QUARTERLY STATEMENT

OF THE

SELECTIVE WAY INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
JUNE 30, 2026

PROPERTY AND CASUALTY

2026

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

SELECTIVE WAY INSURANCE COMPANY

NAIC Group Code 0242 (Current) 0242 (Prior) NAIC Company Code 26301 Employer's ID Number 22-2001995

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

Country of Domicile United States of America

Incorporated/Organized 04/24/1973 Commenced Business 11/01/1973

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

Jeffrey Francis Kamrowski, EVP	Nathan Charles Rugge #, EVP	

DIRECTORS OR TRUSTEES

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

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 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	2,071,765,408		2,071,765,408	1,928,356,241
2.	Stocks:				
	2.1 Preferred stocks	5,070,962		5,070,962	5,070,962
	2.2 Common stocks	43,390,634		43,390,634	43,095,372
3.	Mortgage loans on real estate:				
	3.1 First liens	75,749,434		75,749,434	83,861,333
	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 ($ 11,616,961), cash equivalents ($ 8,117,144) and short-term investments ($ 15,860)	19,749,965		19,749,965	66,603,101
6.	Contract loans (including $ .... premium notes)				
7.	Derivatives				
8.	Other invested assets	119,087,099		119,087,099	115,919,513
9.	Receivables for securities	30,353		30,353	20,034
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	2,334,843,855		2,334,843,855	2,242,926,556
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	19,940,325		19,940,325	18,905,773
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	127,042,941	4,966,644	122,076,297	125,838,338
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 11,832,091 earned but unbilled premiums)	292,101,356	1,873,894	290,227,462	270,965,363
	15.3 Accrued retrospective premiums ($ 154,232) and contracts subject to redetermination ($ ....)	154,232	12,116	142,116	229,818
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	32,756,418		32,756,418	18,731,743
	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	49,451,259	231,472	49,219,787	46,253,920
19.	Guaranty funds receivable or on deposit	68,979		68,979	100,207
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ ....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				19,013,323
24.	Health care ($ ....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	36,884,937	16,988,298	19,896,639	18,283,481
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,893,244,302	24,072,424	2,869,171,878	2,761,248,522
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	2,893,244,302	24,072,424	2,869,171,878	2,761,248,522
	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	12,336,035		12,336,035	11,322,368
2502.	Equities and deposits in pools and associations	4,720,904		4,720,904	5,104,584
2503.	Other assets	10,881,938	8,042,238	2,839,700	1,856,529
2598.	Summary of remaining write-ins for Line 25 from overflow page	8,946,060	8,946,060		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	36,884,937	16,988,298	19,896,639	18,283,481

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 235,764,449)	1,187,814,402	1,110,202,471
2.	Reinsurance payable on paid losses and loss adjustment expenses	47,979,318	40,333,774
3.	Loss adjustment expenses	225,694,190	217,015,070
4.	Commissions payable, contingent commissions and other similar charges	23,946,169	36,869,848
5.	Other expenses (excluding taxes, licenses and fees)	19,316,752	23,242,639
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	5,648,695	8,525,882
7.1	Current federal and foreign income taxes (including $ (89,274) on realized capital gains (losses))	3,234,498	5,761,617
7.2	Net deferred tax liability		
8.	Borrowed money $ 0 and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 230,029,067 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)	523,464,227	520,629,496
10.	Advance premium	1,891,486	2,845,297
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	1,507,560	1,700,806
12.	Ceded reinsurance premiums payable (net of ceding commissions)	37,657,208	40,363,527
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	2,158,812	1,940,862
15.	Remittances and items not allocated		
16.	Provision for reinsurance (including $ 16,605 certified)	357,542	357,542
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	6,276,077	
20.	Derivatives		
21.	Payable for securities	3,494,536	1,160,681
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	17,020,055	16,268,558
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,107,461,527	2,027,218,070
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	2,107,461,527	2,027,218,070
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock	5,000,000	5,000,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	95,986,000	95,986,000
35.	Unassigned funds (surplus)	660,724,351	633,044,452
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)	761,710,351	734,030,452
38.	Totals (Page 2, Line 28, Col. 3)	2,869,171,878	2,761,248,522
	DETAILS OF WRITE-INS		
2501.	Other liabilities	13,128,570	11,740,078
2502.	Unpresented checks for escheatment	3,252,168	3,907,616
2503.	Liability for accrued pension benefits	269,538	271,669
2598.	Summary of remaining write-ins for Line 25 from overflow page	369,779	349,195
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	17,020,055	16,268,558
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 $ 241,589,455)	233,840,693	220,674,463	448,849,979
	1.2 Assumed (written $ 513,702,481)	510,867,749	492,830,917	1,001,321,123
	1.3 Ceded (written $ 241,589,455)	233,840,693	220,674,463	448,849,979
	1.4 Net (written $ 513,702,481)	510,867,749	492,830,917	1,001,321,123
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 300,417,935):			
	2.1 Direct	176,971,412	139,572,320	283,253,266
	2.2 Assumed	294,893,936	280,525,113	568,077,516
	2.3 Ceded	176,949,631	139,813,729	283,471,806
	2.4 Net	294,915,717	280,283,704	567,858,976
3.	Loss adjustment expenses incurred	47,728,862	49,434,893	95,235,341
4.	Other underwriting expenses incurred	158,336,712	160,920,723	315,196,598
5.	Aggregate write-ins for underwriting deductions	80,391	82,580	213,563
6.	Total underwriting deductions (Lines 2 through 5)	501,061,682	490,721,900	978,504,478
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	9,806,067	2,109,017	22,816,645
	INVESTMENT INCOME			
9.	Net investment income earned	59,979,290	47,292,621	102,509,993
10.	Net realized capital gains (losses) less capital gains tax of $ (89,274)	(2,513,075)	(1,613,536)	(7,856,176)
11.	Net investment gain (loss) (Lines 9 + 10)	57,466,215	45,679,085	94,653,817
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 102,730 amount charged off $ 952,082)	(849,352)	(922,968)	(1,908,573)
13.	Finance and service charges not included in premiums	1,030,291	1,122,632	2,215,303
14.	Aggregate write-ins for miscellaneous income	2,287,143	1,205,920	3,563,437
15.	Total other income (Lines 12 through 14)	2,468,082	1,405,584	3,870,167
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	69,740,364	49,193,686	121,340,629
17.	Dividends to policyholders	249,915	448,236	764,867
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)	69,490,449	48,745,450	120,575,762
19.	Federal and foreign income taxes incurred	16,864,151	14,174,941	30,183,858
20.	Net income (Line 18 minus Line 19)(to Line 22)	52,626,298	34,570,509	90,391,904
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	734,030,452	593,189,018	593,189,018
22.	Net income (from Line 20)	52,626,298	34,570,509	90,391,904
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (118,971)	(447,558)	(1,006,737)	79,989
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	3,078,368	4,945,988	7,680,083
27.	Change in nonadmitted assets	(2,908,022)	167,775	(3,107,886)
28.	Change in provision for reinsurance			(195,167)
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		45,000,000	45,000,000
	33.2 Transferred to capital (stock dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) home office			
35.	Dividends to stockholders	(25,000,000)	(255,467)	(255,467)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	330,813	358,302	1,247,978
38.	Change in surplus as regards policyholders (Lines 22 through 37)	27,679,899	83,780,370	140,841,434
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	761,710,351	676,969,388	734,030,452
	DETAILS OF WRITE-INS			
0501.	Miscellaneous expense	12,350	46,686	135,396
0502.	Commercial Auto Insurance Procedure premium deficiency	68,041	35,894	78,167
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	80,391	82,580	213,563
1401.	Other income	2,287,143	1,205,920	3,563,437
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)	2,287,143	1,205,920	3,563,437
3701.	Change in overfunded pension plan asset	328,681	357,236	1,307,718
3702.	Change in pension liability	2,132	1,066	(59,740)
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	330,813	358,302	1,247,978

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	494,256,155	487,013,455	1,001,123,142
2.	Net investment income	56,354,618	45,749,672	97,305,738
3.	Miscellaneous income	3,919,064	3,698,419	5,781,908
4.	Total (Lines 1 to 3)	554,529,837	536,461,546	1,104,210,788
5.	Benefit and loss related payments	223,682,916	219,449,045	425,450,786
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	220,826,573	206,953,097	379,445,291
8.	Dividends paid to policyholders	443,161	501,191	971,755
9.	Federal and foreign income taxes paid (recovered) net of $ 530,332 tax on capital gains (losses)	19,301,996	21,061,649	34,575,877
10.	Total (Lines 5 through 9)	464,254,646	447,964,982	840,443,709
11.	Net cash from operations (Line 4 minus Line 10)	90,275,191	88,496,564	263,767,079
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	281,802,756	227,145,162	414,966,351
	12.2 Stocks			
	12.3 Mortgage loans	14,587,338	7,732,799	8,283,791
	12.4 Real estate			
	12.5 Other invested assets	7,230,878	19,382,363	27,431,015
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	267	(1,158)	(1,234)
	12.7 Miscellaneous proceeds	2,323,047		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	305,944,286	254,259,166	450,679,923
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	423,073,438	346,643,872	646,867,483
	13.2 Stocks	875,191		
	13.3 Mortgage loans	6,475,439	15,675,202	18,461,671
	13.4 Real estate			
	13.5 Other invested assets	12,535,999	34,177,330	47,832,350
	13.6 Miscellaneous applications		6,412,121	7,270,055
	13.7 Total investments acquired (Lines 13.1 to 13.6)	442,960,067	402,908,525	720,431,559
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)	(137,015,781)	(148,649,359)	(269,751,636)
	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		45,000,000	45,000,000
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders	25,000,000		
	16.6 Other cash provided (applied)	24,887,454	3,552,494	(13,606,816)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(112,546)	48,552,494	31,393,184
	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)	(46,853,136)	(11,600,301)	25,408,627
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	66,603,101	41,194,474	41,194,474
	19.2 End of period (Line 18 plus Line 19.1)	19,749,965	29,594,173	66,603,101

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

20.0001.	Exchange of bond securities		711,111	779,083
20.0002.	Conversion of bond securities to equity securities		736,128	736,128
20.0003.	Conversion of alternative investment to equity securities			20,127,221
20.0004.	Property Dividend	(750)	255,467	255,467

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Selective Way Insurance Company (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	$ 52,626,298	$ 90,391,904
(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	$ 52,626,298	$ 90,391,904
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 761,710,351	$ 734,030,452
(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	$ 761,710,351	$ 734,030,452

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

(1) The maximum and minimum lending rates for the Company's new commercial mortgage loans during 2026 are 8.2% and 2.5%, respectively.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 65.82%.

(3) There were no taxes, assessments or any amount advanced and not included in the mortgage loan for 2026 and 2025.

(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$ -	$ -	$ -	$ -	$75,749,434	$ -	$75,749,434
(b) 30 - 59 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60 - 89 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90 - 179 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest Reduced							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of Loans	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) Percent Reduced							
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$75,749,434	$ -	$75,749,434
b. Prior Year							
1. Recorded Investment (All)							
(a) Current	$ -	$ -	$ -	$ -	$83,861,333	$ -	$83,861,333
(b) 30 - 59 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60 - 89 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90 - 179 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest Reduced							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of Loans	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) Percent Reduced							
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$83,861,333	$ -	$83,861,333

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-lender Mortgage Loan Agreement for Which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan Agreement:
None

(6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:
None

(7) Allowance for credit losses:
None

(8) Mortgage Loans Derecognized as a Result of Foreclosure:
None

(9) The Companyaccrues interest income on its mortgage loans, and upon impairment of the laon, writes off the interest income if it is deemed uncollectible.

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.

(3) The Company did not hold any asset-backed securities for which OTTI charges were recognized in 2026 due to the present value of expected cash flows being less than amortized cost.

(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	$ (6,396,932)
2. 12 Months or Longer	$ (19,451,567)
b) The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 469,155,351
2. 12 Months or Longer	$ 230,129,142

December 31, 2025	
a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ (2,690,584)
2. 12 Months or Longer	$ (18,588,821)
b) The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 202,209,626
2. 12 Months or Longer	$ 279,593,428

(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.

NOTES TO FINANCIAL STATEMENTS

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 secured borrowing.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) For information regarding the Company's policy for engaging in repurchase programs, refer to note 1 (c) "Accounting Policies" of the 2025 Annual Statement.

REPURCHASE TRANSACTION – CASH PROVIDER – OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Bilateral (YES/NO)	Yes	Yes		
b. Tri-Party (YES/NO)	No	No		

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity	$ -	$ -	$ -	$ -
2. Overnight	$ 18,100,000	$ 16,400,000	$ -	$ -
3. 2 Days to 1 Week	$ -	$ -	$ -	$ -
4. > 1 Week to 1 Month	$ -	$ -	$ -	$ -
5. > 1 Month to 3 Months	$ -	$ -	$ -	$ -
6. > 3 Months to 1 Year	$ -	$ -	$ -	$ -
7. > 1 Year	$ -	$ -	$ -	$ -
b. Ending Balance				
1. Open – No Maturity	$ -	$ -	$ -	$ -
2. Overnight	$ -	$ -	$ -	$ -
3. 2 Days to 1 Week	$ -	$ -	$ -	$ -
4. > 1 Week to 1 Month	$ -	$ -	$ -	$ -
5. > 1 Month to 3 Months	$ -	$ -	$ -	$ -
6. > 3 Months to 1 Year	$ -	$ -	$ -	$ -
7. > 1 Year	$ -	$ -	$ -	$ -

(4) There were no securities sold and/or acquired that resulted in default.

(5) Fair Value of Securities Acquired Under Repo – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount	$ 18,524,214	$ 16,790,333	$ -	$ -
b. Ending Balance	$ -	$ -	$ -	$ -

(6) Securities Acquired Under Repo – Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. ICO - FV	$ -	$ -	$ -	$ -
b. ABS - FV	$ -	$ -	$ -	$ -
c. Preferred Stock - FV	$ -	$ -	$ -	$ -
d. Common Stock	$ -	$ -	$ -	$ -
e. Mortgage Loans - FV	$ -	$ -	$ -	$ -
f. Real Estate - FV	$ -	$ -	$ -	$ -
g. Derivatives - FV	$ -	$ -	$ -	$ -
h. Other Invested Assets - FV	$ -	$ -	$ -	$ -
i. Total Assets - FV (Sum of a through h)	$ -	$ -	$ -	$ -

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. ICO - FV	$ -	$ -	$ -	$ -
b. ABS - FV	$ -	$ -	$ -	$ -
c. Preferred Stock - FV	$ -	$ -	$ -	$ -
d. Common Stock	$ -	$ -	$ -	$ -
e. Mortgage Loans - FV	$ -	$ -	$ -	$ -
f. Real Estate - FV	$ -	$ -	$ -	$ -
g. Derivatives - FV	$ -	$ -	$ -	$ -
h. Other Invested Assets - FV	$ -	$ -	$ -	$ -
i. Total Assets - FV (Sum of a through h)	$ -	$ -	$ -	$ -

(7) Collateral Provided – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$ 18,100,000	$ 16,400,000	$ -	$ -
2. Securities (FV)	$ -	$ -	$ -	$ -
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

b. Ending Balance				
1. Cash	$ -	$ -	$ -	$ -
2. Securities (FV)	$ -	$ -	$ -	$ -
3. Securities (BACV)	$ -	$ -	$ -	$ -
4. Nonadmitted Subset (BACV)	$ -	$ -	$ -	$ -

(8) Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	AMORTIZED COST	FAIR VALUE
a. Overnight and Continuous	$ -	$ -
b. 30 Days or Less	$ -	$ -
c. 31 to 90 Days	$ -	$ -
d. > 90 Days	$ -	$ -

(9) Recognized Receivable for Return of Collateral – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$ 18,100,000	$ 16,400,000	$ -	$ -
2. Securities (FV)	$ -	$ -	$ -	$ -
b. Ending Balance				
1. Cash	$ -	$ -	$ -	$ -
2. Securities (FV)	$ -	$ -	$ -	$ -

(10) Recognized Liability to Return Collateral – Secured Borrowing (Total)

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Repo Securities Sold/Acquired with Cash Collateral	$ -	$ -	$ -	$ -
2. Repo Securities Sold/Acquired with Securities Collateral (FV)	$ -	$ -	$ -	$ -
b. Ending Balance				
1. Repo Securities Sold/Acquired with Cash Collateral	$ -	$ -	$ -	$ -
2. Repo Securities Sold/Acquired with Securities Collateral (FV)	$ -	$ -	$ -	$ -

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)
No significant change.

L. Restricted Assets

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	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	$ -	$ -	$ -	$ -	$ -	$ -	$ -
j. On deposit with states	$ 4,173,764	$ -	$ -	$ -	$ 4,173,764	$ 4,554,108	$ (380,344)
k. On deposit with other regulatory bodies	$ 58,692	$ -	$ -	$ -	$ 58,692	$ 58,557	$ 135
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ -	$ -	$ -	$ -	$ -	$ -	$ -
m. Pledged as collateral not captured in other categories	$ -	$ -	$ -	$ -	$ -	$ -	$ -
n. Other restricted assets	$ -	$ -	$ -	$ -	$ -	$ -	$ -
o. Collateral assets received and on balance sheet	$ -	$ -	$ -	$ -	$ -	$ -	$ -
p. Assets held under modco reinsurance agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
q. Assets held under funds withheld reinsurance agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
r. Total restricted assets (Sum of a through q)	$ 4,232,456	$ -	$ -	$ -	$ 4,232,456	$ 4,612,665	$ (380,209)

(a) Subset of Column 1

NOTES TO FINANCIAL STATEMENTS

(b) Subset of Column 3

Restricted Asset Category	Current Year 8 Total Non-admitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)	12 Reported in General Interroga-tories	13 Difference from Note and GI	14 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	$ -	$ -	0.000%	0.000%			26.27
j. On deposit with states	$ -	$ 4,173,764	0.144%	0.145%			26.28
k. On deposit with other regulatory bodies	$ -	$ 58,692	0.002%	0.002%			26.29
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ -	$ -	0.000%	0.000%			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	$ -	$ -	0.000%	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	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	$ -	$ 4,232,456	0.146%	0.148%	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

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

   None

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 had no 5GI securities.

P. Short Sales
The Company had no short sales.

Q. Investment Income Associated with Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	16	0
2. Aggregate Amount of Investment Income	$ 1,159,494	$ -

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 had 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 had 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.
No significant change

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance.
No significant change

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 $25,000,000 to SIGI for the six months ended June 30, 2026. No cash dividends were paid for the six months ended June 30. 2026. Please see Note 13(d) for further details.

The Company did not have any transactions for which the method of establishing those terms 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 Insurance Company of America (SICA)	6,276,077	-

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
SICA	-	19,013,323

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

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

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

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
Integrum Capital Partners II	$ (118,834)		$ 1,386,003	No	

December 31, 2025

NOTES TO FINANCIAL STATEMENTS

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
Integrum Capital Partners II	$ (59,500)	$ -	$ (59,500)	No	$ -

NOTE 11 Debt

A. The Company had no debt.

B. FHLB (Federal Home Loan Bank) Agreements
   (1) The Company is not a member of a Federal Home Loan Bank.

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

A. Defined Benefit Plan

	Pension Benefits 2026	Pension Benefits 2025
(4) Components of net periodic benefit cost		
a. Service cost	$ -	$ -
b. Interest cost	$ 1,552,139	$ 1,668,755
c. Expected return on plan assets	$ (2,428,713)	$ (2,242,370)
d. Transition asset or obligation	$ -	$ -
e. Gains and losses	$ 328,681	$ 357,236
f. Prior service cost or credit	$ -	$ -
g. Gain or loss recognized due to a settlement or curtailment	$ -	$ -
h. Total net periodic benefit cost	$ (547,893)	$ (216,379)

(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	20,000,000	-
June	5,000,000	-
Total	25,000,000	-

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:

NOTES TO FINANCIAL STATEMENTS

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 $ 4,493,004

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

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

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	$ -	$ 12,866,854	$ 1,355,745	$ -	$ 14,222,599
Bonds: Asset-Backed Securities	$ -	$ 6,967,814	$ -	$ -	$ 6,967,814
Common Stock: Industrial and Misc	$ 9,859,157	$ 858,427	$ -	$ 10,841,288	$ 21,558,872
Common Stock: Closed-End Funds	$ -	$ -	$ -	$ 21,831,761	$ 21,831,761
Short-Term Investments	$ -	$ 15,860	$ -	$ -	$ 15,860
Cash Equivalents	$ 1,517,144	$ -	$ -	$ -	$ 1,517,144
Total assets at fair value/NAV	$ 11,376,301	$ 20,708,955	$ 1,355,745	$ 32,673,049	$ 66,114,049

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	$ -	$ 9,093,421	$ 1,238,710	$ -	$ 10,332,131
Bonds: Asset-Backed Securities	$ -	$ 18,998,750	$ 3,676,736	$ -	$ 22,675,486
Common Stock: Industrial and Misc	$ 10,589,465	$ 652,929	$ -	$ 10,750,392	$ 21,992,786
Common Stock: Closed-End Funds	$ -	$ -	$ -	$ 21,102,586	$ 21,102,586

NOTES TO FINANCIAL STATEMENTS

Short-Term Investments	$ -	$ 49,815	$ -	$ -	$ 49,815
Cash Equivalents	$ 26,220,213	$ -	$ -	$ -	$ 26,220,213
Total assets at fair value/NAV	$ 36,809,678	$ 28,794,915	$ 4,915,446	$ 31,852,978	$ 102,373,017

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: Issuer Credit Obligations	$ 1,326,221	$ -	$ -	$ (2,511)	$ (4,048)	$ 36,083	$ -	$ -	$ -	$ 1,355,745
Bonds: Asset-Backed Securities	$ 9,014,245	$ -	$(9,149,328)	$ -	$ 135,083	$ -	$ -	$ -	$ -	$ -
Total Assets	$ 10,340,466	$ -	$(9,149,328)	$ (2,511)	$ 131,035	$ 36,083	$ -	$ -	$ -	$ 1,355,745

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: Issuer Credit Obligations	$ 3,366,549	$ 1,119,169	$ -	$ (207,296)	$ 482,134	$ 257,570	$ -	$(1,111,111)	$(2,668,305)	$ 1,238,710
Bonds: Asset-Backed Securities	$ 4,978,577	$ 3,750,000	$(5,008,358)	$ -	$ (43,483)	$ -	$ -	$ -	$ -	$ 3,676,736
Total Assets	$ 8,345,126	$ 4,869,169	$(5,008,358)	$ (207,296)	$ 438,651	$ 257,570	$ -	$(1,111,111)	$(2,668,305)	$ 4,915,446

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 predominately investments in 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	$ 843,765,711	$ 848,727,502	$ 5,785,907	$ 803,987,968	$ 33,991,836	$ -	$ -
Bonds: Asset-Backed Securities	$ 1,206,064,997	$ 1,223,037,906	$ -	$ 1,080,108,192	$ 125,956,805	$ -	$ -
Preferred Stock	$ 5,661,110	$ 5,070,962	$ -	$ -	$ 5,661,110	$ -	$ -
Common Stock	$ 43,390,634	$ 43,390,634	$ 9,859,158	$ 858,427	$ -	$ 32,673,049	$ -
Mortgage Loans	$ 73,718,923	$ 75,749,434	$ -	$ -	$ 73,718,923	$ -	$ -
Short-Term Investments	$ 15,860	$ 15,860	$ -	$ 15,860	$ -	$ -	
Cash Equivalents	$ 8,116,482	$ 8,117,144	$ 1,517,144	$ 6,599,338	$ -	$ -	$ -
Other Invested Assets: Residual Tranches	$ 21,255,545	$ 18,689,530	$ -	$ 8,029,124	$ 13,226,421	$ -	$ -

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	$ 774,934,182	$ 772,207,281	$ 4,314,089	$ 726,029,739	$ 44,590,354	$ -	$ -
Bonds: Asset-Backed Securities	$ 1,152,989,503	$ 1,156,148,960	$ -	$ 985,569,513	$ 167,419,990	$ -	$ -
Preferred Stock	$ 5,683,305	$ 5,070,962	$ -	$ -	$ 5,683,305	$ -	$ -
Common Stock	$ 43,095,372	$ 43,095,372	$ 10,589,465	$ 652,929	$ -	$ 31,852,978	$ -
Mortgage Loans	$ 82,681,438	$ 83,861,333	$ -	$ -	$ 82,681,438	$ -	$ -
Short-Term Investments	$ 73,465	$ 73,464	$ -	$ 73,465	$ -	$ -	$ -
Cash Equivalents	$ 34,218,653	$ 34,219,435	$ 26,220,213	$ 7,998,440	$ -	$ -	$ -
Other Invested Assets: Residual Tranches	$ 21,329,667	$ 19,572,974	$ -	$ 8,732,239	$ 12,597,428	$ -	$ -

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
The Company has no financial instruments for which it was not practicable to estimate fair value at June 30, 2026 and December 31, 2025.

E. Investments Recorded at NAV in Accordance with SSAP No. 100R
The Company holds two investments recorded at NAV in accordance with SSAP No. 100R totaling $32,673,049. The Company has no unfunded commitment related to these investments at June 30, 2026. One position ($10,841,288) 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 other position ($21,831,761) is an investment in a private equity fund. Redemption is restricted by the issuer and the timing of liquidation of the underlying assets is unknown at the reporting date. 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.

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.
The Company did not enter into any commutations during the current reporting period.

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]

NOTES TO FINANCIAL STATEMENTS

(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)	$ -

(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 $1,327.2 million. As of June 30, 2026, $185.7 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 $1,135.9 million. Therefore, there has been $5.7 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

NOTES TO FINANCIAL STATEMENTS

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 [ ] No [X]

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 [ ] No [X]

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	$	$........
13.26 All Other	$	$........
13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$	$........
13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above	$	$........

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, N.A.	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
Selective Insurance Company of America - Joint Investment Operations Agreement	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 [ ] No [ ] N/A [X]

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 [ ] No [ ] N/A [X]

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
....	....	....	....

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

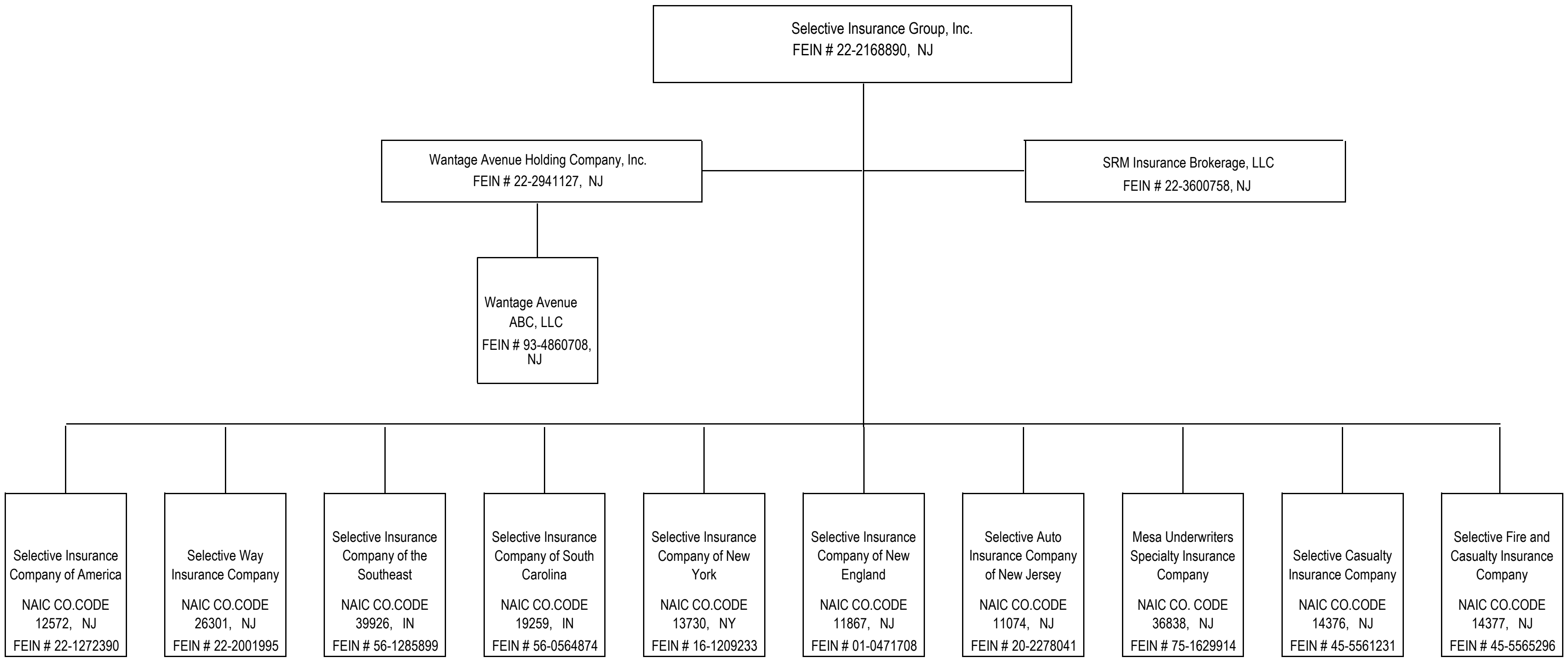
	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, etc.	Active Status (a)	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	7,174,001	7,286,136	2,432,636	1,412,904	6,455,413	3,779,843
2. Alaska AK	L						
3. Arizona AZ	L	5,057,856	5,199,806	7,171,188	1,411,603	8,849,452	6,384,186
4. Arkansas AR	N						
5. California CA	N						
6. Colorado CO	L	6,677,508	6,556,266	2,859,957	1,957,250	9,133,662	9,741,280
7. Connecticut CT	N						
8. Delaware DE	L	5,937,502	5,998,534	1,310,760	694,442	20,451,694	19,536,591
9. District of Columbia DC	L	1,389,353	1,688,597	251,247	981,866	8,148,308	7,609,275
10. Florida FL	N						
11. Georgia GA	L	18,023,374	24,384,169	11,808,440	31,591,577	91,516,036	86,046,910
12. Hawaii HI	N						
13. Idaho ID	L	2,411,590	2,194,755	376,717	194,464	1,747,843	1,052,339
14. Illinois IL	N						
15. Indiana IN	N						
16. Iowa IA	N						
17. Kansas KS	L	500				57	
18. Kentucky KY	N						
19. Louisiana LA	N						
20. Maine ME	L	749,454	547,847	140,870	3,397	274,695	53,511
21. Maryland MD	L	23,204,655	23,850,863	8,566,330	9,270,257	96,878,312	90,039,870
22. Massachusetts MA	N						
23. Michigan MI	L	23,396,051	24,856,722	20,368,224	18,924,246	68,133,767	38,249,003
24. Minnesota MN	N						
25. Mississippi MS	N						
26. Missouri MO	L	142,816				3,265	
27. Montana MT	L						
28. Nebraska NE	N						
29. Nevada NV	L	276,142	45,830	7,590		3,452	63
30. New Hampshire NH	L	862,473	542,627	139,178	55,250	598,601	484,436
31. New Jersey NJ	L	23,589,825	24,832,149	5,674,526	5,011,644	234,352,367	227,728,037
32. New Mexico NM	L	1,906,853	1,458,935	322,238	237,879	1,636,752	1,296,316
33. New York NY	L	27,758,277	24,811,146	11,022,011	8,835,113	138,578,118	125,791,246
34. North Carolina NC	Q						
35. North Dakota ND	L						
36. Ohio OH	N						
37. Oklahoma OK	N						
38. Oregon OR	L	576,517	427,671	56,822		185,181	43,330
39. Pennsylvania PA	L	48,999,175	47,785,600	21,208,428	19,327,494	153,355,475	141,261,105
40. Rhode Island RI	N						
41. South Carolina SC	L	13,494,164	14,458,753	3,778,432	6,293,299	28,746,631	25,273,608
42. South Dakota SD	L						
43. Tennessee TN	N						
44. Texas TX	N						
45. Utah UT	L	9,467,997	7,759,825	1,584,994	1,393,304	9,696,941	6,935,757
46. Vermont VT	L	642,554	229,943	30,477	12,292	125,383	103,307
47. Virginia VA	L	16,431,596	14,893,438	7,227,627	6,831,084	68,519,322	64,682,912
48. Washington WA	L	2,697,262	1,404,703	379,591	167,385	1,023,200	294,356
49. West Virginia WV	L	721,960	621,329	831,947	21,982	1,012,915	85,330
50. Wisconsin WI	N						
51. Wyoming WY	L						
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	241,589,455	241,835,644	107,550,230	114,628,732	949,426,842	856,472,611
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 30
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 1
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 26

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	IA	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	RE	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	17,814,188	7,596,493	42.6	43.8
2.1	Allied Lines	21,078,931	39,748,164	188.6	35.0
2.2	Multiple peril crop				
2.3	Federal flood				
2.4	Private crop				
2.5	Private flood				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril		19,406		
5.1	Commercial multiple peril (non-liability portion)	11,442,127	7,050,150	61.6	13.3
5.2	Commercial multiple peril (liability portion)	2,534,396	2,413,606	95.2	84.5
6.	Mortgage guaranty				
8.	Ocean marine				
9.1	Inland marine	10,690,071	2,693,139	25.2	40.8
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	14,755,637	8,705,713	59.0	80.0
17.1	Other liability - occurrence	64,064,681	48,405,883	75.6	86.8
17.2	Other liability - claims-made	1,609,453	338,029	21.0	57.5
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	14,389,489	13,337,799	92.7	47.1
18.2	Products liability - claims-made				
19.1	Private passenger auto no-fault (personal injury protection)				
19.2	Other private passenger auto liability				
19.3	Commercial auto no-fault (personal injury protection)	1,571,353	776,957	49.4	69.7
19.4	Other commercial auto liability	48,302,264	36,351,573	75.3	69.9
21.1	Private passenger auto physical damage				
21.2	Commercial auto physical damage	21,576,983	9,066,422	42.0	64.2
22.	Aircraft (all perils)				
23.	Fidelity	557,613	(90,495)	(16.2)	42.2
24.	Surety				
26.	Burglary and theft	32,104	27,635	86.1	36.3
27.	Boiler and machinery	3,421,403	530,938	15.5	14.7
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	233,840,693	176,971,412	75.7	63.2
	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	8,104,486	16,641,127	16,986,575
2.1	Allied Lines	10,293,499	21,539,436	19,647,876
2.2	Multiple peril crop			
2.3	Federal flood			
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril			
5.1	Commercial multiple peril (non-liability portion)	5,444,522	11,682,052	11,143,141
5.2	Commercial multiple peril (liability portion)	1,257,761	2,647,190	2,534,883
6.	Mortgage guaranty			
8.	Ocean marine			
9.1	Inland marine	5,455,400	11,133,884	11,530,753
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	7,362,547	14,917,678	17,727,768
17.1	Other liability - occurrence	34,323,332	69,865,047	66,294,726
17.2	Other liability - claims-made	704,580	1,555,506	1,516,218
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	7,638,254	15,644,267	15,178,330
18.2	Products liability - claims-made			
19.1	Private passenger auto no-fault (personal injury protection)			
19.2	Other private passenger auto liability			
19.3	Commercial auto no-fault (personal injury protection)	676,372	1,414,124	1,560,448
19.4	Other commercial auto liability	25,188,060	48,894,784	50,229,775
21.1	Private passenger auto physical damage			
21.2	Commercial auto physical damage	10,509,432	21,550,324	23,536,016
22.	Aircraft (all perils)			
23.	Fidelity	265,117	547,683	589,531
24.	Surety			
26.	Burglary and theft	10,732	28,626	37,112
27.	Boiler and machinery	1,662,914	3,527,727	3,322,492
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	118,897,008	241,589,455	241,835,644
	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	187,981	387,679	575,660	79,020	2,934	81,954	157,315	5,562	331,870	494,747	48,354	(47,313)	1,041
2. 2024	67,535	225,012	292,547	31,631	1,750	33,381	67,565	3,743	187,785	259,093	31,661	(31,734)	(73)
3. Subtotals 2024 + Prior	255,516	612,691	868,207	110,651	4,684	115,335	224,880	9,305	519,655	753,840	80,015	(79,047)	968
4. 2025	71,528	387,483	459,011	60,560	9,752	70,312	61,516	9,204	311,295	382,015	50,548	(57,232)	(6,684)
5. Subtotals 2025 + Prior	327,044	1,000,174	1,327,218	171,211	14,436	185,647	286,396	18,509	830,950	1,135,855	130,563	(136,279)	(5,716)
6. 2026	XXX	XXX	XXX	XXX	70,706	70,706	XXX	44,381	233,273	277,654	XXX	XXX	XXX
7. Totals	327,044	1,000,174	1,327,218	171,211	85,142	256,353	286,396	62,890	1,064,223	1,413,509	130,563	(136,279)	(5,716)
8. Prior year-end surplus as regards policyholders	734,030										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. (0.8)

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 6 3 0 1 2 0 2 6 4 9 0 0 0 0 0 2
2. Supplement A to Schedule T [Document Identifier 455] 2 6 3 0 1 2 0 2 6 4 5 5 0 0 0 0 2
3. Medicare Part D Coverage Supplement [Document Identifier 365] 2 6 3 0 1 2 0 2 6 3 6 5 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Prepaid pension cost	29,722,960	29,722,960		
2505. Overfunded pension plan asset	(20,776,900)	(20,776,900)		
2597. Summary of remaining write-ins for Line 25 from overflow page	8,946,060	8,946,060		

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31, Prior Year
2504. Liability for accrued PRL benefits	(1,800)	(1,800)
2505. Return retrospective premium	102,300	149,756
2506. Commercial Auto Insurance Procedure premium deficiency reserve	269,279	201,239
2597. Summary of remaining write-ins for Line 25 from overflow page	369,779	349,195

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	83,861,333	73,683,447
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	6,475,439	18,461,671
	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		5
7.	Deduct amounts received on disposals	14,587,338	8,283,791
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)	75,749,434	83,861,333
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	75,749,434	83,861,333
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	75,749,434	83,861,333

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	115,919,513	118,216,988
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,852,740	17,751,860
	2.2 Additional investment made after acquisition	10,683,259	30,080,490
3.	Capitalized deferred interest and other		
4.	Accrual of discount	7,891	
5.	Unrealized valuation increase/(decrease)	(634,351)	(1,420,177)
6.	Total gain (loss) on disposals		479,286
7.	Deduct amounts received on disposals	7,230,878	47,813,674
8.	Deduct amortization of premium, depreciation and proportional amortization	442,119	904,603
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	1,068,955	470,657
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	119,087,100	115,919,513
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	119,087,100	115,919,513

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	1,976,522,575	1,724,400,050
2.	Cost of bonds and stocks acquired	423,948,629	668,509,914
3.	Accrual of discount	4,046,611	5,849,679
4.	Unrealized valuation increase/(decrease)	67,870	1,520,987
5.	Total gain (loss) on disposals	(1,149,688)	246,662
6.	Deduct consideration for bonds and stocks disposed of	282,962,250	416,568,507
7.	Deduct amortization of premium	1,022,263	2,453,106
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	383,973	5,070,051
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,159,494	86,945
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,120,227,004	1,976,522,575
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	2,120,227,004	1,976,522,575

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)	529,152,956	466,142,582	415,785,018	(8,745,902)	529,152,956	570,764,618		472,426,996
2. NAIC 2 (a)	236,727,294	23,291,859	34,961,979	10,052,756	236,727,294	235,109,930		246,026,207
3. NAIC 3 (a)	39,352,043	3,742,698	8,481,718	(1,855,298)	39,352,043	32,757,724		42,413,383
4. NAIC 4 (a)	18,376,463	2,222,460	6,825,508	1,404,067	18,376,463	15,177,482		17,117,464
5. NAIC 5 (a)	1,779,170	88,306	307,564	(584,348)	1,779,170	975,564		1,737,874
6. NAIC 6 (a)	558,044				558,044	558,044		558,044
7. Total ICO	825,945,970	495,487,905	466,361,787	271,274	825,945,970	855,343,362		780,279,968
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	1,092,966,417	86,514,588	58,538,778	28,033,139	1,092,966,417	1,148,975,366		1,067,218,338
9. NAIC 2	59,020,102	8,051,398	16,227,183	561,764	59,020,102	51,406,082		49,006,916
10. NAIC 3	14,192,021	8,504,293	121,299	81,443	14,192,021	22,656,458		13,137,627
11. NAIC 4	2,232,398			(2,232,398)	2,232,398			2,301,821
12. NAIC 5	20,463,120			(20,463,120)	20,463,120			21,246,420
13. NAIC 6	3,205,886			(3,205,886)	3,205,886			3,237,836
14. Total ABS	1,192,079,945	103,070,279	74,887,260	2,774,942	1,192,079,945	1,223,037,906		1,156,148,959
PREFERRED STOCK								
15. NAIC 1	5,070,962				5,070,962	5,070,962		5,070,962
16. NAIC 2								
17. NAIC 3								
18. NAIC 4								
19. NAIC 5								
20. NAIC 6								
21. Total Preferred Stock	5,070,962				5,070,962	5,070,962		5,070,962
22. Total ICO, ABS & Preferred Stock	2,023,096,876	598,558,185	541,249,047	3,046,216	2,023,096,876	2,083,452,230		1,941,499,889

(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 $ 6,600,000 ; NAIC 2 $; NAIC 3 $ 15,860 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	15,860	XXX	15,880		42

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	73,464	171,063
2. Cost of short-term investments acquired	47,600	129,823
3. Accrual of discount	394	287
4. Unrealized valuation increase/(decrease)	(44)	432
5. Total gain (loss) on disposals	267	230
6. Deduct consideration received on disposals	105,821	228,371
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)	15,860	73,464
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	15,860	73,464

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	34,219,435	26,599,931
2.	Cost of cash equivalents acquired	903,511,250	2,231,776,481
3.	Accrual of discount	3,099	5,023
4.	Unrealized valuation increase/(decrease)	(3)	9
5.	Total gain (loss) on disposals		(1,464)
6.	Deduct consideration received on disposals	929,616,637	2,224,160,545
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)	8,117,144	34,219,435
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	8,117,144	34,219,435

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
0399999 - Totals								

NONE

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 Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances 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 Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

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						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
30268	Houston	TX		02/21/2024	7.397	41,213		8,681,818
30297	Carrollton	TX		07/24/2024	6.897	24,376		4,175,000
30330	Chelmsford	MA		02/11/2025	8.197	244,819		8,671,875
30332	Bridgewater	NJ		02/21/2025	6.498	40,299		8,348,993
30452	Various	PA		04/24/2026	5.180	5,000,000		9,339,286
0599999. Mortgages in good standing - commercial mortgages-all other						5,350,708		39,216,972
0899999. Total mortgages in good standing						5,350,708		39,216,972
1699999. Total - restructured mortgages								
2499999. Total - mortgages with overdue interest over 90 days								
3299999. Total - mortgages in the process of foreclosure								
3399999 - Totals						5,350,708		39,216,972

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
30024	Provo	UT		03/17/2021	04/01/2026	3,531,463							3,531,463	3,531,463			
30244	Various	US		06/27/2023	06/26/2026	7,845,670							7,845,670	7,845,670			
0199999. Mortgages closed by repayment						11,377,133							11,377,133	11,377,133			
30032	Exton	PA		05/06/2021		22,580							22,580	22,580			
29943	Various	MI		05/25/2021		51,395							51,395	51,395			
30081	Farmers Branch	TX		09/21/2021		11,733							11,733	11,733			
30076	Lehi	UT		09/27/2021		91,166							91,166	91,166			
30167	Chula Vista	CA		04/01/2022		23,140							23,140	23,141			
30196	Hendersonville	NC		07/14/2022		18,283							18,283	18,283			
30256	Linden	NJ		08/22/2023		13,420							13,420	13,420			
30452	Various	PA		04/24/2026									18,427	18,427			
0299999. Mortgages with partial repayments						231,717							250,144	250,144			
0599999 - Totals						11,608,850							11,627,277	11,627,277			

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									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	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	NB Co-Investment Partners III, L.P.	New York	NY	Neuberger Berman Group, LLC		01/28/2016	3		137,833		398,799	1.261
000000-00-0	PPC Fund II	Chicago	IL	PPC Fund GP II L.P.		04/26/2018	3		21,835		349,119	0.723
000000-00-0	TPG Tech Adjacencies, L.P.	Fort Worth	TX	TPG Capital		11/27/2018	3		17,112		268,279	0.428
000000-00-0	Clayton, Dubilier & Rice XII, L.P.	Grand Cayman	NY	CD&R Associates XII, L.P.		09/01/2023	3		853,025		4,550,094	0.029
000000-00-0	Wind Point Investors X, L.P.	Chicago	IL	Wind Point Investors X, L.P.		04/05/2024	3		1,178,872		1,218,693	0.651
000000-00-0	Blue Owl Strategic Equity Partners LP	Wilmington	DE	Blue Owl Strategic Equity Partners GP LL		08/06/2024	2		281,849		8,049,061	0.800
000000-00-0	PIMCO Real Estate Opportunities Fund, L.P.	Newport Beach	CA	PIMCO GP XLV, LLC		09/25/2024	3		1,800,000		10,517,229	1.000
000000-00-0	HighVista Private Equity XI, LP	Boston	MA	HighVista Private Equity XI, LP		12/09/2025	3		2,000,000		18,000,000	2.500
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated									6,290,526		43,351,274	XXX
62879J-10-6	NB SOF V ISPV 2022 LLC - ABS		DE	NB SOF V ISPV 2022 LLC - ABS		08/16/2022		76,879			1,433,939	0.000
45345*-SU-B	Indago ABF I Sub Note - ABS		US	Indago ABF I Sub Note - ABS		09/02/2025		191,716			1,931,025	0.000
50031@-AF-3	Kohlberg RF-L Sub Note - ABS		NY	Kohlberg RF-L Sub Note - ABS		12/02/2025		300,000			900,000	0.000
04012#-AD-6	AGSS RNF LLC Sub Note - ABS		NY	AGSS RNF LLC Sub Note - ABS		06/24/2026		803,979			4,196,021	0.000
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated								1,372,574			8,460,985	XXX
7899999. Total - unaffiliated								1,372,574	6,290,526		51,812,259	XXX
7999999. Total - affiliated												XXX
8099999 - Totals								1,372,574	6,290,526		51,812,259	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 Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Crescent Mezzanine Partners VII, L.P.	Los Angeles	CA	Crescent Mezzanine VII, LLC	02/13/2017	04/23/2026	118,083							118,083	118,083				
1599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated							118,083							118,083	118,083				
000000-00-0	NB Co-Investment Partners III, L.P.	New York	NY	Neuberger Berman Group, LLC	01/28/2016	06/09/2026	1,042,128							1,042,128	1,042,128				
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							1,042,128							1,042,128	1,042,128				
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	RCG Longview Debt Fund VI, L.P.	New York	NY	RCG Longview Debt Fund VI Partners,LLC	07/17/2017	05/19/2026	18,316							18,316	18,316				
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							19,316			900		(900)		18,416	18,416				
000000-00-0	HCP Tax Credit Fund 48, LP (Handsel Morgan)	Carson City	NV	Return of Capital	08/01/2023	06/16/2026	21,267							21,267	21,267				
5099999. Qualifying state tax credit investments - unaffiliated							21,267							21,267	21,267				
45345*-SU-B	Indago ABF I Sub Note - ABS		US	Indago ABF I Sub Note - ABS	09/02/2025	04/27/2026	85,881			2,270		(2,270)		83,619	83,619				
77588K-AC-7	RCF II SUB - CDO		NY	RCF II SUB - CDO	09/02/2021	04/27/2026	498,650							498,650	498,650				
77588M-AC-3	RMRK IV SUB - CDO		NY	RMRK IV SUB - CDO	04/16/2021	04/10/2026	261,717							261,717	261,717				

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
92920U-AC-1	VOYA 247 SUB - CDO		NY	VOYA 247 SUB - CDO	11/26/2024	04/21/2026	96,309							96,309	96,309				
BYDU2W-GX-3	PIMCO Specialty Finance Income Fund CE, L.P.	Wilmington	DE	PIMCO Specialty Finance Income CE GP, LL	02/17/2026	04/15/2026								4	4				
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							942,557			2,270		(2,270)		940,300	940,300				
7899999. Total - unaffiliated							2,143,351			3,170		(3,170)		2,140,193	2,140,193				
7999999. Total - affiliated																			
8099999 - Totals							2,143,351			3,170		(3,170)		2,140,193	2,140,193				

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
91282C-QT-1	UNITED STATES TREASURY	06/11/2026	WELLS FARGO SECURITIES, LLC		1,492,419	1,505,000	2,097	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					1,492,419	1,505,000	2,097	XXX
19075Q-AH-5	COBANK ACB	05/13/2026	JP MORGAN SECS INC., - FIXED INCOME		4,500,000	4,500,000		2.B FE
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)					4,500,000	4,500,000		XXX
285039-AP-8	ELECTRICITE DE FRANCE SA	04/15/2026	CITIGROUP GLOBAL MARKETS INC.		1,789,218	1,800,000		2.A FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					1,789,218	1,800,000		XXX
88256R-AV-8	TEXAS MUNICIPAL GAS ACQUISITION AND SUPP	04/15/2026	RAYMOND JAMES & ASSOCIATES		2,602,700	2,500,000		1.G FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					2,602,700	2,500,000		XXX
G4883*-AB-3	SPORTS INVESTMENT HOLDING LTD (Navis)	05/28/2026	Direct		242,381	242,381		2.C FE
05624B-AA-8	BCPE FUEGO INVESTOR LP	04/09/2026	Voya		2,000,000	2,000,000		1.G FE
00092Y-AA-2	ADI ESCROW ISSUER LLC	06/16/2026	Bank of America		8,000	8,000		6.G Z
00130H-CN-3	AES CORP	06/11/2026	JP MORGAN SECURITIES LLC		1,199,352	1,200,000		2.C FE
00253P-AA-6	AAR ESCROW ISSUER LLC	04/13/2026	Wells Fargo		33,990	33,000	179	3.B FE
00287Y-EG-0	ABBVIE INC	04/23/2026	CITADEL SECURITIES INSTITUTIONAL LLC		1,965,340	2,000,000	13,194	1.G FE
00401Y-AB-6	ACADEMY LTD	05/04/2026	Wells Fargo		38,000	38,000		3.B FE
00791G-AB-3	OSAIC HOLDINGS INC	04/16/2026	Bank of America		23,518	23,000	328	4.B FE
01883L-AE-3	ALLIANT HOLDINGS INTERMEDIATE LLC	06/01/2026	Bank of America		70,700	70,000	617	4.B FE
01883L-AG-8	ALLIANT HOLDINGS INTERMEDIATE LLC	05/15/2026	Bank of America		23,173	23,000	195	4.B FE
030981-AR-5	AMERIGAS PARTNERS LP	05/11/2026	Wells Fargo		44,000	44,000		4.A FE
031921-AC-3	AMWINS GROUP INC	04/02/2026	Bank of America		17,085	17,000	154	4.A FE
03772C-AA-1	APLD COMPUTECO 2 LLC	04/23/2026	BNP Paribas		8,040	8,000	66	3.C FE
03790N-AA-5	APLD COMPUTECO 3 LLC	06/09/2026	GOLDMAN, SACHS & CO.		38,000	38,000		3.C FE
04433L-AA-0	ASHLAND INC	06/04/2026	JP MORGAN SECURITIES LLC		25,585	28,000	247	3.B FE
053773-BG-1	AVIS BUDGET CAR RENTAL LLC	05/28/2026	Jefferies		96,653	98,000	750	4.B FE
053773-BH-9	AVIS BUDGET CAR RENTAL LLC	05/27/2026	JP MORGAN SECURITIES LLC		25,125	25,000	78	4.B FE
05401A-BF-7	AVOLON HOLDINGS FUNDING LTD	06/22/2026	JP MORGAN SECURITIES LLC		771,472	800,000	12,933	2.B FE
05571A-BH-7	BPCE SA	05/26/2026	CITIGROUP GLOBAL MARKETS INC.		3,000,000	3,000,000		2.A FE
05946K-AX-9	BANCO BILBAO VIZCAYA ARGENTARIA SA	04/30/2026	BANCO BILBAO VIZCAYA ARGENTARIA S.A		2,600,000	2,600,000		1.G FE
05971K-AW-9	BANCO SANTANDER SA	04/08/2026	BCO SANTANDER US		2,000,000	2,000,000		1.G FE
071705-AA-5	BAUSCH + LOMB CORP	05/12/2026	Various		60,995	59,000	522	4.A FE
09216N-AA-8	BLACK PEARL COMPUTE LLC	05/08/2026	JP MORGAN SECURITIES LLC		5,094	5,000	77	3.C FE
09659W-2X-1	BNP PARIBAS SA	04/27/2026	PRINCIPAL BANK		1,030,144	1,000,000	10,838	1.G FE
09659W-3A-0	BNP PARIBAS SA	04/23/2026	CITADEL SECURITIES INSTITUTIONAL LLC		1,039,150	1,000,000	16,233	1.G FE
097751-CE-9	BOMBARDIER INC	05/04/2026	ROYAL BANK OF CANADA		23,000	23,000		3.C FE
11135F-BQ-3	BROADCOM INC	05/19/2026	Various		19,961	24,000	124	1.G FE
11259N-AA-2	BROOKFIELD CAPITAL FINANCE LLC	04/23/2026	CITADEL SECURITIES INSTITUTIONAL LLC		1,583,745	1,500,000	32,971	1.G FE
11271L-AQ-5	BROOKFIELD FINANCE INC	04/23/2026	CITADEL SECURITIES INSTITUTIONAL LLC		1,483,740	1,500,000	21,986	1.G FE
124857-AT-0	PARAMOUNT GLOBAL	05/28/2026	Barclays Bank		14,514	15,000	145	3.A FE
124857-AZ-6	PARAMOUNT GLOBAL	06/04/2026	Various		32,611	34,000	14	3.A FE
1248EP-CL-5	CCO HOLDINGS LLC	05/20/2026	JP MORGAN SECURITIES LLC		38,755	46,000	975	3.C FE
12769G-AA-8	CAESARS ENTERTAINMENT INC	05/15/2026	Various		5,775	6,000	25	4.C FE
12803R-AP-9	CAIXABANK SA	04/14/2026	BOFA SECURITIES, INC		1,900,000	1,900,000		1.G FE
13057Q-AM-9	CALIFORNIA RESOURCES CORP	06/16/2026	CitiGroup		56,000	56,000		3.C FE
15135B-AR-2	CENTENE CORP	04/09/2026	NIKKO SECURITIES INTL. INC.		141,930	144,000	1,955	3.A FE
154915-AA-0	CENTRAL PARENT LLC	05/01/2026	Barclays Bank		3,680	8,000	247	4.C FE
160924-AA-4	CHARLOTTE BUYER INC	06/17/2026	Barclays Bank		25,000	25,000		4.C FE
171484-AJ-7	CHURCHILL DOWNS INC	06/30/2026	Stifel Nicolaus & Co.		17,340	17,000	191	4.A FE
172967-QF-1	CITIGROUP INC	06/22/2026	JP MORGAN SECURITIES LLC		1,967,840	2,000,000	25,517	1.G FE
18060T-AD-7	CLARIOS US FINANCE COMPANY INC	04/23/2026	Various		98,225	95,000	1,207	4.A FE
18912U-AG-7	CLOUD SOFTWARE GROUP INC	06/30/2026	BNP Paribas		13,050	15,000	375	4.A FE
21867F-AC-8	CORE & MAIN LP	06/25/2026	Wells Fargo		21,000	21,000		4.A FE
21873S-AC-2	COREWEAVE INC	04/06/2026	JP MORGAN SECURITIES LLC		5,828	6,000	99	4.A FE
21873S-AG-3	COREWEAVE INC	04/16/2026	JP MORGAN SECURITIES LLC		92,920	92,000	87	4.A FE
21873S-AK-4	COREWEAVE INC	06/17/2026	JP MORGAN SECURITIES LLC		68,341	68,000		4.A FE
21874L-AA-0	CORE SCIENTIFIC FINANCE I LLC	05/08/2026	Various		89,483	90,000	13	3.C FE

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

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225310-AS-0	CREDIT ACCEPTANCE CORP	05/21/2026	Various		14,018	14,000	173	3.C FE
22757V-AA-8	CROSSCOUNTRY INTERMEDIATE HOLDCO LLC	05/20/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		13,680	14,000	113	4.A FE
237266-AJ-0	DARLING INGREDIENTS INC	06/25/2026	DEUTSCHE BANK SECURITIES, INC.		60,653	60,000	334	3.A FE
25470D-BS-7	DISCOVERY COMMUNICATIONS LLC	04/30/2026	Various		35,466	36,000	96	3.B FE
25470D-CA-5	DISCOVERY COMMUNICATIONS LLC	04/22/2026	Various		61,583	63,000	1,071	3.B FE
278768-AA-4	ECHOSTAR CORP	04/07/2026	Various		69,745	69,000	1,648	4.B FE
28002A-AA-4	EDGED COMPUTE LLC	06/03/2026	Various		76,765	77,000	186	3.C FE
28734D-AA-3	ELK GROVE VILLAGE PROPERTY LLC	06/02/2026	SANTANDER US CAPITAL MARKETS LLC		25,000	25,000		3.C FE
29281R-AA-7	ENDO FINANCE HOLDINGS LP	05/18/2026	Various		107,663	102,000	334	3.C FE
29446Q-2H-5	EQUITABLE AMERICA GLOBAL FUNDING	06/22/2026	JP MORGAN SECURITIES LLC		4,198,278	4,200,000		1.E FE
29450Y-AD-1	EQUIPMENTSHARE.COM INC	06/16/2026	Wells Fargo		43,000	43,000		4.B FE
30231G-AW-2	EXXON MOBIL CORP	05/11/2026	COLLIERS SECURITIES		3,333,640	4,000,000	30,626	1.D FE
302491-BA-2	FMC CORP	05/21/2026	CitiGroup		34,000	34,000		2.C FE
35640Y-AL-1	FREEDOM MORTGAGE CORP	04/27/2026	Various		22,830	21,000	164	4.B FE
36168Q-AL-8	GFL ENVIRONMENTAL INC	06/04/2026	Barclays Bank		97,875	100,000	1,378	3.C FE
36264F-AM-3	HALEON US CAPITAL LLC	06/22/2026	JP MORGAN SECURITIES LLC		746,296	800,000	7,169	2.A FE
36276M-AA-0	GAIA PURCHASER INC	06/24/2026	JP MORGAN SECS INC., - FIXED INCOME		38,000	38,000		4.B FE
36485M-AQ-2	GARDAWORLD SECURITY CORP	04/13/2026	Bank of America		23,546	23,000	610	4.A FE
37960B-AD-7	GLOBAL MEDICAL RESPONSE INC	04/29/2026	Various		30,291	29,000	151	4.A FE
379968-AA-8	GLOBAL INFRASTRUCTURE SOLUTIONS INC	06/25/2026	Bank of America		35,000	35,000		3.C FE
38145G-AS-9	GOLDMAN SACHS GROUP INC	04/23/2026	CITADEL SECURITIES INSTITUTIONAL LLC		886,005	900,000	11,776	1.F FE
38239B-AA-6	GOODMAN US FINANCE SEVEN LLC	06/22/2026	Various		2,771,768	2,800,000	6,417	2.A FE
387328-AG-2	GRANITE CONSTRUCTION INC	05/18/2026	Bank of America		31,000	31,000		4.A FE
389925-AA-6	GREAT CANADIAN GAMING CORP	04/15/2026	Barclays Bank		15,440	16,000	587	4.B FE
417558-AD-5	HARVEST MIDSTREAM I LP	05/07/2026	JP MORGAN SECURITIES LLC		46,000	46,000		3.C FE
42704L-AF-1	HERC HOLDINGS INC	05/19/2026	GOLDMAN, SACHS & CO.		9,315	9,000	271	3.C FE
42704L-AH-7	HERC HOLDINGS INC	05/21/2026	DEUTSCHE BANK SECURITIES, INC.		1,990	2,000	21	3.C FE
428102-AH-0	HESS MIDSTREAM OPERATIONS LP	04/27/2026	Barclays Bank		56,700	56,000	521	3.A FE
432833-AU-5	HILTON DOMESTIC OPERATING COMPANY INC	05/07/2026	Bank of America		72,000	72,000		3.B FE
45074J-AA-2	ITT HOLDINGS LLC	05/27/2026	Bank of America		35,910	36,000	761	4.C FE
46284V-AR-2	IRON MOUNTAIN INC	06/15/2026	Wells Fargo		48,000	48,000		3.C FE
46849L-VJ-7	JACKSON NATIONAL LIFE GLOBAL FUNDING	04/01/2026	JP MORGAN SECURITIES LLC		1,948,382	1,950,000		1.F FE
50076P-AB-4	KRAKEN OIL & GAS PARTNERS LLC	05/06/2026	Bank of America		38,000	38,000		4.A FE
527298-BS-1	LEVEL 3 FINANCING INC	04/24/2026	ROYAL BANK OF CANADA		66,850	70,000	930	4.C FE
527298-BT-9	LEVEL 3 FINANCING INC	04/24/2026	Various		12,279	13,000	136	4.C FE
527298-CR-2	LEVEL 3 FINANCING INC	05/06/2026	GOLDMAN, SACHS & CO.		7,644	7,644		4.C FE
53219L-AV-1	LIFEPOINT HEALTH INC	05/28/2026	CitiGroup		22,234	21,000	599	4.B FE
53219L-AW-9	LIFEPOINT HEALTH INC	04/14/2026	PERSHING LLC		46,612	43,000		4.B FE
53219L-BA-6	LIFEPOINT HEALTH INC	05/04/2026	Various		149,651	150,000	12	4.B FE
53944Y-BD-4	LLOYDS BANKING GROUP PLC	04/23/2026	CITADEL SECURITIES INSTITUTIONAL LLC		1,730,698	1,750,000	36,568	1.G FE
55354G-AS-9	MSCI INC	05/13/2026	Various		13,520	14,000	118	2.C FE
55903V-BY-8	DISCOVERY GLOBAL HOLDINGS, INC	05/20/2026	Various		133,011	136,000	587	3.B FE
58990C-AA-1	MERIDIAN ARC HOLDCO LLC	05/08/2026	Various		113,014	113,000	55	3.B FE
603051-AG-8	MINERAL RESOURCES LTD	04/20/2026	JP MORGAN SECURITIES LLC		18,000	18,000		3.C FE
603051-AH-6	MINERAL RESOURCES LTD	04/20/2026	JP MORGAN SECURITIES LLC		18,000	18,000		3.C FE
606822-DV-3	MITSUBISHI UFJ FINANCIAL GROUP INC	04/08/2026	Mitsubishi UFJ Securities USA, Inc.		2,500,000	2,500,000		1.G FE
60855R-AJ-9	MOLINA HEALTHCARE INC	04/07/2026	GOLDMAN, SACHS & CO.		13,668	14,000	192	3.B FE
615394-AP-8	MOOG INC	06/08/2026	Various		106,279	107,000	884	3.B FE
61748U-AX-0	MORGAN STANLEY	04/23/2026	CITADEL SECURITIES INSTITUTIONAL LLC		377,048	375,000	386	1.E FE
61965R-AC-9	MOSS CREEK RESOURCES HOLDINGS INC	04/20/2026	DEUTSCHE BANK SECURITIES, INC.		20,150	20,000	229	4.B FE
62482B-AB-8	MEDLINE BORROWER LP	04/29/2026	JP MORGAN SECURITIES LLC		114,713	115,000	486	3.B FE
62886H-BP-5	NCL CORPORATION LTD	05/04/2026	Various		24,974	25,000	263	4.C FE
62886H-BZ-3	NCL CORPORATION LTD	06/03/2026	Various		13,360	14,000	190	4.C FE
636274-AG-7	NATIONAL GRID PLC	06/22/2026	JP MORGAN SECURITIES LLC		595,122	600,000	1,261	2.B FE
638962-AA-8	NCR ATLEOS CORP	06/05/2026	Various		118,668	111,000	707	4.A FE
63938C-AR-9	NAVIENT CORP	05/26/2026	Bank of America		31,000	31,000		3.C FE
65505P-AC-1	NOBLE FINANCE II LLC	06/01/2026	Wells Fargo		48,000	48,000		3.C FE

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66989H-BH-0	NOVARTIS CAPITAL CORP	05/19/2026	DEUTSCHE BANK SECURITIES, INC.		9,704,574	9,900,000	78,430	1.D FE
66989H-BJ-6	NOVARTIS CAPITAL CORP	04/23/2026	Bank of America Securities		1,999,440	2,000,000	9,800	1.D FE
69007T-AH-7	OUTFRONT MEDIA CAPITAL LLC	06/03/2026	Bank of America		34,000	34,000		4.A FE
690732-AJ-1	ACCENDRA HEALTH INC	06/10/2026	Corporate Action		28,637	29,441		4.B FE
690732-AK-8	ACCENDRA HEALTH INC	06/10/2026	Corporate Action		15,775	23,244		5.B FE
690732-AL-6	ACCENDRA HEALTH, INC.	06/10/2026	Corporate Action		9,980	14,705		6.G Z
69145L-AE-4	OXFORD FINANCE LLC	04/28/2026	JP MORGAN SECURITIES LLC		19,000	19,000		3.C FE
69393G-AA-2	PLS GROUP LTD	04/15/2026	JP MORGAN SECURITIES LLC		124,000	124,000		3.C FE
69393L-AA-1	PR RNO PROPERTY OWNER 1 LLC	05/07/2026	Various		75,409	76,000	34	3.B FE
694308-LA-3	PACIFIC GAS AND ELECTRIC CO	04/23/2026	CITADEL SECURITIES INSTITUTIONAL LLC		932,169	950,000	8,782	2.A FE
69867R-AA-5	PANTHER ESCROW ISSUER LLC	05/19/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		15,960	16,000	450	4.B FE
707569-AY-5	PENN ENTERTAINMENT INC	06/10/2026	Various		10,961	11,000	164	4.C FE
718172-DB-2	PHILIP MORRIS INTERNATIONAL INC	04/23/2026	CITADEL SECURITIES INSTITUTIONAL LLC		1,550,055	1,500,000	15,453	1.F FE
71880K-AA-9	PHINIA INC	05/18/2026	Various		36,983	36,000	165	3.A FE
71924P-AA-6	PHOTO HOLDINGS LLC	06/12/2026	Barclays Bank		45,156	46,000		4.B FE
72382N-AA-4	PIONEER OPCO LLC	05/07/2026	Various		12,000	12,000		4.B FE
737446-AQ-7	POST HOLDINGS INC	06/02/2026	Various		50,520	52,000	616	4.B FE
74153W-DB-2	PRICOA GLOBAL FUNDING I	05/19/2026	JP MORGAN SECURITIES LLC		2,499,675	2,500,000		1.D FE
74941Y-AA-0	RD MICHIGAN PROPERTY OWNER 1 LLC	04/24/2026	BOFA SECURITIES, INC		5,628,750	5,700,000		2.B FE
77311W-AE-1	ROCKET COMPANIES INC	06/09/2026	GOLDMAN, SACHS & CO.		6,000	6,000		3.A FE
77311W-AF-8	ROCKET COMPANIES INC	06/09/2026	GOLDMAN, SACHS & CO.		13,000	13,000		3.A FE
77314E-AB-4	ROCKET SOFTWARE INC	06/04/2026	Various		51,139	51,000	313	4.C FE
77583A-AA-8	QXO BUILDING PRODUCTS INC	06/05/2026	Various		30,079	30,000		4.B FE
77583A-AB-6	QXO BUILDING PRODUCTS INC	06/03/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		16,000	16,000		4.B FE
78412F-AX-2	SESI LLC	06/10/2026	GOLDMAN, SACHS & CO.		25,719	25,000	388	4.A FE
78442P-GG-5	SLM CORP	05/06/2026	JP MORGAN SECURITIES LLC		35,000	35,000		3.A FE
78488X-AA-2	SV RNO PROPERTY OWNER 1 LLC	05/27/2026	Various		47,380	48,000	594	3.B FE
78510@-AA-5	SL ENERGY POWER PLANT I, LLC	03/30/2026	Voya		32,444	32,444		3.B PL
808513-CL-7	CHARLES SCHWAB CORP	04/23/2026	CITADEL SECURITIES INSTITUTIONAL LLC		1,965,260	2,000,000	43,680	1.F FE
816196-AV-1	SELECT MEDICAL CORP	04/01/2026	DEUTSCHE BANK SECURITIES, INC.		29,760	31,000	651	4.C FE
822582-BY-7	SHELL INTERNATIONAL FINANCE BV	05/11/2026	NATIONAL FINL SVCS CORP,		2,095,390	2,750,000	17,188	1.D FE
83419Y-AA-4	SOLARIS ENERGY INFRASTRUCTURE LLC	05/05/2026	GOLDMAN, SACHS & CO.		27,000	27,000		3.C FE
842400-JG-9	SOUTHERN CALIFORNIA EDISON CO	06/22/2026	JP MORGAN SECURITIES LLC		795,184	800,000	13,564	1.G FE
84615Q-AC-7	SPACE EXPLORATION TECHNOLOGIES CORP	06/23/2026	CITIGROUP GLOBAL MARKETS INC.		22,963	23,000		2.A FE
84615Q-AE-3	SPACE EXPLORATION TECHNOLOGIES CORP	06/30/2026	Various		21,876	22,000	9	2.A FE
86083A-AA-4	STINGRAY COMPUTE LLC	06/08/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		8,978	9,000		3.C FE
86562M-EF-3	SUMITOMO MITSUI FINANCIAL GROUP, INC	04/23/2026	CITADEL SECURITIES INSTITUTIONAL LLC		1,974,620	2,000,000	27,753	1.G FE
87191J-AB-0	SYNERGY INFRASTRUCTURE HOLDINGS LLC	06/15/2026	JP MORGAN SECURITIES LLC		27,000	27,000		4.C FE
87817A-AB-3	TEAM HEALTH HOLDINGS INC	05/01/2026	JPMORGAN VPR FTP		2,786	2,786		5.A
879369-AH-9	TELEFLEX INC	06/01/2026	JP MORGAN SECURITIES LLC		32,000	32,000		3.B FE
880349-AU-9	TENNECO LLC	06/02/2026	Bank of America		10,063	10,000	240	4.A FE
893647-BY-2	TRANSDIGM INC	04/09/2026	UBS SECURITIES LLC		13,195	13,000	299	4.C FE
893647-CB-1	TRANSDIGM INC	04/14/2026	GOLDMAN, SACHS & CO.		24,090	24,000	261	4.C FE
894164-AD-4	TRAVEL + LEISURE CO	05/11/2026	DEUTSCHE BANK SECURITIES, INC.		59,000	59,000		3.C FE
903522-AB-6	UWM HOLDINGS LLC	05/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		16,448	18,000	178	3.C FE
90367U-AD-3	US ACUTE CARE SOLUTIONS LLC	06/29/2026	Various		31,728	33,000	206	4.C FE
91324P-FJ-6	UNITEDHEALTH GROUP INC	04/23/2026	CITADEL SECURITIES INSTITUTIONAL LLC		1,780,520	1,750,000	24,784	1.F FE
914906-AX-0	UNIVISION COMMUNICATIONS INC	04/27/2026	Various		149,693	149,000	3,525	4.B FE
914906-BB-7	UNIVISION COMMUNICATIONS INC	04/08/2026	CitiGroup		44,000	44,000		4.B FE
922966-AD-8	VENTURE GLOBAL PLAQUEMINES LNG LLC	06/25/2026	Bank of America		10,613	10,000	302	3.B FE
92328M-AF-0	VENTURE GLOBAL CALCASIEU PASS LLC	04/20/2026	SANTANDER US CAPITAL MARKETS LLC		19,000	19,000		3.A FE
92332Y-AG-6	VENTURE GLOBAL LNG INC	06/01/2026	JP MORGAN SECURITIES LLC		94,000	94,000		4.A FE
92332Y-AH-4	VENTURE GLOBAL LNG INC	06/01/2026	JP MORGAN SECURITIES LLC		98,000	98,000		4.A FE
92339L-AA-0	VERITIV OPERATING CO	05/05/2026	Various		10,528	10,000	454	4.B FE
928563-AL-9	VMWARE LLC	06/22/2026	JP MORGAN SECURITIES LLC		702,656	800,000	6,258	1.G FE
929089-AH-3	VOYA FINANCIAL INC	04/23/2026	CITADEL SECURITIES INSTITUTIONAL LLC		986,470	1,000,000	4,722	2.A FE
94419N-AD-9	WAYFAIR LLC	05/13/2026	CitiGroup		31,000	31,000		3.C FE

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95081Q-AQ-7	WESCO DISTRIBUTION INC	06/04/2026	Barclays Bank		228,575	223,000	3,064	3.B FE
963320-BF-2	WHIRLPOOL CORP	06/02/2026	CitiGroup		21,000	21,000		3.A FE
963320-BG-0	WHIRLPOOL CORP	06/02/2026	CitiGroup		50,000	50,000		3.A FE
96949V-AM-5	WILLIAMS SCOTSMAN INC	04/22/2026	DEUTSCHE BANK SECURITIES, INC.		66,950	65,000	1,531	3.C FE
982911-AA-7	WULF COMPUTE LLC	05/07/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		13,731	13,000	64	3.B FE
98379K-AA-0	XPO INC	05/27/2026	Various		36,504	36,000	1,106	2.C FE
98919V-AC-9	ZAYO GROUP HOLDINGS INC	04/02/2026	Jefferies		23,970	24,000	23	4.C FE
C9797@-AD-5	WOLVERINE TERMS LP	06/30/2026	PIK Buy		57,150	57,150		3.C FE
C9797@-AF-0	WOLVERINE TERMS LP	06/30/2026	PIK Buy		36,083	33,549		3.C FE
P8000*-AA-4	PAR-DOM IV SUBHOLDING S.A.	04/02/2026	Voya		1,214,286	1,214,286		1.D PL
P9738#-AA-7	VENTOS DC 1 SUBHOLDING S.A.	04/02/2026	Voya		3,785,714	3,785,714		1.D PL
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					85,058,445	86,853,344	515,409	XXX
18685P-B*-8	CLIFFWATER ENHANCED LENDING FUND	06/25/2026	Voya		10,000,000	10,000,000		1.D FE
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					10,000,000	10,000,000		XXX
64788Y-AB-5	NEW PKG TOPCO LLC	04/30/2026	PIK Buy		1,848	1,848		3.C FE
64788Y-AC-3	NEW PKG TOPCO LLC	04/30/2026	PIK Buy		13,340	13,340		4.B FE
C4927#-AA-3	KERROBERT FUELS	05/31/2026	PIK Buy		31,841	31,841		4.A FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					47,029	47,029		XXX
21877@-AA-2	COREWEAVE COMPUTE ACQUISITION CO VII LLC	06/29/2026	Voya		577,516	577,516		3.B PL
0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated)					577,516	577,516		XXX
0489999999. Total - issuer credit obligations (unaffiliated)					106,067,327	107,782,889	517,506	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					106,067,327	107,782,889	517,506	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					106,067,327	107,782,889	517,506	XXX
3618N6-C9-6	G2 MB0995 - RMBS	06/22/2026	Goldman Sachs & Co.		4,745,930	4,953,150	13,621	1.A
38381N-ZS-0	GNR 2025-119 KZ - CMO/RMBS	06/01/2026	Direct		38,930	38,930		1.A
38381P-Y3-1	GNR 2025-132 HZ - CMO/RMBS	06/01/2026	Direct		58,919	58,919		1.A
38384Y-P6-2	GNR 2024-162 NZ - CMO/RMBS	06/01/2026	Direct		16,620	16,620		1.A
38385B-WQ-9	GNR 2024-203 BL - CMO/RMBS	05/12/2026	STEPHENS INC		5,360,018	5,338,331	11,418	1.A
38385E-AA-2	GNR 2025-044 AB - CMO/RMBS	05/13/2026	STEPHENS INC		3,063,352	3,172,403	7,490	1.A
38385E-GH-1	GNR 2025-043 DZ - CMO/RMBS	06/01/2026	Direct		49,438	49,438		1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					13,333,207	13,627,791	32,530	XXX
3136BU-TL-4	FNR 2025-6 BY - CMO/RMBS	05/15/2026	DAVIDSON (D.A.) & CO. INC.		2,106,935	2,104,962	6,110	1.A
3136BW-3G-9	FNR 2025-60 HZ - CMO/RMBS	06/01/2026	Direct		51,907	51,907		1.A
3136BW-4L-7	FNR 2025-72 ZA - CMO/RMBS	06/01/2026	Direct		25,419	25,419		1.A
3136BX-ZH-0	FNR 2025-88 ML - CMO/RMBS	05/01/2026	STEPHENS INC		1,353,514	1,466,230	916	1.A
3137HR-3E-7	FHR 5650 DL - CMO/RMBS	04/27/2026	PERSHING LLC		3,462,217	3,599,446	14,498	1.A
31418F-R5-8	FN MA5907 - RMBS	04/27/2026	MORGAN STANLEY & CO. LLC		5,498,122	5,815,715	17,447	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)					12,498,114	13,063,678	38,972	XXX
38177U-AA-8	GCPAF 201 A2 - RMBS	03/30/2026	PERSHING LLC		77,771	80,384	509	1.E FE
67124J-AP-3	OBX 26AHC1 A14 - RMBS	04/06/2026	Bank of America		2,965,707	3,000,000	3,667	1.A FE
67124P-AD-6	OBX 26AHC2 A4 - RMBS	06/18/2026	Bank of America		2,999,543	3,000,000	12,833	1.A FE
69384F-AA-5	PRPM 26RCF3 A1 - RMBS	05/19/2026	NOMURA SECURITIES INTERNATIONAL		2,679,559	2,700,000	19,688	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					8,722,580	8,780,384	36,696	XXX
00093B-AA-1	ACREC 26FL5 A - CMBS	06/17/2026	JP MORGAN SECURITIES LLC		2,000,000	2,000,000		1.A FE
06211H-AB-0	BANK5 2026-5YR22 A2 - CMBS	05/21/2026	WELLS FARGO SECURITIES		1,009,972	1,000,000	1,451	1.A FE
06211H-AC-8	BANK5 2026-5YR22 A3 - CMBS	05/21/2026	WELLS FARGO SECURITIES		1,544,969	1,500,000	2,380	1.A FE
31960C-AA-4	FCLT 26SBA1 A - ABS	06/23/2026	Bank of America Securities		4,499,998	4,500,000	41,185	1.A FE
46594V-AF-3	JPMF1 26FX1 A3 - CMBS	05/26/2026	JP MORGAN SECURITIES LLC		4,040,000	4,000,000	5,309	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					13,094,938	13,000,000	50,325	XXX
00090N-AA-8	ABDLF II A1 - CDO	05/05/2026	SMBC NIKKO SEC		3,680,226	3,792,093	5,467	1.F FE
00090T-AA-5	ABDLF I A - CDO	05/05/2026	SMBC NIKKO SEC		3,651,052	3,962,290	5,634	1.F 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
00090T-AC-1	ABDLF I B - CDO	05/05/2026	PERSHING LLC		1,907,816	2,113,221	4,635	2.B FE
067935-AC-0	BARIF 261 A1 - CDO	06/05/2026	MORGAN STANLEY CO		2,000,000	2,000,000		1.A FE
38178H-AA-6	GCPAF 2021-1 A2 - CDO	04/01/2026	PERSHING LLC		2,731,656	2,977,282	16,512	1.F FE
38179F-AY-7	GSHOR 221R DR - CDO	04/02/2026	SMBC NIKKO SEC		1,967,500	2,000,000	32,153	2.C FE
47234T-AL-9	JCPDL 2024-I D - CDO	05/22/2026	PTCP		991,250	1,000,000	6,579	2.C FE
49446A-AC-0	KIMM 1 A1F - CDO	05/05/2026	SMBC NIKKO SEC		3,471,125	3,500,000	10,490	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					20,400,626	21,344,886	81,470	XXX
04012#-AA-2	AGSS RNF LLC Class A - ABS	06/24/2026	Direct		1,395,625	1,395,625		1.G FE
04012#-AB-0	AGSS RNF LLC Class B - ABS	06/24/2026	Direct		1,563,100	1,563,100		2.C FE
04012#-AC-8	AGSS RNF LLC Class C - ABS	06/24/2026	Direct		279,125	279,125		3.B FE
45345*-AA-7	Indago ABF I Class A - ABS	06/29/2026	Direct		1,342,018	1,342,018		1.G PL
45345*-AB-5	Indago ABF I Class B - ABS	06/29/2026	Direct		383,435	383,435		2.B PL
50031@-AB-2	Kohlberg RF-L Class A-2 - ABS	06/03/2026	Direct		3,180,000	3,180,000		1.D FE
50031@-AE-6	Kohlberg RF-L Class D - ABS	06/03/2026	Direct		450,000	450,000		6.G Z
55433@-AA-7	Vista CFO Class A-1 - ABS	05/22/2026	GOLDMAN, SACHS & CO.		215,517	215,517		1.G PL
55433@-AC-3	Vista CFO Class B - ABS	05/22/2026	GOLDMAN, SACHS & CO.		143,678	143,678		2.C PL
69144B-AA-5	OXFIN 251 A2 - ABS	06/10/2026	MITSUBISHI UFJ SECURITIES		1,294,363	1,300,000	5,082	1.F FE
69867V-AJ-7	Pantheon DDTL Class A - ABS	06/30/2026	Direct		6,000,000	6,000,000		1.G PL
69867V-AL-2	Pantheon DDTL Class C - ABS	06/30/2026	Direct		6,000,000	6,000,000		3.B PL
BGS45G-LV-4	Patria Clarendon 1 LP Class A - ABS	06/04/2026	CitiGroup		1,500,000	1,500,000		1.G FE
BGS45G-N4-2	Patria Clarendon 1 LP Class C - ABS	06/04/2026	CitiGroup		1,500,000	1,500,000		3.B FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					25,246,861	25,252,498	5,082	XXX
039511-AA-8	Archer 2023 Class B - ABS	04/15/2026	THE BANK OF NY MELLON/BARCLAYS		94,620	97,255		2.B FE
039511-AB-6	Archer 2023 Class A - ABS	06/23/2026	THE BANK OF NY MELLON/BARCLAYS		369,657	369,657		1.G FE
12690K-AC-9	CVC STRUCTURED SOLUTIONS 2, LP - ABS	06/08/2026	Direct		725,168	725,168		3.B PL
23942L-AC-0	DAWSON RATED FUND 6-R2 LP - ABS	06/23/2026	Computershare		1,000,000	1,000,000		2.C PL
23942M-AB-0	DAWSON RATED FUND 6-R3 LP - ABS	06/23/2026	Computershare		1,261,580	1,261,580		1.G PL
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					3,451,025	3,453,660		XXX
53229Y-AA-7	LPATH 261 A2 - ABS	05/27/2026	CANTOR		4,393,469	4,400,000	2,052	1.G FE
85213F-AA-8	SPUR 261 A - ABS	04/10/2026	Wells Fargo		1,499,475	1,500,000		1.C FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					5,892,944	5,900,000	2,052	XXX
138011-AA-9	CANON 261 A - ABS	04/23/2026	ACADEMY SECURITIES, INC.		274,989	275,000		1.F FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					274,989	275,000		XXX
01627A-AF-5	ADCLLC-261-A2I - ABS	06/26/2026	JP MORGAN		154,995	155,000		1.G FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					154,995	155,000		XXX
1889999999. Total - asset-backed securities (unaffiliated)					103,070,279	104,852,897	247,126	XXX
1899999999. Total - asset-backed securities (affiliated)								XXX
1909999997. Total - asset-backed securities - Part 3					103,070,279	104,852,897	247,126	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					103,070,279	104,852,897	247,126	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					209,137,607	212,635,786	764,632	XXX
4509999997. Total - preferred stocks - Part 3						XXX		XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks						XXX		XXX
BENUZU-6E-7	Coller Private Credit Secondaries	06/01/2026	Direct	62,065.445	325,861			
5729999999. Subtotal - common stocks - closed-end funds - designations not assigned by the SVO					325,861	XXX		XXX
5989999997. Total - common stocks - Part 3					325,861	XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					325,861	XXX		XXX
5999999999. Total - preferred and common stocks					325,861	XXX		XXX
6009999999 - Totals					209,463,468	XXX	764,632	XXX

STATEMENT AS OF JUNE 30, 2026 OF THE SELECTIVE WAY INSURANCE COMPANY

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 10	11	12	13	14	15	16	17	18	19	20	21
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
542433-NT-0	LONG BEACH CALIF UNI SCH DIST	05/06/2026	Call @ 100.00		1,360,000	1,360,000	1,483,610	1,360,000						1,360,000				51,944	08/01/2029	1.D FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					1,360,000	1,360,000	1,483,610	1,360,000						1,360,000				51,944	XXX	XXX
167593-L2-6	CITY OF CHICAGO, ILLINOIS	04/23/2026	STIFEL NICHOLAUS & CO, INC		1,800,435	1,750,000	1,944,233	1,816,076		(6,567)		(6,567)		1,809,508		(9,073)	(9,073)	71,215	01/01/2038	1.E FE
249182-LV-6	DENVER COLO CITY & CNTY ARPT REV	04/27/2026	STIFEL NICHOLAUS & CO, INC		5,099,500	5,000,000	5,884,194	5,320,579		(34,145)		(34,145)		5,286,434		(186,934)	(186,934)	102,083	12/01/2043	1.E FE
71883M-LA-0	CITY OF PHOENIX CIVIC IMPROVEMENT CORPOR	04/23/2026	MORGAN STANLEY & CO. LLC		509,435	500,000	582,035	514,407		(2,953)		(2,953)		511,454		(2,019)	(2,019)	20,347	07/01/2034	1.D FE
71883M-LB-8	CITY OF PHOENIX CIVIC IMPROVEMENT CORPOR	04/23/2026	JP MORGAN SECURITIES LLC		1,017,780	1,000,000	1,159,540	1,028,071		(5,753)		(5,753)		1,022,318		(4,538)	(4,538)	40,694	07/01/2035	1.D FE
71883M-LC-6	CITY OF PHOENIX CIVIC IMPROVEMENT CORPOR	04/23/2026	MORGAN STANLEY & CO. LLC		762,458	750,000	866,955	770,609		(4,223)		(4,223)		766,386		(3,929)	(3,929)	30,521	07/01/2036	1.D FE
71883M-LD-4	CITY OF PHOENIX CIVIC IMPROVEMENT CORPOR	04/23/2026	BOFA SECURITIES, INC		1,015,710	1,000,000	1,153,250	1,027,035		(5,539)		(5,539)		1,021,497		(5,787)	(5,787)	40,694	07/01/2037	1.D FE
79739G-GJ-9	SAN DIEGO COUNTY REGIONAL AIRPORT AUTHOR	04/23/2026	WELLS FARGO SECURITIES, LLC		1,019,350	1,000,000	1,158,260	1,027,185		(5,570)		(5,570)		1,021,615		(2,265)	(2,265)	40,694	07/01/2034	1.E FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					11,224,668	11,000,000	12,748,466	11,503,962		(64,750)		(64,750)		11,439,213		(214,545)	(214,545)	346,250	XXX	XXX
00092Y-AA-2	ADI ESCROW ISSUER LLC	06/16/2026	Various		8,050	8,000	8,000							8,000		50	50		07/15/2034	6.G Z
00130H-CG-8	AES CORP	05/19/2026	Barclays Bank		1,329,405	1,500,000	1,258,980	1,297,831		13,535		13,535		1,311,367		18,038	18,038	31,135	01/15/2031	2.C FE
00150L-AB-7	AHP HEALTH PARTNERS INC	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		17,690	18,000	17,460	17,516		55		55		17,571		119	119	940	07/15/2029	4.C FE
00202D-AA-5	APLD COMPUTECO LLC	06/11/2026	BANCO BRASIL PLURAL		5,402	5,000	5,150			(4)		(4)		5,146		256	256	260	12/15/2030	3.C FE
00253P-AA-6	AAR ESCROW ISSUER LLC	06/11/2026	CT-UCLA		6,153	6,000	6,180			(14)		(14)		6,166		(13)	(13)	98	03/15/2029	3.B FE
00401Y-AB-6	ACADEMY LTD	06/11/2026	CT-UCLA		3,000	3,000	3,000							3,000				14	05/15/2031	3.B FE
00404A-AN-9	ACADIA HEALTHCARE COMPANY INC	06/11/2026	CT-UCLA		6,980	7,000	6,816	6,883		20		20		6,903		77	77	365	07/01/2028	4.A FE
00404A-AP-4	ACADIA HEALTHCARE COMPANY INC	06/11/2026	CT-UCLA		10,798	11,000	10,533	10,591	15	49		64		10,655		143	143	362	04/15/2029	4.A FE
00489L-AL-7	ACRISURE LLC	06/12/2026	Various		59,148	59,000	60,432	60,273		(81)		(81)		60,192		(1,044)	(1,044)	2,231	11/06/2030	4.B FE
004961-AA-6	ACRISURE LLC	06/11/2026	ROYAL BANK OF CANADA		3,759	4,000	4,000	4,000						4,000		(241)	(241)	264	07/01/2032	4.B FE
00687Y-AB-1	ADIENT GLOBAL HOLDINGS LTD	06/11/2026	Bank of New York Mellon		5,095	5,000	5,139	5,090		(23)		(23)		5,067		28	28	230	04/15/2028	3.A FE
00766T-AE-0	AECOM	06/11/2026	BANCO BRASIL PLURAL		11,036	11,000	11,000	11,000						11,000		36	36	587	08/01/2033	3.B FE
00791G-AB-3	OSAIC HOLDINGS INC	06/11/2026	BANCO BRASIL PLURAL		4,983	5,000	5,113			(1)		(1)		5,112		(129)	(129)	123	08/01/2032	4.B FE
00810G-AD-6	AETHON UNITED BR LP	06/11/2026	GOLDMAN, SACHS & CO.		6,258	6,000	6,300			(44)		(44)		6,256		2	2	314	10/01/2029	4.A FE
013092-AE-1	ALBERTSONS COMPANIES INC	06/11/2026	BANCO BRASIL PLURAL		10,712	11,000	10,640	10,690		30		30		10,720		(8)	(8)	442	02/15/2030	3.B FE
01309Q-AD-0	ALBERTSONS COMPANIES INC	06/11/2026	BANCO BRASIL PLURAL		6,709	7,000	7,000	7,000						7,000		(291)	(291)	237	03/31/2034	3.B FE
01883L-AB-9	ALLIANT HOLDINGS INTERMEDIATE LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		16,809	17,000	16,703			58		58		16,760		49	49	476	10/15/2027	4.B FE
01883L-AE-3	ALLIANT HOLDINGS INTERMEDIATE LLC	06/11/2026	CT-UCLA		10,103	10,000	10,175	10,151		(39)		(39)		10,113		(9)	(9)	444	04/15/2028	4.B FE
01883L-AG-8	ALLIANT HOLDINGS INTERMEDIATE LLC	06/11/2026	CT-UCLA		4,976	5,000	5,138	5,132		(9)		(9)		5,124		(148)	(148)	227	10/01/2031	4.B FE
019736-AG-2	ALLISON TRANSMISSION INC	06/11/2026	BANCO BRASIL PLURAL		11,192	12,000	10,815	10,956		80		80		11,036		156	156	390	01/30/2031	3.B FE
019736-AH-0	ALLISON TRANSMISSION INC	06/11/2026	Various		36,084	36,000	36,000	36,000						36,000		84	84	1,019	12/01/2033	3.B FE
02406P-BB-5	AMERICAN AXLE & MANUFACTURING INC	06/11/2026	CT-UCLA		7,802	8,000	7,840			14		14		7,854		(52)	(52)	279	10/01/2029	4.A FE
02406P-BC-3	AMERICAN AXLE & MANUFACTURING INC	06/17/2026	Various		36,957	37,000	37,000	37,000						37,000		(43)	(43)	1,669	10/15/2032	3.B FE
025816-DT-3	AMERICAN EXPRESS CO	04/14/2026	FHN Financial		1,750,543	1,750,000	1,750,000	1,750,000						1,750,000		543	543	47,198	04/23/2027	1.F FE
030981-AL-8	AMERIGAS PARTNERS LP	05/20/2026	CORPORATE REORGANIZATIONS		138,532	137,000	130,110	108,327		692		692		135,149		3,383	3,383	3,939	05/20/2027	4.A FE
030981-AP-9	AMERIGAS PARTNERS LP	06/11/2026	CT-UCLA		6,465	6,000	6,000	6,000						6,000		465	465	302	06/01/2030	4.A FE
030981-AR-5	AMERIGAS PARTNERS LP	06/29/2026	Various		16,189	16,000	16,000							16,000		189	189	111	06/01/2031	4.A FE
031921-AC-3	AMWINS GROUP INC	06/11/2026	CT-UCLA		7,057	7,000	7,105			(8)		(8)		7,097		(40)	(40)	145	02/15/2029	4.A FE
032177-AK-3	AMSTED INDUSTRIES INC	05/05/2026	PERSHING DIV OF DLJ SEC LNDING		29,474	29,000	29,000	29,000						29,000		474	474	1,186	03/15/2033	3.C FE
03666H-AC-5	ANTARES HOLDINGS LP	05/07/2026	COLLIERS SECURITIES		1,495,500	1,500,000	1,327,425	1,473,129		17,500		17,500		1,490,630		4,870	4,870	48,223	07/15/2026	2.B FE
03690A-AF-3	ANTERO MIDSTREAM PARTNERS LP	06/11/2026	CT-UCLA		16,010	16,000	16,036	16,002		(2)		(2)		16,000		10	10	836	01/15/2028	3.A FE
03772C-AA-1	APLD COMPUTECO 2 LLC	06/11/2026	Various		20,861	21,000	20,878			5		5		20,882		(22)	(22)	235	03/15/2031	3.C FE
038522-AQ-1	ARAMARK SERVICES INC	06/11/2026	CT-UCLA		3,993	4,000	3,880	3,928		15		15		3,942		51	51	173	02/01/2028	4.A FE
039524-AA-1	ARCHES BUYER INC	06/11/2026	CT-UCLA		2,943	3,000	2,925			11		11		2,936		8	8	68	06/01/2028	4.B FE
03958C-AA-7	ARCHROCK SERVICES LP	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		6,976	7,000	7,088			(2)		(2)		7,086		(109)	(109)	165	02/01/2034	3.C FE
039853-AA-4	ARDONAGH FINCO UK LTD	06/10/2026	Various		153,661	153,000	154,913	154,764		(110)		(110)		154,653		(992)	(992)	10,069	02/15/2031	4.C FE
043436-AX-2	ASBURY AUTOMOTIVE GROUP INC	06/11/2026	Various		19,955	21,000	17,220	18,300		155		155		18,455		1,500	1,500	598	02/15/2032	3.B FE
04433L-AA-0	ASHLAND INC	06/11/2026	ROYAL BANK OF CANADA		25,863	28,000	25,585			8		8		25,593		271	271	265	09/01/2031	3.B FE
05352T-AA-7	AVANTOR FUNDING INC	06/11/2026	CT-UCLA		9,888	10,000	9,850	9,859		24		24		9,883		6	6	420	07/15/2028	3.B FE
05352T-AB-5	AVANTOR FUNDING INC	06/11/2026	CT-UCLA		7,644	8,000	7,619	7,639		38		38		7,677		(33)	(33)	190	11/01/2029	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
053773-BG-1	AVIS BUDGET CAR RENTAL LLC	06/11/2026	CT-UCLA		6,919	7,000	6,904			2		2		6,906		13	13	66	04/01/2028	4.B FE
053773-BH-9	AVIS BUDGET CAR RENTAL LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		28,445	28,000	28,065			1		1		28,066		379	379	288	02/15/2031	4.B FE
053773-BK-2	AVIS BUDGET CAR RENTAL LLC	06/11/2026	Various		14,310	14,000	13,684			9		9		13,693		618	618	486	06/15/2032	4.B FE
05464C-AD-3	AXON ENTERPRISE INC	06/12/2026	Bank of America		3,070	3,000	3,000	3,000						3,000		70	70	141	03/15/2033	3.B FE
05825X-AA-7	BALDWIN INSURANCE GROUP HOLDINGS LLC	06/11/2026	CT-UCLA		8,007	8,000	8,380	8,289	76	(25)		51		8,339		(333)	(333)	328	05/15/2031	4.B FE
064058-AJ-9	BANK OF NEW YORK MELLON CORP	06/16/2026	Call @ 100.00		5,000,000	5,000,000	5,172,500	5,007,852		(7,852)		(7,852)		5,000,000				135,825	12/29/2049	2.A FE
071705-AA-5	BAUSCH + LOMB CORP	06/11/2026	CT-UCLA		5,143	5,000	5,175			(15)		(15)		5,160		(17)	(17)	83	10/01/2028	4.A FE
071734-AN-7	BAUSCH HEALTH COMPANIES INC	06/12/2026	TruMid Financial LLC		16,662	18,000	15,143	15,757		378		378		16,135		527	527	473	06/01/2028	5.A FE
080555-AE-5	BELO CORP	06/11/2026	CT-UCLA		9,224	9,000	9,342			(73)		(73)		9,269		(45)	(45)	370	06/01/2027	3.C FE
09216N-AA-8	BLACK PEARL COMPUTE LLC	06/11/2026	GOLDMAN, SACHS & CO.		20,218	20,000	20,094							20,093		124	124	412	02/15/2031	3.C FE
09257W-AD-2	BLACKSTONE MORTGAGE TRUST INC	05/06/2026	PERSHING DIV OF DLJ SEC LNDING		44,491	45,000	35,320	41,958		989		989		42,946		1,545	1,545	1,369	01/15/2027	4.A FE
095796-AJ-7	BLUE RACER MIDSTREAM LLC	06/11/2026	CT-UCLA		6,177	6,000	6,191	6,168		(19)		(19)		6,149		28	28	382	07/15/2029	4.B FE
095796-AK-4	BLUE RACER MIDSTREAM LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		9,341	9,000	9,525	5,268		(47)		(47)		9,471		(130)	(130)	448	07/15/2032	4.B FE
097023-CV-5	BOEING CO	05/19/2026	BOFA SECURITIES, INC		4,180,512	4,200,000	4,357,500			(1,622)		(1,622)		4,355,878		(175,366)	(175,366)	132,451	05/01/2040	2.C FE
097023-DS-1	BOEING CO	05/19/2026	BOFA SECURITIES, INC		215,582	200,000	217,204	215,341		(587)		(587)		214,754		828	828	7,217	05/01/2034	2.C FE
097751-BZ-3	BOMBARDIER INC	05/14/2026	Call @ 100.00		34,238	33,000	34,311			(198)		(198)		34,114		(1,114)	(1,114)	2,393	02/01/2029	3.C FE
097751-CA-7	BOMBARDIER INC	06/11/2026	CT-UCLA		2,123	2,000	2,145	2,122		(17)		(17)		2,104		18	18	101	11/15/2030	3.C FE
097751-CD-1	BOMBARDIER INC	06/11/2026	BANCO BRASIL PLURAL		5,188	5,000	5,256	5,252		(14)		(14)		5,237		(49)	(49)	166	06/15/2033	3.C FE
097751-CE-9	BOMBARDIER INC	06/05/2026	Various		23,058	23,000	23,000							23,000		58	58	49	01/15/2035	3.C FE
11135F-BP-5	BROADCOM INC	06/12/2026	JP MORGAN SECURITIES LLC		3,400	4,000	3,301	3,339		23		23		3,363		37	37	73	11/15/2035	1.G FE
11135F-BQ-3	BROADCOM INC	06/11/2026	GOLDMAN, SACHS & CO.		26,598	32,000	26,636			50		50		26,685		(88)	(88)	347	11/15/2036	1.G FE
11135F-CR-0	BROADCOM INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		6,918	8,000	6,577	6,716		67		67		6,783		134	134	172	02/15/2033	1.G FE
11271L-AD-4	BROOKFIELD FINANCE INC	04/23/2026	CITADEL SECURITIES INSTITUTIONAL LLC		2,517,225	2,500,000	2,910,725	2,667,789		(16,846)		(16,846)		2,650,943		(133,718)	(133,718)	69,045	03/29/2029	1.G
118230-AM-3	BUCKEYE PARTNERS LP	05/06/2026	DEUTSCHE BANK SECURITIES, INC.		19,285	21,000	18,935	18,980		18		18		18,999		286	286	535	11/15/2043	3.B FE
118230-AU-5	BUCKEYE PARTNERS LP	06/11/2026	CT-UCLA		6,910	7,000	6,563	6,737		51		51		6,788		122	122	246	03/01/2028	3.B FE
124857-AT-0	PARAMOUNT GLOBAL	06/11/2026	JP MORGAN SECURITIES LLC		14,561	15,000	14,514			11		11		14,525		36	36	165	02/15/2028	3.A FE
124857-AZ-6	PARAMOUNT GLOBAL	06/11/2026	CT-UCLA		2,882	3,000	2,880			1		1		2,881		2	2	4	06/01/2029	3.A FE
1248EP-BT-9	CCO HOLDINGS LLC	06/11/2026	CT-UCLA		4,994	5,000	4,943	4,967		11		11		4,978		16	16	203	05/01/2027	3.C FE
1248EP-CE-1	CCO HOLDINGS LLC	06/11/2026	BANCO BRASIL PLURAL		11,985	13,000	11,911	12,052		80		80		12,132		(147)	(147)	483	08/15/2030	3.C FE
1248EP-CK-7	CCO HOLDINGS LLC	06/11/2026	JP MORGAN SECURITIES LLC		28,584	32,000	24,840	26,564		392		392		26,955		1,629	1,629	1,175	02/01/2031	3.C FE
1248EP-CL-5	CCO HOLDINGS LLC	06/11/2026	BANCO BRASIL PLURAL		6,835	8,000	6,570	6,792		56		56		6,848		(13)	(13)	191	06/01/2033	3.C FE
1248EP-CP-6	CCO HOLDINGS LLC	06/11/2026	Various		29,826	35,000	32,123	29,760	3,119	74		3,193		32,953		(3,126)	(3,126)	1,201	01/15/2034	3.C FE
1248EP-CU-5	CCO HOLDINGS LLC	05/20/2026	JP MORGAN SECURITIES LLC		44,217	46,000	46,000							46,000		(1,783)	(1,783)	1,140	02/01/2033	3.C FE
12511V-AA-6	CHURCHILL DOWNS INC	06/11/2026	BANCO BRASIL PLURAL		4,982	5,000	4,975	4,980		2		2		4,982				200	04/01/2030	4.A FE
12543D-BH-2	CHS/COMMUNITY HEALTH SYSTEMS INC	06/11/2026	CT-UCLA		2,976	3,000	2,865	2,886		15		15		2,902		75	75	164	01/15/2029	4.C FE
12543D-BK-5	CHS/COMMUNITY HEALTH SYSTEMS INC	06/11/2026	Various		22,168	24,000	18,830	19,336		299		299		19,635		2,534	2,534	904	02/15/2031	4.C FE
12543D-BN-9	CHS/COMMUNITY HEALTH SYSTEMS INC	06/11/2026	Various		63,391	59,000	59,823	59,771		(39)		(39)		59,732		3,659	3,659	5,480	01/15/2032	4.C FE
12543D-BQ-2	CHS/COMMUNITY HEALTH SYSTEMS INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		10,372	10,000	10,000	10,000						10,000		372	372	813	01/15/2034	4.C FE
125491-AN-0	CI FINANCIAL CORP	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		7,227	8,000	7,015	7,127		70		70		7,197		30	30	127	12/17/2030	2.C FE
125491-AT-7	CI FINANCIAL CORP	06/11/2026	CT-UCLA		9,438	9,000	9,500	9,411		(50)		(50)		9,360		77	77	360	05/30/2029	2.C FE
12550E-AA-6	CHC GROUP LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		3,291	4,000	3,920	3,760	165	6		171		3,930		(640)	(640)	383	09/01/2030	4.B FE
12612W-AB-0	XPO CNW INC	06/11/2026	BANCO BRASIL PLURAL		8,424	8,000	8,400	8,356		(15)		(15)		8,341		84	84	329	05/01/2034	4.A FE
126458-AE-8	CTR PARTNERSHIP LP	06/11/2026	CT-UCLA		11,683	12,000	11,445	11,537		78		78		11,615		68	68	209	06/30/2028	2.C FE
127190-AE-6	CACI INTERNATIONAL INC	06/11/2026	BANCO BRASIL PLURAL		9,140	9,000	9,302	9,302		(3)		(3)		9,300		(159)	(159)	282	06/15/2033	3.C FE
12769G-AA-8	CAESARS ENTERTAINMENT INC	06/16/2026	Various		40,476	42,000	39,915	34,458		172		172		40,405		71	71	1,156	10/15/2029	4.C FE
12769G-AD-2	CAESARS ENTERTAINMENT INC	06/16/2026	Various		24,625	27,000	26,396	26,256	175	31		206		26,462		(1,838)	(1,838)	1,087	10/15/2032	4.C FE
13057Q-AK-3	CALIFORNIA RESOURCES CORP	06/23/2026	Various		52,075	50,000	50,000	50,000						50,000		177	177	5,432	06/15/2029	3.C FE
13057Q-AL-1	CALIFORNIA RESOURCES CORP	06/11/2026	ROYAL BANK OF CANADA		4,037	4,000	4,020			1		1		4,021		16	16	190	01/15/2034	3.C FE
143658-CA-8	CARNIVAL CORPORATION LTD	06/11/2026	Various		26,082	26,000	26,000	26,000						26,000		82	82	1,344	08/01/2032	3.A FE
143658-CB-6	CARNIVAL CORPORATION LTD	06/11/2026	GOLDMAN SACHS INTL		19,918	20,000	20,000	20,000						20,000		(82)	(82)	675	05/01/2029	3.A FE
144285-AN-3	CARPENTER TECHNOLOGY CORP	06/11/2026	BANCO BRASIL PLURAL		3,979	4,000	4,020	4,020		(1)		(1)		4,019		(40)	(40)	126	03/01/2034	3.A FE
146869-AM-4	CARVANA CO	05/04/2026	Various		106,291	96,300	112,975	107,859	3,508	(1,277)		2,231		110,090		(3,799)	(3,799)	6,237	06/01/2031	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	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
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
146869-AN-2	CARVANA CO	06/12/2026	Various		97,609	94,105	98,801	98,129		(724)		(724)		97,404		205	205	6,453	06/01/2030	4.B FE
150190-AE-6	SIX FLAGS ENTERTAINMENT CORP	06/11/2026	CT-UCLA		8,755	9,000	8,753	8,393	385	26		411		8,804		(48)	(48)	429	07/15/2029	5.A FE
15089Q-BC-7	CELANESE US HOLDINGS LLC	05/13/2026	JP MORGAN SECURITIES LLC		14,490	14,000	14,000	14,000						14,000		490	490	400	02/15/2031	3.B FE
15135B-AR-2	CENTENE CORP	06/11/2026	CT-UCLA		11,953	12,000	11,828			18		18		11,845		108	108	251	12/15/2027	3.A FE
15135B-AX-9	CENTENE CORP	06/12/2026	Bank of America		7,862	9,000	7,393	7,897		85		85		7,982		(120)	(120)	178	03/01/2031	3.A FE
15135B-AZ-4	CENTENE CORP	06/11/2026	BANCO BRASIL PLURAL		19,181	22,000	18,500	18,860		217		217		19,077		104	104	499	08/01/2031	3.A FE
159864-AE-7	CHARLES RIVER LABORATORIES INTERNATIONAL	06/11/2026	CT-UCLA		10,800	11,000	10,780			23		23		10,803		(3)	(3)	287	05/01/2028	3.B FE
16115Q-AF-7	CHART INDUSTRIES INC	06/11/2026	CT-UCLA		8,305	8,000	8,369	8,300		(66)		(66)		8,234		71	71	568	01/01/2030	3.C FE
16115Q-AG-5	CHART INDUSTRIES INC	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		9,464	9,000	9,529			(189)		(189)		9,339		125	125	390	01/01/2031	4.B FE
161175-AZ-7	CHARTER COMMUNICATIONS OPERATING LLC	06/04/2026	DEUTSCHE BANK SECURITIES, INC.		42,963	43,000	41,899	17,772		33		33		42,176		787	787	1,693	10/23/2035	2.C FE
166756-BF-2	CHEVRON USA INC	06/11/2026	COLLIERS SECURITIES		2,006,480	2,000,000	1,942,880	1,946,387		2,010		2,010		1,948,397		58,083	58,083	65,570	04/15/2035	1.D FE
171484-AE-8	CHURCHILL DOWNS INC	06/11/2026	CT-UCLA		12,868	13,000	12,854	12,879		25		25		12,905		(37)	(37)	561	01/15/2028	4.A FE
172967-NE-7	CITIGROUP INC	06/22/2026	JP MORGAN SECURITIES LLC		441,780	500,000	475,660	481,511		759		759		482,270		(40,490)	(40,490)	8,050	11/03/2032	1.G FE
17308C-C5-3	CITIGROUP INC	06/22/2026	JP MORGAN SECURITIES LLC		1,554,086	1,650,000	1,490,373	1,553,869		9,670		9,670		1,563,540		(9,454)	(9,454)	31,099	11/05/2030	1.G FE
17888H-AB-9	SM ENERGY CO	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		12,562	12,000	12,450	12,437		(29)		(29)		12,408		154	154	995	07/01/2031	3.B FE
18060T-AC-9	CLARIOS US FINANCE COMPANY INC	06/11/2026	CT-UCLA		15,251	15,000	15,309	15,240		(50)		(50)		15,189		62	62	582	05/15/2028	4.A FE
18060T-AD-7	CLARIOS US FINANCE COMPANY INC	06/11/2026	CT-UCLA		12,346	12,000	12,465	12,462		(22)		(22)		12,440		(94)	(94)	668	02/15/2030	4.A FE
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS CORP	06/11/2026	Bank of New York Mellon		5,789	6,000	5,790	5,809		32		32		5,842		(53)	(53)	105	07/01/2028	3.C FE
18064P-AD-1	CLARIVATE SCIENCE HOLDINGS CORP	06/11/2026	CITIGROUP GLOBAL MARKETS INC.		21,992	24,000	22,809	22,692	209	127		336		23,028		(1,036)	(1,036)	527	07/01/2029	5.A FE
18453H-AH-9	CLEAR CHANNEL OUTDOOR HOLDINGS INC	06/11/2026	BANCO BRASIL PLURAL		4,201	4,000	4,380			(28)		(28)		4,352		(151)	(151)	257	03/15/2033	4.B FE
18912U-AA-0	CLOUD SOFTWARE GROUP INC	06/24/2026	Various		102,086	104,000	105,763	105,502		(159)		(159)		105,343		(3,257)	(3,257)	6,197	09/30/2029	4.C FE
18912U-AC-6	CLOUD SOFTWARE GROUP INC	06/12/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		5,760	6,000	6,194	6,174		(10)		(10)		6,164		(404)	(404)	227	06/30/2032	4.A FE
18912U-AG-7	CLOUD SOFTWARE GROUP INC	05/13/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		40,331	45,000	44,194	44,183	18	33		51		44,234		(3,903)	(3,903)	2,236	08/15/2033	4.A FE
191216-DQ-0	COCA-COLA CO	06/11/2026	JP MORGAN SECURITIES LLC		6,765	9,000	6,863			37		37		6,900		(134)	(134)	156	05/05/2041	1.E FE
19240W-AB-5	COGENT COMMUNICATIONS GROUP LLC	04/30/2026	CitiGroup		13,038	14,000	13,090	13,093	15	36		51		13,144		(106)	(106)	792	07/01/2032	3.C FE
205768-AT-1	COMSTOCK RESOURCES INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		26,179	28,000	26,983			77		77		27,059		(880)	(880)	672	01/15/2030	4.C FE
205768-AU-8	COMSTOCK RESOURCES INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		2,921	3,000	2,790	2,855		18		18		2,873		48	48	158	03/01/2029	4.C FE
21871D-AD-5	CORELOGIC INC	06/11/2026	CT-UCLA		10,799	11,000	10,340			78		78		10,418		382	382	304	05/01/2028	4.C FE
21873S-AB-4	COREWEAVE INC	06/11/2026	CT-UCLA		8,124	8,000	8,290	7,438	841	(24)		818		8,256		(132)	(132)	393	06/01/2030	4.A FE
21873S-AC-2	COREWEAVE INC	06/16/2026	Various		68,840	69,000	66,986	37,577	2,744	119		2,863		67,120		1,720	1,720	4,387	02/01/2031	4.A FE
21873S-AG-3	COREWEAVE INC	06/11/2026	Various		11,226	11,000	11,220			(4)		(4)		11,216		9	9	118	10/01/2031	4.A FE
21874L-AA-0	CORE SCIENTIFIC FINANCE I LLC	06/11/2026	BANCO BRASIL PLURAL		7,118	7,000	7,026							7,026		92	92	54	05/15/2031	3.C FE
225310-AQ-4	CREDIT ACCEPTANCE CORP	06/11/2026	CT-UCLA		3,125	3,000	3,195	3,135		(30)		(30)		3,105		19	19	136	12/15/2028	3.C FE
225310-AS-0	CREDIT ACCEPTANCE CORP	06/11/2026	JP MORGAN SECURITIES LLC		14,025	14,000	14,018							14,017		8	8	224	03/15/2030	3.C FE
22757V-AA-8	CROSSCOUNTRY INTERMEDIATE HOLDCO LLC	06/11/2026	JP MORGAN SECURITIES LLC		13,758	14,000	13,680			5		5		13,685		73	73	179	10/01/2030	4.A FE
22757V-AB-6	CROSSCOUNTRY INTERMEDIATE HOLDCO LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		27,900	29,000	28,619			16		16		28,635		(735)	(735)	1,093	12/01/2032	4.A FE
235825-AH-9	DANA INC	06/11/2026	CT-UCLA		3,992	4,000	3,935	3,873	68	5		73		3,946		46	46	133	09/01/2030	3.B FE
237266-AJ-0	DARLING INGREDIENTS INC	06/11/2026	CT-UCLA		7,055	7,000	7,096			(15)		(15)		7,082		(27)	(27)	207	06/15/2030	3.A FE
23918K-AS-7	DAVITA INC	06/11/2026	CT-UCLA		7,748	8,000	7,730	7,748		23		23		7,771		(22)	(22)	196	06/01/2030	3.C FE
23918K-AT-5	DAVITA INC	06/11/2026	BANCO BRASIL PLURAL		3,701	4,000	3,520	3,578		32		32		3,610		91	91	124	02/15/2031	3.C FE
23918K-AW-8	DAVITA INC	06/11/2026	BANCO BRASIL PLURAL		3,091	3,000	3,000	3,000						3,000		91	91	161	09/01/2032	3.C FE
23918K-AY-4	DAVITA INC	06/11/2026	BANCO BRASIL PLURAL		3,090	3,000	3,000	3,000						3,000		90	90	213	07/15/2033	3.C FE
24024B-AA-5	DBR LAND HOLDINGS LLC	06/11/2026	JP MORGAN SECURITIES LLC		5,087	5,000	5,000	5,000						5,000		87	87	171	12/01/2030	3.C FE
24703T-AJ-5	DELL INTERNATIONAL LLC	06/11/2026	CITADEL		10,763	9,000	10,743	10,652		(56)		(56)		10,596		166	166	662	07/15/2036	2.A FE
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP	06/16/2026	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				33,750	12/29/2049	1.G FE
25260W-AD-3	DIAMOND FOREIGN ASSET CO	06/08/2026	Call @ 100.00		42,188	40,000	40,000	40,000						40,000				4,809	10/01/2030	3.A FE
25461L-AA-0	DIRECTV FINANCING LLC	06/12/2026	Various		13,032	13,000	13,228	13,056		(37)		(37)		13,019		13	13	604	08/15/2027	4.A FE
25470D-CC-1	DISCOVERY COMMUNICATIONS LLC	05/14/2026	Barclays Bank		5,670	6,000	5,753			12		12		5,764		(94)	(94)	109	05/15/2030	3.B FE
25470M-AG-4	DISH NETWORK CORP	06/11/2026	TruMid Financial LLC		14,395	14,000	14,070	14,042		(21)		(21)		14,021		374	374	946	11/15/2027	4.B FE
26150T-AF-6	DRAWBRIDGE SPECIAL OPPORTUNITIES FUND LP	05/12/2026	Various		2,471,997	2,590,000	2,485,494	2,489,477		6,702		6,702		2,496,179		(24,182)	(24,182)	100,844	09/17/2030	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
278768-AA-4	ECHOSTAR CORP	06/11/2026	CT-UCLA		30,623	30,000	30,675			(28)		(28)		30,647		(24)	(24)	1,080	11/30/2030	4.B FE
278768-AC-0	ECHOSTAR CORP	06/11/2026	CT-UCLA		15,181	14,000	15,068	14,990		(114)		(114)		14,876		305	305	803	11/30/2029	4.B FE
28002A-AA-4	EDGED COMPUTE LLC	06/11/2026	CT-UCLA		5,926	6,000	6,008							6,007		(82)	(82)	54	04/30/2031	3.C FE
28368E-AE-6	KINDER MORGAN INC	06/22/2026	JP MORGAN SECURITIES LLC		1,134,630	1,000,000	1,410,130	1,241,252		(17,385)		(17,385)		1,223,868		(89,238)	(89,238)	72,764	01/15/2032	2.A FE
28415L-AA-1	ELASTIC NV	06/29/2026	Various		17,192	18,000	17,010	17,178		100		100		17,277		(86)	(86)	689	07/15/2029	3.B FE
28734D-AA-3	ELK GROVE VILLAGE PROPERTY LLC	06/11/2026	Various		25,222	25,000	25,000							25,000		222	222	8	06/15/2031	3.C FE
289178-AA-3	ELLUCIAN HOLDINGS INC	06/11/2026	CitiGroup		20,662	21,000	21,000	21,000						21,000		(338)	(338)	724	12/01/2029	4.C FE
29103C-AA-6	EMRLD BORROWER LP	06/11/2026	CT-UCLA		14,240	14,000	14,333	14,313		(24)		(24)		14,288		(48)	(48)	456	12/15/2030	3.C FE
29103D-AT-3	EMERA US FINANCE LP	05/19/2026	JP MORGAN SECURITIES LLC		974,259	1,100,000	980,639	983,613		7,198		7,198		990,811		(16,552)	(16,552)	12,499	06/15/2031	2.C FE
29261A-AA-8	ENCOMPASS HEALTH CORP	05/18/2026	Call @ 100.00		110,000	110,000	107,690	108,282		359		359		108,641		1,359	1,359	3,383	02/01/2028	3.C FE
29272W-AG-4	ENERGIZER HOLDINGS INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		32,435	34,000	34,000	32,613	1,387			1,387		34,000		(1,565)	(1,565)	1,473	09/15/2033	4.B FE
29281R-AA-7	ENDO FINANCE HOLDINGS LP	06/11/2026	CT-UCLA		22,222	21,000	22,421	13,740	99	(109)		(11)		22,241		(19)	(19)	835	04/15/2031	3.C FE
29362U-AC-8	ENTEGRIS INC	06/11/2026	CT-UCLA		5,921	6,000	5,671	5,794		38		38		5,832		89	89	173	04/15/2028	3.B FE
29365B-AA-1	ENTEGRIS INC	06/11/2026	BANCO BRASIL PLURAL		12,845	13,000	12,756	12,816		23		23		12,839		6	6	407	04/15/2029	2.C FE
29605J-AB-2	ESAB CORP	06/11/2026	CT-UCLA		3,011	3,000	3,000							3,000		11	11	36	04/01/2031	3.A FE
302491-BA-2	FMC CORP	06/11/2026	BANCO BRASIL PLURAL		3,128	3,000	3,000							3,000		128	128	5	06/01/2031	2.C FE
303250-AF-1	FAIR ISAAC CORP	06/11/2026	CT-UCLA		9,769	10,000	9,688	9,734		46		46		9,780		(11)	(11)	197	06/15/2028	3.A FE
303250-AG-9	FAIR ISAAC CORP	06/11/2026	BANCO BRASIL PLURAL		4,928	5,000	5,000	5,000						5,000		(72)	(72)	173	05/15/2033	3.A FE
303250-AJ-3	FAIR ISAAC CORP	05/20/2026	Various		33,358	34,000	34,000							34,000		(642)	(642)	344	09/15/2034	3.A FE
315289-AC-2	FERRELLGAS LP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		4,885	5,000	4,863			11		11		4,874		12	12	205	04/01/2029	4.C FE
34417V-AA-5	FOCUS FINANCIAL PARTNERS LLC	06/11/2026	BANCO BRASIL PLURAL		5,025	5,000	5,163	5,141	14	(10)		4		5,145		(120)	(120)	250	09/15/2031	4.B FE
345277-AE-7	FORD HOLDINGS LLC	06/11/2026	CT-UCLA		12,316	11,000	12,526	12,317		(125)		(125)		12,192		125	125	799	03/01/2030	3.A FE
345370-CX-6	FORD MOTOR CO	06/11/2026	CT-UCLA		9,110	8,000	9,480	8,940		(92)		(92)		8,848		262	262	492	04/22/2030	3.A FE
345370-DA-5	FORD MOTOR CO	06/11/2026	GOLDMAN, SACHS & CO.		30,636	35,000	26,469	28,610		381		381		28,991		1,645	1,645	948	02/12/2032	3.A FE
34960P-AE-1	FTAI AVIATION INVESTORS LLC	06/11/2026	CT-UCLA		6,303	6,000	6,413	6,373		(66)		(66)		6,307		(4)	(4)	251	12/01/2030	3.A FE
34965K-AA-5	FORTREA HOLDINGS INC	06/22/2026	Various		37,280	37,000	34,155	34,488		199		199		34,687		2,593	2,593	2,559	07/01/2030	4.C FE
35640Y-AJ-6	FREEDOM MORTGAGE CORP	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		7,019	7,000	6,816	6,917		35		35		6,952		67	67	421	01/15/2027	4.B FE
35640Y-AL-1	FREEDOM MORTGAGE CORP	06/11/2026	CT-UCLA		4,322	4,000	4,350			(30)		(30)		4,320		3	3	97	10/01/2030	4.B FE
35641A-AA-6	FREEDOM MORTGAGE HOLDINGS LLC	06/11/2026	CT-UCLA		3,107	3,000	3,015	3,011		(1)		(1)		3,010		97	97	240	02/01/2029	4.B FE
35906A-BF-4	FRONTIER COMMUNICATIONS HOLDINGS LLC	04/28/2026	Call @ 100.00		11,000	11,000	10,876	10,916		11		11		10,927		73	73	275	05/01/2028	2.C FE
35908M-AA-8	FRONTIER COMMUNICATIONS HOLDINGS LLC	05/26/2026	Call @ 100.00		77,116	76,000	70,507	55,601		311		311		72,132		3,868	3,868	3,696	11/01/2029	2.C FE
35908M-AD-2	FRONTIER COMMUNICATIONS HOLDINGS LLC	05/12/2026	Call @ 100.00		204,376	200,000	206,982	167,100		(2,108)		(2,108)		203,519		(3,519)	(3,519)	13,126	05/15/2030	2.C FE
36162J-AG-1	GEO GROUP INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		35,459	34,000	35,828			(476)		(476)		35,352		107	107	1,931	04/15/2029	3.A FE
36162J-AH-9	GEO GROUP INC	06/12/2026	Barclays Bank		8,640	8,000	8,770			(110)		(110)		8,660		(20)	(20)	547	04/15/2031	3.C FE
36168Q-AL-8	GFL ENVIRONMENTAL INC	06/11/2026	CT-UCLA		26,383	27,000	26,426			5		5		26,431		(48)	(48)	393	08/01/2028	3.C FE
36168Q-AM-6	GFL ENVIRONMENTAL INC	06/11/2026	MILLENIUM		74,082	76,000	71,874	72,845		496		496		73,340		741	741	2,076	09/01/2028	2.C FE
36168Q-AP-9	GFL ENVIRONMENTAL INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		13,634	14,000	13,264	13,412		66		66		13,478		156	156	505	08/15/2029	3.C FE
36186C-BY-8	ALLY FINANCIAL INC	06/11/2026	CT-UCLA		6,675	6,000	6,823	6,811		(53)		(53)		6,758		(83)	(83)	295	11/01/2031	2.C FE
36262G-AD-3	GXO LOGISTICS INC	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		7,976	9,000	7,749	7,887		80		80		7,967		9	9	219	07/15/2031	2.C FE
36273T-AA-8	GFL ENVIRONMENTAL HOLDINGS (US) INC	06/11/2026	BANCO BRASIL PLURAL		4,874	5,000	5,000							5,000		(126)	(126)	112	02/01/2034	3.C FE
36276M-AA-0	GAIA PURCHASER INC	06/24/2026	STATE STREET GLOBAL		2,022	2,000	2,000							2,000		22	22		07/15/2033	4.B FE
36485M-AM-1	GARDAWORLD SECURITY CORP	06/11/2026	CT-UCLA		9,166	9,000	9,225	9,203	2	(87)		(85)		9,119		47	47	575	02/15/2028	4.A FE
36485M-AP-4	GARDAWORLD SECURITY CORP	06/23/2026	Various		49,722	48,000	48,000	48,000						48,000		1,722	1,722	2,370	11/15/2032	5.A FE
36485M-AQ-2	GARDAWORLD SECURITY CORP	06/11/2026	CT-UCLA		3,053	3,000	3,071			(1)		(1)		3,070		(17)	(17)	111	01/15/2031	4.A FE
37185L-AN-2	GENESIS ENERGY LP	06/11/2026	ROYAL BANK OF CANADA		81,728	78,000	77,724	77,927	28	(139)		(111)		77,816		3,912	3,912	4,557	04/15/2030	4.A FE
37185L-AQ-5	GENESIS ENERGY LP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		9,350	9,000	9,381	9,377		(7)		(7)		9,370		(20)	(20)	408	05/15/2032	4.A FE
37185L-AR-3	GENESIS ENERGY LP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		3,149	3,000	3,000	3,000						3,000		149	149	138	05/15/2033	4.A FE
37185L-AS-1	GENESIS ENERGY LP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		31,089	31,000	31,000							31,000		89	89	570	03/15/2034	4.A FE
37892A-AA-8	GLOBAL NET LEASE INC	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		8,809	9,000	7,060	8,000		215		215		8,215		594	594	13	12/15/2027	2.C FE
37940X-AW-2	GLOBAL PAYMENTS INC	05/19/2026	Goldman Sachs & Co.		3,901,160	4,000,000	3,998,760	3,998,791		90		90		3,998,880		(97,720)	(97,720)	100,750	11/15/2030	2.C FE
37960B-AD-7	GLOBAL MEDICAL RESPONSE INC	06/11/2026	BANCO BRASIL PLURAL		8,256	8,000	8,359			(3)		(3)		8,357		(101)	(101)	116	10/01/2032	4.A FE
380355-AF-4	GOEASY LTD	05/01/2026	Maturity @ 100.00		76,000	76,000	73,500	75,200	521	278		800		76,000				1,663	05/01/2026	4.C FE
380355-AH-0	GOEASY LTD	04/30/2026	Various		43,500	46,000	46,000	46,000						46,000		(2,500)	(2,500)	1,770	12/01/2028	4.C FE

STATEMENT AS OF JUNE 30, 2026 OF THE SELECTIVE WAY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid-eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 10 Unrealized Valuation Increase/ (Decrease)	11 Current Year's (Amor-tization)/ Accretion	12 Current Year's Other Than Temporary Impairment Recog-nized	13 Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	14 Total Foreign Exchange Change in Book /Adjusted Carrying Value	15 Book/ Adjusted Carrying Value at Disposal Date	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Bond Interest/ Stock Dividends Received During Year	20 Stated Con-tractual Maturity Date	21 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
382550-BN-0	GOODYEAR TIRE & RUBBER CO	06/11/2026	Various		15,211	16,000	15,540	15,578		43		43		15,621		(410)	(410)	686	07/15/2029	4.A FE
387328-AG-2	GRANITE CONSTRUCTION INC	06/11/2026	Various		31,632	31,000	31,000							31,000		632	632	52	06/15/2034	4.A FE
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL LLC	06/11/2026	CT-UCLA		2,901	3,000	2,786	2,867		26		26		2,892		9	9	78	03/15/2028	3.C FE
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL LLC	06/11/2026	CT-UCLA		6,663	7,000	6,484	6,602		52		52		6,654		9	9	191	03/01/2029	3.C FE
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONAL LLC	06/11/2026	CT-UCLA		7,479	8,000	7,492	7,516		48		48		7,564		(85)	(85)	259	02/01/2030	3.C FE
389925-AA-6	GREAT CANADIAN GAMING CORP	06/12/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		4,999	5,000	5,000	5,000						5,000		(1)	(1)	255	11/15/2029	4.B FE
39807U-AD-8	GREYSTAR REAL ESTATE PARTNERS LLC	05/05/2026	CitiGroup		66,812	64,000	64,000	64,000						64,000		2,812	2,812	3,376	09/01/2030	3.C FE
398905-AN-9	GROUP 1 AUTOMOTIVE INC	06/11/2026	CT-UCLA		13,658	14,000	13,510	13,579		68		68		13,646		12	12	462	08/15/2028	3.B FE
402635-AT-3	GULFPORT ENERGY OPERATING CORP	06/11/2026	JP MORGAN SECURITIES LLC		5,100	5,000	5,000	5,000						5,000		100	100	263	09/01/2029	3.C FE
404119-CB-3	HCA INC	06/11/2026	CITADEL		7,379	11,000	8,087	8,153		24		24		8,177		(798)	(798)	350	07/15/2051	2.C FE
40518J-AA-7	HAH GROUP HOLDING COMPANY LLC	06/11/2026	BANCO BRASIL PLURAL		11,736	13,000	13,190	12,225	948	(10)		937		13,162		(1,426)	(1,426)	884	10/01/2031	4.C FE
417558-AD-5	HARVEST MIDSTREAM I LP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		4,063	4,000	4,000							4,000		63	63	20	05/15/2034	3.C FE
42239P-AB-5	HEARTLAND DENTAL LLC	05/27/2026	Call @ 100.00		16,420	16,000	15,969	15,984		3		3		15,987		13	13	1,335	04/30/2028	4.C FE
42307T-AH-1	KRAFT HEINZ FOODS CO	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		21,887	20,000	22,916	22,874		(64)		(64)		22,810		(923)	(923)	1,231	08/01/2039	2.B FE
42704L-AE-4	HERC HOLDINGS INC	06/11/2026	CT-UCLA		3,074	3,000	3,075	3,068		(8)		(8)		3,060		14	14	98	06/15/2029	3.C FE
42704L-AF-1	HERC HOLDINGS INC	06/11/2026	CT-UCLA		5,184	5,000	5,256	5,253		(23)		(23)		5,230		(45)	(45)	172	06/15/2030	3.C FE
42704L-AH-7	HERC HOLDINGS INC	06/11/2026	JP MORGAN SECURITIES LLC		11,988	12,000	11,990	10,000						11,990		(2)	(2)	309	03/15/2031	3.C FE
42704L-AK-0	HERC HOLDINGS INC	04/29/2026	DEUTSCHE BANK SECURITIES, INC.		18,810	19,000	19,000	19,000						19,000		(190)	(190)	424	03/15/2034	3.C FE
428102-AG-2	HESS MIDSTREAM OPERATIONS LP	06/11/2026	GOLDMAN, SACHS & CO.		35,829	35,000	36,313	36,145	92	(115)		(24)		36,121		(291)	(291)	1,207	06/01/2029	3.A FE
428102-AH-0	HESS MIDSTREAM OPERATIONS LP	06/11/2026	CT-UCLA		19,205	19,000	19,333	19,327		(63)		(63)		19,264		(59)	(59)	871	03/01/2028	3.A FE
431318-AU-8	HILCORP ENERGY I LP	06/11/2026	JP MORGAN SECURITIES LLC		5,993	6,000	5,430	5,643		47		47		5,689		304	304	298	02/01/2029	3.B FE
431318-AY-0	HILCORP ENERGY I LP	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		12,924	13,000	11,749	12,151		76		76		12,227		697	697	514	04/15/2030	3.B FE
431318-BC-7	HILCORP ENERGY I LP	06/11/2026	JP MORGAN SECURITIES LLC		24,455	23,000	23,000	23,000						23,000		1,455	1,455	1,183	11/01/2033	3.B FE
431318-BE-3	HILCORP ENERGY I LP	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		7,025	7,000	7,000	6,559	441			441		7,000		25	25	277	05/15/2034	3.B FE
431571-AF-5	HILLENBRAND INC	06/11/2026	CT-UCLA		3,750	4,000	4,000	4,000						4,000		(250)	(250)	206	02/15/2029	4.C FE
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY INC	06/11/2026	BANCO BRASIL PLURAL		8,227	9,000	8,233	8,257		47		47		8,304		(77)	(77)	269	02/15/2032	3.B FE
432833-AU-5	HILTON DOMESTIC OPERATING COMPANY INC	06/12/2026	Barclays Bank		6,017	6,000	6,000							6,000		17	17	31	09/15/2031	3.B FE
43284M-AA-6	HILTON GRAND VACATIONS BORROWER LLC	06/11/2026	GOLDMAN, SACHS & CO.		22,303	23,000	22,024	9,633		81		81		22,113		190	190	610	06/01/2029	4.B FE
44106M-AW-2	SERVICE PROPERTIES TRUST	04/29/2026	Call @ 100.00		6,013	6,000	5,985	5,988		4		4		5,992		8	8	345	02/15/2027	5.B FE
44332P-AH-4	HUB INTERNATIONAL LTD	06/11/2026	CT-UCLA		5,132	5,000	5,238	5,231		(49)		(49)		5,182		(50)	(50)	178	06/15/2030	4.A FE
44332P-AJ-0	HUB INTERNATIONAL LTD	05/20/2026	Bank of America		20,250	20,000	20,525			(16)		(16)		20,509		(259)	(259)	455	01/31/2032	5.A FE
45074J-AA-2	ITT HOLDINGS LLC	06/11/2026	CT-UCLA		10,928	11,000	10,973			1		1		10,973		(45)	(45)	260	08/01/2029	4.C FE
45232T-AA-9	LUMMUS TECHNOLOGY HOLDINGS V LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		30,001	30,000	26,908	28,340		265		265		28,604		1,396	1,396	2,558	07/01/2028	5.A FE
46266T-AG-3	IQVIA INC	06/11/2026	BANCO BRASIL PLURAL		5,108	5,000	5,000	5,000						5,000		108	108	166	06/01/2032	3.B FE
46284V-AC-5	IRON MOUNTAIN INC	06/11/2026	CT-UCLA		12,995	13,000	12,951	12,954		12		12		12,966		29	29	470	09/15/2027	3.C FE
46284V-AE-1	IRON MOUNTAIN INC	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		4,000	4,000	3,985	3,986		3		3		3,989		11	11	156	03/15/2028	3.C FE
46284V-AG-6	IRON MOUNTAIN INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		12,943	13,000	12,025	12,471		87		87		12,558		385	385	590	07/15/2028	3.C FE
46284V-AL-5	IRON MOUNTAIN INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		85,972	87,000	75,473	78,130		479		479		78,609		7,363	7,363	4,445	07/15/2032	3.C FE
46284V-AN-1	IRON MOUNTAIN INC	06/11/2026	BANCO BRASIL PLURAL		12,373	13,000	11,145	11,654		99		99		11,754		620	620	483	02/15/2031	3.C FE
46284V-AP-6	IRON MOUNTAIN INC	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		2,039	2,000	2,065	2,052		(12)		(12)		2,040		(1)	(1)	117	02/15/2029	3.C FE
46285M-AA-8	IRON MOUNTAIN INFORMATION MANAGEMENT SER	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		9,579	10,000	7,975	8,357		86		86		8,444		1,135	1,135	288	07/15/2032	3.C FE
46647P-BM-7	JPMORGAN CHASE & CO	06/11/2026	Bank of America Securities		4,625	6,000	4,677			26		26		4,703		(78)	(78)	119	04/22/2041	1.E FE
47216F-AA-5	JAZZ SECURITIES DAC	06/09/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		20,501	21,000	20,659			37		37		20,696		(194)	(194)	370	01/15/2029	3.A FE
48020R-AB-1	JONES DESLAURIERS INSURANCE MANAGEMENT I	06/11/2026	Various		34,602	34,000	35,253	20,508		(197)		(197)		34,976		(374)	(374)	2,074	03/15/2030	4.B FE
48123V-AF-9	ZIFF DAVIS INC	06/11/2026	CT-UCLA		7,579	8,000	7,720	7,598	233	14		247		7,845		(266)	(266)	244	10/15/2030	3.C FE
49461M-AB-6	KINETIK HOLDINGS LP	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		3,058	3,000	3,038	3,031		(4)		(4)		3,026		32	32	8	12/15/2028	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 10	11	12	13	14	15	16	17	18	19	20	21
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
50012L-AF-1	KODIAK GAS SERVICES LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		27,116	27,000	27,000							27,000		116	116	361	04/01/2031	3.C FE
50076P-AA-6	KRAKEN OIL & GAS PARTNERS LLC	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		6,111	6,000	6,000	5,924	76			76		6,000		111	111	377	08/15/2029	4.A FE
50076P-AB-4	KRAKEN OIL & GAS PARTNERS LLC	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		3,004	3,000	3,000							3,000		4	4	18	05/15/2031	4.A FE
501797-AL-8	BATH & BODY WORKS INC	06/11/2026	Various		23,911	24,000	24,433	24,171	250	(13)		237		24,408		(497)	(497)	977	11/01/2035	3.B FE
501797-AM-6	BATH & BODY WORKS INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		35,336	36,000	37,620	35,734	1,872	(50)		1,822		37,556		(2,220)	(2,220)	2,302	07/01/2036	3.B FE
50187T-AF-3	LGI HOMES INC	06/11/2026	BANCO BRASIL PLURAL		9,206	10,000	9,072	9,113	116	88		204		9,318		(112)	(112)	363	07/15/2029	4.B FE
50187T-AH-9	LGI HOMES INC	06/11/2026	CT-UCLA		7,236	7,000	7,324	7,299		(67)		(67)		7,232		4	4	301	12/15/2028	4.B FE
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LLC	06/11/2026	GOLDMAN, SACHS & CO.		41,074	42,000	38,296	39,440		309		309		39,748		1,326	1,326	1,257	05/01/2029	4.B FE
50190E-AC-8	LCM INVESTMENTS HOLDINGS II LLC	06/11/2026	CT-UCLA		5,218	5,000	5,225	5,215		(7)		(7)		5,208		10	10	356	08/01/2031	4.B FE
527298-BS-1	LEVEL 3 FINANCING INC	05/21/2026	CORPORATE REORGANIZATIONS		101,383	107,000	101,630			228		228		101,858		(476)	(476)	4,891	01/15/2029	4.C FE
527298-BT-9	LEVEL 3 FINANCING INC	05/21/2026	CORPORATE REORGANIZATIONS		10,698	11,000	10,391			12		12		10,403		294	294	144	07/15/2029	4.C FE
527298-CM-3	LEVEL 3 FINANCING INC	06/12/2026	Barclays Bank		30,756	29,841	29,841	29,841						29,841		915	915	745	06/30/2033	3.C FE
527298-CN-1	LEVEL 3 FINANCING INC	06/12/2026	Barclays Bank		6,175	6,000	6,000	6,000						6,000		175	175	348	03/31/2034	3.C FE
527298-CR-2	LEVEL 3 FINANCING INC	05/06/2026	Various		7,706	7,644	7,644							7,644		62	62		02/15/2037	4.C FE
53190F-AE-5	LIFE TIME INC	06/11/2026	Bank of America		19,262	19,000	19,000	19,000						19,000		262	262	656	11/15/2031	3.A FE
531968-AA-3	LIGHT AND WONDER INTERNATIONAL INC	06/11/2026	CT-UCLA		8,303	8,000	8,220			(9)		(9)		8,211		92	92	168	09/01/2031	3.C FE
531968-AB-1	LIGHT AND WONDER INTERNATIONAL INC	06/11/2026	BANCO BRASIL PLURAL		3,977	4,000	4,000	4,000						4,000		(23)	(23)	179	10/01/2033	3.C FE
53219L-AV-1	LIFEPOINT HEALTH INC	06/11/2026	CT-UCLA		13,702	13,000	13,764			(22)		(22)		13,742		(40)	(40)	417	08/15/2030	4.B FE
53219L-AW-9	LIFEPOINT HEALTH INC	04/21/2026	Call @ 100.00		451,639	416,000	448,503	397,032		(2,984)		(2,984)		440,660		(24,660)	(24,660)	57,298	10/15/2030	4.B FE
53219L-BA-6	LIFEPOINT HEALTH INC	06/11/2026	BANCO BRASIL PLURAL		10,624	11,000	11,014							11,014		(389)	(389)	103	05/01/2034	4.B FE
536797-AE-3	LITHIA MOTORS INC	06/12/2026	TruMid Financial LLC		4,978	5,000	4,681	4,860		31		31		4,891		86	86	9	12/15/2027	3.B FE
536797-AG-8	LITHIA MOTORS INC	06/11/2026	FIRST BROKER SECURITIES		124,150	130,000	113,874	119,733		1,210		1,210		120,943		3,207	3,207	2,673	06/01/2029	3.B FE
538034-AR-0	LIVE NATION ENTERTAINMENT INC	06/11/2026	TruMid Financial LLC		14,931	15,000	14,606	14,757		58		58		14,815		116	116	469	10/15/2027	3.C FE
53944Y-BD-4	LLOYDS BANKING GROUP PLC	06/22/2026	JP MORGAN SECURITIES LLC		1,712,708	1,750,000	1,730,698			574		574		1,731,272		(18,564)	(18,564)	49,259	11/04/2031	1.G FE
548916-AA-3	LSF12 HELIX PARENT LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		9,516	10,000	10,000							10,000		(484)	(484)	251	02/01/2033	4.B FE
552953-CH-2	MGM RESORTS INTERNATIONAL	06/11/2026	CT-UCLA		6,947	7,000	6,703	6,795		31		31		6,825		122	122	219	10/15/2028	4.A FE
552953-CJ-8	MGM RESORTS INTERNATIONAL	06/11/2026	BANCO BRASIL PLURAL		3,992	4,000	4,000	4,000						4,000		(8)	(8)	171	04/15/2032	3.C FE
552953-CK-5	MGM RESORTS INTERNATIONAL	06/11/2026	CT-UCLA		7,074	7,000	7,018	7,015		(2)		(2)		7,013		61	61	318	09/15/2029	3.C FE
55305B-AV-3	M/I HOMES INC	06/11/2026	BANCO BRASIL PLURAL		7,557	8,000	7,639	7,656		34		34		7,690		(133)	(133)	261	02/15/2030	3.B FE
55354G-AK-6	MSCI INC	06/11/2026	BANCO BRASIL PLURAL		1,895	2,000	1,836	1,865		11		11		1,877		18	18	57	09/01/2030	2.C FE
55354G-AL-4	MSCI INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		14,157	15,000	13,815	14,006		76		76		14,082		75	75	308	02/15/2031	2.C FE
55354G-AM-2	MSCI INC	06/11/2026	BANCO BRASIL PLURAL		12,085	13,000	11,800	12,000		66		66		12,066		19	19	289	11/01/2031	2.C FE
55354G-AS-9	MSCI INC	06/11/2026	GOLDMAN, SACHS & CO.		13,545	14,000	13,520			3		3		13,523		23	23	174	03/15/2036	2.C FE
55609N-AD-0	MACQUARIE AIRFINANCE HOLDINGS LTD	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		5,244	5,000	5,193	5,157		(12)		(12)		5,145		99	99	231	03/26/2031	2.C FE
55609N-AE-8	MACQUARIE AIRFINANCE HOLDINGS LTD	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		5,985	6,000	5,999	5,999						5,999		(14)	(14)	230	03/17/2030	2.C FE
55617L-AR-3	MACY'S RETAIL HOLDINGS LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		8,066	8,000	7,600	7,673		19		19		7,692		374	374	363	03/15/2032	3.A FE
55617L-AS-1	MACY'S RETAIL HOLDINGS LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		16,797	16,000	16,000	16,000						16,000		797	797	1,026	08/01/2033	3.A FE
55760L-AA-5	MADISON IAQ LLC	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		3,947	4,000	3,820	3,875		22		22		3,896		51	51	76	06/30/2028	3.B FE
55903V-BQ-5	DISCOVERY GLOBAL HOLDINGS, INC	04/16/2026	Various		9,138	10,000	8,375	8,473		57		57		8,530		608	608	252	03/15/2032	3.B FE
55903V-BW-2	DISCOVERY GLOBAL HOLDINGS, INC	05/20/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		48,816	68,000	47,440	42,453	265	196		461		47,937		879	879	2,160	03/15/2042	3.B FE
55903V-BY-8	DISCOVERY GLOBAL HOLDINGS, INC	05/20/2026	JP MORGAN SECURITIES LLC		5,025	5,000	5,000							5,000		25	25	37	03/15/2029	3.B FE
57164P-AF-3	MARRIOTT OWNERSHIP RESORTS INC	06/11/2026	CT-UCLA		11,954	12,000	11,463	11,662		70		70		11,732		222	222	423	01/15/2028	4.B FE
57164P-AH-9	MARRIOTT OWNERSHIP RESORTS INC	06/11/2026	CT-UCLA		3,872	4,000	3,535	3,705		34		34		3,740		133	133	89	06/15/2029	4.B FE
57164P-AK-2	MARRIOTT OWNERSHIP RESORTS INC	06/17/2026	Various		26,571	27,000	27,000	25,901	1,099			1,099		27,000		(429)	(429)	1,294	10/01/2033	4.B FE
575674-AA-4	MASSACHUSETTS HIGHER EDUCATION ASSISTANC	06/11/2026	COLLIERS SECURITIES		2,219,300	2,500,000	2,095,225	2,184,727		22,402		22,402		2,207,129		12,171	12,171	63,298	07/01/2031	1.D FE
57665R-AG-1	MATCH GROUP HOLDINGS II LLC	06/11/2026	CT-UCLA		7,976	8,000	8,330	7,983	17			17		8,000		(24)	(24)	197	12/15/2027	3.B FE
57665R-AJ-5	MATCH GROUP HOLDINGS II LLC	06/11/2026	CT-UCLA		6,993	7,000	6,878	6,912		12		12		6,923		70	70	325	02/15/2029	3.B FE
57665R-AL-0	MATCH GROUP HOLDINGS II LLC	06/11/2026	BANCO BRASIL PLURAL		1,884	2,000	1,785	1,839		14		14		1,853		32	32	71	08/01/2030	3.B FE
57667J-AA-0	MATCH GROUP HOLDINGS II LLC	06/11/2026	JP MORGAN SECURITIES LLC		76,145	85,000	73,780	74,995		656		656		75,651		493	493	2,148	10/01/2031	3.B FE
57701R-AQ-5	MATTAMY GROUP CORP	06/11/2026	BANCO BRASIL PLURAL		3,807	4,000	4,000	3,964	36			36		4,000		(193)	(193)	117	12/15/2033	3.B FE
57767X-AA-8	MCGRAW-HILL EDUCATION INC	06/11/2026	CT-UCLA		15,015	15,000	14,738	14,820		29		29		14,849		166	166	745	08/01/2028	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 Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
58064L-AA-2	MCGRAW-HILL EDUCATION INC	06/11/2026	BANCO BRASIL PLURAL		7,145	7,000	7,368	7,352		(24)		(24)		7,328		(183)	(183)	403	09/01/2031	4.A FE
58990C-AA-1	MERIDIAN ARC HOLDCO LLC	06/11/2026	Various		13,055	13,000	13,030			(1)		(1)		13,029		26	26	67	04/30/2031	3.B FE
59151L-AA-4	METHANEX US OPERATIONS INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		12,260	12,000	11,915	11,924		5		5		11,929		332	332	556	03/15/2032	3.B FE
59155L-AA-0	METIS MERGER SUB LLC	06/11/2026	CT-UCLA		2,998	3,000	2,560	2,732		31		31		2,763		235	235	112	05/15/2029	5.B FE
59408Q-AB-2	MICHAELS COMPANIES INC	06/11/2026	BANCO BRASIL PLURAL		7,772	8,000	8,000							8,000		(228)	(228)	183	03/15/2033	4.C FE
603051-AG-8	MINERAL RESOURCES LTD	04/24/2026	Jefferies		17,820	18,000	18,000							18,000		(180)	(180)		05/01/2032	3.C FE
603051-AH-6	MINERAL RESOURCES LTD	04/29/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		17,775	18,000	18,000							18,000		(225)	(225)	3	05/01/2034	3.C FE
60855R-AJ-9	MOLINA HEALTHCARE INC	06/11/2026	CT-UCLA		5,914	6,000	5,858			11		11		5,869		45	45	129	06/15/2028	3.B FE
60855R-AK-6	MOLINA HEALTHCARE INC	06/11/2026	CT-UCLA		21,355	23,000	20,868	21,120		151		151		21,271		83	83	512	11/15/2030	3.B FE
60855R-AL-4	MOLINA HEALTHCARE INC	06/11/2026	BANCO BRASIL PLURAL		3,604	4,000	3,600	3,633	21	21		42		3,675		(70)	(70)	89	05/15/2032	3.B FE
60855R-AM-2	MOLINA HEALTHCARE INC	06/11/2026	BANCO BRASIL PLURAL		5,003	5,000	5,038	5,035		(2)		(2)		5,033		(30)	(30)	284	01/15/2033	3.C FE
60855R-AN-0	MOLINA HEALTHCARE INC	06/12/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		34,550	34,000	34,000	34,000						34,000		550	550	1,258	02/15/2031	3.C FE
615394-AP-8	MOOG INC	06/11/2026	BANCO BRASIL PLURAL		7,893	8,000	8,045			(1)		(1)		8,044		(151)	(151)	95	10/15/2034	3.B FE
61965R-AC-9	MOSS CREEK RESOURCES HOLDINGS INC	06/11/2026	JP MORGAN SECURITIES LLC		5,097	5,000	5,038			(1)		(1)		5,036		61	61	116	09/01/2031	4.B FE
62482B-AB-8	MEDLINE BORROWER LP	06/11/2026	CT-UCLA		8,972	9,000	8,978			1		1		8,978		(7)	(7)	93	10/01/2029	3.B FE
626717-AP-7	MURPHY OIL CORP	06/11/2026	JP MORGAN SECURITIES LLC		3,017	3,000	3,000	2,997	3			3		3,000		17	17	126	10/01/2032	3.B FE
626717-AQ-5	MURPHY OIL CORP	06/11/2026	JP MORGAN SECURITIES LLC		5,034	5,000	5,000							5,000		34	34	125	02/15/2034	3.B FE
62886E-AY-4	NCR VOYIX CORP	06/11/2026	CT-UCLA		14,698	15,000	14,869	14,871		21		21		14,892		(194)	(194)	523	10/01/2028	4.A FE
62886E-BA-5	NCR VOYIX CORP	06/11/2026	TruMid Financial LLC		13,650	14,000	13,417			36		36		13,453		197	197	472	04/15/2029	4.A FE
62886H-BP-5	NCL CORPORATION LTD	06/11/2026	Bank of New York Mellon		3,951	4,000	4,000	4,000						4,000		(49)	(49)	195	03/01/2030	4.C FE
62886H-BY-6	NCL CORPORATION LTD	06/12/2026	Bank of America Securities		7,744	8,000	8,030			(1)		(1)		8,029		(285)	(285)	196	01/15/2031	4.C FE
62886H-BZ-3	NCL CORPORATION LTD	06/11/2026	CITIGROUP GLOBAL MARKETS INC.		21,866	23,000	22,360	8,996	4	2		6		22,362		(496)	(496)	626	09/15/2033	4.C FE
62888H-AA-7	NCL FINANCE LTD	06/11/2026	CT-UCLA		3,030	3,000	3,082			(13)		(13)		3,070		(40)	(40)	136	03/15/2028	4.C FE
62944T-AF-2	NVR INC	06/22/2026	JP MORGAN SECURITIES LLC		934,360	1,000,000	998,100	999,105		92		92		999,197		(64,837)	(64,837)	18,167	05/15/2030	1.G FE
62957H-AP-0	NABORS INDUSTRIES INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		11,540	11,000	11,143	11,115		(11)		(11)		11,104		436	436	870	01/31/2030	3.C FE
62957H-AR-6	NABORS INDUSTRIES INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		35,318	34,000	34,000	33,418	582			582		34,000		1,318	1,318	1,527	11/15/2032	3.C FE
638962-AA-8	NCR ATLEOS CORP	06/11/2026	CT-UCLA		8,547	8,000	8,550			(6)		(6)		8,544		2	2	150	04/01/2029	4.A FE
63938C-AK-4	NAVIENT CORP	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		15,916	16,000	15,767	15,855		54		54		15,908		8	8	600	03/15/2027	3.C FE
63938C-AP-3	NAVIENT CORP	06/11/2026	Various		31,580	30,000	34,116	33,563	53	(645)		(592)		32,971		(1,391)	(1,391)	2,474	03/15/2031	3.C FE
63938C-AR-9	NAVIENT CORP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		30,417	31,000	31,000							31,000		(583)	(583)	105	10/15/2031	3.C FE
640695-AA-0	NEPTUNE BIDCO US INC	06/11/2026	CT-UCLA		7,143	7,000	7,210			(24)		(24)		7,186		(43)	(43)	428	04/15/2029	4.C FE
640695-AC-6	NEPTUNE BIDCO US INC	06/11/2026	Various		17,590	17,000	17,568	9,156		(23)		(23)		17,543		46	46	929	05/15/2031	4.C FE
65343H-AA-9	NEXSTAR MEDIA INC	03/30/2026	Call @ 100.00															2,719	07/15/2027	4.B FE
65346U-AA-7	NEXSTAR MEDIA INC	04/10/2026	Various		39,304	39,000	39,000							39,000		304	304	69	04/15/2034	3.C FE
65346U-AB-5	NEXSTAR MEDIA INC	04/13/2026	Various		27,355	27,000	27,000							27,000		355	355	79	09/15/2033	3.A FE
654740-BT-5	NISSAN MOTOR ACCEPTANCE COMPANY LLC	06/11/2026	JP MORGAN SECURITIES LLC		93,162	98,000	89,584	91,432		1,265		1,265		92,697		464	464	2,044	03/09/2028	3.B FE
65480C-AD-7	NISSAN MOTOR ACCEPTANCE COMPANY LLC	06/11/2026	TruMid Financial LLC		8,346	9,000	8,135	8,316		106		106		8,422		(76)	(76)	164	09/15/2028	3.B FE
65480C-AK-1	NISSAN MOTOR ACCEPTANCE COMPANY LLC	06/11/2026	CT-UCLA		3,994	4,000	4,000	4,000						4,000		(6)	(6)	158	09/29/2028	3.B FE
65480C-AL-9	NISSAN MOTOR ACCEPTANCE COMPANY LLC	06/11/2026	JP MORGAN SECURITIES LLC		81,686	83,000	83,000	83,000						83,000		(1,314)	(1,314)	3,573	09/30/2030	3.B FE
65505P-AA-5	NOBLE FINANCE II LLC	06/24/2026	Various		15,559	15,000	15,450	15,359		(34)		(34)		15,325		234	234	821	04/15/2030	3.C FE
65505P-AC-1	NOBLE FINANCE II LLC	06/04/2026	JP MORGAN SECURITIES LLC		47,880	48,000	48,000							48,000		(120)	(120)		06/15/2034	3.C FE
655664-AR-1	NORDSTROM INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		4,987	7,000	5,460	5,237	285	19		304		5,541		(553)	(553)	318	01/15/2044	3.A FE
668771-AK-4	GEN DIGITAL INC	06/12/2026	JP MORGAN SECURITIES LLC		32,173	32,000	32,560	32,403		(244)		(244)		32,160		13	13	1,530	09/30/2027	3.C FE
668771-AL-2	GEN DIGITAL INC	06/12/2026	JP MORGAN SECURITIES LLC		34,545	34,000	35,135	35,068		(278)		(278)		34,790		(244)	(244)	1,716	09/30/2030	3.C FE
66977W-AT-6	NOVA CHEMICALS CORP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		49,621	48,000	51,240	49,910		(451)		(451)		49,459		162	162	2,346	11/15/2028	2.C FE
67124C-AA-1	OAK-EAGLE ACQUIRECO INC	06/09/2026	Various		38,526	37,000	37,000							37,000		1,526	1,526	366	07/01/2033	3.C FE
67124C-AB-9	OAK-EAGLE ACQUIRECO INC	06/09/2026	Various		52,598	50,000	50,000							50,000		2,598	2,598	462	07/01/2034	4.C FE
674215-AN-8	CHORD ENERGY CORP	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		4,104	4,000	4,000	4,000						4,000		104	104	200	03/15/2033	3.B FE
674215-AQ-1	CHORD ENERGY CORP	06/11/2026	ROYAL BANK OF CANADA		4,047	4,000	4,000	4,000						4,000		47	47	168	10/01/2030	3.B FE
674599-CN-3	OCCIDENTAL PETROLEUM CORP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		15,724	20,000	15,973	16,082		39		39		16,121		(398)	(398)	623	03/15/2048	2.C FE

STATEMENT AS OF JUNE 30, 2026 OF THE SELECTIVE WAY INSURANCE COMPANY

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
674599-CS-2	OCCIDENTAL PETROLEUM CORP	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		9,657	10,000	9,159	9,308		78		78		9,386		270	270	289	08/15/2029	2.C FE
674599-DL-6	OCCIDENTAL PETROLEUM CORP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		20,287	19,000	20,264	20,226		(15)		(15)		20,211		76	76	930	03/15/2046	2.C FE
682691-AC-4	ONEMAIN FINANCE CORP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		6,772	7,000	6,519	6,621		58		58		6,679		93	93	201	09/15/2028	3.B FE
682691-AE-0	ONEMAIN FINANCE CORP	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		23,903	23,000	22,865	22,899		9		9		22,908		994	994	1,494	03/15/2030	3.B FE
682691-AH-3	ONEMAIN FINANCE CORP	06/11/2026	CT-UCLA		2,030	2,000	2,000	2,000						2,000		30	30	76	05/15/2029	3.B FE
682691-AL-4	ONEMAIN FINANCE CORP	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		2,988	3,000	3,075			(7)		(7)		3,068		(80)	(80)	106	05/15/2030	3.B FE
68306M-AA-7	ONTARIO GAMING GTA LP	06/11/2026	CT-UCLA		7,860	8,000	8,058	7,586	456	(3)		452		8,038		(178)	(178)	553	08/01/2030	4.C FE
683715-AC-0	OPEN TEXT CORP	06/11/2026	Various		93,132	96,000	91,440	92,495		653		653		93,148		(16)	(16)	2,955	02/15/2028	3.B FE
683715-AD-8	OPEN TEXT CORP	06/30/2026	Various		31,245	34,000	28,094	30,138		411		411		30,549		696	696	736	12/01/2029	3.B FE
683720-AC-0	OPEN TEXT INC	06/10/2026	JP MORGAN SECURITIES LLC		90,740	104,000	92,722	93,921		635		635		94,556		(3,816)	(3,816)	2,264	12/01/2031	3.B FE
68389X-BH-7	ORACLE CORP	06/11/2026	Bank of America		27,462	33,000	27,842			121		121		27,963		(501)	(501)	519	07/15/2036	2.B FE
68389X-BW-4	ORACLE CORP	06/11/2026	Wells Fargo		13,933	19,000	14,081			81		81		14,162		(229)	(229)	477	04/01/2040	2.B FE
68404L-AA-0	OPTION CARE HEALTH INC	06/11/2026	CT-UCLA		11,550	12,000	11,220	11,335		70		70		11,405		145	145	324	10/31/2029	4.B FE
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC	06/12/2026	Various		123,006	123,000	120,863	61,921		297		297		122,204		802	802	7,171	08/15/2027	4.A FE
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC	06/11/2026	GOLDMAN, SACHS & CO.		72,860	75,000	70,031	70,945		551		551		71,496		1,364	1,364	2,895	01/15/2029	4.A FE
69007T-AH-7	OUTFRONT MEDIA CAPITAL LLC	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		33,926	34,000	34,000							34,000		(74)	(74)		06/15/2034	4.A FE
690732-AF-9	ACCENDRA HEALTH INC	06/10/2026	Corporate Action		26,593	39,000	32,298	26,471	6,840	690		7,530		34,001		(7,407)	(7,407)	1,243	03/31/2029	5.C FE
690732-AG-7	ACCENDRA HEALTH INC	06/10/2026	Corporate Action		9,980	17,000	14,775	10,777	4,207	177		4,384		15,161		(5,181)	(5,181)	795	04/01/2030	5.C FE
69145L-AE-4	OXFORD FINANCE LLC	04/29/2026	Various		18,938	19,000	19,000							19,000		(62)	(62)		05/15/2031	3.C FE
69393G-AA-2	PLS GROUP LTD	04/15/2026	JP MORGAN SECURITIES LLC		126,480	124,000	124,000							124,000		2,480	2,480		05/01/2031	3.C FE
69393L-AA-1	PR RNO PROPERTY OWNER 1 LLC	06/11/2026	BANCO BRASIL PLURAL		5,996	6,000	5,978							5,978		18	18	44	05/01/2031	3.B FE
69867R-AA-5	PANTHER ESCROW ISSUER LLC	06/11/2026	CT-UCLA		4,016	4,000	4,093	4,079		(6)		(6)		4,074		(58)	(58)	140	06/01/2031	4.B FE
70052L-AB-9	PARK INTERMEDIATE HOLDINGS LLC	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		24,003	24,000	23,348	23,569		65		65		23,633		370	370	983	10/01/2028	4.A FE
70052L-AD-5	PARK INTERMEDIATE HOLDINGS LLC	06/11/2026	CT-UCLA		7,170	7,000	7,193	7,174		(17)		(17)		7,157		13	13	423	02/01/2030	4.A FE
703343-AD-5	PATRICK INDUSTRIES INC	06/12/2026	TruMid Financial LLC		15,617	16,000	15,197	15,333		83		83		15,417		200	200	473	05/01/2029	3.C FE
707569-AV-1	PENN ENTERTAINMENT INC	06/11/2026	CT-UCLA		3,837	4,000	3,620	3,705	2	34		36		3,740		96	96	156	07/01/2029	4.C FE
707569-AY-5	PENN ENTERTAINMENT INC	06/11/2026	CT-UCLA		5,013	5,000	5,000							5,000		13	13	81	04/01/2031	4.C FE
70932M-AB-3	PENNYMAC FINANCIAL SERVICES INC	06/11/2026	BANCO BRASIL PLURAL		2,853	3,000	2,861			10		10		2,871		(17)	(17)	41	02/15/2029	3.C FE
70932M-AC-1	PENNYMAC FINANCIAL SERVICES INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		12,108	13,000	12,383	12,438		37		37		12,474		(367)	(367)	554	09/15/2031	3.C FE
70932M-AD-9	PENNYMAC FINANCIAL SERVICES INC	06/11/2026	CT-UCLA		2,067	2,000	2,093	2,086		(3)		(3)		2,083		(16)	(16)	77	12/15/2029	3.C FE
70932M-AG-2	PENNYMAC FINANCIAL SERVICES INC	06/11/2026	BANCO BRASIL PLURAL		4,825	5,000	4,966	4,968		2		2		4,970		(145)	(145)	198	05/15/2032	3.C FE
70932M-AH-0	PENNYMAC FINANCIAL SERVICES INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		17,036	18,000	18,000	18,000						18,000		(964)	(964)	1,013	02/15/2034	3.C FE
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC	06/11/2026	CT-UCLA		7,652	8,000	7,065	7,501		59		59		7,560		92	92	148	06/15/2029	3.C FE
71376L-AH-3	PERFORMANCE FOOD GROUP INC	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		3,903	4,000	4,000							4,000		(97)	(97)	71	03/01/2034	4.A FE
71601V-AA-3	PETCO HEALTH AND WELLNESS COMPANY INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		12,179	12,000	12,000							12,000		179	179	358	02/01/2031	4.C FE
71880K-AA-9	PHINIA INC	06/11/2026	CT-UCLA		5,140	5,000	5,150			(6)		(6)		5,144		(4)	(4)	53	04/15/2029	3.A FE
72382N-AA-4	PIONEER OPCO LLC	05/07/2026	JP MORGAN SECURITIES LLC		12,098	12,000	12,000							12,000		98	98		05/15/2033	4.B FE
72815L-AA-5	PLAYTIKA HOLDING CORP	06/23/2026	Various		57,684	65,000	57,281	58,290	313	830		1,143		59,432		(1,748)	(1,748)	2,101	03/15/2029	4.B FE
737446-AQ-7	POST HOLDINGS INC	06/11/2026	CT-UCLA		4,833	5,000	4,863	4,865		13		13		4,878		(44)	(44)	152	04/15/2030	4.B FE
737446-AU-8	POST HOLDINGS INC	06/11/2026	GOLDMAN, SACHS & CO.		11,187	11,000	11,000	11,000						11,000		187	187	567	02/15/2032	3.B FE
737446-AX-2	POST HOLDINGS INC	06/11/2026	BANCO BRASIL PLURAL		8,882	9,000	9,068			(1)		(1)		9,067		(184)	(184)	370	10/15/2034	4.B FE
737446-AY-0	POST HOLDINGS INC	05/13/2026	DEUTSCHE BANK SECURITIES, INC.		32,745	33,000	33,000	33,000						33,000		(255)	(255)	887	03/15/2036	4.B FE
740212-AM-7	PRECISION DRILLING CORP(CALGARY)	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		4,035	4,000	3,805	3,834		22		22		3,856		180	180	250	01/15/2029	3.C FE
74165H-AC-2	PRIME HEALTHCARE SERVICES INC	06/11/2026	Various		34,333	33,000	34,601	25,200	68	(88)		(20)		34,488		(155)	(155)	1,768	09/01/2029	4.B FE
74168R-AB-9	PRIMO WATER HOLDINGS INC	06/11/2026	Bank of America		28,339	29,000	28,166	28,214	27	94		121		28,334		4	4	782	04/30/2029	3.C FE
74168R-AC-7	PRIMO WATER HOLDINGS INC	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		4,007	4,000	3,210	3,522		57		57		3,580		427	427	176	04/01/2029	4.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
74825N-AA-5	QXO BUILDING PRODUCTS INC	06/11/2026	BANCO BRASIL PLURAL		3,090	3,000	3,000	3,000						3,000		90	90	125	04/30/2032	3.B FE
74841C-AA-9	ROCKET MORTGAGE LLC	06/11/2026	BANCO BRASIL PLURAL		11,510	12,000	11,250	11,590	44	48		92		11,683		(173)	(173)	340	03/01/2029	3.A FE
74841C-AB-7	ROCKET MORTGAGE LLC	06/11/2026	BANCO BRASIL PLURAL		6,451	7,000	6,033	6,377		46		46		6,424		27	27	212	03/01/2031	3.A FE
74843P-AB-6	QUIKRETE HOLDINGS, INC	05/05/2026	PERSHING DIV OF DLJ SEC LNDING		13,178	13,000	13,000	13,000						13,000		178	178	597	03/01/2033	4.B FE
749571-AG-0	RHP HOTEL PROPERTIES LP	06/11/2026	JP MORGAN SECURITIES LLC		13,684	14,000	12,495	13,086		119		119		13,205		479	479	520	02/15/2029	3.B FE
749571-AJ-4	RHP HOTEL PROPERTIES LP	06/11/2026	CT-UCLA		2,041	2,000	2,070	2,051		(12)		(12)		2,039		2	2	132	07/15/2028	3.B FE
74965L-AA-9	RLJ LODGING TRUST LP	06/15/2026	JP MORGAN SECURITIES LLC		143,876	144,000	142,234	143,054	672	251		923		143,977		(101)	(101)	5,175	07/01/2026	3.C FE
74965L-AB-7	RLJ LODGING TRUST LP	06/11/2026	CT-UCLA		7,622	8,000	7,180	7,379		67		67		7,446		176	176	237	09/15/2029	3.C FE
74982T-AA-1	RXO INC	06/11/2026	Jefferies		29,244	29,000	28,835			8		8		28,843		401	401	575	05/15/2031	3.B FE
75420N-AA-1	RAVEN ACQUISITION HOLDINGS LLC	06/11/2026	CT-UCLA		6,848	7,000	7,000	7,000						7,000		(152)	(152)	277	11/15/2031	4.C FE
771049-AA-1	ROBLOX CORP	06/11/2026	CT-UCLA		11,307	12,000	10,932	11,092		83		83		11,175		132	132	285	05/01/2030	3.A FE
77289K-AA-3	TGNR INTERMEDIATE HOLDINGS LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		7,880	8,000	7,610	7,704		31		31		7,735		145	145	290	10/15/2029	4.A FE
77311W-AA-9	ROCKET COMPANIES INC	06/11/2026	CT-UCLA		5,030	5,000	5,181			(7)		(7)		5,174		(144)	(144)	299	08/01/2030	3.A FE
77311W-AB-7	ROCKET COMPANIES INC	06/11/2026	BANCO BRASIL PLURAL		5,052	5,000	5,000	5,000						5,000		52	52	312	08/01/2033	3.A FE
77311W-AC-5	ROCKET COMPANIES INC	06/11/2026	CT-UCLA		6,112	6,000	6,053	6,042		(5)		(5)		6,038		75	75	337	08/01/2029	3.A FE
77311W-AD-3	ROCKET COMPANIES INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		14,432	14,000	14,534			(9)		(9)		14,524		(93)	(93)	363	02/01/2032	3.A FE
77311W-AE-1	ROCKET COMPANIES INC	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		6,036	6,000	6,000							6,000		36	36		08/01/2031	3.A FE
77311W-AF-8	ROCKET COMPANIES INC	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		13,123	13,000	13,000							13,000		123	123		06/15/2034	3.A FE
77313L-AA-1	ROCKET MORTGAGE LLC	06/11/2026	Stifel Nicolaus & Co.		82,975	83,000	82,475	81,723	1,109	95		1,203		82,926		49	49	1,571	10/15/2026	3.A FE
77313L-AB-9	ROCKET MORTGAGE LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		22,286	25,000	21,875	22,212		128		128		22,340		(54)	(54)	658	10/15/2033	3.A FE
77314E-AB-4	ROCKET SOFTWARE INC	06/11/2026	CT-UCLA		4,034	4,000	4,035			(1)		(1)		4,034		(1)	(1)	41	11/28/2028	4.C FE
77340R-AD-9	ROCKIES EXPRESS PIPELINE LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		27,645	26,000	27,203	27,136		(26)		(26)		27,110		535	535	1,771	07/15/2038	3.B FE
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC	06/11/2026	JP MORGAN SECURITIES LLC		5,116	5,000	4,825	4,834		3		3		4,837		280	280	226	04/15/2040	3.B FE
77340R-AR-8	ROCKIES EXPRESS PIPELINE LLC	06/11/2026	CT-UCLA		5,941	6,000	5,633	5,744		29		29		5,774		167	167	270	07/15/2029	3.B FE
77583A-AA-8	QXO BUILDING PRODUCTS INC	06/11/2026	CT-UCLA		3,026	3,000	3,015							3,015		11	11		07/15/2031	4.B FE
77583A-AB-6	QXO BUILDING PRODUCTS INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		16,212	16,000	16,000							16,000		212	212		07/15/2034	4.B FE
78410G-AD-6	SBA COMMUNICATIONS CORP	06/11/2026	Barclays Bank		21,832	22,000	21,370	21,685		123		123		21,808		24	24	703	02/15/2027	3.A FE
78410G-AG-9	SBA COMMUNICATIONS CORP	06/11/2026	GOLDMAN, SACHS & CO.		104,075	109,000	100,703	83,902		910		910		103,052		1,023	1,023	2,943	02/01/2029	3.A FE
78412F-AX-2	SESI LLC	06/11/2026	ROYAL BANK OF CANADA		8,225	8,000	8,230							8,230		(4)	(4)	126	09/30/2030	4.A FE
78433B-AA-6	SCIH SALT HOLDINGS INC	06/11/2026	CT-UCLA		6,920	7,000	6,834	6,855		26		26		6,881		39	39	209	05/01/2028	4.C FE
78442P-GG-5	SLM CORP	06/11/2026	BANCO BRASIL PLURAL		2,986	3,000	3,000							3,000		(15)	(15)	15	05/15/2032	3.A FE
78454L-AW-0	SM ENERGY CO	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		36,053	36,000	35,640	35,706		48		48		35,754		298	298	2,126	07/15/2028	3.B FE
78454L-AZ-3	SM ENERGY CO	06/11/2026	Various		38,270	38,000	38,000							38,000		270	270	566	04/15/2034	3.B FE
78488X-AA-2	SV RNO PROPERTY OWNER 1 LLC	06/11/2026	BANCO BRASIL PLURAL		5,927	6,000	6,000							6,000		(73)	(73)	106	03/01/2031	3.B FE
78510@-AA-5	SL ENERGY POWER PLANT I, LLC	04/24/2026	Voya		1,477,188	1,168,332	1,168,332	752,096						1,168,332				346,539	09/19/2027	3.B PL
785592-AS-5	SABINE PASS LIQUEFACTION LLC	06/22/2026	Call @ 100.13		1,001,335	1,000,000	983,745	994,726		2,064		2,064		996,790		4,545	4,545	38,889	03/15/2027	2.A FE
78573N-AJ-1	SABRE GLBL INC	06/11/2026	Adjustment					114		(114)		(114)						11,446	06/01/2027	4.C FE
78573N-AM-4	SABRE GLBL INC	06/22/2026	Various		28,441	31,000	31,020	25,701	5,320	(1)		5,319		31,020		(2,578)	(2,578)	3,524	07/15/2030	4.C FE
78573N-AN-2	SABRE GLBL INC	06/11/2026	TruMid Financial LLC		26,880	30,000	34,708	13,150		(2,241)		(2,241)		34,261		(7,381)	(7,381)	3,433	03/15/2030	4.C FE
78573X-AA-8	SABRE FINANCIAL BORROWER LLC	06/11/2026	CT-UCLA		3,126	3,000	3,000	3,000						3,000		126	126	173	06/15/2029	4.B FE
78574M-AA-1	SABRA HEALTH CARE LP	06/11/2026	BANCO BRASIL PLURAL		17,227	19,000	16,449	16,781		143		143		16,924		303	303	323	12/01/2031	2.C FE
79546V-AQ-9	SALLY HOLDINGS LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		27,698	27,000	27,000	27,000						27,000		698	698	1,423	03/01/2032	3.B FE
80874Y-BE-9	LIGHT AND WONDER INTERNATIONAL INC	06/11/2026	CT-UCLA		5,104	5,000	5,131	5,113		(27)		(27)		5,086		18	18	208	11/15/2029	3.C FE
81180L-AA-3	SEAGATE DATA STORAGE TECHNOLOGY PTE LTD	06/11/2026	JP MORGAN SECS INC., - FIXED INCOME		27,439	27,000	27,000	27,000						27,000		439	439	1,652	07/15/2030	3.A FE
81180L-AK-1	SEAGATE DATA STORAGE TECHNOLOGY PTE LTD	06/11/2026	JP MORGAN SECURITIES LLC		53,546	55,000	47,548	50,176		565		565		50,742		2,804	2,804	1,194	06/01/2029	3.A FE
81180L-AM-7	SEAGATE DATA STORAGE TECHNOLOGY PTE LTD	06/11/2026	CT-UCLA		8,401	8,000	8,510	8,481		(125)		(125)		8,356		45	45	325	12/15/2029	3.A FE
81180L-AS-4	SEAGATE DATA STORAGE TECHNOLOGY PTE LTD	06/12/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		17,319	17,000	16,714	16,734		10		10		16,744		575	575	527	12/01/2034	3.A FE
812127-AC-2	SEALED AIR CORP	03/30/2026	Call @ 100.00		7,865													8,811	07/15/2032	3.B FE
816196-AV-1	SELECT MEDICAL CORP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		6,822	7,000	7,051	6,844	206	(3)		204		7,048		(226)	(226)	232	12/01/2032	4.C FE
81728U-AA-2	SENSATA TECHNOLOGIES INC	06/11/2026	BANCO BRASIL PLURAL		3,898	4,000	3,471	3,632		35		35		3,667		231	231	144	02/15/2030	3.B FE
817565-CF-9	SERVICE CORPORATION INTERNATIONAL	06/11/2026	CT-UCLA		12,034	13,000	12,419	12,156	531	28		559		12,715		(682)	(682)	362	08/15/2030	3.C FE
82453A-AB-3	SHIFT4 PAYMENTS LLC	06/11/2026	Various		21,012	21,000	21,090	21,086		(3)		(3)		21,083		(70)	(70)	1,019	08/15/2032	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 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Change In Book/Adjusted Carrying Value: Unrealized Valuation Increase/ (Decrease)	11 Change In Book/Adjusted Carrying Value: Current Year's (Amortization)/ Accretion	12 Change In Book/Adjusted Carrying Value: Current Year's Other Than Temporary Impairment Recognized	13 Change In Book/Adjusted Carrying Value: Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	14 Change In Book/Adjusted Carrying Value: Total Foreign Exchange Change in Book /Adjusted Carrying Value	15 Book/ Adjusted Carrying Value at Disposal Date	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Bond Interest/ Stock Dividends Received During Year	20 Stated Contractual Maturity Date	21 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
82966B-AA-3	SIRIUS XM RADIO LLC	06/12/2026	Various		78,065	79,000	79,000							79,000		(935)	(935)	1,159	04/15/2032	3.C FE
82967N-BA-5	SIRIUS XM RADIO LLC	06/11/2026	CT-UCLA		19,964	20,000	19,906	19,839		44		44		19,883		80	80	891	08/01/2027	3.C FE
82967N-BJ-6	SIRIUS XM RADIO LLC	06/11/2026	CT-UCLA		4,868	5,000	4,563	4,737		44		44		4,780		88	88	182	07/15/2028	3.C FE
82967N-BM-9	SIRIUS XM RADIO LLC	06/11/2026	BANCO BRASIL PLURAL		10,907	12,000	9,695	10,380		106		106		10,486		422	422	363	09/01/2031	3.C FE
83001A-AD-4	SIX FLAGS ENTERTAINMENT CORP	06/12/2026	Bank of America		3,003	3,000	3,030	2,879	151	(2)		149		3,027		(24)	(24)	127	05/15/2031	5.A FE
83003A-AA-8	SIX FLAGS ENTERTAINMENT CORP	06/11/2026	TruMid Financial LLC		18,490	18,000	18,248			(7)		(7)		18,241		249	249	638	01/15/2032	5.A FE
83304A-AL-0	SNAP INC	06/11/2026	Various		12,778	13,000	13,000	13,000						13,000		(222)	(222)	600	03/01/2033	3.C FE
83304A-AM-8	SNAP INC	06/11/2026	BANCO BRASIL PLURAL		9,824	10,000	10,000	10,000						10,000		(176)	(176)	573	03/15/2034	3.C FE
83419Y-AA-4	SOLARIS ENERGY INFRASTRUCTURE LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		27,276	27,000	27,000							27,000		276	276	143	05/15/2031	3.C FE
85172F-AQ-2	ONEMAIN FINANCE CORP	06/11/2026	CT-UCLA		7,115	7,000	7,184	7,177		(50)		(50)		7,127		(12)	(12)	421	01/15/2028	3.B FE
852060-AT-9	SPRINT CAPITAL CORP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		3,548	3,000	3,608			(33)		(33)		3,574		(26)	(26)	195	03/15/2032	2.A FE
852234-AN-3	BLOCK INC	06/01/2026	Maturity @ 100.00		70,000	70,000	70,000	69,582	418			418		70,000				963	06/01/2026	3.A FE
852234-AP-8	BLOCK INC	06/11/2026	BANCO BRASIL PLURAL		16,435	18,000	15,993	16,207		128		128		16,334		101	101	334	06/01/2031	3.A FE
852234-AU-7	BLOCK INC	05/08/2026	Bank of America		16,080	16,000	16,000	16,000						16,000		80	80	701	08/15/2033	3.A FE
853191-AA-2	STANDARD BUILDING SOLUTIONS INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		13,096	13,000	13,130	13,117		(6)		(6)		13,111		(14)	(14)	697	08/15/2032	3.B FE
853191-AC-8	STANDARD BUILDING SOLUTIONS INC	06/11/2026	JP MORGAN SECURITIES LLC		29,550	30,000	30,120	30,116		(5)		(5)		30,111		(561)	(561)	1,667	08/01/2033	3.B FE
853192-AA-0	STANDARD BUILDING SOLUTIONS INC	06/11/2026	BANCO BRASIL PLURAL		3,833	4,000	4,000	4,000						4,000		(167)	(167)	120	03/15/2034	3.B FE
853496-AG-2	STANDARD BUILDING SOLUTIONS INC	06/11/2026	CT-UCLA		6,629	7,000	6,808			13		13		6,821		(192)	(192)	125	07/15/2030	3.B FE
85571B-AU-9	STARWOOD PROPERTY TRUST INC (MARYLAND)	06/11/2026	Stifel Nicolaus & Co.		56,915	57,000	55,575	56,676	132	159		291		56,967		(53)	(53)	1,877	07/15/2026	3.C FE
86083A-AA-4	STINGRAY COMPUTE LLC	06/08/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		9,011	9,000	8,978							8,978		34	34		06/15/2031	3.C FE
864486-AM-7	SUBURBAN PROPANE PARTNERS LP	06/11/2026	ROYAL BANK OF CANADA		2,936	3,000	3,000	3,000						3,000		(64)	(64)	92	12/15/2035	4.A FE
86614J-AA-3	SUMMIT MIDSTREAM HOLDINGS LLC	06/11/2026	CT-UCLA		10,445	10,000	10,463			(21)		(21)		10,442		4	4	280	10/31/2029	4.A FE
86765K-AA-7	SUNOCO LP	06/11/2026	CT-UCLA		5,113	5,000	5,156	5,112		(17)		(17)		5,094		19	19	260	09/15/2028	3.A FE
86765K-AB-5	SUNOCO LP	06/11/2026	JP MORGAN SECURITIES LLC		22,679	22,000	22,935	22,853		(126)		(126)		22,727		(47)	(47)	945	05/01/2029	3.A FE
86765K-AD-1	SUNOCO LP	06/11/2026	GOLDMAN, SACHS & CO.		22,291	22,000	22,000	22,000						22,000		291	291	1,302	07/01/2033	3.A FE
86765K-AF-6	SUNOCO LP	06/10/2026	JP MORGAN SECURITIES LLC		54,725	55,000	55,000	55,000						55,000		(275)	(275)	2,260	03/15/2031	3.A FE
86765K-AG-4	SUNOCO LP	05/19/2026	DEUTSCHE BANK SECURITIES, INC.		39,400	40,000	40,000	39,996	4			4		40,000		(600)	(600)	1,580	03/15/2034	3.A FE
86765K-AJ-8	SUNOCO LP	06/11/2026	CT-UCLA		25,269	26,000	24,753	24,944		115		115		25,059		210	210	816	10/01/2029	3.A FE
86765K-AL-3	SUNOCO LP	06/11/2026	JP MORGAN SECURITIES LLC		3,059	3,000	3,000	3,000						3,000		59	59	164	08/15/2032	3.A FE
86765L-AN-7	SUNOCO LP	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		24,037	24,000	23,713	23,839		31		31		23,870		167	167	1,046	03/15/2028	3.A FE
86765L-AT-4	SUNOCO LP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		49,058	50,000	47,852	48,230		216		216		48,445		613	613	1,294	05/15/2029	3.A FE
87191J-AA-2	SYNERGY INFRASTRUCTURE HOLDINGS LLC	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		30,356	29,000	29,000	29,000						29,000		1,356	1,356	1,243	12/01/2030	4.C FE
87191J-AB-0	SYNERGY INFRASTRUCTURE HOLDINGS LLC	06/17/2026	Bank of America		2,013	2,000	2,000							2,000		13	13		07/15/2034	4.C FE
87256Y-AE-3	TKC HOLDINGS INC	06/11/2026	CT-UCLA		3,070	3,000	3,000							3,000		70	70	81	08/15/2030	4.C FE
87256Y-AG-8	TKC HOLDINGS INC	06/11/2026	CT-UCLA		3,160	3,000	3,000							3,000		160	160	115	02/15/2031	5.B FE
87612G-AA-9	TARGA RESOURCES CORP	06/22/2026	JP MORGAN SECURITIES LLC		567,888	600,000	598,890	599,197		47		47		599,244		(31,356)	(31,356)	22,540	02/01/2033	2.B FE
87724R-AK-8	TAYLOR MORRISON COMMUNITIES INC	06/11/2026	Wells Fargo		9,290	9,000	9,000	9,000						9,000		290	290	305	11/15/2032	3.A FE
87817A-AB-3	TEAM HEALTH HOLDINGS INC	06/11/2026	CT-UCLA		9,219	9,000	9,788	9,495	34	(278)		(243)		9,252		(32)	(32)	691	06/30/2028	5.A
87817A-AE-7	TEAM HEALTH HOLDINGS INC	06/15/2026	PERSHING DIV OF DLJ SEC LNDING		10,072	10,000	10,050	10,029		(23)		(23)		10,006		66	66	733	06/30/2028	4.C FE
87821T-AA-8	TEAM SERVICES HOLDING INC	06/11/2026	BANCO BRASIL PLURAL		2,032	2,000	2,000							2,000		32	32	60	02/15/2033	4.B FE
879369-AF-3	TELEFLEX INC	06/12/2026	Various		225,004	225,000	217,688	219,562		1,272		1,272		220,834		4,170	4,170	6,987	11/15/2027	3.B FE
879369-AH-9	TELEFLEX INC	06/11/2026	Various		32,054	32,000	32,000							32,000		54	54		01/15/2032	3.B FE
88033G-DB-3	TENET HEALTHCARE CORP	06/11/2026	CT-UCLA		30,022	30,000	29,661	29,757		57		57		29,814		208	208	944	11/01/2027	3.B FE
88033G-DK-3	TENET HEALTHCARE CORP	06/11/2026	CT-UCLA		16,056	16,000	16,012	16,000						16,000		56	56	683	10/01/2028	4.A FE
88033G-DM-9	TENET HEALTHCARE CORP	06/11/2026	JP MORGAN SECURITIES LLC		5,819	6,000	5,595	5,660		40		40		5,700		119	119	135	06/01/2029	3.B FE
88033G-DW-7	TENET HEALTHCARE CORP	06/11/2026	BANCO BRASIL PLURAL		3,961	4,000	4,030	4,030		(2)		(2)		4,028		(67)	(67)	125	11/15/2032	3.B FE
880349-AU-9	TENNECO LLC	06/11/2026	CT-UCLA		8,066	8,000	8,050			(3)		(3)		8,047		18	18	208	11/17/2028	4.A FE
885160-AA-9	THOR INDUSTRIES INC	06/11/2026	CT-UCLA		14,197	15,000	13,200	13,997		106		106		14,103		94	94	395	10/15/2029	4.A FE
88632Q-AE-3	CLOUD SOFTWARE GROUP INC	06/11/2026	Various		69,903	71,000	70,655	70,805		35		35		70,841		(938)	(938)	2,755	03/31/2029	4.A FE
88732J-AN-8	TIME WARNER CABLE LLC	06/11/2026	CitiGroup		26,787	26,000	25,369	25,418		13		13		25,431		1,355	1,355	1,798	07/01/2038	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
893647-BP-1	TRANSDIGM INC	06/11/2026	CT-UCLA		14,770	15,000	14,700	14,741		36		36		14,776		(6)	(6)	630	01/15/2029	4.C FE
893647-BR-7	TRANSDIGM INC	06/11/2026	CT-UCLA		30,392	30,000	30,682	28,493	16	(202)		(185)		30,345		47	47	1,671	08/15/2028	3.C FE
893647-BS-5	TRANSDIGM INC	06/11/2026	CT-UCLA		3,082	3,000	3,000	3,000						3,000		82	82	101	12/15/2030	3.C FE
893647-BU-0	TRANSDIGM INC	06/11/2026	CT-UCLA		10,177	10,000	10,300	10,284		(44)		(44)		10,240		(64)	(64)	498	03/01/2029	3.C FE
893647-BY-2	TRANSDIGM INC	06/11/2026	BANCO BRASIL PLURAL		11,118	11,000	11,165			(5)		(5)		11,160		(42)	(42)	374	05/31/2033	4.C FE
893647-CA-3	TRANSDIGM INC	06/11/2026	TruMid Financial LLC		13,263	13,000	13,000	13,000						13,000		263	263	717	01/31/2034	4.C FE
893647-CB-1	TRANSDIGM INC	06/11/2026	Various		69,790	70,000	70,090			(1)		(1)		70,089		(299)	(299)	1,197	07/31/2034	4.C FE
893814-AA-1	TRANSOCEAN INTERNATIONAL LTD	06/11/2026	ROYAL BANK OF CANADA		10,594	10,000	10,000	10,000						10,000		594	594	518	10/15/2032	4.C FE
893830-BY-4	TRANSOCEAN INTERNATIONAL LTD	06/11/2026	MARKETAXESS		6,225	6,000	6,083	6,047	17	(8)		10		6,057		168	168	285	05/15/2029	5.A FE
893830-BZ-1	TRANSOCEAN INTERNATIONAL LTD	06/11/2026	MARKETAXESS		26,340	25,000	25,000	24,763	237			237		25,000		1,340	1,340	1,222	05/15/2031	5.A FE
894164-AC-6	TRAVEL + LEISURE CO	06/12/2026	Bank of America		30,507	31,000	31,000	31,000						31,000		(493)	(493)	1,561	09/01/2033	3.C FE
894164-AD-4	TRAVEL + LEISURE CO	06/11/2026	CT-UCLA		5,022	5,000	5,000							5,000		22	22	19	06/01/2031	3.C FE
90138F-AC-6	TWILIO INC	06/09/2026	PERSHING DIV OF DLJ SEC LNDING		196,464	205,000	188,385	192,632		1,563		1,563		194,195		2,269	2,269	5,470	03/15/2029	3.A FE
90279X-AA-0	UKG INC	06/12/2026	Various		74,959	77,000	78,669	43,143	6	(93)		(87)		78,544		(3,585)	(3,585)	4,180	02/01/2031	4.B FE
90290M-AG-6	US FOODS INC	06/11/2026	CT-UCLA		3,073	3,000	3,000	3,000						3,000		73	73	153	09/15/2028	3.B FE
90346K-AB-5	USI INC	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		20,400	20,000	20,575			(22)		(22)		20,553		(152)	(152)	613	01/15/2032	5.A FE
903522-AA-8	UWM HOLDINGS LLC	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		3,695	4,000	4,033	4,029		(3)		(3)		4,026		(331)	(331)	231	02/01/2030	3.C FE
903522-AB-6	UWM HOLDINGS LLC	06/11/2026	CT-UCLA		5,267	6,000	6,038	5,990	45	(3)		43		6,033		(767)	(767)	277	03/15/2031	3.C FE
90367U-AD-3	US ACUTE CARE SOLUTIONS LLC	06/11/2026	CT-UCLA		1,918	2,000	1,935							1,935		(18)	(18)	15	05/15/2029	4.C FE
904311-AD-9	UNDER ARMOUR INC	06/11/2026	CT-UCLA		6,080	6,000	6,075			(4)		(4)		6,071		9	9	178	07/15/2030	4.B FE
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC	06/11/2026	ROYAL BANK OF CANADA		33,474	35,000	32,594	32,916		183		183		33,099		375	375	1,272	07/15/2030	3.B FE
911365-BS-2	UNITED RENTALS (NORTH AMERICA) INC	06/11/2026	BANCO BRASIL PLURAL		8,831	9,000	9,000	8,994	6			6		9,000		(169)	(169)	257	11/15/2033	3.B FE
913229-AA-8	UNITED WHOLESALE MORTGAGE LLC	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		37,082	40,000	34,918	36,755		388		388		37,143		(61)	(61)	1,448	04/15/2029	3.C FE
913229-AC-4	UNITED WHOLESALE MORTGAGE LLC	06/11/2026	CT-UCLA		6,900	7,000	6,613	6,805		57		57		6,863		37	37	198	06/15/2027	3.C FE
91327B-AB-6	UNITI SERVICES LLC	06/11/2026	BANCO BRASIL PLURAL		6,991	7,000	6,790	6,832		31		31		6,863		128	128	219	04/15/2028	4.B FE
914906-AX-0	UNIVISION COMMUNICATIONS INC	06/11/2026	CT-UCLA		11,010	11,000	11,096			(11)		(11)		11,085		(75)	(75)	365	06/30/2030	4.B FE
914906-AY-8	UNIVISION COMMUNICATIONS INC	04/24/2026	CORPORATE REORGANIZATIONS		40,204	39,000	39,594	39,458		(84)		(84)		39,374		829	829	2,158	08/15/2028	4.B FE
914906-BB-7	UNIVISION COMMUNICATIONS INC	06/11/2026	Various		43,929	44,000	44,000							44,000		(71)	(71)	399	04/15/2033	4.B FE
91824Y-AA-6	VFH PARENT LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		9,388	9,000	9,450			(32)		(32)		9,418		(30)	(30)	332	06/15/2031	4.A FE
91879Q-AQ-2	VAIL RESORTS INC	06/11/2026	CT-UCLA		4,994	5,000	5,000	5,000						5,000		(6)	(6)	266	07/15/2030	3.C FE
922966-AB-2	VENTURE GLOBAL PLAQUEMINES LNG LLC	06/11/2026	JP MORGAN SECURITIES LLC		12,335	11,000	11,000	11,000						11,000		1,335	1,335	523	05/01/2035	3.B FE
922966-AC-0	VENTURE GLOBAL PLAQUEMINES LNG LLC	06/11/2026	JP MORGAN SECURITIES LLC		2,087	2,000	2,000	2,000						2,000		87	87	122	01/15/2034	3.B FE
922966-AD-8	VENTURE GLOBAL PLAQUEMINES LNG LLC	06/11/2026	ROYAL BANK OF CANADA		7,424	7,000	7,228			(7)		(7)		7,220		204	204	445	01/15/2036	3.B FE
922966-AE-6	VENTURE GLOBAL PLAQUEMINES LNG LLC	06/11/2026	GOLDMAN, SACHS & CO.		20,531	20,000	20,325	10,000		(15)		(15)		20,310		222	222	623	12/15/2030	3.B FE
922966-AF-3	VENTURE GLOBAL PLAQUEMINES LNG LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		30,199	29,000	29,000	29,000						29,000		1,199	1,199	958	06/15/2034	3.B FE
92328M-AA-1	VENTURE GLOBAL CALCASIEU PASS LLC	06/11/2026	CT-UCLA		11,488	12,000	11,129	11,249	45	79		124		11,374		115	115	384	08/15/2029	3.A FE
92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS LLC	06/11/2026	ROYAL BANK OF CANADA		6,571	7,000	6,187	6,347		44		44		6,391		180	180	238	08/15/2031	3.A FE
92328M-AC-7	VENTURE GLOBAL CALCASIEU PASS LLC	06/11/2026	ROYAL BANK OF CANADA		13,348	15,000	12,628	12,861	273	85		358		13,219		129	129	357	11/01/2033	3.A FE
92328M-AF-0	VENTURE GLOBAL CALCASIEU PASS LLC	06/11/2026	JP MORGAN SECURITIES LLC		19,123	19,000	19,000							19,000		123	123	155	05/01/2036	3.A FE
92332Y-AA-9	VENTURE GLOBAL LNG INC	06/08/2026	Call @ 100.00		8,162	8,000	8,180			(22)		(22)		8,158		(158)	(158)	506	06/01/2028	3.B FE
92332Y-AC-5	VENTURE GLOBAL LNG INC	06/11/2026	CT-UCLA		18,468	17,000	17,276	17,274		(36)		(36)		17,238		1,230	1,230	1,395	02/01/2029	3.B FE
92332Y-AD-3	VENTURE GLOBAL LNG INC	06/11/2026	GOLDMAN, SACHS & CO.		4,287	4,000	4,210	4,132	72	(3)		69		4,202		85	85	341	02/01/2032	3.B FE
92332Y-AG-6	VENTURE GLOBAL LNG INC	06/11/2026	ROYAL BANK OF CANADA		6,984	7,000	7,000							7,000		(16)	(16)	1	12/15/2034	4.A FE
92332Y-AH-4	VENTURE GLOBAL LNG INC	06/11/2026	JP MORGAN SECURITIES LLC		21,994	22,000	22,000							22,000		(6)	(6)	1	06/15/2036	4.A FE
92339L-AA-0	VERITIV OPERATING CO	06/15/2026	Wells Fargo		10,025	10,000	10,528			(7)		(7)		10,521		(496)	(496)	572	11/30/2030	4.B FE
92676X-AF-4	VIKING CRUISES LTD	06/11/2026	CT-UCLA		4,007	4,000	4,035	4,004		(4)		(4)		4,000		7	7	231	02/15/2029	3.C FE
92676X-AG-2	VIKING CRUISES LTD	06/11/2026	CT-UCLA		17,860	17,000	18,296	18,119		(285)		(285)		17,834		26	26	1,409	07/15/2031	3.C FE
92676X-AH-0	VIKING CRUISES LTD	06/11/2026	BANCO BRASIL PLURAL		2,986	3,000	3,000	3,000						3,000		(14)	(14)	120	10/15/2033	3.C FE
92764M-AA-2	VIPER ENERGY PARTNERS LP	05/19/2026	SMBC NIKKO SECURITIES AMERICA, INC.		990,930	1,000,000	999,020	999,107		69		69		999,176		(8,246)	(8,246)	40,425	08/01/2030	2.C FE
92944B-AA-9	WBI OPERATING LLC	06/11/2026	JP MORGAN SECURITIES LLC		32,226	32,000	32,000	32,000						32,000		226	226	1,367	10/15/2030	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 10	11	12	13	14	15	16	17	18	19	20	21
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
92944B-AB-7	WBI OPERATING LLC	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		5,052	5,000	5,000	4,981	19			19		5,000		52	52	222	10/15/2033	3.C FE
94419N-AB-3	WAYFAIR LLC	06/11/2026	CT-UCLA		10,457	10,000	10,000	10,000						10,000		457	457	575	09/15/2030	3.C FE
94419N-AC-1	WAYFAIR LLC	06/11/2026	BANCO BRASIL PLURAL		4,054	4,000	4,000	4,000						4,000		54	54	161	11/15/2032	3.C FE
94419N-AD-9	WAYFAIR LLC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		31,581	31,000	31,000							31,000		581	581	147	05/31/2034	3.C FE
95081Q-AQ-7	WESCO DISTRIBUTION INC	06/11/2026	CT-UCLA		17,389	17,000	17,425			(4)		(4)		17,421		(32)	(32)	262	03/15/2029	3.B FE
95081Q-AS-3	WESCO DISTRIBUTION INC	06/11/2026	Wells Fargo		21,492	21,000	21,000	21,000						21,000		492	492	993	03/15/2033	3.B FE
95081Q-AT-1	WESCO DISTRIBUTION INC	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		20,844	21,000	21,000							21,000		(156)	(156)	322	04/15/2031	3.B FE
95081Q-AU-8	WESCO DISTRIBUTION INC	06/11/2026	Various		12,887	13,000	13,000							13,000		(113)	(113)	169	04/15/2034	3.B FE
958254-AJ-3	WESTERN MIDSTREAM OPERATING LP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		1,747	2,000	1,745	1,759		2		2		1,761		(13)	(13)	83	03/01/2048	2.C FE
958667-AA-5	WESTERN MIDSTREAM OPERATING LP	06/11/2026	PERSHING DIV OF DLJ SEC LNDING		6,995	8,000	6,846	6,861		9		9		6,870		125	125	363	02/01/2050	2.C FE
96208T-AD-6	WEX INC	06/11/2026	BANCO BRASIL PLURAL		7,927	8,000	8,194	8,189		(9)		(9)		8,180		(253)	(253)	386	03/15/2033	4.A FE
963320-BE-5	WHIRLPOOL CORP	06/16/2026	Various		25,850	29,000	27,999			25		25		28,024		(2,174)	(2,174)	892	06/15/2033	4.A FE
963320-BF-2	WHIRLPOOL CORP	06/11/2026	CT-UCLA		2,025	2,000	2,000							2,000		25	25		07/01/2031	3.A FE
963320-BG-0	WHIRLPOOL CORP	06/11/2026	BANCO BRASIL PLURAL		4,028	4,000	4,000							4,000		28	28		07/01/2034	3.A FE
96812H-AA-6	WILDFIRE INTERMEDIATE HOLDINGS, LLC	06/11/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		13,351	13,000	12,643	12,712		29		29		12,741		610	610	642	10/15/2029	4.A FE
96926J-AG-2	WILLIAM CARTER CO	06/11/2026	Various		22,770	22,000	22,000	22,000						22,000		770	770	892	02/15/2031	3.C FE
96949V-AM-5	WILLIAMS SCOTSMAN INC	06/11/2026	CT-UCLA		6,147	6,000	6,180			(9)		(9)		6,171		(24)	(24)	195	06/15/2029	3.C FE
97381A-AA-0	UNITI SERVICES LLC	06/11/2026	CT-UCLA		6,337	6,000	6,225	6,199		(13)		(13)		6,186		151	151	345	10/01/2031	4.B FE
97382B-AB-5	UNITI SERVICES LLC	06/12/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		33,782	32,000	32,000	32,000						32,000		1,782	1,782	1,660	10/15/2033	4.B FE
982911-AA-7	WULF COMPUTE LLC	06/11/2026	CT-UCLA		3,154	3,000	3,169			(3)		(3)		3,165		(11)	(11)	37	10/15/2030	3.B FE
98310W-AN-8	TRAVEL + LEISURE CO	06/11/2026	CT-UCLA		15,051	15,000	15,131	15,076		(33)		(33)		15,043		8	8	628	04/01/2027	3.C FE
98310W-AQ-1	TRAVEL + LEISURE CO	06/12/2026	Bank of America		4,814	5,000	4,723	4,763		23		23		4,786		28	28	182	03/01/2030	3.C FE
98379K-AA-0	XPO INC	06/11/2026	CT-UCLA		5,057	5,000	5,070			(3)		(3)		5,067		(10)	(10)	166	06/01/2028	2.C FE
98379K-AB-8	XPO INC	06/11/2026	BANCO BRASIL PLURAL		4,128	4,000	4,000	4,000						4,000		128	128	151	06/01/2031	3.C FE
98919V-AC-9	ZAYO GROUP HOLDINGS INC	06/11/2026	Various		53,251	53,253	52,440	2,895		50		50		52,562		689	689	1,100	03/09/2030	4.C FE
98919V-AD-7	ZAYO GROUP HOLDINGS INC	05/21/2026	Barclays Bank		20,197	20,401	19,345	18,541	647	58		705		19,439		758	758	1,139	09/09/2030	5.B FE
C9797@-AF-0	WOLVERINE TERMS LP	04/01/2026	Adjustment					2,533						2,533		(2,533)	(2,533)		10/31/2030	3.C FE
G2964#-AA-7	AP GRANGE HOLDINGS	04/10/2026	Redemption @ 100.00		7,737,800	7,000,000	7,000,000	7,000,000						7,000,000				1,439,824	03/20/2045	2.A FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					58,853,417	58,853,876	58,454,512	48,850,520	41,700	49,000		90,700		58,362,524		(610,679)	(610,679)	3,401,743	XXX	XXX
11043H-AA-6	BRITISH AIRWAYS PASS THRU TRUST 2018-1A	06/20/2026	Paydown		96,623	96,623	93,851	95,104		1,519		1,519		96,623				1,993	03/20/2033	1.G FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					96,623	96,623	93,851	95,104		1,519		1,519		96,623				1,993	XXX	XXX
56035L-AH-7	MAIN STREET CAPITAL CORP	05/07/2026	COLLIERS SECURITIES		1,033,180	1,000,000	998,650	999,245		75		75		999,320		33,860	33,860	47,685	03/01/2029	2.C FE
691205-AG-3	BLUE OWL TECHNOLOGY FINANCE CORP	05/15/2026	COLLIERS SECURITIES		2,443,125	2,500,000	2,096,275	2,364,513		48,255		48,255		2,412,768		30,357	30,357	52,604	01/15/2027	2.C FE
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					3,476,305	3,500,000	3,094,925	3,363,758		48,330		48,330		3,412,088		64,217	64,217	100,289	XXX	XXX
05648E-AB-2	Bad Boy Mowers	04/10/2026	Redemption @ 100.00		1,173,633	1,173,633	1,144,293	1,154,692		1,372		1,372		1,156,064		17,570	17,570	32,648	11/09/2029	4.A PL
10463N-AC-2	BRADSHAW INTERNATIONAL PARENT CORP.	06/30/2026	Redemption @ 100.00		5,000	5,000	4,875	4,956		12		12		4,968		32	32	239	10/21/2027	3.B PL
12652M-AG-2	CPC/CIRTEC HOLDINGS, INC.	06/30/2026	Redemption @ 100.00		4,375	4,375	4,233	4,302		12		12		4,314		61	61	191	01/30/2029	3.B PL
45785@-AB-0	INNOVATIVE BUYER INC.	06/30/2026	Redemption @ 100.00		9,375	9,375	9,375	9,375						9,375				212	12/13/2029	2.B PL
55067#-AF-7	LUX CREDIT CONSULTANTS LLC	04/13/2026	Voya		275,263	1,447,216	257,149	503,752		118,829	346,617	(227,787)		275,965		(701)	(701)		04/29/2028	4.A FE
55067#-AG-5	LUX CREDIT CONSULTANTS LLC	04/13/2026	Voya		29,666	155,973	27,714	54,292		12,807	37,356	(24,550)		29,742		(76)	(76)		04/29/2028	4.A FE
55317K-AB-3	MOP-CLOYES INC.	05/01/2026	Redemption @ 100.00		1,204,709	1,204,709	1,187,775	1,197,349		1,260		1,260		1,198,609		6,100	6,100	39,241	02/17/2028	4.A FE
76624*-AA-4	RIDGEWOOD FUND IV KING'S QUAY HOLDINGS,	04/10/2026	Redemption @ 100.00		103,691	103,692	100,840	102,546		144		144		102,690		1,001	1,001	2,115	10/28/2027	2.B PL
G9161E-AB-4	USAVFLOW II LIMITED	04/10/2026	Redemption @ 100.00		1,137,500	1,137,500	1,137,500	1,137,500						1,137,500				36,429	09/10/2029	3.B PL
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					3,943,213	5,241,473	3,873,754	4,168,764		134,434	383,973	(249,539)		3,919,226		23,987	23,987	111,075	XXX	XXX
21877@-AA-2	COREWEAVE COMPUTE ACQUISITION CO VII LLC	04/21/2026	Redemption @ 100.00		160,000	160,000	160,000							160,000				3,049	08/21/2030	3.B PL
0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated)					160,000	160,000	160,000							160,000				3,049	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					79,114,226	80,211,972	79,909,119	69,342,109	41,700	168,533	383,973	(173,739)		78,749,674		(737,020)	(737,020)	4,016,344	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	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 10	11	12	13	14	15	16	17	18	19	20	21
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
0509999997. Total - issuer credit obligations - Part 4					79,114,226	80,211,972	79,909,119	69,342,109	41,700	168,533	383,973	(173,739)		78,749,674		(737,020)	(737,020)	4,016,344	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					79,114,226	80,211,972	79,909,119	69,342,109	41,700	168,533	383,973	(173,739)		78,749,674		(737,020)	(737,020)	4,016,344	XXX	XXX
38385G-DF-3	GNR 2025-080 GZ - CMO/RMBS	05/01/2026	Paydown		423,663	423,663	423,401	423,387		277		277		423,663				9,631	01/20/2055	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					423,663	423,663	423,401	423,387		277		277		423,663				9,631	XXX	XXX
83162C-QH-9	SBAP 2006-20 F A - ABS	06/01/2026	Various		8,930	8,930	9,642	8,930						8,930				260	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)					8,930	8,930	9,642	8,930						8,930				260	XXX	XXX
3128M9-GP-1	FH G07106 - RMBS	06/01/2026	Paydown		8,909	8,909	8,951	8,947		(38)		(38)		8,909				125	08/01/2042	1.A
3128M9-R6-1	FH G07409 - RMBS	06/01/2026	Paydown		11,561	11,561	11,384	11,403		158		158		11,561				169	07/01/2043	1.A
3128MJ-2S-8	FH G08784 - RMBS	06/01/2026	Paydown		28,619	28,619	28,292	28,087		532		532		28,619				422	10/01/2047	1.A
3128MJ-4J-6	FH G08824 - RMBS	06/01/2026	Paydown		30,586	30,586	30,868	31,298		(712)		(712)		30,586				524	07/01/2048	1.A
3128MJ-4V-9	FH G08835 - RMBS	06/01/2026	Paydown		65,081	65,081	63,975	62,682		2,399		2,399		65,081				963	09/01/2048	1.A
3128MJ-4W-7	FH G08836 - RMBS	06/01/2026	Paydown		49,167	49,167	49,151	49,278		(112)		(112)		49,167				822	09/01/2048	1.A
3128MJ-5B-2	FH G08841 - RMBS	06/01/2026	Paydown		13,365	13,365	13,138	12,848		517		517		13,365				201	10/01/2048	1.A
3128MJ-5C-0	FH G08842 - RMBS	06/01/2026	Paydown		33,968	33,968	33,867	33,795		173		173		33,968				565	10/01/2048	1.A
3128MJ-5H-9	FH G08847 - RMBS	06/01/2026	Paydown		11,787	11,787	12,027	12,467		(680)		(680)		11,787				203	11/01/2048	1.A
3128MJ-5N-6	FH G08852 - RMBS	06/01/2026	Paydown		16,265	16,265	16,635	17,409		(1,144)		(1,144)		16,265				267	12/01/2048	1.A
3128MJ-5T-3	FH G08857 - RMBS	06/01/2026	Paydown		15,673	15,673	16,026	16,818		(1,145)		(1,145)		15,673				266	01/01/2049	1.A
3128MJ-5Y-2	FH G08862 - RMBS	06/01/2026	Paydown		16,976	16,976	17,362	18,276		(1,300)		(1,300)		16,976				291	02/01/2049	1.A
3128MJ-6B-1	FH G08865 - RMBS	06/01/2026	Paydown		38,763	38,763	39,111	39,798		(1,035)		(1,035)		38,763				570	03/01/2049	1.A
3128MJ-6C-9	FH G08866 - RMBS	06/01/2026	Paydown		9,960	9,960	10,184	10,607		(647)		(647)		9,960				170	03/01/2049	1.A
3128MJ-6N-5	FH G08876 - RMBS	06/01/2026	Paydown		12,453	12,453	12,626	12,949		(496)		(496)		12,453				189	05/01/2049	1.A
3132AE-J7-2	FH ZT2086 - RMBS	06/01/2026	Paydown		39,947	39,947	40,763	42,192		(2,245)		(2,245)		39,947				586	06/01/2049	1.A
3132AE-J8-0	FH ZT2087 - RMBS	06/01/2026	Paydown		15,446	15,446	15,975	16,901		(1,455)		(1,455)		15,446				250	06/01/2049	1.A
3132DV-3M-5	FH SD8004 - RMBS	06/01/2026	Paydown		14,632	14,632	14,748	14,951		(319)		(319)		14,632				181	08/01/2049	1.A
3132DV-3P-8	FH SD8006 - RMBS	06/01/2026	Paydown		17,815	17,815	18,539	19,616		(1,801)		(1,801)		17,815				280	08/01/2049	1.A
3132DV-3Z-6	FH SD8016 - RMBS	06/01/2026	Paydown		72,142	72,142	73,265	74,738		(2,596)		(2,596)		72,142				911	10/01/2049	1.A
3132DV-5D-3	FH SD8044 - RMBS	06/01/2026	Paydown		4,560	4,560	4,661	4,763		(203)		(203)		4,560				57	02/01/2050	1.A
3132DW-CQ-4	FH SD8179 - RMBS	06/01/2026	Paydown		244,924	244,924	256,405	255,540		(10,616)		(10,616)		244,924				3,106	11/01/2051	1.A
3132DW-D7-5	FH SD8226 - RMBS	06/01/2026	Paydown		94,446	94,446	90,621	91,096		3,350		3,350		94,446				1,400	07/01/2052	1.A
3132DW-DE-0	FH SD8201 - RMBS	06/01/2026	Paydown		201,373	201,373	204,594	204,190		(2,817)		(2,817)		201,373				2,526	03/01/2052	1.A
3132DW-DK-6	FH SD8206 - RMBS	06/01/2026	Paydown		94,088	94,088	91,302	91,625		2,463		2,463		94,088				1,188	04/01/2052	1.A
3132DW-DS-9	FH SD8213 - RMBS	06/01/2026	Paydown		301,010	301,010	256,682	257,633		43,377		43,377		301,010				3,783	05/01/2052	1.A
3132DW-DT-7	FH SD8214 - RMBS	06/01/2026	Paydown		193,684	193,684	188,176	188,799		4,885		4,885		193,684				2,823	05/01/2052	1.A
3132DW-EG-4	FH SD8235 - RMBS	06/01/2026	Paydown		356,217	356,217	319,094	320,590		35,626		35,626		356,217				4,478	08/01/2052	1.A
3132DW-ER-0	FH SD8244 - RMBS	06/01/2026	Paydown		263,924	263,924	250,975	252,377		11,547		11,547		263,924				4,397	09/01/2052	1.A
3132DW-M6-7	FH SD8481 - RMBS	06/01/2026	Paydown		45,311	45,311	43,545	43,619		1,692		1,692		45,311				801	10/01/2054	1.A
3132DW-N6-6	FH SD8513 - RMBS	06/01/2026	Paydown		150,561	150,561	141,504	141,697		8,864		8,864		150,561				2,846	03/01/2055	1.A
3132DW-ND-1	FH SD8488 - RMBS	06/01/2026	Paydown		33,377	33,377	31,007	31,064		2,313		2,313		33,377				550	01/01/2055	1.A
3132DW-PE-7	FH SD8521 - RMBS	06/01/2026	Paydown		43,211	43,211	40,142	40,229		2,982		2,982		43,211				719	04/01/2055	1.A
3132WP-6X-0	FH Q49885 - RMBS	06/01/2026	Paydown		30,202	30,202	29,680	29,559		642		642		30,202				378	08/01/2047	1.A
3133BB-TU-3	FH QE2363 - RMBS	06/01/2026	Paydown		140,895	140,895	137,307	137,729		3,166		3,166		140,895				2,033	05/01/2052	1.A
3133D1-AY-5	FH QJ9023 - RMBS	06/01/2026	Paydown		5,250	5,250	4,948	4,962		289		289		5,250				99	11/01/2054	1.A
3133D1-C8-0	FH QJ9095 - RMBS	06/22/2026	Various		690,498	719,000	677,545	679,373		4,127		4,127		683,500		6,998	6,998	17,798	11/01/2054	1.A
3133KH-E5-1	FH RA1956 - RMBS	06/01/2026	Paydown		44,216	44,216	45,054	45,518		(1,302)		(1,302)		44,216				548	01/01/2050	1.A
3137HL-UT-7	FHR 5553 BT - CMO/RMBS	06/01/2026	Paydown		136,254	136,254	129,526	129,661		6,593		6,593		136,254				2,296	06/25/2055	1.A
3138MT-KY-2	FN MB0310 - RMBS	06/01/2026	Paydown		106,891	106,891	100,695	100,842		6,049		6,049		106,891				1,662	05/01/2055	1.A
3140AP-7G-3	FN DC2694 - RMBS	06/01/2026	Paydown		16,805	16,805	15,837	15,875		930		930		16,805				312	11/01/2054	1.A
3140HJ-4N-8	FN BK5328 - RMBS	06/01/2026	Paydown		1,219	1,219	1,233	1,263		(45)		(45)		1,219				20	07/01/2048	1.A
3140M6-YV-9	FN BU5223 - RMBS	06/01/2026	Paydown		560,152	560,152	527,856	526,866		33,287		33,287		560,152				10,334	12/01/2054	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 10	11	12	13	14	15	16	17	18	19	20	21
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
3140QP-EV-5	FN CB3747 - RMBS	06/01/2026	Paydown		361,935	361,935	354,301	354,737		7,198		7,198		361,935				5,433	03/01/2052	1.A
3140X4-PP-5	FN FM1329 - RMBS	06/01/2026	Paydown		26,023	26,023	26,475	27,086		(1,063)		(1,063)		26,023				293	07/01/2049	1.A
3140X6-L7-4	FN FM3049 - RMBS	06/01/2026	Paydown		138,308	138,308	134,602	134,929		3,380		3,380		138,308				2,311	04/01/2044	1.A
3140XP-BW-8	FN FS7252 - RMBS	06/01/2026	Paydown		217,716	217,716	212,920	213,140		4,577		4,577		217,716				4,458	11/01/2053	1.A
3140XQ-HV-2	FN FS8343 - RMBS	06/01/2026	Paydown		129,306	129,306	125,851	126,119		3,187		3,187		129,306				2,105	10/01/2048	1.A
31416W-L9-1	FN AB1251 - RMBS	06/01/2026	Paydown		5,277	5,277	5,593	5,528		(251)		(251)		5,277				94	07/01/2040	1.A
31418C-3C-6	FN MA3494 - RMBS	06/01/2026	Paydown		8,674	8,674	8,855	9,225		(551)		(551)		8,674				130	10/01/2048	1.A
31418C-3D-4	FN MA3495 - RMBS	06/01/2026	Paydown		91,581	91,581	92,251	93,448		(1,867)		(1,867)		91,581				1,535	10/01/2048	1.A
31418C-4F-8	FN MA3521 - RMBS	06/01/2026	Paydown		21,523	21,523	21,562	21,689		(166)		(166)		21,523				366	11/01/2048	1.A
31418C-4W-1	FN MA3536 - RMBS	06/01/2026	Paydown		25,919	25,919	26,226	26,781		(861)		(861)		25,919				434	12/01/2048	1.A
31418C-Z9-8	FN MA3467 - RMBS	06/01/2026	Paydown		63,334	63,334	63,917	64,937		(1,604)		(1,604)		63,334				1,029	09/01/2048	1.A
31418D-7G-1	FN MA4494 - RMBS	06/01/2026	Paydown		6,567	6,567	6,672	6,663		(95)		(95)		6,567				83	12/01/2051	1.A
31418D-CX-8	FN MA3685 - RMBS	06/01/2026	Paydown		15,847	15,847	15,835	15,863		(16)		(16)		15,847				199	06/01/2049	1.A
31418D-JR-4	FN MA3871 - RMBS	06/01/2026	Paydown		161,359	161,359	163,732	166,299		(4,941)		(4,941)		161,359				2,039	12/01/2049	1.A
31418E-2C-3	FN MA5270 - RMBS	06/01/2026	Paydown		61,021	61,021	59,562	59,693		1,328		1,328		61,021				1,266	02/01/2054	1.A
31418E-BT-6	FN MA4549 - RMBS	06/01/2026	Paydown		7,074	7,074	7,188	7,177		(102)		(102)		7,074				89	02/01/2052	1.A
31418E-CA-6	FN MA4564 - RMBS	06/01/2026	Paydown		230,865	230,865	234,558	234,113		(3,248)		(3,248)		230,865				2,855	03/01/2052	1.A
31418E-J6-8	FN MA4784 - RMBS	06/01/2026	Paydown		867,235	867,235	855,378	856,188		11,047		11,047		867,235				16,360	10/01/2052	1.A
31418E-Q8-6	FN MA4978 - RMBS	06/01/2026	Paydown		1,151,346	1,151,346	1,141,406	1,142,028		9,318		9,318		1,151,346				24,042	04/01/2053	1.A
31418E-SR-2	FN MA5027 - RMBS	06/01/2026	Paydown		713,124	713,124	673,624	676,555		36,569		36,569		713,124				11,970	05/01/2053	1.A
31418E-WZ-9	FN MA5163 - RMBS	06/01/2026	Paydown		25,767	25,767	24,468	24,548		1,219		1,219		25,767				465	10/01/2053	1.A
31418F-AV-9	FN MA5419 - RMBS	06/01/2026	Paydown		115,978	115,978	112,517	112,795		3,183		3,183		115,978				2,415	07/01/2054	1.A
31418F-EA-1	FN MA5528 - RMBS	06/01/2026	Paydown		29,866	29,866	27,745	27,807		2,058		2,058		29,866				509	11/01/2054	1.A
31418F-EY-9	FN MA5550 - RMBS	06/01/2026	Paydown		20,542	20,542	19,083	19,135		1,407		1,407		20,542				351	12/01/2054	1.A
31418F-GX-9	FN MA5613 - RMBS	06/01/2026	Paydown		382,010	382,010	371,923	372,073		9,937		9,937		382,010				7,830	02/01/2055	1.A
31418F-MH-7	FN MA5759 - RMBS	06/01/2026	Paydown		151,934	151,934	148,373	148,442		3,492		3,492		151,934				3,147	07/01/2055	1.A
31418F-R5-8	FN MA5907 - RMBS	06/01/2026	Paydown		34,467	34,467	32,584			1,882		1,882		34,467				184	12/01/2055	1.A
31418F-UW-5	FN MA5996 - RMBS	06/01/2026	Paydown		74,478	74,478	72,034			2,444		2,444		74,478				570	03/01/2056	1.A
31425U-LN-3	FH QX0332 - RMBS	06/22/2026	Various		2,376,677	2,482,817	2,339,667	2,346,005		4,706		4,706		2,350,711		25,966	25,966	62,609	12/01/2054	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)					11,797,939	11,932,580	11,494,178	11,422,935		237,421		237,421		11,764,975		32,964	32,964	227,276	XXX	XXX
3132YB-W9-3	FH WE6072 - CMBS/RMBS	06/01/2026	Paydown		15,652	15,652	14,280	14,459		1,193		1,193		15,652				253	07/01/2039	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)					15,652	15,652	14,280	14,459		1,193		1,193		15,652				253	XXX	XXX
02150D-AA-3	CWALT 2007-OA4 A1 - RMBS	06/25/2026	Paydown		34,072	34,072	29,648	30,933		3,139		3,139		34,072				609	05/25/2047	1.A FM
02151W-AA-0	CWALT 2007-OA11 A1A - CMO/RMBS	06/01/2026	Paydown		2,177	4,631	3,343	3,346		1,284		1,284		4,631		(2,453)	(2,453)	69	11/25/2047	1.A FM
03464T-AA-7	AOMT 2022-3 A1 - RMBS	06/01/2026	Paydown		11,554	11,554	11,430	11,722		(168)		(168)		11,554				201	01/25/2067	1.A
03465A-AC-3	AOMT 2020-6 A3 - CMO/RMBS	06/01/2026	Paydown		77,698	77,698	72,453	73,669		4,029		4,029		77,698				544	05/25/2065	1.A
04285E-AM-9	ARRW 2022-2 A1 - CMO/RMBS	06/01/2026	Paydown		45,654	45,654	45,169	46,071		(416)		(416)		45,654				1,013	07/25/2057	1.A
05531C-AA-8	BCAP 2008-IND1 A1 - CMO/RMBS	06/25/2026	Paydown		33,418	33,418	29,643	25,191	3,422	4,806		8,227		33,418				517	10/25/2047	1.A FM
07386H-VS-7	BALTA 2005-7 2A1 - CMO/RMBS	06/01/2026	Paydown		302	272	175	121		151		151		272		30	30	5	09/25/2035	1.A FM
07386H-ZG-9	BALTA 2005-10 231 - CMO/RMBS	06/01/2026	Paydown		11,979	11,979	10,710	11,117	382	480		861		11,979				241	01/25/2036	1.A FM
07387Q-AM-2	BALTA 2006-8 2A1 - CMO/RMBS	06/01/2026	Paydown		21,925	22,447	16,320	13,358		9,089		9,089		22,447		(522)	(522)	392	08/25/2046	1.A FM
10638K-AA-2	BABS 25RM12 A1 - ABS	06/25/2026	Paydown		131,442	131,442	126,575	126,324		5,118		5,118		131,442				2,787	07/25/2065	1.A FE
12569U-AA-9	CIM 2023-R4 A1 - CMO/RMBS	06/01/2026	Paydown		112,974	112,974	109,444	108,452		4,522		4,522		112,974				2,330	05/25/2062	1.A
12657G-AA-3	CSMC 21RPL6 A1 - CMO/RMBS	06/01/2026	Paydown		33,179	33,179	28,576	27,264		5,916		5,916		33,179				288	10/25/2060	1.A FE
12661G-AA-7	CSMC 2021-RPL3 A1 - CMO/RMBS	06/01/2026	Paydown		125,275	125,275	106,562	107,435		17,841		17,841		125,275				1,048	01/26/2060	1.A FE
12669F-7J-6	CWHL 2004--R1 1AF - CMO/RMBS	06/25/2026	Paydown		26,746	25,901	23,564	24,167		1,735		1,735		25,901		844	844	565	11/25/2034	1.A FM
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
16165Y-AV-4	CFLX 2007-M1 2F6 - RMBS	06/01/2026	Paydown		25,381	33,533	30,781	28,662	3,765	1,106		4,870		33,533		(8,152)	(8,152)	365	08/25/2037	2.B FM
161927-AC-2	CHASE 23RPL3 A1 - CMO/RMBS	06/01/2026	Paydown		26,807	26,807	22,111	21,633		5,174		5,174		26,807				362	11/26/2063	1.A
17181K-AA-8	CIM 2023-R2 A1 - CMO/RMBS	06/01/2026	Paydown		237,150	237,150	233,532	232,785		4,364		4,364		237,150				5,501	08/25/2064	1.A
19688F-AB-1	COLT 2021-3 A2 - CMO/RMBS	06/01/2026	Paydown		182,648	182,648	161,982	163,209		19,440		19,440		182,648				856	09/27/2066	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 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
23245F-AC-7	CWALT 2006-OC10 2AA - RMBS	06/25/2026	Paydown		55,281	52,943	46,326	55,449		(2,506)		(2,506)		52,943		2,337	2,337	867	07/25/2036	1.A FM
31573J-AA-8	EFMT 2021-3 A1 - CMO/RMBS	06/01/2026	Paydown		136,615	136,615	122,014	124,840		11,775		11,775		136,615				678	09/27/2066	1.A
36228F-4R-4	GSR 2004-7 3A1 - CMO/RMBS	06/01/2026	Paydown		496	496	475	502		(6)		(6)		496				10	06/25/2034	1.A FM
38177U-AA-8	GCPAF 201 A2 - RMBS	06/09/2026	Paydown		483,307	483,307	467,599			15,707		15,707		483,307				3,876	01/22/2029	1.E FE
41161P-LR-2	HVMLT 2005-2 21A - CMO/RMBS	06/22/2026	Paydown		5,598	5,598	5,183	5,431	45	123		167		5,598				112	05/19/2035	2.A FM
45254N-PA-9	IMM 2005-4 1AA - RMBS	06/25/2026	Paydown		19,439	19,439	18,060	18,951	472	16		488		19,439				363	05/25/2035	1.A FM
45661E-GH-1	INDX 2006-AR9 3A2 - CMO/RMBS	06/25/2026	Paydown		12,033	12,033	10,619	10,292		1,740		1,740		12,033				225	06/25/2036	1.A FM
46593D-AN-7	JPMMT 249 A7 - RMBS	06/01/2026	Paydown		354,737	354,737	360,843	358,203		(3,466)		(3,466)		354,737				8,693	02/25/2055	1.A
525226-AJ-5	LXS 2006-12N A32 - RMBS	06/25/2026	Paydown		18,877	18,877	17,803	18,710	342	(176)		167		18,877				376	08/25/2046	1.A FM
552751-AA-7	MFRA 20NQM2 A1 - CMO/RMBS	06/01/2026	Paydown		51,642	51,642	51,641	51,990		(348)		(348)		51,642				294	04/27/2065	1.A
552751-AC-3	MFRA 20NQM2 A3 - CMO/RMBS	06/01/2026	Paydown		87,792	87,792	87,792	88,584		(792)		(792)		87,792				593	04/27/2065	1.A
55283W-AA-9	MFRA 21NQM2 A1 - RMBS	06/01/2026	Paydown		173,872	173,872	143,281	144,872		29,000		29,000		173,872				793	11/25/2064	1.A
55285W-AA-7	MFRA 23NQM2 A1 - CMO/RMBS	06/01/2026	Paydown		270,484	270,484	259,029	254,847		15,637		15,637		270,484				5,221	03/26/2068	1.A
59981B-AC-8	MCMLT 19GS1 A1 - CMO/RMBS	06/01/2026	Paydown		79,247	79,247	80,232	79,262		(15)		(15)		79,247				917	07/25/2059	1.A
59981T-AC-9	MCMLT 2019-GS2 A1 - CMO/RMBS	06/01/2026	Paydown		36,315	36,315	36,544	36,313		2		2		36,315				408	08/25/2059	1.A
64830P-AA-4	NRZT 2019-NQM5 A1 - CMO/RMBS	06/01/2026	Paydown		86,346	86,346	82,215	83,491		2,855		2,855		86,346				1,049	11/25/2059	1.A
67117P-AA-1	OBX 23NQM3 A1 - RMBS	05/16/2026	Various		566,507	566,507	566,506	567,791		32		32		567,823		(1,316)	(1,316)	17,274	02/26/2063	1.A
67117V-AA-8	OBX 2023-NQM6 A1 - RMBS	06/01/2026	Paydown		135,386	135,386	135,384	135,834		(448)		(448)		135,386				3,499	07/25/2063	1.A
67448D-AL-4	OBX 22NQM2 A1A - CMO/RMBS	06/01/2026	Paydown		50,651	50,651	45,839	47,947		2,704		2,704		50,651				709	01/25/2062	1.A
67448G-AA-1	OBX 2023-NQM4 A1 - CMO/RMBS	06/09/2026	Paydown		1,442,604	1,442,604	1,422,270	1,435,186		7,418		7,418		1,442,604				45,319	03/26/2063	1.A
67449C-AA-9	OBX 2023-NQM10 A1 - RMBS	06/01/2026	Paydown		101,336	101,336	101,335	101,910		(574)		(574)		101,336				2,531	10/25/2063	1.A
69384F-AA-5	PRPM 26RCF3 A1 - RMBS	06/01/2026	Paydown		207,675	207,675	206,102			1,572		1,572		207,675				1,817	05/25/2056	1.A FE
74390K-AK-4	PRPM 2023-NQM2 A1 - CMO/RMBS	06/25/2026	Paydown		175,363	175,363	172,665	174,132		1,231		1,231		175,363				4,351	08/27/2068	1.A
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS	06/01/2026	Paydown		85,166	85,166	84,492	84,364		802		802		85,166				1,685	03/25/2067	1.A
89172U-AC-2	TPMT 2016-4 M1 - RMBS	06/01/2026	Paydown		428,657	428,657	407,894	424,033		4,624		4,624		428,657				5,696	07/25/2056	1.A
92538Q-AA-8	VERUS 2021-7 A1 - CMO/RMBS	06/01/2026	Paydown		75,146	75,146	70,073	72,746		2,400		2,400		75,146				923	10/25/2066	1.A
92538X-AA-3	VERUS 2022-2 A1 - CMO/RMBS	06/01/2026	Paydown		81,719	81,719	71,765	72,472		9,248		9,248		81,719				1,480	02/25/2067	1.A
92539Y-AA-0	VERUS 2023-7 A1 - CMO/RMBS	06/01/2026	Paydown		430,300	430,300	430,299	432,044		(1,744)		(1,744)		430,300				11,665	10/25/2068	1.A
93934F-QP-0	WMALT 2006-AR3 A1A - CMO/RMBS	06/01/2026	Paydown		928	958	755	803		155		155		958		(30)	(30)	11	05/25/2046	1.A FM
94984G-AD-9	WFMBS 2006-AR12 2A1 - CMO/RMBS	06/01/2026	Paydown		1,528	1,529	1,431	1,414		114		114		1,529		(1)	(1)	39	09/25/2036	1.A FM
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					6,967,543	6,975,490	6,741,283	6,110,010	8,427	184,667		193,094		6,976,806		(9,262)	(9,262)	143,452	XXX	XXX
12594M-BC-1	COMM 2016-COR1 A4 - CMBS	04/23/2026	MORGAN STANLEY & CO. LLC		2,984,297	3,000,000	3,113,203	3,009,591		(5,458)		(5,458)		3,004,133		(19,836)	(19,836)	36,834	10/13/2049	1.A
12595E-AB-1	COMM 2017-COR2 ASB - CMBS	06/01/2026	Paydown		367,227	367,227	361,345	364,302		2,925		2,925		367,227				14,875	09/12/2050	1.A
17328R-BA-6	CGCMT 2020-GC46 AAB - CMBS	06/01/2026	Paydown		97,914	97,914	100,852	97,910		5		5		97,914				1,067	02/18/2053	1.A
35563C-AJ-7	FMMHR 2015-R1 2A - CMBS	06/25/2026	Paydown		22,755	22,755	24,874	24,726		(1,971)		(1,971)		22,755				335	10/25/2052	1.B
437300-AA-4	HPA 211 A - CMBS	06/01/2026	Paydown		9,881	9,881	8,276	8,710		1,171		1,171		9,881				72	09/19/2041	1.A FE
87277J-AA-9	TRTX 2022-FL5 A - CMBS	05/15/2026	Paydown		1,273,986	1,273,986	1,238,951	1,262,372		11,613		11,613		1,273,986				27,563	02/15/2039	1.A FE
95000G-AY-0	WFCM 2016-BNK1 A3 - CMBS	06/01/2026	Paydown		3,179,325	3,179,325	3,305,504	3,188,039		(8,714)		(8,714)		3,179,325				37,935	08/17/2049	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					7,935,384	7,951,087	8,153,005	7,955,650		(430)		(430)		7,955,220		(19,836)	(19,836)	118,681	XXX	XXX
03330E-AJ-3	ANCHF 3 A1R - CDO	04/28/2026	Paydown		103,988	103,988	91,042	97,477		6,511		6,511		103,988				1,493	01/28/2039	1.A FE
03330H-AA-5	ANCHF 9 A - CDO	04/25/2026	Paydown		270,948	270,948	263,158	264,325		6,622		6,622		270,948				5,139	10/25/2037	1.A FE
03330K-AA-8	ANCHF 11 A - CDO	04/25/2026	Paydown		103,288	103,288	98,978	99,784		3,504		3,504		103,288				1,756	04/26/2038	1.A FE
03332B-AD-0	ANCHF 10 A - CDO	04/25/2026	Paydown		65,590	65,590	63,156	63,169		2,420		2,420		65,590				1,187	04/25/2038	1.A FE
03332D-AA-2	ANCHF 12 A1 - CDO	04/25/2026	Paydown		72,033	72,033	72,033	72,033						72,033				1,144	10/25/2038	1.A FE
03759C-AW-0	APID XXIV F2R - CDO	05/01/2026	Various		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				12,270	10/21/2030	1.A FE
38178H-AA-6	GCPAF 2021-1 A2 - CDO	04/20/2026	Paydown		737,880	737,880	686,774			51,106		51,106		737,880				5,115	04/20/2029	1.F FE
38178M-AA-5	GCPAF 191R AR - CDO	04/20/2026	Paydown		194,643	194,643	183,947			10,696		10,696		194,643				1,508	07/22/2030	1.F FE
38178X-AA-1	GCPAF 2021-2 A - CMO/RMBS	04/20/2026	Paydown		92,399	92,399	87,410			4,990		4,990		92,399				680	10/19/2029	1.F FE
38179F-AY-7	GSHOR 221R DR - CDO	05/11/2026	SMBC NIKKO SEC		1,998,500	2,000,000	1,967,500			978		978		1,968,478		30,022	30,022	48,688	07/25/2033	2.C FE
510760-AJ-0	LSHR II A2R - CDO	04/17/2026	Paydown		27,094	27,094	27,094	27,094						27,094				326	10/17/2031	1.A FE
60689W-FU-0	VENTR L XR - CDO	04/20/2026	Paydown		7,500	7,500	7,500	7,500						7,500				105	10/20/2037	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 10	11	12	13	14	15	16	17	18	19	20	21
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
610331-AA-8	MCAF 2021-1 A2 - CDO	04/22/2026	Paydown		126,950	126,950	117,746			9,204		9,204		126,950				893	04/22/2031	1.F FE
67590X-AU-6	OCT27 27 B2R - CDO	04/16/2026	Paydown		4,783,618	4,783,618	4,490,701	4,559,670		223,949		223,949		4,783,618				57,403	07/15/2030	1.A FE
69639J-AQ-5	PALISADES CLO LLC - ABS	04/10/2026	Call @ 100.00		10,000,000	10,000,000	10,000,000							10,000,000				351,194	05/15/2034	2.B FE
77587U-AN-2	RMRK I A2R - CDO	05/19/2026	Various		179,496	179,496	179,496	179,496						179,496				5,377	10/23/2030	1.A FE
80317L-AL-7	SRANC VI 2FR - CDO	06/15/2026	Paydown		1,103,916	1,103,916	1,103,916	1,103,916						1,103,916				12,601	08/13/2031	1.A FE
85816V-AB-2	STCR 2017-1 B - CDO	04/15/2026	Paydown		352,366	352,366	341,795	353,330		(964)		(964)		352,366				10,067	10/15/2030	1.A FE
91825N-AE-1	VCRRL 4 A3 - ABS	04/20/2026	Paydown		(112,612)	(112,612)	(112,612)	(112,612)						(112,612)				(1,794)	04/20/2035	1.F FE
96451W-AA-9	WHIROS 2023 A - CDO	05/15/2026	Paydown		312,500	312,500	312,500	312,500						312,500				12,028	05/17/2038	1.G FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					21,420,095	21,421,595	20,982,132	8,027,682		319,015		319,015		21,390,073		30,022	30,022	527,181	XXX	XXX
00764M-DY-0	AABST 2004-6 M2 - RMBS	06/25/2026	Paydown		12,234	12,234	11,181	11,741	323	171		494		12,234				165	03/25/2035	1.A FM
040104-QP-9	ARSI 2005-W5 A2D - RMBS	06/25/2026	Paydown		21,355	21,355	17,858	21,194		161		161		21,355				216	01/25/2036	1.A FM
05494L-AA-3	BHG 252CON A - ABS	06/17/2026	Paydown		111,053	111,053	111,042	111,041		12		12		111,053				2,072	09/17/2036	1.A FE
05494L-AB-1	BHG 252CON B - ABS	06/17/2026	Paydown		43,710	43,710	43,700	43,700		10		10		43,710				1,052	09/17/2036	1.D FE
07387V-AC-3	BSABS 2007-HE7 2A1 - RMBS	06/25/2026	Paydown		2,805	2,805	2,391	2,746		59		59		2,805				47	10/25/2037	1.A FM
08860D-AB-9	BHG 2022-C B - ABS	06/17/2026	Paydown		128,201	128,201	126,619	128,201						128,201				2,956	10/17/2035	1.A FE
12669W-AF-3	CWL 2007-8 2A4 - RMBS	06/25/2026	Paydown		121,646	121,646	90,931	115,460	2,787	3,399		6,186		121,646				1,936	09/25/2035	1.A FM
12670F-AA-8	CWL 2007-9 1A - RMBS	06/25/2026	Paydown		40,507	40,507	37,962	36,437	3,800	270		4,069		40,507				573	02/25/2036	1.A FM
14041N-GD-7	COMET 2023-1 A - ABS	05/15/2026	Various		6,700,000	6,700,000	6,698,464	6,699,797		203		203		6,700,000				123,392	05/15/2028	1.A FE
14318X-AC-9	CARMX 2023-4 A3 - ABS	06/15/2026	Paydown		774,140	774,140	773,988	774,095		45		45		774,140				19,126	07/17/2028	1.A FE
19424W-AB-3	CASL 2021-C A2 - ABS	06/25/2026	Paydown		59,001	59,001	58,967	58,976		26		26		59,001				557	07/26/2055	1.A FE
29445U-AB-1	EQLS 2007-1 A2B - RMBS	06/25/2026	Paydown		64,298	64,298	54,834	60,343	4,875	(920)		3,955		64,298				888	04/25/2037	1.A FM
30166A-AF-1	EART 2021-3 D - ABS	04/15/2026	Paydown		238,312	238,312	217,302	235,307		3,006		3,006		238,312				1,231	06/15/2027	1.A FE
345295-AD-1	FORDO 2022-D A3 - ABS	06/15/2026	Paydown		382,702	382,702	382,648	382,696		6		6		382,702				7,956	05/17/2027	1.A FE
433403-AB-8	HINTT 25A B - ABS	06/15/2026	Paydown		93,240	93,240	93,230	93,230		10		10		93,240				2,083	03/15/2044	1.G FE
45345*-AA-7	Indago ABF I Class A - ABS	04/27/2026	Redemption @ 100.00		545,251	545,251	545,251	545,251						545,251				16,833	08/15/2038	1.G PL
45345*-AB-5	Indago ABF I Class B - ABS	04/27/2026	Redemption @ 100.00		155,786	155,786	155,786	155,786						155,786				4,810	08/15/2038	2.B PL
50031@-AE-6	Kohlberg RF-L Class D - ABS	04/28/2026	Redemption @ 100.00		44	44	44	44						44				1	12/04/2036	6.G Z
542514-UK-8	LBMLT 2006-3 2A3 - RMBS	06/25/2026	Paydown		35,755	35,755	12,600	5,834		29,922		29,922		35,755				153	04/25/2036	1.A FM
59022V-AA-9	MLMI 2006-OPT1 A1 - RMBS	06/25/2026	Paydown		182,841	182,841	177,756	169,082	15,211	(1,451)		13,759		182,841				2,497	08/25/2037	1.A FM
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
61749H-AE-0	MSAC 2006-HE3 A2D - RMBS	06/25/2026	Paydown		70,737	70,737	56,816	65,908		4,829		4,829		70,737				1,209	04/25/2036	1.A FM
639931-AA-2	NSLT 25D A1A - ABS	06/20/2026	Paydown		391,116	391,116	391,027	391,028		88		88		391,116				8,302	08/20/2054	1.A FE
66987W-CQ-8	NHEL 2005-2 M4 - RMBS	06/25/2026	Paydown		74,929	74,929	73,395	73,857		1,071		1,071		74,929				1,422	10/25/2035	1.A FM
69145C-AA-2	OXFIN 231 A2 - ABS	06/15/2026	Paydown		220,591	220,591	220,591	220,591						220,591				6,655	03/17/2031	1.F FE
75907D-AB-3	RMIT 2022-1 B - ABS	06/15/2026	Paydown		4,257,781	4,257,781	4,260,768	4,258,358		(577)		(577)		4,257,781				65,181	03/15/2032	1.A FE
78436T-AD-8	SBALT 23A A4 - ABS	05/20/2026	Paydown		1,596,488	1,596,488	1,596,427	1,596,480		8		8		1,596,488				35,969	04/20/2028	1.A FE
78449D-AB-2	SMB 2020-PT-B A2A - ABS	06/25/2026	Paydown		53,411	53,411	53,511	53,462		(51)		(51)		53,411				354	09/15/2054	1.A FE
78449V-AB-2	SMB 2020-PT-A A2A - ABS	06/25/2026	Paydown		101,520	101,520	99,857	100,726		794		794		101,520				668	09/15/2054	1.A FE
78471H-AB-4	SOFI 2019-A A2X - ABS	06/15/2026	Paydown		52,323	52,323	53,468	52,736		(413)		(413)		52,323				795	06/15/2048	1.A FE
79582G-AA-2	GRADE 23SEQ3 A1 - RMBS	06/01/2026	Paydown		62,351	62,351	62,259	62,363		(12)		(12)		62,351				1,810	06/25/2053	1.A
81375W-BN-5	SABR 2004-OP2 M1 - RMBS	06/25/2026	Paydown		21,547	21,547	21,258	20,156		1,391		1,391		21,547				190	08/25/2034	1.A FM
86359B-MW-8	WFHET 2004-1 1A - RMBS	06/25/2026	Paydown		772	772	763	769		3		3		772				14	04/25/2034	1.A FM
88164A-AB-0	TSET 2024-1 A2 - ABS	06/20/2026	Paydown		87,624	87,624	87,621	87,621		2		2		87,624				1,857	06/21/2050	1.A FE
89182F-AA-7	TPMT 23CES2 A1A - CMO/RMBS	06/01/2026	Paydown		37,657	37,657	37,657	37,458		199		199		37,657				1,135	10/25/2063	1.A
98164F-AD-4	WOART 2023-C A3 - ABS	06/15/2026	Paydown		595,169	595,169	595,094	595,151		18		18		595,169				12,596	11/15/2028	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					17,611,308	17,611,308	17,493,023	17,541,211	26,995	43,103		70,097		17,611,308				332,259	XXX	XXX
039511-AA-8	Archer 2023 Class B - ABS	04/01/2026	Adjustment					(2,635)						(2,635)		2,635	2,635		12/28/2035	2.B FE
23942L-AC-0	DAWSON RATED FUND 6-R2 LP - ABS	06/15/2026	Redemption @ 100.00		408,571	408,571	408,571	408,571						408,571				22,997	12/15/2034	2.C PL
23942M-AB-0	DAWSON RATED FUND 6-R3 LP - ABS	05/15/2026	Direct		171,751	171,751	171,751	160,993						171,751				6,196	05/15/2035	1.G PL
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					580,322	580,322	580,322	566,929						577,687		2,635	2,635	29,193	XXX	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
00038Q-AA-6	AASET 242 A - ABS	06/16/2026	Paydown		38,455	38,455	38,455	38,115		340		340		38,455				950	09/16/2049	1.F FE
00039N-AA-2	AASET 252 A - ABS	06/16/2026	Paydown		140,958	140,958	141,296	141,275		(317)		(317)		140,958				2,810	06/16/2050	1.F FE
00166N-AA-7	ALTDE 251 A - ABS	06/15/2026	Paydown		15,821	15,821	15,682	15,684		137		137		15,821				341	08/15/2050	1.F FE
00255J-AA-8	AASET 241A A1 - ABS	06/16/2026	Paydown		247,612	247,612	248,732	247,221		391		391		247,612				6,454	05/17/2049	1.G FE
01983K-AA-2	ALLO 231 A2 - ABS	06/03/2026	Paydown		1,500,000	1,500,000	1,452,188	1,472,166		27,834		27,834		1,500,000				57,900	06/20/2053	1.G FE
05377R-GJ-7	AESOP 232 A - ABS	06/20/2026	Paydown		400,000	400,000	399,970	399,977		23		23		400,000				9,533	10/20/2027	1.A FE
09229C-AA-7	BBIRD 2021-1 A - ABS	06/15/2026	Paydown		99,638	99,638	99,635	99,637		1		1		99,638				1,014	07/15/2046	1.F FE
12510H-AX-8	CAUTO 242 A2 - ABS	06/15/2026	Paydown		206	206	199	200		6		6		206				5	05/15/2054	1.E FE
14855M-AA-6	CLAST 2019-1 A - ABS	05/15/2026	Paydown		19,866	19,866	19,866	19,799		67		67		19,866				263	04/15/2039	2.A FE
14855X-AA-2	CLAST 252 A - ABS	06/15/2026	Paydown		26,780	26,781	26,780	26,780						26,781				610	08/15/2050	1.F FE
165183-DE-1	CFII 241 A1 - ABS	06/15/2026	Paydown		268,284	268,284	268,284	268,284						268,284				6,225	05/15/2036	1.A FE
30332Y-AD-3	FI 241 A2 - ABS	06/15/2026	Paydown		1,024	1,024	1,024	1,024						1,024				22	10/15/2054	1.C FE
43990E-AA-9	HORZN 241 A - ABS	06/15/2026	Paydown		62,500	62,500	62,499	62,499		1		1		62,500				1,400	09/15/2049	1.F FE
440405-AE-8	HORZN 181 A - ABS	06/15/2026	Paydown		104,330	104,330	104,328	104,330						104,330				2,087	12/15/2038	2.C FE
44040H-AA-0	HORZN 2019 A - ABS	06/15/2026	Paydown		22,469	22,469	22,469	22,400		69		69		22,469				348	07/15/2039	2.B FE
50543L-AA-0	LAFL 2016 A1 - ABS	06/15/2026	Paydown		121,299	121,299	118,946	121,299						121,299				1,976	01/15/2042	3.A FE
55293W-AA-7	MAPSL 261 A - ABS	06/15/2026	Paydown		76,368	76,368	76,367			1		1		76,368				1,149	01/17/2051	1.F FE
62946A-AD-6	NPRL 2017-1 A2 - ABS	04/20/2026	Paydown		1,546,143	1,546,143	1,384,764			161,379		161,379		1,546,143				10,872	10/21/2047	2.A FE
71711G-AA-3	PHNTOM 2026-1 A - ABS	06/15/2026	Paydown		8,784	8,784	8,784							8,784				118	01/17/2051	1.F FE
78449A-AA-0	SLAM 2021-1 A - ABS	06/15/2026	Paydown		66,800	66,800	66,798	66,826		(26)		(26)		66,800				677	06/15/2046	1.F FE
83100A-AA-0	SLAM 241 A - ABS	06/15/2026	Paydown		52,246	52,246	52,244	52,141		104		104		52,246				1,161	09/15/2049	1.F 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		2,369	2,369	2,368			1		1		2,369				20	04/17/2056	1.C FE
88035K-AA-7	TENET 241 A1 - ABS	06/20/2026	Paydown		146	146	146	146						146				3	10/20/2054	1.C FE
89683L-AA-8	TRP 212 A - RMBS	06/17/2026	Paydown		62,439	62,439	59,941	61,636		803		803		62,439				526	06/20/2051	1.F FE
90352W-AD-6	STEAM 2021-1 A - ABS	06/28/2026	Paydown		58,573	58,573	55,335	55,816		2,756		2,756		58,573				586	02/28/2051	1.F FE
92873R-AB-7	VFIN 2024-1 B - ABS	05/15/2026	Paydown		80,643	80,643	80,643	80,643						80,643				1,815	06/15/2037	1.F FE
97063R-AA-8	WESTF 2025-A A - ABS	06/15/2026	Paydown		10,681	10,681	10,681	10,639		42		42		10,681				253	06/15/2050	1.F FE
970910-AA-3	WESTF 2025-B A - ABS	06/15/2026	Paydown		16,332	16,332	16,331	16,331						16,332				349	12/15/2050	1.F FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					5,075,197	5,075,197	4,859,185	3,384,867		193,615		193,615		5,075,197				109,720	XXX	XXX
25512V-AA-7	DEC 6 NTS - ABS	04/28/2026	Paydown		35,699	35,699	34,761	33,459		2,240		2,240		35,699				55,116	11/28/2039	2.A FE
25512V-AA-7	DEC 6 NTS - ABS	06/02/2026	Paydown		1,950,990	1,927,951	1,877,270	1,850,618		77,333		77,333		1,927,951				23,039	11/28/2039	2.A FE
552339-AA-1	LYRA 242 A2 - ABS	06/20/2026	Paydown		109	109	106	105		3		3		109				3	12/20/2064	1.F FE
693342-AF-4	PCG 2022-B A1 - ABS	06/01/2026	Paydown		170,623	170,623	165,594	165,648		4,975		4,975		170,623				3,431	06/01/2033	1.A FE
71710T-AG-3	PCG 2024-A A1 - ABS	06/01/2026	Paydown		234,082	234,082	234,076	234,150		(68)		(68)		234,082				5,662	06/01/2035	1.A FE
864300-AA-6	SUBWAY 2024-1 A21 - ABS	04/30/2026	Paydown		9,250	9,250	9,250	9,250						9,250				279	07/30/2054	2.B FE
91825N-AE-1	VCRRL 4 A3 - ABS	04/20/2026	Paydown		258,761	258,761	258,761	258,761						258,761				6,321	04/20/2035	1.F FE
92243R-AA-2	VCRRL 2021-1 A - ABS	04/20/2026	Paydown		451,274	451,274	424,058			27,216		27,216		451,274				2,428	10/20/2031	1.F FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					3,110,788	3,087,749	3,003,876	2,551,992		111,699		111,699		3,087,749				96,280	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					74,946,821	75,083,574	73,754,328	58,008,052	35,421	1,090,559		1,125,981		74,887,260		36,522	36,522	1,594,185	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)																			XXX	XXX
1909999997. Total - asset-backed securities - Part 4					74,946,821	75,083,574	73,754,328	58,008,052	35,421	1,090,559		1,125,981		74,887,260		36,522	36,522	1,594,185	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					74,946,821	75,083,574	73,754,328	58,008,052	35,421	1,090,559		1,125,981		74,887,260		36,522	36,522	1,594,185	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					154,061,047	155,295,546	153,663,446	127,350,161	77,122	1,259,092	383,973	952,241		153,636,934		(700,497)	(700,497)	5,610,529	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

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
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					154,061,047	XXX	153,663,446	127,350,161	77,122	1,259,092	383,973	952,241		153,636,934		(700,497)	(700,497)	5,610,529	XXX	XXX

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

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	*
JPMorgan Chase Bank, NA .... New York, New York		2.990			25,949,577	6,066,220	11,616,478	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX			330	300	483	XXX
0199999. Totals - open depositories	XXX	XXX			25,949,907	6,066,520	11,616,961	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			25,949,907	6,066,520	11,616,961	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX			25,949,907	6,066,520	11,616,961	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
	FEDERAL HOME LOAN BANKS		06/30/2026	0.000	07/01/2026	6,600,000		625
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)						6,600,000		625
0489999999. Total - issuer credit obligations (unaffiliated)						6,600,000		625
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations						6,600,000		625
31607A-70-3	FIDELITY IMM:GOVT INSTL		06/30/2026	3.580		1,123,392		3,424
4812A2-60-3	JPMORGAN:PRIME MM INST		06/30/2026	3.650		6,396		115
4812C2-68-4	JPMORGAN:US GVT MM INST		06/30/2026	3.500		8,848		152
857492-70-6	SS INST INV:US GV MM PRM		06/30/2026	3.590		378,508		24,443
8309999999. Subtotal - all other money market mutual funds						1,517,144		28,133
8589999999. Total cash equivalents (unaffiliated)						8,117,144		28,758
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						8,117,144		28,758