		(104)	(104)	847	06/15/2029	3.C FE
..97381A-AA-0	UNITI SERVICES LLC	06/11/2026	CT-UCLA		33,799	32,000	33,320			(52)		(52)		33,268		531	531	1,841	10/01/2031	4.B FE
..97382B-AB-5	UNITI SERVICES LLC	06/12/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		102,402	97,000	97,000	97,000						97,000		5,402	5,402	5,032	10/15/2033	4.B FE
..982911-AA-7	WULF COMPUTE LLC	06/11/2026	CT-UCLA		13,668	13,000	13,731			(15)		(15)		13,717		(49)	(49)	160	10/15/2030	3.B FE
..98310W-AQ-1	TRAVEL + LEISURE CO	06/12/2026	Bank of America		14,442	15,000	14,379			32		32		14,411		31	31	200	03/01/2030	3.C FE
..98379K-AA-0	XPO INC	06/11/2026	CT-UCLA		17,195	17,000	17,238			(9)		(9)		17,229		(34)	(34)	564	06/01/2028	2.C FE
..98379K-AB-8	XPO INC	06/11/2026	BANCO BRASIL PLURAL		19,608	19,000	19,000	19,000						19,000		608	608	718	06/01/2031	3.C FE
..98877D-AF-2	ZF NORTH AMERICA CAPITAL INC	06/26/2026	JP MORGAN SECURITIES LLC		130,018	131,000	131,000	129,450	1,550			1,550		131,000		(983)	(983)	6,042	04/23/2030	3.C FE
..98919V-AC-9	ZAYO GROUP HOLDINGS INC	06/11/2026	Various		161,064	161,069	159,866			72		72		159,938		1,125	1,125	3,163	03/09/2030	4.C FE
..98919V-AD-7	ZAYO GROUP HOLDINGS INC	05/21/2026	Barclays Bank		70,633	71,346	67,671	64,839	2,278	203		2,482		67,998		2,635	2,635	3,985	09/09/2030	5.B FE
..Y5008*-AA-2	KNAUSEN HOLDING LLC	04/15/2026	Redemption @ 100.00		150,000	150,000	150,000	150,000						150,000				4,268	07/15/2027	2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					99,411,928	102,184,828	98,607,696	75,850,572	132,182	99,065		231,247		99,264,462		13,686	13,686	2,980,181	XXX	XXX
..023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR	06/15/2026	Paydown		22,500	22,500	20,222	21,112		1,388		1,388		22,500				360	12/15/2029	1.F FE
..477164-AA-5	JETBLUE AIRWAYS CORPORATION 2020-1 PASS	05/15/2026	Paydown		8,180	8,180	8,660	8,532		(352)		(352)		8,180				164	05/15/2034	2.C FE
..48255K-AA-4	KKR CORE SR SECURED NOTES - ABS	05/18/2026	Paydown		31,068	31,068	30,911	31,004		65		65		31,068				623	07/15/2031	2.A PL
..90932J-AA-0	UNITED AIRLINES 2019-2 PASS THROUGH TRUS	06/04/2026	Various		166,077	182,841	158,157	164,516		1,500		1,500		166,016		61	61	2,918	11/01/2033	1.E FE
..90932P-AA-6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS	04/08/2026	Call @ 100.00		107,227	107,227	101,061	106,359		868		868		107,227				2,145	10/11/2027	1.G FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					335,052	351,816	319,012	331,522		3,469		3,469		334,991		61	61	6,209	XXX	XXX
..06759L-AD-5	BARINGS BDC INC	05/08/2026	SMBC NIKKO SEC		2,036,480	2,000,000	1,979,620	1,986,476		1,402		1,402		1,987,878		48,602	48,602	103,444	02/15/2029	2.C
..647551-AF-7	NEW MOUNTAIN FINANCE CORP	05/07/2026	COLLIERS SECURITIES		3,008,700	3,000,000	2,971,430	2,981,223		1,936		1,936		2,983,159		25,541	25,541	158,698	02/01/2029	2.C FE
..691205-AG-3	BLUE OWL TECHNOLOGY FINANCE CORP	05/15/2026	Various		4,890,250	5,000,000	4,200,150	4,726,114		94,953		94,953		4,821,067		69,183	69,183	103,958	01/15/2027	2.C FE
..69120V-BB-6	BLUE OWL CREDIT INCOME CORP	05/08/2026	SMBC NIKKO SEC		4,051,909	3,930,000	3,921,370	3,925,797		565		565		3,926,362		125,547	125,547	128,446	06/13/2028	2.C FE
..80349A-AF-6	SARATOGA INVESTMENT CORP	05/07/2026	Raymond James Financial		3,254,196	3,324,000	3,000,988	3,187,901		39,840		39,840		3,227,741		26,455	26,455	100,413	02/28/2027	2.A PL
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					17,241,535	17,254,000	16,073,557	16,807,512		138,697		138,697		16,946,208		295,326	295,326	594,959	XXX	XXX
..06832F-AB-3	BARRACUDA NETWORKS CUDA TL 1L USD	05/29/2026	Redemption @ 100.00		1,098	1,098	948	886	92	14		106		992		106	106	64	05/17/2029	5.A FE
..30339H-AD-3	FNZ Group Entities Limited-Initial USD T	06/30/2026	Redemption @ 100.00		305	305	298	239	59	1		60		299		6	6	14	11/05/2031	4.C FE
..78571Y-BK-5	INTEGRATED POWER 1L DDTL CL FUNDED	05/12/2026	Various		32,765	40,055	38,603							38,603		(5,838)	(5,838)	508	11/22/2028	4.C FE
..82981M-AC-6	TERM LOAN B : SITEL	03/27/2026	Adjustment		(1,311)					(57,727)		(57,727)		(57,727)		56,416	56,416		08/27/2028	5.B FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					32,857	41,457	39,849	1,125	151	(57,712)		(57,562)		(17,833)		50,690	50,690	586	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					132,305,404	135,946,644	130,571,828	108,469,128	132,333	190,323		322,657		132,013,030		158,594	158,594	3,979,615	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					132,305,404	135,946,644	130,571,828	108,469,128	132,333	190,323		322,657		132,013,030		158,594	158,594	3,979,615	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					132,305,404	135,946,644	130,571,828	108,469,128	132,333	190,323		322,657		132,013,030		158,594	158,594	3,979,615	XXX	XXX
..21H050-66-4	G2JUMB-5N-JUN-2025 - MBS	06/02/2026	J.P. Morgan Securities LLC		2,468,945	2,500,000	2,468,945							2,468,945				7,292	06/20/2056	1.A
..38380K-GF-6	GNR 2017-172 PA - CMO/RMBS	06/01/2026	Paydown		13,842	13,842	13,466	13,318		524		524		13,842				173	02/20/2047	1.A
..38381B-C3-6	GNR 2019-005 PB - CMO/RMBS	06/01/2026	Paydown		36,033	36,033	36,131	36,159		(126)		(126)		36,033				563	11/20/2047	1.A
..38381Q-CX-7	GNR 2025-140 P - CMO/RMBS	06/01/2026	Paydown		14,492	14,492	14,591	14,590		(98)		(98)		14,492				305	08/20/2055	1.A
..38381W-S3-3	GNR 2019-092 GF - CMO/RMBS	06/20/2026	Paydown		7,042	7,042	6,448			594		594		7,042				86	07/20/2049	1.A
..38381Y-HP-2	GNR 2019-097 FG - CMO/RMBS	06/20/2026	Paydown		14,934	14,934	13,673			1,262		1,262		14,934				162	08/20/2049	1.A
..38382C-GQ-8	GNR 2020-005 FA - CMO/RMBS	06/20/2026	Paydown		9,596	9,596	8,798			798		798		9,596				114	01/20/2050	1.A
..38383B-5R-9	GNR 2025-178 Q - CMO/RMBS	06/01/2026	Paydown		16,850	16,850	16,919	16,918		(68)		(68)		16,850				354	10/20/2055	1.A
..38383B-M2-5	GNR 2025-174 G - CMO/RMBS	06/01/2026	Paydown		99,021	99,021	98,743	98,744		277		277		99,021				1,999	10/20/2054	1.A
..38384E-JU-0	GNR 2023-134 BA - CMO/RMBS	06/01/2026	Paydown		204,304	204,304	203,777	203,735		569		569		204,304				4,948	09/20/2045	1.A
..38384J-Y7-3	GNR 2024-024 AD - CMO/RMBS	06/01/2026	Paydown		49,449	49,449	49,561	49,565		(116)		(116)		49,449				1,044	03/20/2052	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38385M-NM-4	GNR 2026-024 PG - CMO/RMBS	06/01/2026	Paydown		28,054	28,054	28,369		(316)			(316)		28,054				232	02/20/2056	1.A
..38385P-2Q-1	GNR 2026-062 EK - CMO/RMBS	06/01/2026	Paydown		665	665	658		7			7		665				3	04/20/2056	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					2,963,228	2,994,283	2,960,079	433,029		3,308		3,308		2,963,228				17,273	XXX	XXX
..38381J-8A-8	GNR 2024-031 KE - CMBS	06/01/2026	Paydown		3,752	3,752	3,498	3,553		199		199		3,752				66	03/16/2065	1.A
..38381J-UQ-8	GNR 2023-139 AE - CMBS	06/01/2026	Paydown		6,362	6,362	5,879	6,051		311		311		6,362				93	01/16/2064	1.A
..38381S-GF-8	GNR 2026-018 AD - CMBS	06/01/2026	Paydown		6,372	6,372	6,338			34		34		6,372				48	09/16/2059	1.A
..38381S-JC-2	GNR 2026-042 AE - CMBS	06/01/2026	Paydown		1,945	1,945	1,936			9		9		1,945				15	12/16/2066	1.A
..83162C-QH-9	SBAP 2006-20 F A - ABS	06/01/2026	Various		10,210	10,210	11,024	10,210						10,210				297	06/01/2026	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					28,641	28,641	28,675	19,815		553		553		28,641				520	XXX	XXX
..01F052-66-4	FNCL-5.5N-JUN-2025 - MBS	05/05/2026	Morgan Stanley & Co. LLC		2,505,859	2,500,000	2,505,859							2,505,859				3,819	06/25/2056	1.A
..3128MF-RJ-9	FH G16589 - RMBS	06/01/2026	Paydown		41,683	41,683	41,266	41,359		324		324		41,683				613	09/01/2032	1.A
..3128MJ-UN-8	FH G08588 - RMBS	06/01/2026	Paydown		10,311	10,311	10,901	11,000		(689)		(689)		10,311				178	05/01/2044	1.A
..31292K-6A-0	FH C03565 - RMBS	06/01/2026	Paydown		10,488	10,488	11,058	11,106		(618)		(618)		10,488				188	12/01/2040	1.A
..312933-AP-9	FH A86314 - RMBS	06/01/2026	Paydown		177	177	187	186		(9)		(9)		177				3	05/01/2039	1.A
..312943-AK-9	FH A94510 - RMBS	06/01/2026	Paydown		638	638	672	676		(38)		(38)		638				11	10/01/2040	1.A
..312943-RC-9	FH A94983 - RMBS	06/04/2026	Various		174,485	179,794	176,423	176,904		221		221		177,125		(2,640)	(2,640)	3,665	11/01/2040	1.A
..312945-DS-4	FH A96413 - RMBS	06/01/2026	Paydown		3,284	3,284	3,462	3,464		(180)		(180)		3,284				54	01/01/2041	1.A
..3132CX-K5-0	FH SB1216 - RMBS	05/27/2026	Various		1,720,075	1,786,830	1,757,794	1,759,244		1,541		1,541		1,760,785		(40,710)	(40,710)	28,444	10/01/2037	1.A
..3132D6-EB-2	FH SB8230 - RMBS	06/01/2026	Paydown		76,164	76,164	76,307	76,261		(96)		(96)		76,164				1,490	05/01/2038	1.A
..3132D6-EF-3	FH SB8234 - CMO/RMBS	06/01/2026	Paydown		85,429	85,429	85,696	85,651		(222)		(222)		85,429				1,733	06/01/2038	1.A
..3132DM-4T-9	FH SD0834 - RMBS	06/01/2026	Paydown		54,139	54,139	54,622	54,561		(421)		(421)		54,139				789	01/01/2052	1.A
..3132DM-7A-7	FH SD0889 - RMBS	06/01/2026	Paydown		81,819	81,819	82,574	82,457		(638)		(638)		81,819				1,096	02/01/2052	1.A
..3132DM-GD-1	FH SD0196 - RMBS	06/01/2026	Paydown		63,131	63,131	62,341	62,408		722		722		63,131				1,123	11/01/2049	1.A
..3132DN-S7-9	FH SD1442 - RMBS	06/01/2026	Paydown		55,666	55,666	54,788	54,879		787		787		55,666				938	08/01/2052	1.A
..3132DN-WH-2	FH SD1548 - RMBS	06/01/2026	Paydown		48,112	48,112	45,647	45,756		2,356		2,356		48,112				760	08/01/2052	1.A
..3132DN-XN-8	FH SD1585 - RMBS	06/01/2026	Paydown		31,485	31,485	29,567	29,699		1,786		1,786		31,485				451	08/01/2052	1.A
..3132DQ-3R-5	FH SD3508 - RMBS	06/01/2026	Paydown		61,254	61,254	56,852	57,268		3,986		3,986		61,254				982	06/01/2053	1.A
..3132DQ-F7-6	FH SD2890 - RMBS	06/01/2026	Paydown		66,474	66,474	66,510	66,465		9		9		66,474				1,555	05/01/2053	1.A
..3132DS-CH-3	FH SD4572 - RMBS	06/01/2026	Paydown		871	871	863	864		7		7		871				18	08/01/2053	1.A
..3132DS-Q6-2	FH SD4977 - RMBS	06/01/2026	Paydown		9,179	9,179	8,908	8,912		267		267		9,179				189	11/01/2053	1.A
..3132DT-FB-1	FH SD5562 - RMBS	06/01/2026	Paydown		253,238	253,238	252,011	252,053		1,184		1,184		253,238				5,562	05/01/2054	1.A
..3132DW-E7-4	FH SD8258 - RMBS	06/01/2026	Paydown		118,645	118,645	118,107	118,121		524		524		118,645				2,408	10/01/2052	1.A
..3132DW-F5-7	FH SD8288 - RMBS	06/01/2026	Paydown		104,665	104,665	103,782	103,847		818		818		104,665				2,242	01/01/2053	1.A
..3132DW-G9-8	FH SD8324 - RMBS	06/01/2026	Paydown		58,734	58,734	59,201	59,098		(364)		(364)		58,734				1,272	05/01/2053	1.A
..3132DW-GG-2	FH SD8299 - RMBS	06/01/2026	Paydown		34,825	34,825	33,596	33,604		1,221		1,221		34,825				737	02/01/2053	1.A
..3132DW-H2-2	FH SD8349 - RMBS	06/01/2026	Paydown		5,053	5,053	5,005	5,006		48		48		5,053				110	08/01/2053	1.A
..3132DW-HE-6	FH SD8329 - RMBS	06/01/2026	Paydown		35,460	35,460	34,486	34,519		942		942		35,460				721	06/01/2053	1.A
..3132DW-HG-1	FH SD8331 - RMBS	06/01/2026	Paydown		11,307	11,307	11,206	11,207		100		100		11,307				250	06/01/2053	1.A
..3132DW-HS-5	FH SD8341 - RMBS	06/01/2026	Paydown		11,808	11,808	11,460	11,464		344		344		11,808				243	07/01/2053	1.A
..3132DW-JF-1	FH SD8362 - RMBS	06/01/2026	Paydown		925	925	917	917		8		8		925				21	09/01/2053	1.A
..3132DW-JR-5	FH SD8372 - RMBS	06/01/2026	Paydown		2,914	2,914	2,885	2,886		28		28		2,914				63	11/01/2053	1.A
..3132DW-L9-2	FH SD8452 - RMBS	06/01/2026	Paydown		121,818	121,818	121,390	121,391		428		428		121,818				2,413	08/01/2054	1.A
..3132DW-LA-9	FH SD8421 - RMBS	06/01/2026	Paydown		258,495	258,495	258,888	258,605		(110)		(110)		258,495				6,021	04/01/2054	1.A
..3132DW-MR-1	FH SD8468 - RMBS	06/01/2026	Paydown		59,915	59,915	59,904	59,893		22		22		59,915				1,190	10/01/2054	1.A
..3132DW-MX-8	FH SD8474 - RMBS	06/01/2026	Paydown		35,015	35,015	34,096	34,110		905		905		35,015				697	11/01/2054	1.A
..3132DW-MY-6	FH SD8475 - RMBS	06/01/2026	Paydown		140,950	140,950	141,281	141,219		(268)		(268)		140,950				3,027	11/01/2054	1.A
..3132DW-N8-2	FH SD8515 - RMBS	06/01/2026	Paydown		160,293	160,293	160,243	160,223		70		70		160,293				3,383	03/01/2055	1.A
..3132DW-NW-9	FH SD8505 - RMBS	06/01/2026	Paydown		13,751	13,751	13,749			2		2		13,751				220	02/01/2055	1.A
..3132DW-NX-7	FH SD8506 - RMBS	06/01/2026	Paydown		64,313	64,313	63,649	63,663		650		650		64,313				1,358	02/01/2055	1.A
..3132DW-NY-5	FH SD8507 - RMBS	06/01/2026	Paydown		174,788	174,788	174,659	174,612		177		177		174,788				4,009	02/01/2055	1.A
..3132GE-5X-4	FH Q01762 - RMBS	06/01/2026	Paydown		8,414	8,414	8,752	8,893		(479)		(479)		8,414				156	07/01/2041	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3132GE-ZE-3	FH Q01641 - RMBS	06/01/2026	Paydown		4,395	4,395	4,580	4,535		(141)		(141)		4,395				83	06/01/2041	1.A
3132GF-3H-8	FH Q02600 - RMBS	06/01/2026	Paydown		2,472	2,472	2,607	2,602		(129)		(129)		2,472				35	08/01/2041	1.A
3132M9-JQ-8	FH Q28671 - RMBS	06/01/2026	Paydown		1,762	1,762	1,878	1,867		(105)		(105)		1,762				29	09/01/2044	1.A
3132VP-4H-8	FH Q63523 - RMBS	06/01/2026	Paydown		482	482	500	506		(24)		(24)		482				7	05/01/2049	1.A
3132WJ-U2-5	FH Q45100 - RMBS	06/01/2026	Paydown		3,834	3,834	3,974	3,987		(153)		(153)		3,834				58	12/01/2046	1.A
3132XC-SE-6	FH G67717 - RMBS	06/01/2026	Paydown		63,495	63,495	64,468	64,542		(1,047)		(1,047)		63,495				1,043	11/01/2048	1.A
3132XV-4V-2	FH Q53535 - RMBS	06/01/2026	Paydown		15,603	15,603	15,500	15,482		121		121		15,603				198	01/01/2048	1.A
31335A-5Y-0	FH G60863 - RMBS	06/01/2026	Paydown		54,288	54,288	52,246	52,331		1,957		1,957		54,288				656	02/01/2047	1.A
31335A-FP-8	FH G60174 - RMBS	06/01/2026	Paydown		2,895	2,895	3,052	3,059		(164)		(164)		2,895				46	10/01/2043	1.A
31335B-J7-2	FH G61186 - RMBS	06/01/2026	Paydown		87,918	87,918	91,297	91,496		(3,578)		(3,578)		87,918				1,682	01/01/2046	1.A
31335B-M6-0	FH G61281 - RMBS	06/01/2026	Paydown		21,211	21,211	21,095	21,084		126		126		21,211				308	01/01/2048	1.A
31335B-SE-7	FH G61417 - RMBS	06/01/2026	Paydown		30,662	30,662	30,694	30,702		(40)		(40)		30,662				463	05/01/2048	1.A
31335B-XK-7	FH G61582 - RMBS	06/01/2026	Paydown		14,927	14,927	15,094	15,201		(274)		(274)		14,927				249	08/01/2048	1.A
31335B-ZJ-8	FH G61645 - RMBS	06/01/2026	Paydown		14,168	14,168	14,323	14,574		(407)		(407)		14,168				242	10/01/2048	1.A
31335C-EA-8	FH G61929 - RMBS	06/01/2026	Paydown		16,714	16,714	16,986	17,194		(481)		(481)		16,714				251	03/01/2048	1.A
3133AM-SV-9	FH QC3232 - RMBS	06/01/2026	Paydown		25,661	25,661	27,790	27,617		(1,956)		(1,956)		25,661				337	06/01/2051	1.A
3133AQ-V8-7	FH QC6039 - RMBS	06/01/2026	Paydown		6,175	6,175	6,609	6,583		(407)		(407)		6,175				77	08/01/2051	1.A
3133KM-SE-6	FH RA5917 - RMBS	06/01/2026	Paydown		35,911	35,911	38,459	38,107		(2,196)		(2,196)		35,911				450	09/01/2051	1.A
3133KN-WL-3	FH RA6951 - RMBS	06/01/2026	Paydown		113,927	113,927	115,155	115,028		(1,101)		(1,101)		113,927				1,779	03/01/2052	1.A
3133KR-PV-0	FH RA9436 - RMBS	06/01/2026	Paydown		72,458	72,458	71,473	71,574		884		884		72,458				1,725	07/01/2053	1.A
3136B3-RT-9	FNR 2018-89 CA - CMO/RMBS	06/01/2026	Paydown		71,720	71,720	72,594	71,846		(126)		(126)		71,720				1,202	06/25/2053	1.A
3136B8-HA-0	FNR 2020-3 JZ - CMO/RMBS	06/02/2026	Paydown		5,314	5,314	5,286	5,292		22		22		5,314				68	02/25/2050	1.A
3136B8-LT-4	FNR 2020-7 DZ - CMO/RMBS	06/02/2026	Paydown		5,418	5,418	5,410	5,411		7		7		5,418				71	02/25/2050	1.A
3136BN-CL-8	FNR 2022-30 CD - CMO/RMBS	05/12/2026	Various		1,446,583	1,493,034	1,485,336	1,485,878		300		300		1,486,179		(39,596)	(39,596)	27,090	01/25/2050	1.A
3136BN-CN-4	FNR 2022-30 C - CMO/RMBS	06/01/2026	Paydown		51,641	51,641	51,108	51,161		480		480		51,641				982	01/25/2050	1.A
3136B0-RA-9	FNR 2023-054 GA - CMO/RMBS	06/01/2026	Paydown		443,950	443,950	444,228	443,235		715		715		443,950				11,333	04/25/2049	1.A
3136B5-5Q-4	FNR 2024-75 CD - CMO/RMBS	06/01/2026	Paydown		163,276	163,276	161,516	161,658		1,618		1,618		163,276				2,918	12/25/2051	1.A
3136BT-U6-8	FNR 2024-95 ZU - CMO/RMBS	06/02/2026	Paydown		55,299	55,299	55,070	55,067		231		231		55,299				1,208	12/25/2054	1.A
3136BV-NQ-7	FNR 2025-22 AT - CMO/RMBS	06/01/2026	Paydown		290,023	290,023	279,582	279,164		10,859		10,859		290,023				5,744	04/25/2055	1.A
3136BW-U4-6	FNR 2025-65 AC - CMO/RMBS	06/01/2026	Paydown		181,257	181,257	179,019	178,964		2,293		2,293		181,257				3,547	01/25/2054	1.A
3136BW-WS-1	FNR 2025-52 GA - CMO/RMBS	06/01/2026	Paydown		91,419	91,419	90,742	90,740		679		679		91,419				1,823	01/25/2053	1.A
3136BX-3N-2	FNR 2025-104 DA - CMO/RMBS	06/01/2026	Paydown		167,469	167,469	166,993	166,997		473		473		167,469				3,246	03/25/2055	1.A
3137FE-S5-0	FHR 4767 LA - CMO/RMBS	06/01/2026	Paydown		11,549	11,549	11,499	11,511		38		38		11,549				176	08/15/2046	1.A
3137FE-SL-5	FHR 4767 PA - CMO/RMBS	06/01/2026	Paydown		32,506	32,506	33,009	32,978		(471)		(471)		32,506				491	02/15/2047	1.A
3137G1-BV-8	FWLS 2017-SC02 2A - CMO/RMBS	06/01/2026	Paydown		2,532	2,532	2,570	2,600		(69)		(69)		2,532				42	05/25/2047	1.A
3137HC-P3-0	FHR 5413 MD - CMO/RMBS	06/01/2026	Paydown		265,519	265,519	265,270	265,000		519		519		265,519				6,185	04/25/2050	1.A
3137HC-QL-9	FHR 5410 KB - CMO/RMBS	06/01/2026	Paydown		235,100	235,100	234,347	234,306		794		794		235,100				5,574	11/25/2050	1.A
3137HL-2C-5	FHR 5541 DT - CMO/RMBS	06/01/2026	Paydown		269,080	269,080	261,774	261,757		7,323		7,323		269,080				5,118	05/25/2055	1.A
3137HL-KN-1	FHR 5550 DC - CMO/RMBS	06/01/2026	Paydown		152,748	152,748	152,605	152,601		147		147		152,748				3,392	12/25/2051	1.A
3137HM-HR-4	FHR 5566 EA - CMO/RMBS	06/01/2026	Paydown		48,516	48,516	48,054	48,063		453		453		48,516				935	11/25/2051	1.A
3137HM-X4-7	FHR 5580 EC - CMO/RMBS	06/01/2026	Paydown		245,198	245,198	243,972	243,953		1,245		1,245		245,198				4,702	04/25/2053	1.A
3138A9-YZ-1	FN AH7927 - RMBS	06/01/2026	Paydown		1,823	1,823	1,887	1,826		(3)		(3)		1,823				26	08/01/2026	1.A
3138EB-P2-5	FN AK6740 - RMBS	06/01/2026	Paydown		28,025	28,025	28,423	28,383		(358)		(358)		28,025				469	03/01/2042	1.A
3138EE-AS-8	FN AK9016 - RMBS	06/01/2026	Paydown		160,123	160,123	162,400	161,923		(1,800)		(1,800)		160,123				2,378	04/01/2042	1.A
3138EL-G3-1	FN AL3817 - RMBS	06/01/2026	Paydown		11,561	11,561	12,370	12,320		(760)		(760)		11,561				230	06/01/2042	1.A
3138EP-ZP-2	FN AL7049 - RMBS	06/01/2026	Paydown		5,488	5,488	5,957	6,004		(515)		(515)		5,488				103	02/01/2045	1.A
3138EP-ZX-5	FN AL7057 - RMBS	06/01/2026	Paydown		7,814	7,814	8,299	8,288		(474)		(474)		7,814				131	07/01/2045	1.A
3138ER-QJ-2	FN AL9456 - RMBS	06/01/2026	Paydown		17,426	17,426	18,736	18,681		(1,254)		(1,254)		17,426				326	10/01/2045	1.A
3138ER-SC-5	FN AL9514 - RMBS	06/01/2026	Paydown		19,373	19,373	20,443	20,313		(941)		(941)		19,373				322	02/01/2043	1.A
3138WB-QF-5	FN AS2253 - RMBS	06/01/2026	Paydown		19,069	19,069	20,282	20,395		(1,326)		(1,326)		19,069				363	04/01/2044	1.A
3138WD-UK-5	FN AS4185 - RMBS	06/01/2026	Paydown		1,426	1,426	1,512	1,582		(156)		(156)		1,426				24	12/01/2044	1.A
3138WH-NF-5	FN AS7589 - RMBS	06/01/2026	Paydown		24,143	24,143	24,839	24,902		(759)		(759)		24,143				336	07/01/2046	1.A
3138WH-TT-9	FN AS7761 - RMBS	06/01/2026	Paydown		58,888	58,888	60,223	60,107		(1,219)		(1,219)		58,888				978	08/01/2046	1.A
3138WJ-6R-4	FN AS8979 - RMBS	06/01/2026	Paydown		19,614	19,614	20,475	20,660		(1,046)		(1,046)		19,614				408	03/01/2047	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3138WJ-GK-8	FN AS8301 - RMBS	06/01/2026	Paydown		25,748	25,748	25,695	25,692		56		56		25,748				329	11/01/2046	1.A
3138WJ-K7-2	FN AS8417 - RMBS	06/01/2026	Paydown		707	707	729	741		(34)		(34)		707				10	12/01/2046	1.A
3138WJ-UH-9	FN AS8683 - RMBS	06/01/2026	Paydown		939	939	972	981		(42)		(42)		939				14	01/01/2047	1.A
3138WL-CE-1	FN AS9968 - RMBS	06/01/2026	Paydown		26,030	26,030	26,815	26,902		(872)		(872)		26,030				448	07/01/2047	1.A
313960-TR-0	FNR 2009-62 WA - CMO/RMBS	06/01/2026	Paydown		13,657	13,657	14,238	13,841		(183)		(183)		13,657				317	08/25/2039	1.A
3140H6-JD-2	FN BJ4759 - RMBS	06/01/2026	Paydown		46,781	46,781	46,854	46,836		(55)		(55)		46,781				586	02/01/2048	1.A
3140H9-AK-9	FN BJ7209 - RMBS	06/01/2026	Paydown		9,464	9,464	9,569	9,628		(164)		(164)		9,464				158	10/01/2048	1.A
3140HJ-K6-7	FN BK4816 - RMBS	06/01/2026	Paydown		23,276	23,276	23,560	23,983		(707)		(707)		23,276				339	09/01/2048	1.A
3140J5-U6-4	FN BM1504 - RMBS	06/01/2026	Paydown		57,639	57,639	60,134	60,192		(2,553)		(2,553)		57,639				1,039	02/01/2046	1.A
3140J5-Z3-6	FN BM1661 - RMBS	06/01/2026	Paydown		18,053	18,053	18,617	18,667		(614)		(614)		18,053				314	08/01/2047	1.A
3140J6-CJ-9	FN BM1882 - RMBS	06/01/2026	Paydown		16,219	16,219	16,777	16,798		(579)		(579)		16,219				303	06/01/2044	1.A
3140J7-6B-6	FN BM3565 - RMBS	06/01/2026	Paydown		19,223	19,223	18,641	18,659		564		564		19,223				237	10/01/2047	1.A
3140J7-6D-2	FN BM3567 - RMBS	06/01/2026	Paydown		25,046	25,046	25,678	25,581		(534)		(534)		25,046				406	09/01/2047	1.A
3140J7-UE-3	FN BM3280 - RMBS	06/01/2026	Paydown		23,923	23,923	24,898	25,305		(1,382)		(1,382)		23,923				441	11/01/2047	1.A
3140J7-WY-7	FN BM3362 - RMBS	06/01/2026	Paydown		121,810	121,810	126,125	125,509		(3,699)		(3,699)		121,810				2,330	01/01/2044	1.A
3140J9-D9-9	FN BM4627 - RMBS	06/01/2026	Paydown		16,771	16,771	17,140	17,267		(496)		(496)		16,771				279	10/01/2048	1.A
3140J9-GM-7	FN BM4703 - RMBS	06/01/2026	Paydown		26,022	26,022	26,795	27,485		(1,463)		(1,463)		26,022				368	02/01/2048	1.A
3140J9-HB-0	FN BM4725 - RMBS	06/01/2026	Paydown		187,428	187,428	193,637	193,753		(6,325)		(6,325)		187,428				3,769	06/01/2044	1.A
3140JH-YR-8	FN BN1619 - RMBS	06/01/2026	Paydown		32,257	32,257	32,771	32,949		(692)		(692)		32,257				517	10/01/2048	1.A
3140JQ-QK-2	FN BN7657 - RMBS	06/01/2026	Paydown		225	225	234	235		(10)		(10)		225				3	07/01/2049	1.A
3140KL-DM-1	FN BQ1007 - RMBS	06/01/2026	Paydown		12,522	12,522	13,551	13,362		(840)		(840)		12,522				157	07/01/2051	1.A
3140MQ-AK-5	FN BV9909 - RMBS	06/01/2026	Paydown		24,901	24,901	24,680	24,665		237		237		24,901				427	06/01/2052	1.A
3140MR-BB-2	FN BW0033 - RMBS	06/01/2026	Paydown		48,267	48,267	47,015	46,979		1,289		1,289		48,267				872	07/01/2052	1.A
31407Q-5R-4	FN CA0855 - RMBS	06/01/2026	Paydown		38,236	38,236	38,236	38,236						38,236				591	12/01/2047	1.A
31408B-AT-2	FN CA0917 - RMBS	06/01/2026	Paydown		22,297	22,297	22,307	22,313		(16)		(16)		22,297				314	12/01/2047	1.A
31408B-DA-0	FN CA0996 - RMBS	06/01/2026	Paydown		26,511	26,511	26,524	26,533		(22)		(22)		26,511				370	01/01/2048	1.A
31408B-DB-8	FN CA0997 - RMBS	06/01/2026	Paydown		45,029	45,029	44,705	44,663		366		366		45,029				656	01/01/2048	1.A
31408B-J4-8	FN CA1182 - RMBS	06/01/2026	Paydown		25,296	25,296	25,205	25,202		94		94		25,296				380	02/01/2048	1.A
31408B-J9-7	FN CA1187 - RMBS	06/01/2026	Paydown		19,485	19,485	19,643	19,772		(288)		(288)		19,485				286	02/01/2048	1.A
31408B-KE-4	FN CA1192 - RMBS	06/01/2026	Paydown		33,943	33,943	34,898	34,652		(709)		(709)		33,943				594	02/01/2048	1.A
31409J-4N-0	FN CA2628 - RMBS	06/01/2026	Paydown		42,300	42,300	42,868	43,115		(815)		(815)		42,300				735	11/01/2048	1.A
31409J-WT-6	FN CA2457 - RMBS	06/01/2026	Paydown		61,149	61,149	62,146	62,436		(1,287)		(1,287)		61,149				1,051	10/01/2048	1.A
3140QE-ZX-3	FN CA7057 - RMBS	06/01/2026	Paydown		36,096	36,096	33,952	34,170		1,925		1,925		36,096				512	09/01/2050	1.A
3140QM-WE-0	FN CB2444 - RMBS	06/01/2026	Paydown		157,934	157,934	159,340	159,251		(1,317)		(1,317)		157,934				1,883	12/01/2051	1.A
3140QN-YJ-5	FN CB3412 - RMBS	06/01/2026	Paydown		8,292	8,292	7,913	7,926		366		366		8,292				116	04/01/2052	1.A
3140QP-JJ-7	FN CB3864 - RMBS	06/01/2026	Paydown		26,497	26,497	26,306	26,315		182		182		26,497				487	06/01/2052	1.A
3140QR-MZ-3	FN CB5775 - RMBS	06/01/2026	Paydown		153,405	153,405	151,547	151,521		1,884		1,884		153,405				3,389	12/01/2052	1.A
3140QS-A6-8	FN CB6328 - RMBS	06/01/2026	Paydown		62,589	62,589	62,306	62,311		278		278		62,589				1,540	05/01/2053	1.A
3140W0-ZE-8	FN FA0740 - RMBS	06/01/2026	Paydown		21,718	21,718	20,617	20,640		1,078		1,078		21,718				421	03/01/2055	1.A
3140W1-TJ-2	FN FA1452 - RMBS	06/01/2026	Paydown		116,908	116,908	117,839	117,757		(850)		(850)		116,908				2,596	04/01/2055	1.A
3140W3-4X-4	FN FA3537 - RMBS	06/01/2026	Paydown		60,009	60,009	59,906	59,905		104		104		60,009				1,453	11/01/2055	1.A
3140XC-ML-9	FN FM8462 - RMBS	06/01/2026	Paydown		32,716	32,716	35,016	34,728		(2,012)		(2,012)		32,716				438	08/01/2051	1.A
3140XC-T7-3	FN FM8673 - RMBS	06/01/2026	Paydown		3,865	3,865	4,167	4,127		(261)		(261)		3,865				49	09/01/2051	1.A
3140XD-H9-0	FN FM9255 - RMBS	06/01/2026	Paydown		61,060	61,060	61,613	61,566		(507)		(507)		61,060				849	10/01/2051	1.A
3140XF-YB-1	FN FS0705 - RMBS	06/01/2026	Paydown		27,171	27,171	25,770	25,925		1,246		1,246		27,171				425	05/01/2050	1.A
3140XJ-AE-3	FN FS2704 - RMBS	06/01/2026	Paydown		3,953	3,953	3,739	3,755		198		198		3,953				58	08/01/2052	1.A
3140XJ-HJ-5	FN FS2932 - RMBS	05/27/2026	Various		571,821	587,970	579,886	580,470		639		639		581,110		(9,289)	(9,289)	9,337	01/01/2037	1.A
3140XJ-PY-3	FN FS3138 - RMBS	06/01/2026	Paydown		61,525	61,525	60,242	60,317		1,208		1,208		61,525				1,198	10/01/2052	1.A
3140XL-F5-2	FN FS4687 - RMBS	06/01/2026	Paydown		193,175	193,175	193,326	193,165		10		10		193,175				4,378	05/01/2053	1.A
3140XL-LW-6	FN FS4840 - RMBS	06/01/2026	Paydown		622	622	617	617		5		5		622				13	05/01/2053	1.A
3140XL-RG-5	FN FS4986 - RMBS	06/01/2026	Paydown		63,333	63,333	51,153	51,652		11,680		11,680		63,333				787	05/01/2052	1.A
3140XN-VZ-4	FN FS6931 - RMBS	06/01/2026	Paydown		2,439	2,439	2,419	2,420		19		19		2,439				53	01/01/2053	1.A
3140XP-BW-8	FN FS7252 - RMBS	06/01/2026	Paydown		30,331	30,331	29,501	29,529		802		802		30,331				621	11/01/2053	1.A
3140XQ-M5-3	FN FS8479 - RMBS	06/01/2026	Paydown		17,994	17,994	17,839	17,840		154		154		17,994				394	08/01/2053	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31417Y-RW-9	FN MA0500 - RMBS	06/01/2026	Paydown		7,768	7,768	8,049	8,003		(235)		(235)		7,768				172	08/01/2040	1.A
31418C-3J-1	FN MA3500 - RMBS	06/01/2026	Paydown		4,032	4,032	4,010	3,986		46		46		4,032				67	10/01/2048	1.A
31418C-RD-8	FN MA3183 - RMBS	06/01/2026	Paydown		12,381	12,382	12,616	12,692		(310)		(310)		12,382				206	11/01/2047	1.A
31418C-U7-7	FN MA3305 - RMBS	06/01/2026	Paydown		12,932	12,932	12,910	12,914		17		17		12,932				189	03/01/2048	1.A
31418C-U8-5	FN MA3306 - RMBS	06/01/2026	Paydown		36,271	36,271	37,046	37,424		(1,153)		(1,153)		36,271				595	03/01/2048	1.A
31418C-UA-0	FN MA3276 - RMBS	06/01/2026	Paydown		14,547	14,547	14,777	14,984		(437)		(437)		14,547				211	02/01/2048	1.A
31418C-UB-8	FN MA3277 - RMBS	06/01/2026	Paydown		16,748	16,748	17,155	17,309		(561)		(561)		16,748				287	02/01/2048	1.A
31418D-4Y-5	FN MA4438 - RMBS	06/01/2026	Paydown		56,867	56,867	56,805	56,801		66		66		56,867				596	10/01/2051	1.A
31418D-6C-1	FN MA4466 - RMBS	06/01/2026	Paydown		60,157	60,157	60,082	60,079		79		79		60,157				626	11/01/2051	1.A
31418D-GL-0	FN MA3802 - RMBS	06/01/2026	Paydown		8,286	8,286	8,424	8,551		(265)		(265)		8,286				102	10/01/2049	1.A
31418E-B9-0	FN MA4563 - RMBS	06/01/2026	Paydown		63,742	63,742	63,658	63,654		88		88		63,742				669	03/01/2052	1.A
31418E-D6-4	FN MA4624 - RMBS	06/01/2026	Paydown		158,041	158,041	136,582	136,696		21,346		21,346		158,041				2,011	06/01/2052	1.A
31418E-ES-5	FN MA4644 - RMBS	06/01/2026	Paydown		95,817	95,817	95,727	95,708		109		109		95,817				1,578	05/01/2052	1.A
31418E-HK-9	FN MA4733 - RMBS	06/01/2026	Paydown		53,222	53,222	52,407	52,424		797		797		53,222				1,008	09/01/2052	1.A
31418E-J7-6	FN MA4785 - RMBS	06/01/2026	Paydown		102,289	102,289	101,457	101,503		785		785		102,289				2,120	10/01/2052	1.A
31418E-KV-1	FN MA4807 - RMBS	06/01/2026	Paydown		100,753	100,753	99,730	99,832		921		921		100,753				2,386	11/01/2052	1.A
31418E-R7-7	FN MA5009 - RMBS	06/01/2026	Paydown		2,292	2,292	2,223	2,224		68		68		2,292				47	05/01/2053	1.A
31418E-R8-5	FN MA5010 - RMBS	06/01/2026	Paydown		53,923	53,923	54,349	54,263		(340)		(340)		53,923				1,188	05/01/2053	1.A
31418E-U9-9	FN MA5107 - RMBS	06/01/2026	Paydown		1,458	1,458	1,445	1,445		12		12		1,458				32	08/01/2053	1.A
31418E-V8-0	FN MA5138 - RMBS	06/01/2026	Paydown		4,772	4,772	4,726	4,727		45		45		4,772				104	09/01/2053	1.A
31418F-BM-8	FN MA5443 - RMBS	06/01/2026	Paydown		118,694	118,694	115,828	116,041		2,653		2,653		118,694				2,376	08/01/2054	1.A
31418F-DA-2	FN MA5496 - RMBS	06/01/2026	Paydown		285,563	285,563	285,407	285,362		201		201		285,563				5,712	10/01/2054	1.A
31418F-EC-7	FN MA5530 - RMBS	06/01/2026	Paydown		75,659	75,659	75,659							75,659				1,196	11/01/2054	1.A
31418F-ED-5	FN MA5531 - RMBS	06/01/2026	Paydown		106,031	106,031	105,137	105,170		862		862		106,031				2,249	11/01/2054	1.A
31418F-F4-4	FN MA5586 - RMBS	06/01/2026	Paydown		111,723	111,723	109,855	109,931		1,792		1,792		111,723				2,345	01/01/2055	1.A
31418F-GX-9	FN MA5613 - RMBS	06/01/2026	Paydown		42,442	42,442	42,435			7		7		42,442				693	02/01/2055	1.A
31418F-GY-7	FN MA5614 - RMBS	06/01/2026	Paydown		67,873	67,873	67,173	67,190		684		684		67,873				1,440	02/01/2055	1.A
31418F-GZ-4	FN MA5615 - RMBS	06/01/2026	Paydown		168,911	168,911	168,786	168,746		165		165		168,911				3,924	02/01/2055	1.A
31418F-HY-6	FN MA5646 - RMBS	06/01/2026	Paydown		56,047	56,047	55,112	55,136		911		911		56,047				1,169	03/01/2055	1.A
31418F-HZ-3	FN MA5647 - RMBS	06/01/2026	Paydown		78,998	78,998	79,260	79,238		(241)		(241)		78,998				1,817	03/01/2055	1.A
31418F-KL-0	FN MA5698 - RMBS	06/01/2026	Paydown		20,635	20,635	20,062	20,068		568		568		20,635				367	05/01/2055	1.A
31418F-KN-6	FN MA5700 - RMBS	06/01/2026	Paydown		97,107	97,107	96,128	96,131		976		976		97,107				2,024	05/01/2055	1.A
31418F-LR-6	FN MA5735 - RMBS	06/01/2026	Paydown		144,244	144,244	143,191	143,203		1,041		1,041		144,244				3,059	06/01/2055	1.A
31418F-MJ-3	FN MA5760 - RMBS	06/01/2026	Paydown		141,107	141,107	141,052			55		55		141,107				1,014	07/01/2055	1.A
31418F-PF-8	FN MA5821 - RMBS	06/01/2026	Paydown		115,557	115,557	113,833	113,862		1,695		1,695		115,557				2,280	09/01/2055	1.A
31418F-PG-6	FN MA5822 - RMBS	06/01/2026	Paydown		143,482	143,482	143,471	143,463		19		19		143,482				3,026	09/01/2055	1.A
31418F-Q8-3	FN MA5878 - RMBS	06/01/2026	Paydown		48,791	48,791	48,579	48,580		211		211		48,791				984	11/01/2055	1.A
31418F-Q9-1	FN MA5879 - RMBS	06/01/2026	Paydown		87,010	87,010	87,989	87,975		(965)		(965)		87,010				1,871	11/01/2055	1.A
31418F-QE-0	FN MA5852 - RMBS	06/01/2026	Paydown		48,972	48,972	48,555	48,560		412		412		48,972				955	10/01/2055	1.A
31418F-QF-7	FN MA5853 - RMBS	06/01/2026	Paydown		167,832	167,832	169,156	169,126		(1,294)		(1,294)		167,832				3,459	10/01/2055	1.A
31418F-R7-4	FN MA5909 - RMBS	06/01/2026	Paydown		19,037	19,037	19,011	19,011		27		27		19,037				396	12/01/2055	1.A
31418F-R8-2	FN MA5910 - RMBS	06/01/2026	Paydown		182,153	182,153	184,686	184,664		(2,511)		(2,511)		182,153				4,126	12/01/2055	1.A
31418F-UX-3	FN MA5997 - RMBS	06/01/2026	Paydown		46,800	46,800	46,793			7		7		46,800				379	03/01/2056	1.A
31418F-VX-2	FN MA6029 - RMBS	06/01/2026	Paydown		18,677	18,677	18,348			330		330		18,677				170	04/01/2056	1.A
31418F-XH-5	FN MA6079 - RMBS	06/01/2026	Paydown		5,855	5,855	5,755			101		101		5,855				24	06/01/2056	1.A
31418F-XJ-1	FN MA6080 - RMBS	06/01/2026	Paydown		18,665	18,665	18,690			(25)		(25)		18,665				86	06/01/2056	1.A
31427Q-DZ-2	FH SL2819 - RMBS	06/01/2026	Paydown		18,315	18,315	18,309			6		6		18,315				276	08/01/2055	1.A
3142GR-EX-4	FH RJ1049 - RMBS	06/01/2026	Paydown		58,382	58,382	59,476	59,146		(763)		(763)		58,382				1,405	03/01/2054	1.A
3142GX-DU-8	FH RJ6414 - RMBS	06/01/2026	Paydown		31,836	31,836	31,383			453		453		31,836				133	04/01/2056	1.A
3142J6-B2-8	FH RQ0056 - RMBS	06/01/2026	Paydown		156,235	156,235	157,505	157,480		(1,245)		(1,245)		156,235				3,283	10/01/2055	1.A
3142J6-DG-5	FEDERAL HOME LOAN MORTGAGE CORPORATION - ...	06/01/2026	Paydown		42,223	42,223	41,754			468		468		42,223				350	03/01/2056	1.A
3142J6-DX-8	FH RQ0117 - RMBS	06/01/2026	Paydown		8,730	8,730	8,442			288		288		8,730				52	05/01/2056	1.A
3142J6-DY-6	FH RQ0118 - RMBS	06/01/2026	Paydown		46,089	46,089	45,694			395		395		46,089				314	05/01/2056	1.A
3142JC-B7-4	FH RR0061 - RMBS	06/01/2026	Paydown		33,008	33,008	32,678			330		330		33,008				243	02/01/2041	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..35563P-E3-9	SCRT 2022-2 MA - CMO/RMBS	06/01/2026	Paydown		51,722	51,722	47,873	49,946		1,775		1,775		51,722				602	04/25/2062	1.A
..35563P-GG-8	SCRT 2018-3 MA - CMO/RMBS	06/01/2026	Paydown		12,983	12,983	12,913	12,933		50		50		12,983				189	08/27/2057	1.A
..35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS	06/01/2026	Paydown		32,824	32,824	32,067	32,401		424		424		32,824				479	03/25/2058	1.A
..35563P-JF-7	SCRT 2019-1 MA - CMO/RMBS	06/01/2026	Paydown		23,838	23,838	23,974	23,958		(121)		(121)		23,838				346	07/25/2058	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					18,580,848	18,709,654	18,618,041	15,577,457		49,026		49,026		18,673,083		(92,234)	(92,234)	304,509	XXX	XXX
..302970-AG-3	FRESB 2019-SB59 A1F - CMBS	06/01/2026	Paydown		2,498	2,498	2,510	2,501		(3)		(3)		2,498				36	01/25/2029	1.A
..302970-AH-1	FRESB 2019-SB59 A1H - CMBS	06/01/2026	Paydown		1,627	1,627	1,635	1,683		(56)		(56)		1,627				24	11/25/2038	1.A
..30297D-AJ-9	FRESB 2018-SB53 A1F - CMBS	06/01/2026	Paydown		14,515	14,515	14,519	14,490		25		25		14,515				255	06/25/2028	1.A
..30297D-AM-2	FRESB 2018-SB53 A1H - CMBS	06/01/2026	Paydown		2,740	2,740	2,688	2,792		(52)		(52)		2,740				39	05/25/2038	1.A
..30297J-AE-7	FRESB 2018-SB54 A1F - CMBS	06/01/2026	Paydown		21,283	21,283	20,907	21,084		199		199		21,283				363	05/25/2028	1.A
..3132WW-BE-1	FH WA2536 - CMBS/RMBS	06/01/2026	Paydown		9,765	9,765	8,413	8,543		1,222		1,222		9,765				140	07/01/2054	1.A
..3132WW-YU-0	FH WA3222 - CMBS/RMBS	06/01/2026	Paydown		6,116	6,116	5,857	5,905		211		211		6,116				64	10/01/2037	1.A
..3132WX-AK-6	FH WA3409 - CMBS/RMBS	06/01/2026	Paydown		7,086	7,086	7,235	7,190		(104)		(104)		7,086				98	05/01/2037	1.A
..313637-Q5-2	FN 109476 - CMBS/RMBS	06/01/2026	Paydown		8,473	8,473	8,518	8,460		13		13		8,473				134	08/01/2028	1.A
..313637-R6-9	FN 109509 - CMBS/RMBS	06/01/2026	Paydown		9,340	9,340	9,451	9,341		(1)		(1)		9,340				152	09/01/2028	1.A
..313637-VK-3	FN 109618 - CMBS/RMBS	04/14/2026	Various		476,091	481,576	484,135	480,928		(127)		(127)		480,802		(4,711)	(4,711)	6,762	10/01/2028	1.A
..3137F3-2C-7	FHMS K-HG1 A3 - CMBS	05/28/2026	Various		3,955,698	4,011,438	4,014,487	4,004,702		(301)		(301)		4,004,401		(48,703)	(48,703)	66,166	12/25/2027	1.A
..3137F4-X7-2	FHMS K-075 A2 - CMBS	06/04/2026	Various		2,328,459	2,350,000	2,401,575	2,358,310		(2,873)		(2,873)		2,355,437		(26,978)	(26,978)	44,788	02/25/2028	1.A
..3137FD-ER-9	FHMS K-1504 A1 - CMBS	06/01/2026	Paydown		163,992	163,992	167,262	163,595		396		396		163,992				2,171	11/25/2028	1.A
..3138LM-6G-3	FN AN8970 - CMBS/RMBS	06/04/2026	Various		377,300	382,538	384,571	382,046		(113)		(113)		381,933		(4,632)	(4,632)	7,151	04/01/2028	1.A
..3140HR-HT-3	FN BL0241 - CMBS/RMBS	06/01/2026	Paydown		3,257	3,257	3,276	3,252		4		4		3,257				53	11/01/2028	1.A
..3140HR-JJ-3	FN BL0264 - CMBS/RMBS	06/01/2026	Paydown		7,658	7,658	7,694	7,645		13		13		7,658				123	11/01/2028	1.A
..3140HS-HC-8	FN BL1126 - CMBS/RMBS	04/14/2026	Various		1,786,009	1,793,845	1,794,966	1,789,122		(301)		(301)		1,788,821		(2,812)	(2,812)	27,301	01/01/2029	1.A
..3140HS-W5-6	FN BL1567 - CMBS/RMBS	06/01/2026	Paydown		2,478	2,478	2,492	2,475		3		3		2,478				37	02/01/2029	1.A
..3140HT-EC-9	FN BL1930 - CMBS/RMBS	06/01/2026	Paydown		1,954	1,954	2,125	2,047		(93)		(93)		1,954				31	03/01/2037	1.A
..3140HT-NB-1	FN BL2185 - CMBS/RMBS	06/01/2026	Paydown		1,830	1,830	1,868	1,852		(22)		(22)		1,830				31	05/01/2049	1.A
..3140HT-QS-1	FN BL2264 - CMBS/RMBS	04/27/2026	Paydown		500,000	500,000	500,938	499,260		740		740		500,000				6,067	04/01/2039	1.A
..3140HT-R2-7	FN BL2304 - CMBS/RMBS	04/27/2026	Paydown		485,418	485,418	495,202	489,461		(4,043)		(4,043)		485,418				5,604	05/01/2034	1.A
..3140HU-B7-0	FN BL2761 - CMBS/RMBS	06/01/2026	Paydown		691	691	706	698		(6)		(6)		691				11	06/01/2049	1.A
..3140HU-B9-6	FN BL2763 - CMBS/RMBS	06/01/2026	Paydown		458	458	470	464		(6)		(6)		458				8	06/01/2049	1.A
..3140HW-MX-7	FN BL4873 - CMBS/RMBS	06/01/2026	Paydown		1,237	1,237	1,252	1,243		(5)		(5)		1,237				13	11/01/2031	1.A
..3140HX-4D-9	FN BL6219 - CMBS/RMBS	04/01/2026	Paydown		37,560	37,560	37,143	37,236		324		324		37,560				303	03/01/2040	1.A
..3140HX-FF-2	FN BL5565 - CMBS/RMBS	04/27/2026	Paydown		250,000	250,000	250,469	249,758		242		242		250,000				2,512	01/01/2040	1.A
..3140J1-2Y-3	FN BL8890 - CMBS/RMBS	06/01/2026	Paydown		519	519	530	525		(7)		(7)		519				5	10/01/2050	1.A
..3140J1-Z4-3	FN BL8862 - CMBS/RMBS	06/01/2026	Paydown		519	519	532	526		(8)		(8)		519				5	10/01/2050	1.A
..3140LB-NF-6	FN BS1289 - CMBS/RMBS	06/01/2026	Paydown		1,207	1,206	1,210	1,207		(1)		(1)		1,206				11	03/01/2051	1.A
..3140NW-QV-0	FN BZ2267 - CMBS/RMBS	06/01/2026	Paydown		2,286	2,286	2,292	2,291		(5)		(5)		2,286				48	11/01/2041	1.A
..3140Q0-N3-2	FN BZ4909 - CMBS/RMBS	06/01/2026	Paydown		535	535	536	536		(1)		(1)		535				12	09/01/2041	1.A
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					10,468,600	10,564,441	10,637,463	10,561,168		(4,732)		(4,732)		10,556,436		(87,836)	(87,836)	170,520	XXX	XXX
..00039G-AA-7	ADMT 24NQM1 A1 - RMBS	06/01/2026	Paydown		56,488	56,488	56,487	57,653		(1,166)		(1,166)		56,488				1,419	02/25/2069	1.A
..02149Q-AD-2	CWALT 2007-0A10 2A1 - CMO/RMBS	06/25/2026	Paydown			8,741	1,233	215		8,526		8,526		8,741		(8,741)	(8,741)	102	09/25/2047	1.A FM
..03464B-AC-2	AOMT 2022-1 A3 - RMBS	06/01/2026	Paydown		4,900	4,900	4,900	4,899		1		1		4,900				69	12/25/2066	1.A
..03464K-AB-4	AOMT 2019-5 A2 - CMO/RMBS	06/01/2026	Paydown		3,325	3,325	3,325	3,321		4		4		3,325				37	10/25/2049	1.A
..03464T-AA-7	AOMT 2022-3 A1 - RMBS	06/01/2026	Paydown		22,695	22,695	22,452	23,025		(330)		(330)		22,695				394	01/25/2067	1.A
..03465G-AA-4	AOMT 2023-2 A1 - RMBS	06/01/2026	Paydown		23,201	23,201	21,943	22,387		814		814		23,201				462	10/25/2067	1.A FE
..03465L-AC-9	AOMT 2020-3 A3 - CMO/RMBS	06/01/2026	Paydown		40,087	40,087	39,442	39,874		214		214		40,087				460	04/27/2065	1.A
..03465W-AA-9	AOMT 231 A1 - CMO/RMBS	06/01/2026	Paydown		90,911	90,911	88,399	90,193		717		717		90,911				1,822	09/26/2067	1.A FE
..03466H-AB-9	AOMT 243 A2 - RMBS	06/01/2026	Paydown		1,949	1,949	1,874	1,895		54		54		1,949				37	11/26/2068	1.A FE
..03466K-AB-2	AOMT 2512 A1B - RMBS	06/01/2026	Paydown		3,782	3,782	3,768			15		15		3,782				21	12/25/2070	1.A FE
..03466K-AE-6	AOMT 2512 A3 - RMBS	06/01/2026	Paydown		6,053	6,053	6,053	6,053						6,053				130	12/25/2070	1.F FE
..034942-AB-8	AOMT 242 A2 - RMBS	06/01/2026	Paydown		12,778	12,778	12,777	12,873		(95)		(95)		12,778				327	01/25/2069	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
034943-AB-6	AOMT 244 A2 - RMBS	06/01/2026	Paydown		14,339	14,339	14,339	14,369		(30)		(30)		14,339				362	01/25/2069	1.B
042853-AA-9	ARRW 211R A1 - CMO/RMBS	06/01/2026	Paydown		163,262	163,262	152,854	154,111		9,152		9,152		163,262				824	10/26/2048	1.A
04285E-AM-9	ARRW 2022-2 A1 - CMO/RMBS	06/01/2026	Paydown		22,785	22,785	22,510	23,013		(228)		(228)		22,785				506	07/25/2057	1.A
04538H-AA-3	SPIRE 262 A1 - RMBS	06/01/2026	Paydown		33,508	33,508	33,508			1		1		33,508				245	04/26/2066	1.A FE
04538H-AD-7	SPIRE 262 A2 - RMBS	06/01/2026	Paydown		7,539	7,539	7,539							7,539				58	04/26/2066	1.C FE
05949Y-AJ-7	BOAMS 2006-1 A9 - CMO/RMBS	06/01/2026	Paydown		954	1,547	1,328	1,340		207		207		1,547		(593)	(593)	39	05/25/2036	1.A FM
066940-AC-1	BARC 23NQM1 A2 - CMO/RMBS	05/05/2026	Paydown		310,435	310,435	310,426	309,901		534		534		310,435				8,318	04/01/2053	1.A FE
06745A-AA-2	BARC 24NQM1 A1 - RMBS	06/01/2026	Paydown		57,232	57,232	57,095	55,917		1,315		1,315		57,232				1,453	01/25/2064	1.A FE
07384Y-PJ-9	BSABS 2003-AC7 A2 - RMBS	06/01/2026	Paydown		3,227	3,227	2,747	2,488		739		739		3,227				64	01/25/2034	1.A FM
10567M-AA-3	BRAVO 23NQM8 A1 - RMBS	06/01/2026	Paydown		14,699	14,699	14,716	14,797		(98)		(98)		14,699				386	10/25/2063	1.A
10568K-AC-2	BRAVO 2022-NQM2 A3 - CMO/RMBS	06/01/2026	Paydown		104,301	104,301	104,300	104,274		27		27		104,301				2,277	11/25/2061	1.B FE
10568M-AA-2	BRAVO 23NQM1 A1 - CMO/RMBS	06/01/2026	Paydown		143,408	143,408	143,408	143,696		(288)		(288)		143,408				3,688	01/25/2063	1.A
10569D-AC-7	BRAVO 23NQM6 A3 - RMBS	06/01/2026	Paydown		12,640	12,640	12,640	12,593		47		47		12,640				369	09/25/2063	1.B
10569L-AA-3	BRAVO 24NQM3 A1 - RMBS	06/01/2026	Paydown		32,612	32,612	32,612	32,702		(90)		(90)		32,612				835	03/25/2064	1.A
10569U-AB-1	BRAVO 23NQM5 A2 - RMBS	06/01/2026	Paydown		19,483	19,483	19,371	19,358		124		124		19,483				563	06/25/2063	1.A FE
10570F-AB-1	BRAVO 24NQM1 A2 - RMBS	06/01/2026	Paydown		29,419	29,419	29,419	29,497		(78)		(78)		29,419				750	12/26/2063	1.A
10570F-AC-9	BRAVO 24NQM1 A3 - RMBS	06/01/2026	Paydown		14,710	14,710	14,772	14,714		(5)		(5)		14,710				394	12/26/2063	1.A
10570N-AB-4	BRAVO 2024-CES1 A1B - RMBS	06/01/2026	Paydown		7,971	7,971	7,971	7,987		(16)		(16)		7,971				217	04/27/2054	1.A FE
10570T-AD-7	BRAVO 2025-NQM7 A3 - RMBS	06/01/2026	Paydown		48,641	48,641	48,681	40,715		(41)		(41)		48,641				1,047	07/27/2065	1.G
105925-AC-5	BRAVO 2024-NQM5 A3 - RMBS	06/01/2026	Paydown		13,433	13,433	13,433	13,405		29		29		13,433				341	06/25/2064	1.B
105933-AA-3	BRAVO 23NQM2 A1 - RMBS	06/01/2026	Paydown		19,602	19,602	18,743	19,200		402		402		19,602				361	05/25/2062	1.A FE
10637Y-AC-9	BABS 24RM8 AM - ABS	06/25/2026	Paydown		176,056	176,056	160,611	157,192		18,864		18,864		176,056				2,994	05/25/2064	1.A FE
123920-AA-8	BVINV 25A A1 - RMBS	05/01/2026	Paydown		61,063	34,365	36,651			(2,286)		(2,286)		34,365		26,698	26,698	312	08/25/2056	1.A FE
123920-AB-6	BVINV 25A A2 - RMBS	05/01/2026	Paydown		1,585	892	949			(57)		(57)		892		693	693	12	08/25/2056	1.C FE
123920-AD-2	BVINV 25A B1 - RMBS	05/01/2026	Paydown		862	211	221			(10)		(10)		211		652	652	3	08/25/2056	2.A FE
123920-AE-0	BVINV 25A B2 - RMBS	05/01/2026	Paydown		329	80	83			(3)		(3)		80		249	249	1	08/25/2056	3.B FE
123920-AF-7	BVINV 25A B3 - RMBS	05/01/2026	Paydown		198	48	49			(1)		(1)		48		149	149	1	08/25/2056	4.B FE
123920-AG-5	BVINV 25A B4 - RMBS	05/01/2026	Paydown		105	26	24			1		1		26		80	80		08/25/2056	4.C FE
123920-AH-3	BVINV 25A B5 - RMBS	05/01/2026	Paydown		92	23	19			3		3		23		70	70		08/25/2056	4.C FE
123920-AJ-9	BVINV 25A B6 - RMBS	05/01/2026	Paydown		132	32	19			13		13		32		99	99		08/25/2056	4.C FE
12553X-AD-5	CIM 2018-INV1 A4 - CMO/RMBS	06/01/2026	Paydown		1,470	1,470	1,461	1,455		15		15		1,470				26	08/25/2048	1.A
12569Q-AA-8	CHNGE 234 A1 - RMBS	06/01/2026	Paydown		35,519	35,519	35,518	35,745		(226)		(226)		35,519				1,166	09/25/2058	1.A FE
12659Y-AA-2	COLT 2022-3 A1 - RMBS	06/01/2026	Paydown		94,901	94,901	94,900	97,383		(2,482)		(2,482)		94,901				1,632	02/25/2067	1.A FE
12665L-AA-2	COLT 2024-2 A1 - RMBS	06/01/2026	Paydown		98,119	98,119	98,119	98,395		(276)		(276)		98,119				2,414	04/25/2069	1.A
12665L-AB-0	COLT 2024-2 A2 - RMBS	06/01/2026	Paydown		14,805	14,805	14,805	14,848		(43)		(43)		14,805				377	04/25/2069	1.A
12665W-AC-4	CSMC 22ATH2 A1 - CMO/RMBS	06/01/2026	Paydown		11,265	11,265	11,265	11,279		(14)		(14)		11,265				225	05/25/2067	1.A
16159X-AB-8	CHASE 2024-8 A3 - RMBS	06/01/2026	Paydown		86,331	86,331	86,385	86,453		(122)		(122)		86,331				1,780	08/25/2055	1.A
16160D-AB-9	CHASE 241 A3 - RMBS	06/01/2026	Paydown		103,271	103,271	102,916	102,943		328		328		103,271				2,372	01/25/2055	1.A
16160D-AK-9	CHASE 241 A6 - RMBS	06/01/2026	Paydown		172,118	172,118	172,798	172,138		(20)		(20)		172,118				4,283	01/25/2055	1.A
161929-AB-0	CHASE 2024-2 A3 - RMBS	06/01/2026	Paydown		47,634	47,634	47,128	47,456		178		178		47,634				1,108	02/25/2055	1.A
161929-AS-3	CHASE 2024-2 A9 - RMBS	06/01/2026	Paydown		47,634	47,634	47,560	47,612		23		23		47,634				1,200	02/25/2055	1.A
161935-AU-5	CHASE 255 A9 - RMBS	06/01/2026	Paydown		140,271	140,271	140,629	142,236		(1,965)		(1,965)		140,271				3,528	04/25/2056	1.A
19648G-BS-0	COLORADO HSG & FIN AUTH	05/01/2026	Call @ 100.00		15,000	15,000	15,000	15,000						15,000				431	11/01/2038	1.A FE
19688T-AB-1	COLT 2024-1 A2 - RMBS	06/01/2026	Paydown		56,640	56,640	56,640	56,782		(141)		(141)		56,640				1,340	02/25/2069	1.A
19688T-AC-9	COLT 2024-1 A3 - RMBS	06/01/2026	Paydown		19,824	19,824	20,148	20,080		(256)		(256)		19,824				481	02/25/2069	1.A
22757H-AC-5	CROSS 24H5 A3 - RMBS	06/01/2026	Paydown		18,762	18,762	18,762	18,718		44		44		18,762				474	08/26/2069	1.A
22758T-AE-4	CROSS 25H6 A3 - RMBS	06/01/2026	Paydown		70,919	70,919	71,397	13,730		(483)		(483)		70,919				1,100	07/25/2070	1.B
24381G-AA-1	DRMT 26INV1 A1 - RMBS	06/01/2026	Paydown		13,405	13,405	13,405							13,405				238	12/26/2070	1.A FE
268431-AA-1	EFMT 2024-RM2 A1A - RMBS	06/25/2026	Paydown		92,258	92,258	89,779			2,479		2,479		92,258				384	07/27/2054	1.A FE
26844Q-AA-5	EFMT 2023-1 A1 - CMO/RMBS	06/01/2026	Paydown		67,720	67,720	67,660	68,101		(382)		(382)		67,720				1,629	02/27/2068	1.A
30191W-AC-9	FIGRE 25HE8 C - RMBS	06/01/2026	Paydown		14,512	14,512	14,511	14,512						14,512				320	11/25/2055	1.G FE
31572L-AA-4	EFMT 212 A1 - CMO/RMBS	06/01/2026	Paydown		89,164	89,164	78,297	75,098		14,066		14,066		89,164				347	06/25/2066	1.A
31572L-AB-2	EFMT 212 A2 - CMO/RMBS	06/01/2026	Paydown		130,399	130,399	111,654	114,667		15,732		15,732		130,399				591	06/25/2066	1.A
31572L-AC-0	EFMT 212 A3 - CMO/RMBS	06/01/2026	Paydown		6,694	6,694	4,809	4,211		2,483		2,483		6,694				36	06/25/2066	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
316930-AB-2	FASST 26S1 A1 - RMBS	06/25/2026	Paydown		43,207	43,207	41,867			1,340		1,340		43,207				194	03/25/2056	1.A FE
33851J-AA-7	FSMT 2018-3INV A1 - RMBS	06/01/2026	Paydown		5,712	5,712	5,162	5,152		559		559		5,712				98	05/25/2048	1.A
33852A-AC-1	FSMT 2019-1INV A3 - CMO/RMBS	06/01/2026	Paydown		7,954	7,954	8,081	8,292		(338)		(338)		7,954				122	10/25/2049	1.A
33852A-AP-2	FSMT 2019-1INV A13 - CMO/RMBS	06/01/2026	Paydown		5,527	5,527	5,615	5,762		(235)		(235)		5,527				85	10/25/2049	1.A
33852A-AR-8	FSMT 2019-1INV A15 - CMO/RMBS	06/01/2026	Paydown		1,685	1,685	1,701	1,730		(45)		(45)		1,685				26	10/25/2049	1.A
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS	06/01/2026	Paydown		57,452	57,452	55,635	56,877		575		575		57,452				1,327	08/25/2067	1.A
36168W-AB-7	GCAT 22NQM5 A2 - CMO/RMBS	06/01/2026	Paydown		14,363	14,363	13,752	14,088		275		275		14,363				330	08/25/2067	1.C
36169D-AA-0	GCAT 23NQM2 A1 - CMO/RMBS	06/01/2026	Paydown		87,728	87,704	88,684	89,341		(1,637)		(1,637)		87,704			24	2,278	11/25/2067	1.A
36169G-AC-9	GCAT 2023-NQM3 A3 - RMBS	06/01/2026	Paydown		50,985	50,985	50,984	50,998		(13)		(13)		50,985				1,498	08/27/2068	1.F
36171G-AB-7	GCAT 25NQM1 A2 - RMBS	06/01/2026	Paydown		184,181	184,181	184,181	184,384		(203)		(203)		184,181				4,036	11/25/2069	1.A
36171G-AC-5	GCAT 25NQM1 A3 - RMBS	06/01/2026	Paydown		245,575	245,575	245,571	245,568		7		7		245,575				5,574	11/25/2069	1.B
36173U-AF-5	GCAT 2026-NQM3 A2 - RMBS	06/01/2026	Paydown		6,224	6,224	6,224							6,224				29	04/27/2071	1.C FE
36228F-WS-1	GSR 2003-9 A2 - CMO/RMBS	06/01/2026	Paydown		45	45	45	47		(2)		(2)		45				1	08/25/2033	1.A FM
36258W-AM-4	GSMBS 20PJ3 A11 - CMO/RMBS	06/01/2026	Paydown		1,761	1,761	1,777	1,802		(41)		(41)		1,761				17	10/25/2050	1.A
36258W-AR-3	GSMBS 20PJ3 A13 - CMO/RMBS	06/01/2026	Paydown		5,366	5,366	5,415	5,493		(127)		(127)		5,366				51	10/25/2050	1.A
36262A-AD-6	GSMBS 2021-PJ3 A4 - CMO/RMBS	06/01/2026	Paydown		35,789	35,789	36,326	36,277		(488)		(488)		35,789				357	08/25/2051	1.A
36262P-AF-8	GSMBS 2021-PJ10 A6 - RMBS	06/01/2026	Paydown		35,230	35,230	31,781	32,227		3,002		3,002		35,230				397	03/25/2052	1.A
36262W-AB-2	GSMBS 21PJ8 A2 - CMO/RMBS	06/01/2026	Paydown		17,350	17,350	13,522	13,609		3,741		3,741		17,350				189	01/25/2052	1.A
36263K-AD-3	GSMBS 21INV1 A4 - CMO/RMBS	06/01/2026	Paydown		26,718	26,718	27,152	27,113		(395)		(395)		26,718				276	12/26/2051	1.A
36271W-AE-5	GSMBS 25PJ4 A5 - RMBS	06/01/2026	Paydown		285,104	285,104	284,261	284,288		817		817		285,104				6,328	09/27/2055	1.A
36274Y-AG-3	GSMBS 26NQM4 A3 - RMBS	06/01/2026	Paydown		7,732	7,732	7,732							7,732				37	06/25/2066	1.F FE
36275J-AC-4	GSMBS 25DSC2 A1 - RMBS	06/01/2026	Paydown		11,490	11,490	11,490	11,489		1		1		11,490				238	01/25/2066	1.A
36831B-AB-0	GCAT 24INV1 A2 - RMBS	06/01/2026	Paydown		33,985	33,985	33,475	33,543		441		441		33,985				760	01/26/2054	1.A
36831C-AB-8	GCAT 24NQM2 A2 - RMBS	06/01/2026	Paydown		6,662	6,662	6,662	6,671		(9)		(9)		6,662				178	06/25/2059	1.A
36831C-AC-6	GCAT 24NQM2 A3 - RMBS	06/01/2026	Paydown		6,662	6,662	6,662	6,652		10		10		6,662				181	06/25/2059	1.A
36831D-AE-0	GCAT 2025-INV3 A5 - RMBS	06/01/2026	Paydown		196,797	196,797	200,039	199,732		(2,936)		(2,936)		196,797				4,948	08/25/2055	1.A
36831Q-AC-5	GCAT 2025-NQM6 A1 - RMBS	06/01/2026	Paydown		28,646	28,646	28,645	28,649		(3)		(3)		28,646				557	10/27/2070	1.A
38177U-AA-8	GCPAF 201 A2 - RMBS	06/09/2026	Paydown		450,645	450,645	436,563			14,083		14,083		450,645				3,614	01/22/2029	1.E FE
403958-AE-1	HOMES 25NQM4 A3 - RMBS	06/01/2026	Paydown		14,940	14,940	14,940	14,941						14,940				351	08/25/2070	1.F FE
43762C-AA-9	HOMES 25NQM5 A1 - RMBS	06/01/2026	Paydown		31,057	31,057	31,057	31,062		(5)		(5)		31,057				617	09/25/2070	1.A FE
445638-AE-5	HUNT MH BORROWER LLC FEE II	06/01/2026	Adjustment		15,421	15,421	15,421	15,421						2,720,427				2,047	12/01/2055	1.F PL
445638-AG-0	HUNT FEE III 2021-2	06/01/2026	Paydown		12,514	(5,855)	12,617	12,037		(298)		(298)		11,739		199	199	1,675	12/01/2055	1. PL
44590H-BD-7	HAWT 21INV1 A27 - CMO/RMBS	06/01/2026	Paydown		20,574	20,574	20,834	20,814		(240)		(240)		20,574				206	07/25/2051	1.A
45129Y-5M-4	IDAHO HOUSING AND FINANCE ASSOCIATION	05/01/2026	Call @ 100.00		15,000	15,000	15,000	15,000						15,000				423	01/01/2039	1.B FE
45129Y-7X-8	IDAHO HOUSING AND FINANCE ASSOCIATION	05/01/2026	Call @ 100.00		15,000	15,000	14,987	14,985						14,986		14	14	441	01/01/2045	1.B FE
46591V-AC-3	JPMMT 2020-INV1 A3 - CMO/RMBS	06/01/2026	Paydown		1,764	1,764	1,813	1,888		(123)		(123)		1,764				25	08/25/2050	1.A
465978-AH-7	JPMMT 2023-1 A3A - CMO/RMBS	06/01/2026	Paydown		25,171	25,171	24,617	24,700		472		472		25,171				462	06/25/2053	1.A
46648C-AB-0	JPMMT 2017-1 A2 - CMO/RMBS	06/01/2026	Paydown		3,897	3,897	3,923	3,916		(19)		(19)		3,897				58	01/25/2047	1.A
46648H-AN-3	JPMMT 2017-2 A13 - CMO/RMBS	06/01/2026	Paydown		6,905	6,905	6,955	6,998		(93)		(93)		6,905				98	05/28/2047	1.A
46652V-AC-9	JPMMT 2021-4 A3 - CMO/RMBS	06/01/2026	Paydown		19,552	19,552	19,855	19,805		(253)		(253)		19,552				203	08/25/2051	1.A
46654W-BS-9	JPMMT 221 A15 - CMO/RMBS	06/01/2026	Paydown		17,213	17,213	16,541	16,438		776		776		17,213				183	07/25/2052	1.A
46657T-AB-1	JPMMT 242 A3 - RMBS	06/01/2026	Paydown		16,795	16,795	16,633	16,504		291		291		16,795				388	08/25/2054	1.A
46658R-AF-5	JPMMT 245 A6 - RMBS	06/01/2026	Paydown		157,802	157,802	156,661	155,803		1,999		1,999		157,802				3,727	11/25/2054	1.A
552747-AC-1	MFRA 2021-INV1 A3 - RMBS	06/01/2026	Paydown		1,919	1,919	1,919	1,918		1		1		1,919				10	01/25/2056	1.A
55283F-AA-6	MFRA 21NQM1 A1 - CMO/RMBS	06/01/2026	Paydown		2,505	2,505	2,505	2,505		(1)		(1)		2,505				13	04/25/2065	1.A
576433-FJ-0	MARM 2003-5 4A3 - CMO/RMBS	06/01/2026	Paydown		1,048	1,048	1,068	1,057		(9)		(9)		1,048				14	11/25/2033	1.A FM
585495-BN-3	MELLO 21MTG1 A19 - CMO/RMBS	06/01/2026	Paydown		24,211	24,211	24,327	24,282		(70)		(70)		24,211				251	04/25/2051	1.A
59166D-AA-5	MST 181 A1 - CMO/RMBS	06/01/2026	Paydown		11,550	11,550	11,571	11,564		(15)		(15)		11,550				170	03/25/2057	1.A
61775L-AG-3	MSRM 23INV1 A4 - RMBS	06/01/2026	Paydown		231,718	231,718	228,084	225,893		5,825		5,825		231,718				5,887	08/25/2053	1.A
61779Q-AA-1	MSRM 25NQM8 A1 - RMBS	06/01/2026	Paydown		60,215	60,215	60,215	60,222		(7)		(7)		60,215				1,254	09/25/2070	1.A
617942-AA-5	MSRM 25HX1 A1 - RMBS	06/01/2026	Paydown		9,009	9,009	9,009	9,016		(7)		(7)		9,009				220	03/25/2070	1.A
62957J-AG-6	NYMT 25INV2 A3 - RMBS	06/01/2026	Paydown		6,291	6,291	6,330			(39)		(39)		6,291				119	10/25/2060	1.G FE
64828C-AG-4	NRZT 182 A1B - CMO/RMBS	06/01/2026	Paydown		6,411	6,411	6,404	6,402		9		9		6,411				89	02/25/2058	1.A
64828N-AA-3	NRZT 2017-5 A1 - RMBS	06/23/2026	Various		255,277	253,452	253,815	258,884		(536)		(536)		258,348		(3,070)	(3,070)	6,598	06/25/2057	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
64829E-AA-2	NRZT 152 A1 - CMO/RMBS	06/01/2026	Paydown		23,256	23,256	23,430	23,353		(97)		(97)		23,256				360	08/25/2055	1.A FE
64829J-AA-1	NRZT 2017-1 A - CMO/RMBS	06/01/2026	Paydown		12,275	12,275	12,636	12,509		(234)		(234)		12,275				206	02/26/2057	1.A
64830G-AB-2	NRZT 2018-1 A1A - CMO/RMBS	06/01/2026	Paydown		7,843	7,843	8,013	7,992		(149)		(149)		7,843				132	12/26/2057	1.A
64830U-AA-3	NRZT 2020-NQM2 A1 - CMO/RMBS	06/01/2026	Paydown		6,033	6,033	6,033	6,077		(44)		(44)		6,033				49	05/25/2060	1.A
64831T-AA-5	NRZT 2021-NQM3 A1 - CMO/RMBS	06/01/2026	Paydown		64,784	64,784	58,468	60,294		4,490		4,490		64,784				304	11/27/2056	1.A
64832B-AE-5	NRZT 24NQM2 A3 - RMBS	06/01/2026	Paydown		40,281	40,281	40,280	40,199		82		82		40,281				887	09/25/2064	1.B
64832G-AC-8	NRZT 2025-NQM5 A1 - RMBS	06/01/2026	Paydown		61,044	61,044	61,043	61,638		(595)		(595)		61,044				1,284	08/25/2065	1.A
67117D-AA-8	OBX 22NQM7 A1 - CMO/RMBS	06/01/2026	Paydown		62,832	62,832	62,858	64,221		(1,389)		(1,389)		62,832				1,373	08/25/2062	1.A
67117P-AA-1	OBX 23NQM3 A1 - RMBS	05/16/2026	Various		1,274,640	1,274,640	1,274,640	1,277,530		72		72		1,277,601		(2,962)	(2,962)	38,866	02/26/2063	1.A
67117V-AA-8	OBX 2023-NQM6 A1 - RMBS	06/01/2026	Paydown		67,693	67,693	67,692	67,917		(224)		(224)		67,693				1,750	07/25/2063	1.A
67118H-AC-4	OBX 24NQM2 A2 - RMBS	06/01/2026	Paydown		43,973	43,973	43,973	44,126		(152)		(152)		43,973				1,026	12/26/2063	1.A
67118K-AB-9	OBX 24NQM3 A2 - RMBS	06/01/2026	Paydown		17,860	17,860	17,860	17,916		(56)		(56)		17,860				473	12/26/2063	1.B
67118X-AA-3	OBX 24NQM6 A1 - RMBS	06/01/2026	Paydown		87,159	87,159	87,158	87,368		(209)		(209)		87,159				2,338	02/25/2064	1.A
67118X-AB-1	OBX 24NQM6 A2 - RMBS	06/01/2026	Paydown		12,451	12,451	12,451	12,483		(32)		(32)		12,451				347	02/25/2064	1.A
67118X-AC-9	OBX 24NQM6 A3 - RMBS	06/01/2026	Paydown		12,451	12,451	12,451	12,435		16		16		12,451				355	02/25/2064	1.B
67119C-AB-6	OBX 24NQM8 A2 - RMBS	06/01/2026	Paydown		112,348	112,348	112,347	112,459		(112)		(112)		112,348				2,902	05/27/2064	1.B
67119C-AC-4	OBX 24NQM8 A3 - RMBS	06/01/2026	Paydown		74,898	74,898	74,898	74,837		62		62		74,898				1,980	05/27/2064	1.B
67119D-AB-4	OBX 24NQM9 A2 - RMBS	06/01/2026	Paydown		11,115	11,115	11,115	11,121		(6)		(6)		11,115				279	01/25/2064	1.B
67119E-AC-0	OBX 24NQ11 A3 - RMBS	06/01/2026	Paydown		23,187	23,187	23,202	23,227		(40)		(40)		23,187				590	06/25/2064	1.B
67119F-AB-9	OBX 24NQM7 A2 - RMBS	06/01/2026	Paydown		11,621	11,621	11,621	11,652		(31)		(31)		11,621				293	03/25/2064	1.A
67119F-AC-7	OBX 24NQM7 A3 - RMBS	06/01/2026	Paydown		11,621	11,621	11,621	11,592		29		29		11,621				300	03/25/2064	1.B
67119M-AC-2	OBX 24NM10 A3 - RMBS	06/01/2026	Paydown		69,426	69,426	69,425	69,551		(125)		(125)		69,426				1,739	05/27/2064	1.B
67120V-AB-1	OBX 2025-NQM2 A2 - RMBS	06/01/2026	Paydown		14,917	14,917	15,214	15,191		(274)		(274)		14,917				342	11/25/2064	1.A
67123G-AE-5	OBX 25R1 A3 - RMBS	06/01/2026	Paydown		8,004	8,004	8,004	8,004						8,004				167	09/25/2062	1.F FE
67124F-AJ-5	OBX 26NQM4 A2 - RMBS	06/01/2026	Paydown		9,138	9,138	9,138							9,138				92	02/25/2066	1.C FE
673919-AB-2	OBX 23NQM5 A2 - CMO/RMBS	06/01/2026	Paydown		51,310	51,310	51,578	51,584		(273)		(273)		51,310				1,371	06/25/2063	1.A
673919-AL-0	OBX 23NQM5 A1A - RMBS	06/01/2026	Paydown		51,211	51,211	51,210	51,501		(290)		(290)		51,211				1,337	06/25/2063	1.A
67448G-AB-9	OBX 2023-NQM4 A2 - CMO/RMBS	06/09/2026	Paydown		582,098	582,098	582,088	585,611		(3,513)		(3,513)		582,098				18,743	03/26/2063	1.A
67448L-AC-6	OBX 24NQM1 A3 - RMBS	06/01/2026	Paydown		4,216	4,216	4,216	4,239		(22)		(22)		4,216				101	11/26/2063	1.C
67448N-AB-4	OBX 24NQM5 A2 - RMBS	06/01/2026	Paydown		15,872	15,872	15,871	16,041		(170)		(170)		15,872				410	01/25/2064	1.A
67448N-AC-2	OBX 24NQM5 A3 - RMBS	06/01/2026	Paydown		13,604	13,604	13,604	13,622		(18)		(18)		13,604				357	01/25/2064	1.A
67449C-AB-7	OBX 2023-NQM10 A2 - RMBS	06/01/2026	Paydown		17,734	17,734	17,829	17,896		(161)		(161)		17,734				474	10/25/2063	1.A
69383X-AE-9	PMTLT 26CNF3 A5 - RMBS	06/01/2026	Paydown		63,230	63,230	63,141			90		90		63,230				541	04/25/2057	1.A FE
69383X-AU-3	PMTLT 26CNF3 A19 - RMBS	06/01/2026	Paydown		18,969	18,969	18,821			148		148		18,969				162	04/25/2057	1.B FE
73015E-BD-0	PMTLT 2025-INV8 A28 - RMBS	06/01/2026	Paydown		143,977	143,977	145,417	145,339		(1,362)		(1,362)		143,977				3,362	07/25/2056	1.A
73015F-BD-7	PMTLT 25INV7 A28 - RMBS	06/01/2026	Paydown		151,292	151,292	151,599	151,566		(274)		(274)		151,292				3,625	06/26/2056	1.A
74386P-AB-9	PFMT 261 A2 - RMBS	06/01/2026	Paydown		28,645	28,645	28,358			286		286		28,645				465	02/25/2056	1.A FE
74387A-AP-0	PFMT 254 A14 - RMBS	06/01/2026	Paydown		63,828	63,828	63,908	63,860		(31)		(31)		63,828				1,138	10/25/2055	1.A
74389B-AA-9	PFMT 2024-1 A1 - RMBS	06/01/2026	Paydown		14,557	14,557	14,323	14,342		214		214		14,557				309	12/28/2054	1.A
749350-AN-4	RCKT 2021-1 A13 - CMO/RMBS	06/01/2026	Paydown		13,662	13,662	13,906	13,897		(235)		(235)		13,662				142	03/27/2051	1.A
74938F-AW-8	RCKT 2022-1 A21 - CMO/RMBS	06/01/2026	Paydown		12,532	12,532	11,820	11,858		674		674		12,532				127	01/25/2052	1.A
74938Q-AB-0	RCKT 24INV1 A2 - RMBS	06/01/2026	Paydown		72,129	72,129	71,903	71,894		235		235		72,129				1,695	06/25/2054	1.A
75114H-AA-5	RALI 2006-Q05 1A1 - RMBS	06/25/2026	Paydown		13,112	13,112	11,702	11,885	679	548		1,227		13,112				246	05/25/2046	1.B FM
75115F-AD-2	RALI 2006-Q08 A3A - RMBS	06/25/2026	Paydown		4,726	4,469	3,873	4,366	88	15		103		4,469		257	257	71	10/25/2046	2.C FM
75410R-AU-0	RATE 2022-J1 A19 - CMO/RMBS	06/01/2026	Paydown		17,328	17,328	17,103	17,242		86		86		17,328				223	01/25/2052	1.A
78433Q-AC-9	SGR 221 A3 - CMO/RMBS	04/29/2026	Various		668,863	726,782	677,724	675,165		400		400		675,565		(6,701)	(6,701)	11,052	03/27/2062	1.C FE
802931-AC-9	SAN 26NQM1 A1 - RMBS	06/01/2026	Paydown		18,870	18,870	18,870							18,870				386	11/25/2065	1.A FE
81743C-AE-5	SEMT 2024-5 A5 - RMBS	06/01/2026	Paydown		95,592	95,592	95,054	95,550		42		42		95,592				2,315	06/25/2054	1.A
81745D-AE-1	SEMT 2013-9 A1 - CMO/RMBS	06/01/2026	Paydown		22,775	22,775	23,408	23,552		(778)		(778)		22,775				279	07/27/2043	1.A
81748W-AU-0	SEMT 2021-4 A19 - CMO/RMBS	06/01/2026	Paydown		22,784	22,784	23,033	23,006		(222)		(222)		22,784				241	06/26/2051	1.A
81880N-AH-7	SGR 251 A3 - RMBS	06/01/2026	Paydown		11,719	11,719	11,719	11,719						11,719				280	12/25/2065	1.F FE
818916-AA-6	SGR 261 A1 - RMBS	06/01/2026	Paydown		100,452	100,452	100,451			1		1		100,452				1,254	01/25/2066	1.A FE
88632A-AA-6	TBMLT 2018-3 A1 - CMO/RMBS	06/01/2026	Paydown		1,003	1,003	993	979		24		24		1,003				16	11/25/2048	1.A
89175J-AA-8	TPMT 176 A1 - RMBS	06/01/2026	Paydown		22,466	22,466	22,055	22,389		76		76		22,466				262	10/25/2057	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
89175M-AA-1	TPMT 2018-3 A1 - RMBS	06/01/2026	Paydown		20,604	20,604	20,611	20,551		53		53		20,604				323	05/28/2058	1.A
89175T-AA-6	TPMT 2018-4 A1 - CMO/RMBS	06/01/2026	Paydown		24,972	24,972	24,214	24,609		363		363		24,972				291	06/25/2058	1.A
89175V-AA-1	TPMT 182 A1 - CMO/RMBS	06/01/2026	Paydown		47,145	47,145	46,992	47,037		108		108		47,145				609	03/25/2058	1.A
89183G-AB-2	TPMT 244 A1B - RMBS	06/01/2026	Paydown		20,591	20,591	20,127	19,929		662		662		20,591				394	10/27/2064	1.C
92258D-AA-5	VCC 2021-4 A - RMBS	06/01/2026	Paydown		19,866	19,866	19,862	19,846		20		20		19,866				203	12/26/2051	1.A FE
92258W-AA-3	VCC 2023-3 A - CMBS/RMBS	06/01/2026	Paydown		55,369	55,369	55,360	55,226		143		143		55,369				1,741	08/25/2053	1.A FE
92259K-AA-8	VCC 2022-4 A - CMBS/RMBS	06/01/2026	Paydown		37,795	37,795	37,787	37,857		(62)		(62)		37,795				893	08/26/2052	1.A FE
92259P-AA-7	VCC 2024-2 A - RMBS	06/01/2026	Paydown		77,905	77,905	77,886	77,830		75		75		77,905				2,080	04/27/2054	1.A FE
92259Q-AA-5	VCC 2024-3 A - CMO/RMBS	06/01/2026	Paydown		34,141	34,141	34,140	33,967		174		174		34,141				1,025	06/25/2054	1.A FE
92259T-AA-9	VCC 2021-1 A - CMO/RMBS	06/01/2026	Paydown		60,566	60,566	60,561	60,533		33		33		60,566				339	05/25/2051	1.A FE
92259V-AA-4	VCC 2023-1 A - CMBS/RMBS	06/01/2026	Paydown		13,412	13,412	13,409	13,392		21		21		13,412				363	01/27/2053	1.A FE
92261A-BA-5	VCC 2024-5 A - RMBS	06/01/2026	Paydown		9,579	9,579	9,579	9,588		(9)		(9)		9,579				217	10/26/2054	1.A FE
92261B-AA-4	VCC 2024-6 A - RMBS	06/01/2026	Paydown		113,403	113,403	113,394	113,318		84		84		113,403				2,714	12/28/2054	1.A FE
92262R-AA-8	VCC 2025-3 A - RMBS	06/01/2026	Paydown		40,441	40,441	40,440	40,421		20		20		40,441				1,020	06/25/2055	1.A FE
922955-AA-7	VCC 2025-1 A - RMBS	05/01/2026	Paydown		41,840	41,840	41,839	41,811		29		29		41,840				972	02/25/2055	1.A FE
92490F-AM-2	VERUS 2025-12 A3 - RMBS	06/01/2026	Paydown		12,371	12,371	12,371	12,371						12,371				285	12/26/2070	1.F FE
92490H-AK-2	VERUS 2026-3 A3 - RMBS	06/01/2026	Paydown		13,885	13,885	13,824			61		61		13,885				107	03/25/2071	1.F FE
924931-AG-3	VERUS 2025-7 A3 - RMBS	06/01/2026	Paydown		76,366	76,366	76,626	76,567		(201)		(201)		76,366				1,710	08/25/2070	1.B
924932-AC-0	VERUS 2026-R1 A1 - RMBS	06/01/2026	Paydown		16,042	16,042	16,042							16,042				261	10/25/2067	1.A FE
92538B-AA-1	VERUS 2021-R1 A1 - CMO/RMBS	06/01/2026	Paydown		12,645	12,645	12,645	12,642		3		3		12,645				45	10/25/2063	1.A
92538D-AA-7	VERUS 2021-R2 A1 - CMO/RMBS	06/01/2026	Paydown		8,786	8,786	8,786	8,786		(1)		(1)		8,786				32	02/25/2064	1.A FE
92538K-AC-7	VERUS 2021-5 A3 - CMO/RMBS	06/23/2026	Various		253,695	293,831	257,101	261,403		1,761		1,761		263,164		(9,468)	(9,468)	2,325	09/25/2066	1.A
92538O-AA-8	VERUS 2021-7 A1 - CMO/RMBS	06/01/2026	Paydown		18,786	18,786	17,518	18,187		600		600		18,786				231	10/25/2066	1.A
92538U-AA-9	VERUS 2022-3 A1 - RMBS	06/01/2026	Paydown		108,851	108,851	108,565	108,110		741		741		108,851				1,848	02/25/2067	1.A
92539G-AA-9	VERUS 2023-3 A1 - CMO/RMBS	04/27/2026	Paydown		113,236	113,236	113,235	113,415		(179)		(179)		113,236				2,238	03/26/2068	1.A
92539T-AA-1	VERUS 2023-4 A1 - CMO/RMBS	05/26/2026	Paydown		405,876	405,876	405,870	407,477		(1,600)		(1,600)		405,876				9,731	05/25/2068	1.A
92539T-AB-9	VERUS 2023-4 A2 - CMO/RMBS	05/26/2026	Paydown		204,561	204,561	204,559	205,419		(858)		(858)		204,561				5,164	05/25/2068	1.A
92539Y-AA-0	VERUS 2023-7 A1 - CMO/RMBS	06/01/2026	Paydown		49,650	49,650	49,650	49,851		(201)		(201)		49,650				1,346	10/25/2068	1.A
92539Y-AB-8	VERUS 2023-7 A2 - CMO/RMBS	06/01/2026	Paydown		6,633	6,633	6,702	6,717		(85)		(85)		6,633				185	10/25/2068	1.A
92540E-AC-7	VERUS 2024-1 A3 - RMBS	06/01/2026	Paydown		16,464	16,464	16,464	16,549		(84)		(84)		16,464				411	01/25/2069	1.A
92540H-AA-4	VERUS 2024-5 A1 - RMBS	06/01/2026	Paydown		128,440	128,440	128,438	129,184		(744)		(744)		128,440				3,103	06/25/2069	1.A
92540H-AC-0	VERUS 2024-5 A3 - RMBS	06/01/2026	Paydown		18,910	18,910	18,990	19,009		(99)		(99)		18,910				490	06/25/2069	1.B
92540R-AE-4	VERUS 2024-9 A3 - RMBS	06/01/2026	Paydown		31,303	31,303	31,303	31,346		(43)		(43)		31,303				737	11/25/2069	1.B
92838C-AA-6	VISIO 221 A1 - RMBS	06/01/2026	Paydown		55,116	55,116	55,115	55,410		(294)		(294)		55,116				1,278	08/27/2057	1.A FE
933637-AH-3	WAMU 2006-AR18 3A2 - CMO/RMBS	06/01/2026	Paydown		2,592	2,717	2,269	2,463		254		254		2,717		(125)	(125)	37	01/25/2037	1.A FM
93978U-AA-4	WASHINGTON STATE HOUSING FINANCE COMMISS	04/21/2026	Call @ 100.00		1,473	1,473	1,444	1,445		1		1		1,446		27	27	22	03/20/2040	1.G FE
949831-AS-0	WFMBS 2019-3 A17 - CMO/RMBS	06/01/2026	Paydown		1,201	1,201	1,213	1,252		(50)		(50)		1,201				15	07/26/2049	1.A
94989U-AA-9	WFMBS 2018-1 A1 - CMO/RMBS	06/01/2026	Paydown		1,727	1,727	1,661	1,586		141		141		1,727				21	07/25/2047	1.A
95003A-AS-3	WFMBS 211 A17 - CMO/RMBS	06/01/2026	Paydown		26,553	26,553	26,947	26,937		(384)		(384)		26,553				267	12/26/2050	1.A
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					12,535,959	12,594,308	12,420,027	11,429,172	767	88,882		89,649		15,242,839		(2,450)	(2,450)	272,931	XXX	XXX
05492V-AK-1	BBCMS 2020-C7 B - CMBS	06/25/2026	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		111,006	129,000	132,867	130,717		(206)		(206)		130,512		(19,506)	(19,506)	2,315	04/17/2053	1.B
05611V-AC-5	BX 24XL4 B - CMBS	06/15/2026	Paydown		10,146	10,146	10,120	10,139		6		6		10,146				280	02/15/2039	1.A
06541T-BT-5	BANK 2020-BNK29 B - CMBS	06/25/2026	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		153,007	180,000	185,396	182,722		(271)		(271)		182,451		(29,444)	(29,444)	2,476	11/17/2053	1.A
12434L-AC-8	BXMT 2020-FL2 AS - CMBS	06/17/2026	Paydown		211,386	211,386	208,083	211,386						211,386				5,545	02/17/2038	1.A FE
12595E-AG-0	COMM 2017-COR2 B - CMBS	06/24/2026	HARRIS NESBITT CORP BONDS		393,936	410,000	419,485	411,981		(709)		(709)		411,272		(17,336)	(17,336)	9,772	09/12/2050	1.A
12629S-AA-2	CRBCM 251 A - CMBS	06/01/2026	Paydown		16,352	16,352	16,271	16,271		82		82		16,352				244	09/16/2058	1.A FE
30335J-AC-5	FARM 241 A - CMO/RMBS	06/01/2026	Paydown		15,372	15,372	14,550	14,441		931		931		15,372				298	05/25/2053	1.B FE
30768B-AA-2	FARM 2025-2 A1 - CMO/RMBS	06/01/2026	Paydown		42,179	42,179	42,837	42,849		(670)		(670)		42,179				931	11/26/2035	1.B FE
30768C-AC-6	FARM 251 A - CMO/RMBS	06/01/2026	Paydown		25,799	25,799	25,077	25,059		739		739		25,799				505	01/25/2054	1.B FE
30768W-AA-6	FARM 2021-1 A - CMO/RMBS	06/01/2026	Paydown		1,810	1,810	1,810	1,810						1,810				17	01/25/2051	1.B FE
33767W-AE-3	FKH 2021-SFR1 C - CMBS	05/04/2026	SG AMERICAS SECURITIES, LLC		1,239,258	1,250,000	1,249,940	1,249,080		(70)		(70)		1,249,010		(9,752)	(9,752)	10,096	08/19/2038	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..33768E-AA-0	FKH 22SFR3 A - CMBS	06/01/2026	Paydown		13,835	13,835	12,981	13,672						13,835				210	07/19/2038	1.A FE
..35563C-AA-6	FMMHR 2015-R1 1A - CMBS	06/25/2026	Paydown		1,516	1,516	1,789	1,777		(261)		(261)		1,516				29	11/26/2055	1.A
..35563C-AJ-7	FMMHR 2015-R1 2A - CMBS	06/25/2026	Paydown		3,413	3,413	3,562	3,550		(137)		(137)		3,413				50	10/25/2052	1.B
..35563C-AS-7	FMMHR 2015-R1 3A - CMBS	06/25/2026	Paydown		1,692	1,692	1,517	1,511		181		181		1,692				32	11/25/2052	1.B
..43730X-AC-8	HPA 2021-3 C - CMBS	06/01/2026	Paydown		898	898	898	897		1		1		898				10	01/18/2041	1.E FE
..46657X-AC-0	JW 24MRCO B - CMBS	05/15/2026	Paydown		1,100,000	1,100,000	1,097,250	1,097,835		2,165		2,165		1,100,000				25,952	06/15/2039	1.A
..500937-AC-1	KSL 2024-HT2 B - CMBS	06/15/2026	Paydown		1,390,287	1,390,287	1,386,811	1,388,621		1,666		1,666		1,390,287				39,123	12/17/2029	1.A
..53947X-AG-7	LNCR 2021-CRE5 B - CMBS	04/15/2026	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				19,514	07/15/2036	1.A FE
..53947X-AJ-1	LNCR 2021-CRE5 C - CMBS	04/15/2026	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				20,691	07/15/2036	1.C FE
..61770K-BC-8	MSC 2020-L4 C - CMBS	06/24/2026	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		517,887	591,000	590,362	590,276		(10)		(10)		590,267		(72,380)	(72,380)	11,842	02/18/2053	2.A
..677071-AU-6	OHANA 2007A I - ABS	04/01/2026	Paydown		9,670	9,670	10,129			(439)		(439)		9,670				290	10/01/2051	1.D FE
..81631W-AC-0	SELF 2024-STRG B - CMBS	06/15/2026	Paydown		294,000	294,000	293,265	293,630		370		370		294,000				8,422	11/15/2034	1.D FE
..89617F-AB-0	TCN 2025-SFR2 - CMBS	06/01/2026	Paydown		69	69	70	65						69				2	08/19/2044	1.D FE
..92254A-AA-5	VEGAS 2024-T1 A - CMBS	06/03/2026	Various		815,677	815,000	814,999	814,603		(145)		(145)		814,458		1,219	1,219	21,230	11/10/2039	1.A FE
..92262K-AA-3	VCC 255 A - CMBS	06/01/2026	Paydown		14,522	14,522	14,521	14,522						14,522				329	12/27/2055	1.A FE
..92263D-AA-8	VCC 262 A - CMBS	06/01/2026	Paydown		3,141	3,141	3,141			1		1		3,141				24	05/25/2056	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					8,386,857	8,531,087	8,537,730	8,517,415		3,388		3,388		8,534,057		(147,200)	(147,200)	180,230	XXX	XXX
..00090N-AG-5	ABDLF II C - CDO	05/07/2026	PERSHING LLC		1,956,720	2,275,256	1,857,178							1,857,178		99,542	99,542	5,726	03/01/2032	2.C FE
..00901W-AJ-8	AIMCO 21 D1 - CDO	04/20/2026	Paydown		1,000,000	1,000,000	1,004,500	1,003,279		(3,279)		(3,279)		1,000,000				35,021	04/20/2037	2.C FE
..03328T-BW-4	ANCHC 7RRR CR3 - CDO	04/28/2026	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				31,427	04/28/2037	1.F FE
..03330E-AJ-3	ANCHF 3 A1R - CDO	04/28/2026	Paydown		207,976	207,976	196,962	202,687		5,290		5,290		207,976				2,986	01/28/2039	1.A FE
..03330K-AA-8	ANCHF 11 A - CDO	04/25/2026	Paydown		82,630	82,630	78,333	78,783		3,847		3,847		82,630				1,405	04/26/2038	1.A FE
..03331X-AJ-0	ANCHF 8R BR - CDO	05/19/2026	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				49,599	07/27/2037	1.A FE
..04019Y-AA-0	ABPN A - ABS	04/01/2026	Paydown		70,000	70,000	68,980	69,175		825		825		70,000				744	10/15/2036	1.G FE
..04942V-BC-7	ATCLO 13R BFR - CDO	04/22/2026	Paydown		495,562	495,562	495,562	495,562						495,562				6,447	04/22/2031	1.A FE
..056162-AS-9	BABSN 2015-I CR - CDO	04/20/2026	Paydown		81,544	81,544	65,470	78,938		2,606		2,606		81,544				2,386	01/20/2031	1.A FE
..06760W-AL-0	BMM 2021-I A1F - CDO	04/20/2026	Paydown		254,515	254,515	254,515	254,515						254,515				3,207	07/20/2033	1.A FE
..08186V-AG-5	BSP XXIII B2 - CDO	05/12/2026	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				33,333	04/25/2034	1.C FE
..092913-AQ-5	ELB 5R AFR - CDO	06/15/2026	Paydown		88,203	88,203	82,940	86,416		1,787		1,787		88,203				1,985	06/15/2034	1.A FE
..156720-AJ-6	CERB 37 A2 - CDO	05/28/2026	Various		1,957,706	1,985,000	1,985,000	1,985,000						1,985,000		(27,294)	(27,294)	49,651	04/17/2034	1.A FE
..34961J-BA-1	FCO IX AFR - CDO	04/15/2026	Paydown		912,956	912,956	912,956	912,956						912,956				11,366	10/15/2033	1.A FE
..36321B-AN-1	GALXY XXIV DR - CDO	04/15/2026	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				40,139	04/15/2037	2.C FE
..38178H-AA-6	GCPAF 2021-1 A2 - CDO	04/20/2026	Paydown		1,066,532	1,066,532	971,611			94,921		94,921		1,066,532				7,394	04/20/2029	1.F FE
..38178X-AA-1	GCPAF 2021-2 A - CMO/RMBS	04/20/2026	Paydown		147,636	147,636	140,811	144,042		3,594		3,594		147,636				2,173	10/19/2029	1.F FE
..46655H-AC-7	JCPDL 2022 B - CDO	06/11/2026	Call @ 100.00		1,400,394	1,400,394	1,334,268	1,342,538		4,164		4,164		1,346,701		53,693	53,693	50,254	05/19/2035	1.C FE
..46655H-AE-3	JCPDL 2022 C - CDO	06/11/2026	Call @ 100.00		1,500,636	1,500,636	1,380,236	1,412,282		9,601		9,601		1,421,883		78,753	78,753	57,697	05/19/2035	1.F FE
..48250R-BN-5	KKR 12RR BR2 - CDO	06/02/2026	Various		281,296	281,296	281,296	281,296						281,296				9,540	10/15/2030	1.A FE
..529493-AL-2	26North Lexington CLO F 12/31/36 - CDO	04/27/2026	Redemption @ 100.00		4,014	4,014	4,014	4,014						4,014				295	12/31/2036	4.B PL
..56577L-AC-2	MRNON 2021-1 AR2 - CDO	04/15/2026	Paydown		165,526	165,526	165,526	165,526						165,526				2,251	07/17/2034	1.A FE
..60689W-BM-2	VENTR D B - CDO	05/15/2026	Paydown		194,846	194,846	165,178	184,854		9,992		9,992		194,846				5,751	09/09/2030	1.A FE
..61034V-AJ-2	MCMML XII A2 - CDO	06/14/2026	Paydown		3,243,609	3,243,609	3,243,609	3,243,609						3,243,609				38,761	09/15/2033	1.A FE
..63172D-AA-9	CFOZ 2019 A - CDO	05/15/2026	Paydown		949,269	949,269	859,943	866,947		82,322		82,322		949,269				18,890	08/31/2034	2.A FE
..65251P-BL-6	NSLP 1R C2R - CDO	04/27/2026	Paydown		141,262	141,262	132,610	139,619		1,643		1,643		141,262				3,816	04/25/2031	1.B FE
..691200-AC-3	OR IV A1R - CDO	05/20/2026	Paydown		86,305	86,305	86,305	86,305						86,305				2,445	08/20/2033	1.A FE
..69120H-AG-7	OR 11 A1F - CDO	04/22/2026	Call @ 100.00		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				96,075	05/15/2035	1.A FE
..77341D-AE-7	ROCKT 2017-3 B - CDO	04/20/2026	Paydown		387,027	387,027	387,995	392,867		(5,840)		(5,840)		387,027				10,779	10/21/2030	1.A FE
..83610J-AL-0	SNDPT 19R 2AR - CDO	04/15/2026	Paydown		302,479	302,479	288,278	294,195		8,284		8,284		302,479				4,130	04/15/2031	1.A FE
..87232B-AH-5	TSYMP 2017-1 BR - CDO	04/15/2026	Paydown		720,477	720,477	720,477	720,477						720,477				20,402	07/15/2030	1.A FE
..91734K-AQ-0	BLKMM 2021-1 AF - CDO	04/15/2026	Paydown		1,179,356	1,179,356	1,179,356	1,179,356						1,179,356				16,865	01/17/2034	1.A FE
..91825N-AE-1	VCRRL 4 A3 - ABS	04/20/2026	Paydown		(25,794)	(25,794)	(25,794)	(25,794)						(25,794)				(411)	04/20/2035	1.F FE
..92325Q-AU-1	VENTR 32R BFR - CDO	04/18/2026	Paydown		90,468	90,468	81,082	87,512		2,955		2,955		90,468				1,048	07/18/2031	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92557E-AE-3	VIBR XIV AB2 - CDO	06/08/2026	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				80,150	10/20/2034	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					33,443,149	33,788,979	32,899,195	30,186,956		222,712		222,712		33,238,456		204,694	204,694	703,730	XXX	XXX
00833B-AU-2	AFRMT 261 A - ABS	05/21/2026	CITIGROUP GLOBAL MARKETS INC.		304,805	307,000	306,951			4		4		306,954		(2,149)	(2,149)	4,286	02/15/2034	1.A FE
03842V-AA-5	AQFIT 2021-A A - ABS	06/17/2026	Paydown		1,953	1,953	1,953	1,953						1,953				12	07/17/2046	1.A FE
05494L-AB-1	BHG 252CON B - ABS	06/17/2026	Paydown		43,984	43,984	43,973	43,973		10		10		43,984				1,059	09/17/2036	1.D FE
07389M-AD-9	BSABS 2006-HE9 2A - RMBS	06/25/2026	Paydown		13,007	13,007	12,641	12,845	240	(78)		162		13,007				225	11/25/2036	1.A FM
08860D-AB-9	BHG 2022-C B - ABS	06/17/2026	Paydown		73,075	73,075	73,067	73,075						73,075				1,685	10/17/2035	1.A FE
08862B-AB-1	BHG 2021-B B - ABS	06/17/2026	Paydown		42,456	42,456	42,451	42,456						42,456				292	10/17/2034	1.A FE
12498N-AW-3	CBASS 2006-CB2 AV - RMBS	06/25/2026	Paydown		23,565	23,565	21,964	23,605		(40)		(40)		23,565				288	12/25/2036	1.A FM
126673-UR-1	CWL 2004-15 MV5 - RMBS	06/25/2026	Paydown		7,871	7,871	7,654	7,805	106	(40)		66		7,871				120	04/25/2035	1.A FM
19424R-AA-6	CASL 24A A1A - ABS	06/25/2026	Paydown		164,583	164,583	164,564	164,531		52		52		164,583				3,749	06/25/2054	1.A FE
20268B-AA-8	CBSLT 201 A - ABS	06/25/2026	Paydown		15,469	15,469	15,466	15,822		(353)		(353)		15,469				109	10/25/2051	1.A FE
28166L-AA-2	EDVES 2021-A A - ABS	06/25/2026	Paydown		5,800	5,800	5,794	5,796		4		4		5,800				44	11/27/2045	1.A FE
28627L-AA-5	ELFI 2024-A A - ABS	06/25/2026	Paydown		16,312	16,312	16,307	16,307		5		5		16,312				371	08/25/2049	1.A FE
28628C-AA-4	ELFI 22A A - ABS	06/25/2026	Paydown		19,977	19,977	19,976	19,977						19,977				374	08/26/2047	1.A FE
30249N-AD-9	FIGRE 26HE1 B - RMBS	06/01/2026	Paydown		14,772	14,772	14,771							14,772				246	01/25/2056	1.D FE
30340W-AA-3	FNH 251 A - ABS	06/15/2026	Paydown		33,627	33,627	33,627	33,627						33,627				837	03/15/2045	1.F FE
31684F-AA-2	FIGRE 24HE5 A - RMBS	06/25/2026	Paydown		84,103	84,103	84,081	84,083		20		20		84,103				1,891	10/26/2054	1.A FE
31684H-AA-8	FIGRE 24HE1 A - RMBS	06/25/2026	Paydown		63,824	63,824	63,860	61,368		(36)		(36)		63,824				1,572	03/25/2054	1.A FE
31685A-AA-2	FIGRE 2026-HE5 A - RMBS	06/25/2026	Paydown		33,503	33,503	33,502			1		1		33,503				156	06/25/2056	1.A FE
316927-AA-0	FIGRE 24HE2 A - RMBS	06/25/2026	Paydown		78,716	78,716	78,697	78,711		4		4		78,716				2,059	05/26/2054	1.A FE
316927-AB-8	FIGRE 24HE2 B - RMBS	06/25/2026	Paydown		13,494	13,494	13,688	13,671		(177)		(177)		13,494				367	05/26/2054	1.B FE
34411Y-AA-5	FNH 2021-1 A - ABS	06/10/2026	Paydown		5,893	5,893	5,892	5,891		2		2		5,893				36	01/10/2032	1.F FE
349941-AB-0	FFIN 2024-1 B - ABS	06/15/2026	Paydown		4,451	4,451	4,451	4,551		(100)		(100)		4,451				110	12/15/2049	1.D FE
349941-AC-8	FFIN 2024-1 C - ABS	06/15/2026	Paydown		38,714	38,714	39,555			(841)		(841)		38,714				211	12/15/2049	1.G FE
35040W-AA-5	FFIN 2025-1 A - ABS	06/15/2026	Paydown		25,114	25,114	25,113	25,113		2		2		25,114				513	04/15/2050	1.A FE
35041L-AB-6	FFIN 2021-1 B - ABS	06/15/2026	Paydown		59,381	59,381	53,417	54,822		4,559		4,559		59,381				458	05/15/2041	1.B FE
35042N-AB-1	FFIN 2025-2 B - ABS	06/15/2026	Paydown		22,626	22,626	22,619	22,970		(344)		(344)		22,626				455	04/15/2052	1.D FE
35042N-AC-9	FFIN 2025-2 C - ABS	06/15/2026	Paydown		37,674	37,674	37,667	38,259		(585)		(585)		37,674				781	04/15/2052	1.G FE
35042R-AC-0	FFIN 2023-2 C - ABS	06/15/2026	Paydown		69,614	69,614	69,595	69,597		17		17		69,614				2,104	06/15/2049	1.G FE
38149X-AA-7	GHIT 2021-GRN2 A - ABS	06/25/2026	Paydown		4,582	4,582	4,565	4,575		7		7		4,582				22	06/26/2051	1.A FE
38150Y-AA-1	GHIT 22GRN1 A - ABS	05/21/2026	Various		194,161	194,920	192,789	194,920						194,920		(759)	(759)	3,554	06/25/2052	1.A FE
381951-AA-0	GDLP 261 A - ABS	06/20/2026	Paydown		10,051	10,051	10,050			2		2		10,051				79	12/20/2049	1.G FE
38237B-AA-8	GOOD 2024-1 A - ABS	06/20/2026	Paydown		12,871	12,871	12,867	12,888		(17)		(17)		12,871				331	06/20/2057	1.F FE
38237F-AA-9	GDLP 253 A - ABS	06/20/2026	Paydown		34,853	34,853	34,849	34,849		3		3		34,853				724	10/20/2049	1.G FE
38237V-AA-4	GOOD 231 A - ABS	06/20/2026	Paydown		4,954	4,954	4,953	4,953		1		1		4,954				113	02/22/2055	2.C FE
38238F-AA-8	GDLP 2025-2 A - ABS	06/20/2026	Paydown		106,465	106,465	106,460	106,460		5		5		106,465				2,210	06/21/2049	1.G FE
39571V-AE-8	GSKY 2025-2 B - ABS	06/25/2026	Paydown		72,620	72,620	72,611	72,612		8		8		72,620				1,841	06/25/2060	1.C FE
39571X-AC-8	GSKY 2024-2 A3 - ABS	06/25/2026	Paydown		2,279	2,279	2,278	2,279						2,279				59	10/27/2059	1.A FE
41255C-AA-7	Hark IV Senior Note	05/06/2026	Redemption @ 100.00		1,734,592	1,734,592	1,734,592	1,734,592						1,734,592				44,538	09/29/2031	1.G PL
43283C-AB-7	HGVT 2025-1 B - ABS	06/25/2026	Paydown		227,518	227,519	227,495	227,496		23		23		227,519				4,903	05/27/2042	1.G FE
450127-AB-1	InvestCorp II-A Class B - ABS	04/09/2026	Redemption @ 100.00		288,484	288,484	288,484	288,484						288,484				6,856	07/20/2049	3.C PL
46590U-AA-0	HENDR 182 A - ABS	06/15/2026	Paydown		10,701	10,701	10,591	10,618		84		84		10,701				172	10/15/2075	1.A FE
46618H-AA-7	HENDR 2014-3 A - ABS	06/15/2026	Paydown		4,487	4,487	4,344	4,395		93		93		4,487				61	06/15/2077	1.A FE
46618L-AA-8	HENDR 2015-1 A - ABS	06/15/2026	Paydown		10,468	10,468	8,493	8,700		1,768		1,768		10,468				137	09/15/2072	1.A FE
46620D-AA-2	HENDR 161 A - ABS	06/15/2026	Paydown		4,982	4,982	5,419	5,359		(377)		(377)		4,982				70	06/15/2067	1.A FE
46620V-AA-2	HENDR 172 A - ABS	06/15/2026	Paydown		1,119	1,119	1,053	1,064		55		55		1,119				16	09/15/2072	1.A FE
46660B-AB-5	JPMMT 26CES1 A1B - RMBS	06/01/2026	Paydown		31,085	31,085	31,084			1		1		31,085				512	06/26/2056	1.A FE
53948K-AA-7	LPSLT 2020-2 A - ABS	06/20/2026	Paydown		5,617	5,617	5,614	5,615		2		2		5,617				65	07/22/2047	1.D FE
53948N-AA-1	LPSLT 2020-3 A - ABS	06/20/2026	Paydown		23,592	23,592	23,583	23,583		9		9		23,592				243	12/20/2047	1.D FE
53948Q-AA-4	LPSLT 2021-2 A - ABS	06/20/2026	Paydown		41,007	41,007	41,003	41,977		(970)		(970)		41,007				381	03/20/2048	1.D FE
542514-TQ-7	LBMLT 2006-2 1A - RMBS	06/25/2026	Paydown		7,119	7,119	5,695	6,283	65	771		836		7,119				95	03/25/2036	1.A FM
551923-AA-3	MTBRV 261 A1 - ABS	05/06/2026	Various		228,346	230,660	230,648							230,648		(2,302)	(2,302)	2,187	01/16/2046	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55389T-AB-7	MVWOT 211W B - ABS	06/20/2026	Paydown		149,629	149,629	140,696	141,475		8,154		8,154		149,629				888	01/22/2041	1.F FE
57109R-AC-4	MFT 2023-3 C - ABS	05/15/2026	Paydown		393,037	393,037	393,034	393,039		(1)		(1)		393,037				9,301	09/15/2033	1.A FE
599920-AA-3	MCMLT 2024-RS1 A1 - RMBS	06/01/2026	Paydown		18,824	18,824	17,590	9,123		1,274		1,274		18,824				212	11/01/2069	2.B FE
61033M-AB-0	MCIP 2022-1 A - CDO	04/22/2026	Paydown		274,408	274,408	269,958	273,584		824		824		274,408				5,557	04/30/2032	1.F FE
618933-AA-3	MSAIC 233 A - ABS	06/20/2026	Paydown		8,824	8,824	8,634	8,551		273		273		8,824				218	11/20/2053	1.D FE
618934-AA-1	MSAIC 2023-4 A - ABS	06/20/2026	Paydown		28,614	28,614	28,608	28,293		321		321		28,614				773	05/20/2053	1.D FE
61945L-AA-1	MSAIC 2019-2 A - ABS	06/20/2026	Paydown		10,267	10,267	10,793	10,676		(409)		(409)		10,267				123	09/20/2040	1.A FE
61945V-AA-9	MSAIC 231 A - ABS	06/16/2026	Various		198,471	212,150	211,525	209,742		50		50		209,791		(11,320)	(11,320)	5,532	06/20/2053	1.F FE
61946K-AA-2	MSAIC 223 A - ABS	06/16/2026	Various		101,429	103,854	103,850	103,850						103,851		(2,422)	(2,422)	3,107	06/20/2053	1.G FE
61946N-AA-6	MSAIC 2020-1 A - ABS	06/20/2026	Paydown		1,466	1,466	1,466	1,466						1,466				13	04/20/2046	1.A FE
61946N-AB-4	MSAIC 2020-1 B - ABS	06/20/2026	Paydown		1,466	1,466	1,466	1,409		58		58		1,466				18	04/20/2046	1.E FE
61946P-AA-1	MSAIC 2020-2 A - ABS	06/20/2026	Paydown		3,831	3,831	3,802	3,808		23		23		3,831				23	08/20/2046	1.A FE
61946P-AB-9	MSAIC 2020-2 B - ABS	06/16/2026	Various		38,201	48,490	47,795	47,835		39		39		47,874		(9,673)	(9,673)	523	08/20/2046	1.E FE
61946T-AA-3	MSAIC 2021-3 A - ABS	06/20/2026	Paydown		17,840	17,840	17,576	17,624		216		216		17,840				104	06/20/2052	1.B FE
61946T-AB-1	MSAIC 2021-3 B - ABS	06/20/2026	Paydown		1,941	1,941	1,928	1,929		12		12		1,941				15	06/20/2052	1.G FE
61946U-AA-0	MSAIC 2022-2 A - ABS	06/20/2026	Paydown		3,559	3,559	3,523	3,527		32		32		3,559				64	01/21/2053	1.D FE
61947D-AA-7	MSAIC 2021-1 A - ABS	06/20/2026	Paydown		70,491	70,491	69,569	69,756		735		735		70,491				443	12/20/2046	1.B FE
61947D-AB-5	MSAIC 2021-1 B - ABS	06/20/2026	Paydown		5,759	5,759	5,723	5,727		32		32		5,759				49	12/20/2046	1.E FE
63940Y-AB-2	NAVSL 2019-C A2 - ABS	06/15/2026	Paydown		2,063	2,063	1,943	2,036		26		26		2,063				27	02/15/2068	1.A FE
63942C-AD-4	NAVSL 2021-D D - ABS	06/15/2026	Paydown		13,131	13,131	12,764	12,967		164		164		13,131				228	04/15/2060	2.B FE
63942T-AA-3	NAVSL 23B A1A - ABS	06/15/2026	Paydown		6,135	6,135	6,135	6,135						6,135				157	03/15/2072	1.A FE
63943C-AA-9	NAVSL 24A A - ABS	06/15/2026	Paydown		84,515	84,515	84,503	84,505		10		10		84,515				1,950	10/17/2072	1.A FE
63943N-AA-5	NAVRL 25B A - ABS	06/15/2026	Paydown		135,773	135,773	135,746	135,748		25		25		135,773				2,604	09/15/2055	1.A FE
64032B-AA-1	NSLT 25B A1A - ABS	06/15/2026	Paydown		23,621	23,621	23,731	23,732		(112)		(112)		23,621				470	05/15/2055	1.A FE
64033X-AD-6	NSLT 2025-A A1A - ABS	06/15/2026	Paydown		60,531	60,531	60,724	60,726		(195)		(195)		60,531				1,254	03/15/2057	1.A FE
69145B-AA-4	OXFIN 2022-1 A2 - ABS	06/15/2026	Paydown		210,796	210,796	210,796	210,796						210,796				2,804	02/15/2030	1.F FE
69145C-AA-2	OXFIN 231 A2 - ABS	06/15/2026	Paydown		330,886	330,886	330,886	330,886						330,886				9,982	03/17/2031	1.F FE
69291V-AB-0	PKAIR 241 A - ABS	06/15/2026	Paydown		16,064	16,064	16,064	16,064						16,064				392	09/15/2039	1.A FE
748956-AB-5	RCKT 23CES2 A1B - RMBS	06/01/2026	Paydown		51,421	51,421	51,421	51,471		(49)		(49)		51,421				1,502	09/25/2043	1.A
74935W-AP-9	RCKT 23CES1 A1B - CMO/RMBS	06/01/2026	Paydown		37,957	37,957	37,957	37,875		82		82		37,957				1,081	06/25/2043	1.A
74939F-AB-3	RCKT 2024-CES4 A1B - RMBS	06/01/2026	Paydown		15,333	15,333	15,333	15,347		(14)		(14)		15,333				394	06/27/2044	1.A
74940C-AB-7	RCKT 26CES4 A1B - RMBS	06/01/2026	Paydown		5,374	5,374	5,374							5,374				36	04/25/2056	1.A FE
74940L-AA-9	RCKT 2026-CES3 A1A - RMBS	06/01/2026	Paydown		216,320	216,320	216,315			6		6		216,320				1,929	03/27/2056	1.A FE
78445Q-AE-1	SLMA 2010-C A5 - ABS	06/15/2026	Paydown		57,428	57,428	61,299	61,432		(4,004)		(4,004)		57,428				2,048	10/15/2041	1.A FE
78448Y-AD-3	SMB 2021-A B - ABS	06/15/2026	Paydown		32,568	32,568	32,557	32,565		3		3		32,568				312	01/15/2053	1.A FE
78449C-AA-6	SMB 2022-C A1A - ABS	06/15/2026	Paydown		57,649	57,649	57,648	57,649						57,649				1,068	05/16/2050	1.A FE
78450Q-AA-1	SMB 2023-A A1A - ABS	06/15/2026	Paydown		14,036	14,036	13,839	13,875		161		161		14,036				313	01/15/2053	1.A FE
78474N-AA-0	SPLT 2023-1 A - ABS	06/12/2026	Paydown		181,856	181,856	181,849	182,393		(537)		(537)		181,856				4,471	11/12/2030	1.A FE
79582G-AA-2	GRADE 23SEQ3 A1 - RMBS	06/01/2026	Paydown		90,692	90,692	90,559	90,709		(17)		(17)		90,692				2,632	06/25/2053	1.A
81758F-AA-8	SE 2024-1 A - ABS	06/20/2026	Paydown		34,407	34,407	34,404	34,405		2		2		34,407				885	11/20/2035	1.F FE
81758J-AA-0	SE 2025-1 A - ABS	06/20/2026	Paydown		27,988	27,988	27,982	27,982		7		7		27,988				618	01/21/2037	1.F FE
82321#-AA-4	Shenkman PCIF I Class A - ABS	05/05/2026	Redemption @ 100.00		6,471	6,471	6,471	6,471						6,471				197	09/30/2034	1.G PL
82321#-AB-2	Shenkman PCIF I Class B - ABS	05/05/2026	Redemption @ 100.00		2,941	2,941	2,941	2,941						2,941				103	09/30/2034	2.C PL
83206E-AA-5	SMB 24C A1A - ABS	06/15/2026	Paydown		48,182	48,182	48,173	48,174		7		7		48,182				1,093	06/17/2052	1.A FE
83207D-AA-6	SMB 23C A1A - ABS	06/15/2026	Paydown		13,025	13,025	13,022	13,022		3		3		13,025				305	11/15/2052	1.A FE
83207V-AA-6	SMB 24F A1A - ABS	06/15/2026	Paydown		20,143	20,143	20,143	20,143						20,143				419	03/16/2054	1.A FE
83407M-AA-4	SCLP 26B A - ABS	06/25/2026	Paydown		149,285	149,285	149,272			13		13		149,285				1,308	02/25/2036	1.C FE
83407R-AA-3	SPLT 241 A - ABS	06/12/2026	Paydown		61,155	61,155	61,152	61,154						61,155				1,524	02/12/2031	1.A FE
85022W-AP-9	SCFT 2020-A A - ABS	06/25/2026	Paydown		26,057	26,057	26,056	26,057						26,057				214	09/26/2037	1.A FE
86772J-AA-1	SUNRN 2023-2 A1 - ABS	04/30/2026	Paydown		7,169	7,169	7,125	7,073		96		96		7,169				237	01/30/2059	1.G FE
86773C-AA-5	SUNRN 2024-1 A - ABS	04/30/2026	Paydown		23,030	23,030	23,019	22,872		158		158		23,030				722	02/01/2055	1.F FE
88576V-AA-8	HENDR 2008-3 A1 - ABS	06/15/2026	Paydown		6,987	6,987	8,183	7,944		(957)		(957)		6,987				228	06/15/2045	1.A FE
89181X-AM-3	TPMT 23CES1 A1A - RMBS	06/01/2026	Paydown		108,228	108,228	108,062	107,955		272		272		108,228				2,992	07/25/2063	1.A
89182F-AA-7	TPMT 23CES2 A1A - CMO/RMBS	06/01/2026	Paydown		86,237	86,237	86,761	86,054		184		184		86,237				2,599	10/25/2063	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..89183C-AB-1	TPMT 24CES1 A1B - RMBS	06/01/2026	Paydown		27,643	27,643	27,782	27,864		(221)		(221)		27,643				695	01/25/2064	1.A
..91533V-AA-4	UMPT 26ST1 A - ABS	05/06/2026	Various		282,479	282,996	282,996							282,996		(517)	(517)	2,888	03/15/2034	1.A FE
..916925-AA-8	UPXHI 251 A - ABS	06/25/2026	Paydown		44,989	44,989	44,985	44,985		4		4		44,989				956	01/25/2047	1.G FE
..92839H-AA-4	VSTA 24CES1 A1 - RMBS	06/01/2026	Paydown		95,289	95,289	95,513	95,743		(454)		(454)		95,289				2,651	05/26/2054	1.A FE
..93363X-AE-3	WMHE 2007-HE4 2A4 - RMBS	06/25/2026	Paydown		5,187	5,187	3,412	3,027	119	2,041		2,160		5,187				47	06/25/2037	1.A FM
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					8,429,413	8,461,592	8,435,251	7,114,701	530	11,890		12,420		8,458,555		(29,142)	(29,142)	176,881	XXX	XXX
..117028-AA-4	BRUNSWICK ASSET FINANCING LLC - ABS	06/30/2026	Call @ 100.00		1,082,439	1,082,439	1,077,341	1,075,732		1,256		1,256		1,076,988		5,451	5,451	31,293	07/02/2028	1.E PL
..G8476*-AA-9	StepStone CFO Class A1 - ABS	06/30/2026	Redemption @ 100.00		13,981	13,981	13,981	13,981						13,981				550	12/28/2035	1.G PL
..G8476*-AC-5	StepStone CFO Class B - ABS	06/30/2026	Redemption @ 100.00		4,194	4,194	4,194	4,194						4,194				202	12/28/2035	2.B PL
..G8476*-AE-1	StepStone CFO Class C - ABS	06/30/2026	Redemption @ 100.00		2,796	2,796	2,796	2,782	14			14		2,796				183	12/28/2035	3.B FE
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					1,103,410	1,103,410	1,098,312	1,096,689	14	1,256		1,270		1,097,959		5,451	5,451	32,227	XXX	XXX
..000380-AA-6	AASET 242 A - ABS	06/16/2026	Paydown		56,014	56,014	56,318	55,966		48		48		56,014				1,384	09/16/2049	1.F FE
..00039N-AA-2	AASET 252 A - ABS	06/16/2026	Paydown		39,155	39,155	39,153	39,153		2		2		39,155				781	06/16/2050	1.F FE
..00039N-AC-8	AASET 253 A - ABS	06/16/2026	Paydown		8,579	8,579	8,579	8,579						8,579				188	02/16/2050	1.F FE
..00110X-AA-2	AFN 211 A1 - ABS	05/20/2026	Paydown		7,170	7,170	6,722	6,679		491		491		7,170				66	05/20/2051	1.A FE
..00255J-AA-8	AASET 241A A1 - ABS	06/16/2026	Paydown		109,775	109,775	109,772	108,673		1,103		1,103		109,775				2,861	05/17/2049	1.G FE
..00255U-AA-3	AASET 2020-1 A - ABS	06/15/2026	Paydown		12,771	12,771	12,660	12,743		28		28		12,771				162	01/17/2040	1.F FE
..00258P-AA-1	AASET 251 A - ABS	06/16/2026	Paydown		24,329	24,329	24,329	24,329						24,329				523	02/16/2050	1.F FE
..01983K-AA-2	ALLO 231 A2 - ABS	06/03/2026	Paydown		3,500,000	3,500,000	3,388,438	3,435,053		64,947		64,947		3,500,000				135,099	06/20/2053	1.G FE
..02090E-AA-4	ALTDE 2026-1 A - ABS	06/15/2026	Paydown		25,306	25,306	25,306							25,306				155	04/15/2051	1.F FE
..07359B-AA-5	BEACN 211 A - ABS	06/20/2026	Paydown		38,750	38,750	37,871	38,272		478		478		38,750				363	10/22/2046	1.F FE
..12510H-AE-0	CAUTO 2020-1 A5 - ABS	06/11/2026	Various		337,750	341,615	347,135	342,659		(427)		(427)		342,232		(4,483)	(4,483)	6,043	02/15/2050	1.E FE
..12510H-AF-7	CAUTO 2020-1 A6 - ABS	06/15/2026	Paydown		104	104	98			6		6		104					02/15/2050	1.E FE
..12510H-AQ-3	CAUTO 2022-1 A2 - ABS	06/15/2026	Paydown		3,331	3,331	3,331	3,330		1		1		3,331				51	03/15/2052	1.E FE
..12510H-AT-7	CAUTO 231 A2 - ABS	06/15/2026	Paydown		4,031	4,031	3,941	3,957		74		74		4,031				109	09/15/2053	1.E FE
..12510H-BA-7	CAUTO 243 A2 - ABS	06/15/2026	Paydown		750	750	724	719		31		31		750				14	10/15/2054	1.E FE
..12563L-AN-7	CLIF 2020-1 A - ABS	06/18/2026	Paydown		22,866	22,866	22,856	22,861		5		5		22,866				197	09/18/2045	1.F FE
..12565K-AA-5	CLIF 211 A - ABS	06/18/2026	Paydown		36,161	36,161	30,910	32,526		3,635		3,635		36,161				249	02/18/2046	1.F FE
..12565K-AE-7	CLIF 2022-1 A - ABS	06/18/2026	Paydown		40,000	40,000	39,980	40,000						40,000				453	01/18/2047	1.F FE
..12571W-AA-1	CLIF 241 A - ABS	06/20/2026	Paydown		52,875	52,875	52,868	52,859		16		16		52,875				1,240	07/20/2049	1.C FE
..12571W-AG-8	CLIF 251 A - ABS	06/20/2026	Paydown		5,625	5,625	5,586	5,534		91		91		5,625				125	06/21/2050	1.C FE
..12807C-AA-1	CAI 2020-1 A - ABS	06/25/2026	Paydown		43,750	43,750	41,799	42,530		1,220		1,220		43,750				405	09/25/2045	1.F FE
..14855M-AA-6	CLAST 2019-1 A - ABS	05/08/2026	Various		253,225	257,259	257,234	256,469		43		43		256,512		(3,287)	(3,287)	4,182	04/15/2039	2.A FE
..14855U-AA-8	CLAST 262 A - ABS	06/15/2026	Paydown		17,834	17,834	17,834							17,834				41	04/17/2051	1.F FE
..14855X-AA-2	CLAST 252 A - ABS	06/15/2026	Paydown		56,483	56,483	56,481	56,482		1		1		56,483				1,286	08/15/2050	1.F FE
..14855Y-AA-0	CLAST 253 A - ABS	06/15/2026	Paydown		29,561	29,561	29,560	29,560		1		1		29,561				627	11/15/2050	1.F FE
..14856C-AA-7	CLAST 2018-1 A - ABS	06/15/2026	Various		68,167	68,844	68,786	68,844						68,844		(678)	(678)	1,360	06/15/2043	2.A FE
..14892A-AA-1	CLAST 261 A - ABS	06/15/2026	Paydown		36,367	36,367	36,367							36,367				359	03/15/2051	1.F FE
..22822R-BH-2	CROCAS 2018-2 C - ABS	05/07/2026	CITIGROUP GLOBAL MARKETS INC.		1,139,972	1,150,000	1,159,695	1,152,699		(392)		(392)		1,152,307		(12,335)	(12,335)	19,373	07/15/2048	1.F FE
..27888V-AA-9	ECLIPS 261 A - ABS	06/15/2026	Paydown		17,722	17,722	17,722							17,722				47	05/15/2051	1.F FE
..30332Y-AA-9	FI 2023-2 A1 - ABS	06/15/2026	Paydown		1,469	1,469	1,369	1,371		98		98		1,469				35	10/15/2053	1.C FE
..30332Y-AD-3	FI 241 A2 - ABS	06/15/2026	Paydown		1,620	1,620	1,574	1,345		46		46		1,620				31	10/15/2054	1.C FE
..30610G-AA-1	FLCON 2019-1 A - ABS	06/15/2026	Paydown		60,961	60,961	60,906	60,741		220		220		60,961				1,062	09/15/2039	1.F FE
..43990E-AA-9	HORZN 241 A - ABS	06/15/2026	Paydown		33,813	33,813	33,396	33,433		379		379		33,813				757	09/15/2049	1.F FE
..46651N-AA-2	JOLAR 2019-1 A - ABS	06/15/2026	Paydown		844,697	844,697	840,583	841,735		2,962		2,962		844,697				15,822	04/15/2044	1.F FE
..55283Y-AA-5	MACON 2021-1 A - ABS	06/05/2026	Paydown		32,877	32,877	32,480	32,445		432		432		32,877				360	11/05/2035	1.G FE
..55293W-AA-7	MAPSL 261 A - ABS	06/15/2026	Paydown		18,183	18,183	18,183							18,183				274	01/17/2051	1.F FE
..55446M-AA-5	MAACH 1 A - ABS	06/15/2026	Paydown		96,651	96,651	97,231	96,554		97		97		96,651				1,596	10/15/2039	1.F FE
..62946A-AC-8	NPRL 2017-1 A1 - ABS	04/20/2026	Paydown		142,284	142,284	140,055	141,777		507		507		142,284				1,599	10/21/2047	1.G FE
..62946A-AD-6	NPRL 2017-1 A2 - ABS	04/20/2026	Paydown		2,184,550	2,184,550	2,249,660	2,206,494		(21,944)		(21,944)		2,184,550				30,722	10/21/2047	2.A FE
..63943G-AA-0	NAVTR 251 A - ABS	06/15/2026	Paydown		49,124	49,124	49,122	49,123		1		1		49,124				1,046	10/15/2050	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
. 71711G-AB-1	PHNTOM 2026-1 B - ABS	. 06/15/2026 .	Paydown		20,835	20,835	20,834			1		1		20,835				321	. 01/17/2051 .	2.A FE
..78450T-AA-5	SLAM 2025-1 A - ABS	. 06/15/2026 .	Paydown		15,455	15,455	15,455	15,455						15,455				379	. 05/16/2050 .	1.F FE
..78487J-AB-2	SVC 231 B - CMBS	. 06/20/2026 .	Paydown		625	625	586	587		38		38		625				14	. 02/20/2053 .	1.C FE
..78488J-AC-9	SVC 2026-1 B - CMBS	. 06/20/2026 .	Paydown		188	188	187							188				2	. 03/20/2056 .	1.C FE
..831005-AA-1	SLAM 261 A - ABS	. 06/15/2026 .	Paydown		4,075	4,075	4,075							4,075				21	. 07/15/2051 .	1.E FE
..83438L-AA-9	SOLRR 2021-1 A - ABS	. 06/15/2026 .	Paydown		6,276	6,276	5,988			288		288		6,276				55	. 10/15/2046 .	1.D FE
..85209Q-AA-0	SPRTE 2026-1 A - ABS	. 06/15/2026 .	Paydown		24,432	24,432	24,432			1		1		24,432				252	. 03/15/2041 .	1.F FE
..85213F-AA-8	SPUR 2026-1 A - ABS	. 06/17/2026 .	Paydown		3,474	3,474	3,473			1		1		3,474				30	. 04/17/2056 .	1.C FE
..86190B-AB-0	STR 2021-1 A2 - ABS	. 06/20/2026 .	Paydown		938	938	958	948		(11)		(11)		938				12	. 06/20/2051 .	1.A FE
..86190B-AC-8	STR 2021-1 A3 - ABS	. 06/20/2026 .	Paydown		375	375	376	375						375				4	. 06/20/2051 .	1.C FE
..86212F-AF-6	STR 2025-1 A5 - ABS	. 06/20/2026 .	Paydown		2,813	2,813	2,811	2,811		1		1		2,813				61	. 10/20/2055 .	1.C FE
..86212F-AK-5	STR 261 A3 - ABS	. 06/20/2026 .	Paydown		1,250	1,250	1,250							1,250				6	. 06/20/2056 .	1.C FE
..86212V-AB-0	STR 2016-1 A2 - ABS	. 06/20/2026 .	Paydown		33,238	33,238	32,564	33,028		209		209		33,238				599	. 10/22/2046 .	1.C FE
..86212V-AG-9	STR 2018-1 A4 - ABS	. 06/20/2026 .	Paydown		4,863	4,863	5,117	4,950		(87)		(87)		4,863				96	. 10/20/2048 .	1.C FE
..86212X-AC-4	STR 2019-1 A3 - ABS	. 06/20/2026 .	Paydown		313	313	312	313						313				4	. 11/22/2049 .	1.C FE
..86212X-AD-2	STR 2019-1 A4 - ABS	. 06/20/2026 .	Paydown		812	813	713	720		92		92		813				15	. 11/22/2049 .	1.C FE
..86212X-AF-7	STR 231 A1 - ABS	. 05/20/2026 .	Paydown		2,020,958	2,020,958	2,020,663	2,020,324		634		634		2,020,958				51,868	. 06/20/2053 .	1.A FE
..872480-AE-8	TIF 2021-1 A - ABS	. 06/20/2026 .	Paydown		31,875	31,875	31,871	31,873		2		2		31,875				219	. 02/20/2046 .	1.E FE
..87404L-AA-0	TLWND 2019-1 A - ABS	. 04/21/2026 .	Paydown		1,168,904	1,168,904	1,162,823	1,162,834		6,070		6,070		1,168,904				16,214	. 12/15/2044 .	1.G FE
..88035K-AA-7	TENET 241 A1 - ABS	. 06/20/2026 .	Paydown		146	146	146	146						146				3	. 10/20/2054 .	1.C FE
..88035K-AD-1	TENET 2025-1 A2 - ABS	. 06/20/2026 .	Paydown		600	600	600	600						600				13	. 10/20/2055 .	1.C FE
..88315L-AG-3	TMCL 2020-2 A - ABS	. 06/20/2026 .	Paydown		75,596	75,596	69,726	71,567		4,028		4,028		75,596				664	. 09/20/2045 .	1.F FE
..88315L-AS-7	TMCL 2021-3 A - ABS	. 06/20/2026 .	Paydown		11,000	11,000	10,896	10,883		117		117		11,000				89	. 08/20/2046 .	1.F FE
..88655A-AA-8	TIF 2024-1 A - ABS	. 06/20/2026 .	Paydown		29,375	29,375	29,361	20,619		13		13		29,375				528	. 04/20/2049 .	1.C FE
..88655A-AG-5	TIF 242 A - ABS	. 06/20/2026 .	Paydown		25,781	25,781	25,774	25,774		8		8		25,781				595	. 07/20/2049 .	1.C FE
..89239Y-AA-9	MWCX 261 A - ABS	. 06/20/2026 .	Paydown		9,588	9,588	9,588							9,588				135	. 03/20/2056 .	1.C FE
..89657B-AA-2	TRL 191 A1 - ABS	. 04/20/2026 .	Paydown		3,310,939	3,310,939	3,398,368	3,317,867		(6,928)		(6,928)		3,310,939				42,159	. 04/17/2049 .	1.F FE
..89657M-AC-4	TRL 2026-1 A - ABS	. 06/19/2026 .	Paydown		10,171	10,171	10,167			4		4		10,171				71	. 04/19/2056 .	1.C FE
..89679Q-AA-3	TCF 251 A - ABS	. 06/20/2026 .	Paydown		45,000	45,000	44,986	44,985		15		15		45,000				1,018	. 06/21/2050 .	1.C FE
..89679Q-AD-7	TCF 2026-1 A - ABS	. 06/22/2026 .	Paydown		18,750	18,750	18,749			1		1		18,750				101	. 05/22/2051 .	1.C FE
..89680H-AE-2	TCF 2021-1 A - ABS	. 06/20/2026 .	Paydown		59,500	59,500	55,465	55,813		3,687		3,687		59,500				461	. 03/20/2046 .	1.F FE
..90356R-AA-9	STEAM 251 A - ABS	. 06/28/2026 .	Paydown		44,175	44,175	44,159	44,161		14		14		44,175				1,273	. 03/29/2055 .	1.C FE
..94354K-AA-8	WAAV 2019-1 A - ABS	. 06/15/2026 .	Paydown		54,378	54,378	53,811	54,195		183		183		54,378				820	. 09/15/2044 .	1.F FE
..97063R-AA-8	WESTF 2025-A A - ABS	. 06/15/2026 .	Paydown		8,410	8,410	8,388	8,356		54		54		8,410				199	. 06/15/2050 .	1.F FE
..97064Y-AA-2	WESTF 2023-A A - ABS	. 06/15/2026 .	Paydown		490,939	490,939	484,630	477,813		13,126		13,126		490,939				31,415	. 10/15/2048 .	1.F FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					16,990,696	17,009,301	17,025,914	16,712,489		75,765		75,765		17,011,479		(20,783)	(20,783)	380,768	XXX	XXX
..038779-AB-0	ARBYS 2020-1 A2 - ABS	. 04/28/2026 .	STONEX FINANCIAL INC.		461,832	472,500	472,500	472,500						472,500		(10,668)	(10,668)	7,605	. 08/01/2050 .	2.C FE
..14051L-AA-0	CAPST 241 A - ABS	. 04/24/2026 .	Call @ 100.00		1,044,000	1,044,000	1,044,000	1,044,000						1,044,000				20,893	. 10/16/2028 .	1.A FE
..233046-AF-8	DNKN 2017-1 A11 - ABS	. 05/21/2026 .	Various		909,642	920,000	905,499	914,666		38		38		914,704		(5,061)	(5,061)	18,743	. 11/20/2047 .	2.B FE
..233046-AS-0	DNKN 2021-1 A23 - ABS	. 05/20/2026 .	Paydown		250	250	246	247		3		3		250				3	. 11/20/2051 .	2.B FE
..25755T-AH-3	DPABS 2017-1 A23 - ABS	. 05/21/2026 .	Various		1,865,973	1,880,000	1,894,100	1,883,126		(758)		(758)		1,882,369		(16,395)	(16,395)	44,628	. 07/25/2047 .	2.A FE
..33830J-AC-9	GUYS 211 A2 - ABS	. 04/25/2026 .	Paydown		3,750	3,750	3,427	3,429		321		321		3,750				47	. 07/25/2051 .	2.C FE
..33830J-AE-5	GUYS 231 A2 - ABS	. 04/25/2026 .	Paydown		2,500	2,500	2,500	2,500						2,500				94	. 01/26/2054 .	2.C FE
..476681-AG-6	JMIKE 2026-1 A22 - ABS	. 05/15/2026 .	Paydown		4,625	4,625	4,625							4,625				68	. 02/15/2056 .	2.B FE
..552339-AA-1	LYRA 242 A2 - ABS	. 06/20/2026 .	Paydown		227	227	221	220		7		7		227				7	. 12/20/2064 .	1.F FE
..552339-AD-5	LYRA 2025-1 A2 - ABS	. 06/20/2026 .	Paydown		43	43	43	43						43				1	. 09/21/2065 .	1.F FE
..72703P-AG-8	PLNT 241 2I1 - ABS	. 06/05/2026 .	Paydown		625	625	640			(15)		(15)		625				10	. 06/05/2054 .	2.B FE
..78396Y-AD-5	SESAC 241 A2 - ABS	. 04/25/2026 .	Paydown		170	170	170	170						170				5	. 02/25/2064 .	2.C FE
..817743-AE-7	SPRO 2021-1 A2 - ABS	. 04/25/2026 .	Paydown		750	750	569	662		88		88		750				9	. 04/25/2051 .	2.C FE
..817743-AL-1	SPRO 251 A2 - ABS	. 04/25/2026 .	Paydown		5,000	5,000	5,000	5,000						5,000				124	. 10/25/2055 .	2.C FE
..864300-AE-8	SUBWAY 2024-1 A23 - ABS	. 04/30/2026 .	Paydown		1,263	1,263	1,263	1,263						1,263				41	. 07/30/2054 .	2.B FE
..864300-AL-2	SUBWAY 2024-3 A23 - ABS	. 04/30/2026 .	Paydown		5,625	5,625	5,598	5,600		25		25		5,625				166	. 07/30/2054 .	2.B FE
..91825N-AE-1	VCRRL 4 A3 - ABS	. 04/20/2026 .	Paydown		59,269	59,269	59,269	59,269						59,269				1,448	. 04/20/2035 .	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..95058X-AL-2	WEN 211 A22 - ABS	06/15/2026	Paydown		625	625	604	604		21		21		625				9	06/15/2051	2.B FE
..95058X-AR-9	WEN 251 A2 - ABS	06/15/2026	Paydown		4,313	4,313	4,313	4,313						4,313				117	12/15/2055	2.B FE
..BGHAET-0H-8	SP TOUCHDOWN HOLDINGS LP USD - ABS	03/31/2026	Paydown		30,757	30,757	30,757							30,757				211	10/26/2029	1.G FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					4,401,239	4,436,291	4,435,342	4,397,612		(270)		(270)		4,433,363		(32,125)	(32,125)	94,229	XXX	XXX
..92212K-AD-8	VDC 2021-1 A2 - ABS	05/04/2026	Deutsche Bank		493,652	500,000	500,000	500,000						500,000		(6,348)	(6,348)	4,210	10/15/2046	1.G FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					493,652	500,000	500,000	500,000						500,000		(6,348)	(6,348)	4,210	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					117,825,694	118,721,987	117,596,028	106,546,503	1,311	451,776		453,087		120,738,096		(207,972)	(207,972)	2,338,027	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)																			XXX	XXX
1909999997. Total - asset-backed securities - Part 4					117,825,694	118,721,987	117,596,028	106,546,503	1,311	451,776		453,087		120,738,096		(207,972)	(207,972)	2,338,027	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					117,825,694	118,721,987	117,596,028	106,546,503	1,311	451,776		453,087		120,738,096		(207,972)	(207,972)	2,338,027	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					250,131,098	254,668,631	248,167,856	215,015,630	133,644	642,100		775,744		252,751,126		(49,379)	(49,379)	6,317,641	XXX	XXX
4509999997. Total - preferred stocks - Part 4						XXX													XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks						XXX													XXX	XXX
5989999997. Total - common stocks - Part 4						XXX													XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks						XXX													XXX	XXX
5999999999. Total - preferred and common stocks						XXX													XXX	XXX
6009999999 - Totals					250,131,098	XXX	248,167,856	215,015,630	133,644	642,100		775,744		252,751,126		(49,379)	(49,379)	6,317,641	XXX	XXX

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

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 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

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

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Federal Home Loan Bank New York ..... New York, New York	CF				586,477	1,014,035	1,403,776	XXX
JPMorgan Chase Bank, NA ..... New York, New York		2.990	332,780		38,589,868	33,166,616	36,968,899	XXX
Provident Bank ..... Jersey City, New Jersey					2,952,272	4,946,869	4,098,202	XXX
Mellon Bank ..... Pittsburgh, Pennsylvania ..					22,719,694	13,884,836	18,423,578	XXX
Wells Fargo Bank ..... Rockville, Maryland					(42,791,312)	(38,538,158)	(41,739,096)	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX			48,964	48,015	45,319	XXX
0199999. Totals - open depositories	XXX	XXX	332,780		22,105,963	14,522,213	19,200,678	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories	XXX	XXX						XXX
0299999. Totals - suspended depositories	XXX	XXX						XXX
0399999. Total cash on deposit	XXX	XXX	332,780		22,105,963	14,522,213	19,200,678	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	332,780		22,105,963	14,522,213	19,200,678	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted 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)								
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations								
31607A-70-3	FIDELITY IMM:GOVT INSTL		06/30/2026	3.580		57,601,922		228,785
4812A2-60-3	JPMORGAN:PRIME MM INST		06/30/2026	3.650		112,268		1,959
4812C2-68-4	JPMORGAN:US GVT MM INST		06/30/2026	3.500		874,645		14,917
857492-70-6	SS INST INV:US GV MM PRM		06/30/2026	3.590		45,223,849		132,786
8309999999. Subtotal - all other money market mutual funds						103,812,684		378,448
8589999999. Total cash equivalents (unaffiliated)						103,812,684		378,448
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						103,812,684		378,448