QUARTERLY STATEMENT

OF THE

SELECTIVE INSURANCE COMPANY OF AMERICA

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
MARCH 31, 2026

PROPERTY AND CASUALTY

2026

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2026

OF THE CONDITION AND AFFAIRS OF THE

SELECTIVE INSURANCE COMPANY OF AMERICA

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 40 Wantage Avenue (Street and Number)

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

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

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

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

Internet Website Address www.selective.com

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of New Jersey
County of Sussex SS

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

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

Subscribed and sworn to before me this 15th day of APRIL, 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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	2,786,128,210		2,786,128,210	2,670,522,334
2.	Stocks:				
	2.1 Preferred stocks	16,536,724		16,536,724	16,553,955
	2.2 Common stocks	219,637,886		219,637,886	217,779,282
3.	Mortgage loans on real estate:				
	3.1 First liens	153,131,190		153,131,190	152,466,174
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)				
	4.2 Properties held for the production of income (less $ .... encumbrances)				
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ (6,214,693)), cash equivalents ($ 87,333,012) and short-term investments ($ 616,524)	82,320,879	586,036	81,734,843	318,232,717
6.	Contract loans (including $ .... premium notes)				
7.	Derivatives				
8.	Other invested assets	250,160,056	1,075,872	249,084,184	259,758,998
9.	Receivables for securities	4,666,724		4,666,724	2,051,271
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	3,512,581,669	1,661,908	3,510,919,761	3,637,364,731
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	24,485,914		24,485,914	24,112,353
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	256,048,437	6,796,759	249,251,678	342,799,016
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 16,071,511 earned but unbilled premiums)	429,651,096	2,798,873	426,852,223	412,899,602
	15.3 Accrued retrospective premiums ($ 196,587) and contracts subject to redetermination ($ ....)	196,587	19,266	177,321	350,200
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	193,032,385		193,032,385	148,440,765
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	76,008,492		76,008,492	70,948,058
19.	Guaranty funds receivable or on deposit	105,112		105,112	152,696
20.	Electronic data processing equipment and software	59,511,957	51,923,901	7,588,056	8,434,434
21.	Furniture and equipment, including health care delivery assets ($ ....)	19,304,072	19,304,072		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	59,170,697		59,170,697	28,394,009
24.	Health care ($ ....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	67,491,645	30,209,152	37,282,493	35,853,008
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,697,588,063	112,713,931	4,584,874,132	4,709,748,872
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	4,697,588,063	112,713,931	4,584,874,132	4,709,748,872
	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	17,735,894		17,735,894	17,253,132
2502.	Equities and deposits in pools and associations	6,459,952		6,459,952	7,778,414
2503.	Other assets	30,331,574	17,244,927	13,086,647	10,821,462
2598.	Summary of remaining write-ins for Line 25 from overflow page	12,964,225	12,964,225		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	67,491,645	30,209,152	37,282,493	35,853,008

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 196,240,496)	1,750,907,101	1,691,737,094
2.	Reinsurance payable on paid losses and loss adjustment expenses	176,342,089	121,666,140
3.	Loss adjustment expenses	337,746,704	330,689,628
4.	Commissions payable, contingent commissions and other similar charges	30,222,407	56,182,625
5.	Other expenses (excluding taxes, licenses and fees)	28,020,070	35,419,278
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	9,674,349	12,991,820
7.1	Current federal and foreign income taxes (including $ 61,837 on realized capital gains (losses))	18,410,966	9,809,319
7.2	Net deferred tax liability		
8.	Borrowed money $ .... and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 1,721,157,337 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)	796,000,324	793,340,287
10.	Advance premium	2,940,475	4,335,691
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	2,590,715	2,591,705
12.	Ceded reinsurance premiums payable (net of ceding commissions)	162,109,632	270,288,532
13.	Funds held by company under reinsurance treaties	4,328	4,328
14.	Amounts withheld or retained by company for account of others	3,884,338	3,176,540
15.	Remittances and items not allocated		
16.	Provision for reinsurance (including $ 105,369 certified)	1,705,818	1,705,818
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	17,205,051	146,430,679
20.	Derivatives		
21.	Payable for securities	38,720,305	18,636,809
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ 0 and interest thereon $		
25.	Aggregate write-ins for liabilities	25,573,113	25,785,567
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,402,057,785	3,524,791,860
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	3,402,057,785	3,524,791,860
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock	4,400,000	4,400,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	188,313,867	188,313,867
35.	Unassigned funds (surplus)	990,102,480	992,243,145
36.	Less treasury stock, at cost:		
	36.1 .... shares common (value included in Line 30 $ ....)		
	36.2 .... shares preferred (value included in Line 31 $ ....)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	1,182,816,347	1,184,957,012
38.	Totals (Page 2, Line 28, Col. 3)	4,584,874,132	4,709,748,872
	DETAILS OF WRITE-INS		
2501.	Other liabilities	18,884,232	18,885,027
2502.	Unpresented checks for escheatment	5,718,058	5,954,462
2503.	Liability for accrued pension benefits	412,348	413,973
2598.	Summary of remaining write-ins for Line 25 from overflow page	558,475	532,105
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	25,573,113	25,785,567
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)		
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 353,170,030)	354,570,960	336,714,207	1,377,755,511
	1.2 Assumed (written $ 909,068,505)	899,582,816	858,319,708	3,534,320,501
	1.3 Ceded (written $ 870,075,921)	864,651,199	824,231,798	3,386,253,350
	1.4 Net (written $ 392,162,614)	389,502,577	370,802,117	1,525,822,662
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 229,110,427):			
	2.1 Direct	179,523,809	182,812,153	828,311,191
	2.2 Assumed	536,995,367	486,716,911	2,005,687,427
	2.3 Ceded	492,182,390	463,617,811	1,968,689,702
	2.4 Net	224,336,786	205,911,253	865,308,916
3.	Loss adjustment expenses incurred	36,583,248	32,869,771	145,120,519
4.	Other underwriting expenses incurred	122,027,873	121,451,875	480,299,579
5.	Aggregate write-ins for underwriting deductions	18,802	62,846	325,430
6.	Total underwriting deductions (Lines 2 through 5)	382,966,709	360,295,745	1,491,054,444
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	6,535,868	10,506,372	34,768,218
	INVESTMENT INCOME			
9.	Net investment income earned	41,763,498	34,382,577	162,019,068
10.	Net realized capital gains (losses) less capital gains tax of $ 61,837	(8,784,445)	(1,367,493)	(3,404,550)
11.	Net investment gain (loss) (Lines 9 + 10)	32,979,053	33,015,084	158,614,518
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 89,003 amount charged off $ 715,196)	(626,193)	(852,854)	(2,908,302)
13.	Finance and service charges not included in premiums	789,350	872,632	3,375,700
14.	Aggregate write-ins for miscellaneous income	1,608,403	1,023,570	6,591,228
15.	Total other income (Lines 12 through 14)	1,771,560	1,043,348	7,058,626
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	41,286,481	44,564,804	200,441,362
17.	Dividends to policyholders	223,868	314,592	1,165,511
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	41,062,613	44,250,212	199,275,851
19.	Federal and foreign income taxes incurred	8,539,810	8,952,843	32,741,604
20.	Net income (Line 18 minus Line 19)(to Line 22)	32,522,803	35,297,369	166,534,247
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	1,184,957,012	997,472,396	997,472,396
22.	Net income (from Line 20)	32,522,803	35,297,369	166,534,247
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 681,106	2,562,256	(1,689,363)	4,249,644
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	5,753,498	4,097,975	6,185,828
27.	Change in nonadmitted assets	(13,234,269)	(7,881,422)	(18,291,523)
28.	Change in provision for reinsurance			(595,261)
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (stock dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in		27,500,000	27,500,000
	33.2 Transferred to capital (stock dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) home office			
35.	Dividends to stockholders	(29,997,000)		
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	252,047	272,992	1,901,681
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(2,140,665)	57,597,551	187,484,616
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,182,816,347	1,055,069,947	1,184,957,012
	DETAILS OF WRITE-INS			
0501.	Miscellaneous expense	12,204	36,049	206,318
0502.	Commercial Auto Insurance Procedure premium deficiency	6,598	26,797	119,112
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	18,802	62,846	325,430
1401.	Other income	1,608,403	1,023,570	6,591,228
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	1,608,403	1,023,570	6,591,228
3701.	Change in pension liability	1,624	812	(91,033)
3702.	Change in overfunded pension plan asset	250,423	272,180	1,992,714
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	252,047	272,992	1,901,681

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	362,647,548	437,279,993	1,517,075,074
2.	Net investment income	41,279,943	36,081,872	162,226,981
3.	Miscellaneous income	4,424,013	4,942,988	9,971,757
4.	Total (Lines 1 to 3)	408,351,504	478,304,853	1,689,273,812
5.	Benefit and loss related payments	155,082,450	172,781,914	679,066,410
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	192,735,540	176,234,329	577,549,415
8.	Dividends paid to policyholders	224,857	414,206	1,480,769
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)		(1,689,187)	33,562,063
10.	Total (Lines 5 through 9)	348,042,847	347,741,262	1,291,658,657
11.	Net cash from operations (Line 4 minus Line 10)	60,308,657	130,563,591	397,615,155
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	224,632,121	127,325,144	665,489,694
	12.2 Stocks		6,336,461	12,928,928
	12.3 Mortgage loans	2,998,319	726,670	14,128,130
	12.4 Real estate			
	12.5 Other invested assets	29,125,234	9,677,294	26,616,676
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(949)	901
	12.7 Miscellaneous proceeds	17,461,470		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	274,217,144	144,064,620	719,164,329
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	340,251,815	218,801,122	912,515,071
	13.2 Stocks	1,612,369	52,523,904	132,584,252
	13.3 Mortgage loans	3,663,335	17,518,708	38,513,688
	13.4 Real estate			
	13.5 Other invested assets	23,479,535	15,281,853	59,127,776
	13.6 Miscellaneous applications		5,526,501	25,327,923
	13.7 Total investments acquired (Lines 13.1 to 13.6)	369,007,054	309,652,088	1,168,068,710
14.	Net increase/(decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(94,789,910)	(165,587,468)	(448,904,381)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock		27,500,000	27,500,000
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders	29,997,000		
	16.6 Other cash provided (applied)	(172,019,621)	(46,648,574)	45,042,155
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(202,016,621)	(19,148,574)	72,542,155
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(236,497,874)	(54,172,451)	21,252,929
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	318,818,753	297,565,824	297,565,824
	19.2 End of period (Line 18 plus Line 19.1)	82,320,879	243,393,373	318,818,753

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

20.0001.	Non-cash purchase of property and equipment	4,541	101,438	673,075
20.0002.	Exchange of bond securities		265,916	3,641,086
20.0003.	Short term bond exchange from Schedule DA to Schedule D			253,274
20.0004.	Conversion of commercial mortgage loan to alternative investment			3,300,000

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	3/31/2026	12/31/2025
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 32,522,803	$ 166,534,247
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:				$ -	$ -
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				$ -	$ -
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 32,522,803	$ 166,534,247
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 1,182,816,347	$ 1,184,957,012
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				$ -	$ -
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				$ -	$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,182,816,347	$ 1,184,957,012

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

No change

C. Accounting Policy

Investments

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

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

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

D. Going Concern

None

NOTE 2 Accounting Changes and Corrections of Errors

A. Correction of Errors

None

B. Accounting Changes

None

NOTE 3 Business Combinations and Goodwill

None

NOTE 4 Discontinued Operations

None

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No significant change.

B. Debt Restructuring

The Company did not restructure any debt.

C. Reverse Mortgages

The Company did not invest in reverse mortgages.

NOTES TO FINANCIAL STATEMENTS

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) As of March 31,2026, the Company held the following investments which required OTTI charges due to the present value of expected cash flows being less than amortized cost:

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
87289B-AJ-3	$ 1,089,686	$ 608,132	$ 481,554	$ 608,132	$ 71,258	03/31/2026

(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 March 31, 2026 and December 31, 2025:

March 31, 2026	
a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ (9,752,270)
2. 12 Months or Longer	$ (27,870,216)
b) The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 646,168,769
2. 12 Months or Longer	$ 412,951,832
December 31, 2025	
a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ (4,746,972)
2. 12 Months or Longer	$ (24,360,616)
b) The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 308,638,497
2. 12 Months or Longer	$ 452,581,218

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

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

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

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

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

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

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

K. Investments in Tax Credit Structures (tax credit investments)
No significant change.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
c. Subject to repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
d. Subject to reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
e. Subject to dollar repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
f. Subject to dollar reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
g. Placed under option contracts	$ -	$ -	$ -	$ -	$ -	$ -	$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	$ -	$ -	$ -	$ -	$ -
i. FHLB capital stock	$ 923,000	$ -	$ -	$ -	$ 923,000	$ 923,000	$ -
j. On deposit with states	$ 6,354,450	$ -	$ -	$ -	$ 6,354,450	$ 6,347,197	$ 7,253
k. On deposit with other regulatory bodies	$ 59,715	$ -	$ -	$ -	$ 59,715	$ 59,687	$ 28
l. Pledged collateral to FHLB (including assets backing funding agreements)	$25,709,887	$ -	$ -	$ -	$25,709,887	$26,492,847	$ (782,960)
m. Pledged as collateral not captured in other categories		$ -	$ -	$ -	$ -	$ -	$ -
n. Other restricted assets	$ -	$ -	$ -	$ -	$ -	$ -	$ -
o. Collateral assets received and on balance sheet	$ 586,036	$ -	$ -	$ -	$ 586,036	$ 586,036	$ -
p. Assets held under modco reinsurance agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
q. Assets held under funds withheld reinsurance agreements	$ 4,328	$ -	$ -	$ -	$ 4,328	$ 4,328	$ -
r. Total restricted assets (Sum of a through q)	$33,637,416	$ -	$ -	$ -	$33,637,416	$34,413,095	$ (775,679)

(a) Subset of Column 1

(b) Subset of Column 3

Restricted Asset Category	Current Year						
	8	9	Percentage		12	13	14
	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)	Reported in General Interroga-tories	Difference from Note and GI	GI Ref
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
b. Collateral held under security lending agreements	$ -	$ -	0.000%	0.000%			25.04 + 25.05
c. Subject to repurchase agreements	$ -	$ -	0.000%	0.000%			26.21
d. Subject to reverse repurchase agreements	$ -	$ -	0.000%	0.000%			26.22
e. Subject to dollar repurchase agreements	$ -	$ -	0.000%	0.000%			26.23
f. Subject to dollar reverse repurchase agreements	$ -	$ -	0.000%	0.000%			26.24
g. Placed under option contracts	$ -	$ -	0.000%	0.000%			26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	0.000%	0.000%			26.26
i. FHLB capital stock	$ -	$ 923,000	0.020%	0.020%			26.27
j. On deposit with states	$ -	$ 6,354,450	0.135%	0.139%			26.28
k. On deposit with other regulatory bodies	$ -	$ 59,715	0.001%	0.001%			26.29
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ -	$25,709,887	0.547%	0.561%			26.31
m. Pledged as collateral not captured in other categories	$ -	$ -	0.000%	0.000%			26.30
n. Other restricted assets	$ -	$ -	0.000%	0.000%			26.32
o. Collateral assets received and on balance sheet	$ 586,036	$ -	0.012%	0.000%	XXX	XXX	XXX
p. Assets held under modco reinsurance agreements	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements	$ -	$ 4,328	0.000%	0.000%	XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	$ 586,036	$33,051,380	0.716%	0.721%	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

NOTES TO FINANCIAL STATEMENTS

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

Assets	1 (BACV) Collateral ***	2 (BACV) Modco ****	3 (BACV) FWH *****	4 Fair Value Collateral	5 Fair Value Modco	6 Fair Value FWH	7 % of BACV to Total Assets (Admitted and Nonadmitted)*	8 % of BACV to Total Admitted Assets **
General Account: a. Cash, Cash Equivalents and Short -Term Investments	$ 586,036	$ -	$ 4,328	$ -	$ -	$ -	0.013%	0.013%
b. Schedule D, Part 1, Section 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
c. Schedule D, Part 1, Section 2	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
d. Schedule D, Part 2, Section 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
e. Schedule D, Part 2, Section 2	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
f. Schedule B	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
g. Schedule A	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
h. Schedule BA, Part 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
i. Schedule DL, Part 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
j. Other	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	$ 586,036	$ -	$ 4,328	$ -	$ -	$ -	0.013%	0.013%
l. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Protected Cell: m. Cash, Cash Equivalents and Short-Term Investments	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
n. Schedule D, Part 1, Section 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
o. Schedule D, Part 1, Section 2	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
p. Schedule D, Part 2, Section 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
q. Schedule D, Part 2, Section 2	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
r. Schedule B	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
s. Schedule A	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
t. Schedule BA, Part 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
u. Schedule DL, Part 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
v. Other	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
x. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

		1	2
		Amount	% of Liability to Total Liabilities #
y.	Recognized Obligation to Return Collateral Asset (General Account)	$ 586,036	0.017%
z.	Recognized Obligation to Return Collateral Asset (Protected Cell)		0.000%
aa.	Recognized Obligation for Modco assets (General Account)		0.000%
bb.	Recognized Obligation for Modco assets (Protected Cell)		0.000%
cc.	Recognized Obligation for FWH (excluding Modco) assets (General Account)	$ 4,328	0.000%
dd.	Recognized Obligation for FWH (excluding Modco) assets (Protected Cell)		0.000%

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

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

   None

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

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

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

P. Short Sales
The Company had no short sales.

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

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

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

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

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

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

NOTES TO FINANCIAL STATEMENTS

NOTE 7 Investment Income

A, B. The Company has no investment income due and accrued that was nonadmitted at March 31, 2026.

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

D. The aggregate deferred interest.
None

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance.
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 $29,997,000 and $0 to SIGI for the three months ended March 31, 2026 and March 31, 2025, respectively. 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 March 31, 2026 and December 31, 2025 as follows:

	March 31, 2026	December 31, 2025
SWIC	-	19,013,323
SICSE	-	65,319,558
SICSC	10,665,977	28,799,228
SICNY	3,866,263	5,122,107
SICNE	-	8,180,336
SAICNJ	-	1,054,631
SCIC	2,672,811	10,119,232
SFCIC	-	8,822,264
Total	17,205,051	146,430,679

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

	March 31, 2026	December 31, 2025
SWIC	5,445,706	-
SICSE	2,575,862	-
SICNE	5,338,833	-
SAICNJ	3,318,460	-
MUSIC	40,962,642	15,904,323
SFCIC	1,399,720	-
SRM	100,911	90,257
SIGI (The Parent)	28,563	12,399,429
Total	59,170,697	28,394,009

All balances are settled within 60 days.

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

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

G. Changes in ownership of outstanding shares:
None

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

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

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

K. Investment in a foreign insurance subsidiary:
None

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

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

NOTES TO FINANCIAL STATEMENTS

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

O. SCA or SSAP 48 Entity Loss Tracking

March 31, 2026

1 Entity	2 Reporting Entity's Share of Net Income (Loss)	3 Accumulated Share of Net Income (Losses)	4 Reporting Entity's Share of Equity, Including Negative Equity	5 Guaranteed Obligation / Commit-ment for Financial Support (Yes/No)	6 Amount of the Recognized Guarantee Under SSAP No. 5
Ivy Hill Revolver Funding LP	$ 18,251	$ -	$ (553,925)	No	$ -
Veritas Capital Fund IX, LP	$ (46,789)	$ -	$ 28,570	No	$ -

December 31, 2025

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

NOTE 11 Debt

A. The Company did not have debt outstanding.

B. FHLB (Federal Home Loan Bank) Agreements

(1) In the fourth quarter of 2015, the Company became a member of the Federal Home Loan Bank of New York ("FHLBNY"). The Company's membership in the FHLBNY provides access to both short-term and long-term liquidity needs. As of March 2026, the Company has pledged collateral with a market value of $24,465,381 and has no outstanding borrowings.

(2) FHLB Capital Stock

a. Aggregate Totals

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

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

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

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 923,000	$ 923,000	$ -	$ -	$ -	$ -

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Protected Cell Account Total Collateral Pledged (Lines 2+3)	$ 24,465,381	$ 25,709,887	$ -
2. Current Year General Account Total Collateral Pledged	$ 24,465,381	$ 25,709,887	$ -
3. Current Year Protected Cell Account Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Protected Cell Account Total Collateral Pledged	$ 25,445,028	$ 26,492,847	$ -

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

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount Pledged During Reporting Period

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

(4) Borrowing from FHLB

a. Amount as of Reporting Date

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

b. Maximum Amount During Reporting Period (Current Year)

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

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

c. FHLB - Prepayment Obligations

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

C. Unused commitments and lines of credit for financing arrangements:

The following describes all unused commitments as of March 31, 2026. The Company’s statutory borrowing capacity, as defined under relevant corporate and regulatory requirements, is further constrained by the financial covenants and obligations set forth in its loan agreements and other agreements. Under these requirements, the maximum the Company could borrow at any time is $470,974,887.

(1) In 2006, the Company entered into an intercompany revolving demand loan agreement with its Parent Company, Selective Insurance Group, Inc., that allows the Company to borrow from the Parent. Borrowings are limited to 5% of the borrower's admitted assets as of the preceding year-end. Borrowings are payable on demand, and the borrowing interest rate is determined by the "Federal Funds Effective Rate" published by the Wall Street Journal. As of March 31, 2026, the Company did not have any outstanding borrowings from the Parent, and had a borrowing capacity under the agreement of $235,487,444.

(2) In the fourth quarter of 2015, the Company became a member of the Federal Home Loan Bank of New York ("FHLBNY"). The Company's membership in the FHLBNY provides access to both short-term and long-term liquidity needs. Borrowings are limited to 10% of the Company's admitted assets as of the preceding year-end. As of March 2026, the Company had $470,974,887 in available borrowing capacity from the FHLBNY.

	Current Year		Prior Year	
	Unused Commitments	Unused Lines Of Credit	Unused Commitments	Unused Lines Of Credit
1. Short-Term (contracts terminating in 12 months or less)	$ -	$ -	$ -	$ -
2. Long-Term (contracts terminating in more than 12 months)	$ 706,462,331	$ -	$ 706,462,331	$ -
3. Total	$ 706,462,331	$ -	$ 706,462,331	$ -

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

A. Defined Benefit Plan

	Pension Benefits	
	2026	2025
(4) Components of net periodic benefit cost		
a. Service cost	$ -	$ -
b. Interest cost	$ 1,182,582	$ 1,271,432
c. Expected return on plan assets	$ (1,850,448)	$ (1,708,473)
d. Transition asset or obligation	$ -	$ -
e. Gains and losses	$ 250,423	$ 272,180
f. Prior service cost or credit	$ -	$ -
g. Gain or loss recognized due to a settlement or curtailment	$ -	$ -
h. Total net periodic benefit cost	$ (417,443)	$ (164,861)

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

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

B. Investment policies and strategies:
No change

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

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

E. Defined Contribution Plan
No significant change

F. Multiemployer Plans
None

G. Consolidated/Holding Company Plans
None

H. Postemployment Benefits and Compensated Absences
None

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

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

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

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

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

D. The Company paid ordinary dividends as follows:

	2026	2025
March	29,997,000	-

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

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

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

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

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

J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains/(losses) is $ 32,992,789

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

NOTES TO FINANCIAL STATEMENTS

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

March 31, 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	$ -	$ 56,917,157	$ -	$ -	$ 56,917,157
Bonds: Asset-Backed Securities	$ -	$ 21,836,510	$ 14,490,281	$ -	$ 36,326,791
Preferred Stock: Industrial and Misc	$ 1,802,879	$ -	$ 14,733,845	$ -	$ 16,536,724
Common Stock: Industrial and Misc	$ 4,956,156	$ -	$ 923,000	$ 33,581,994	$ 39,461,150
Common Stock: Closed-End Funds	$ -	$ -	$ -	$ 126,752,236	$ 126,752,236
Common Stock: Exchange Traded Funds	$ 53,424,500	$ -	$ -	$ -	$ 53,424,500
Short-Term Investments	$ -	$ 616,524	$ -	$ -	$ 616,524
Cash Equivalents	$ 87,333,012	$ -	$ -	$ -	$ 87,333,012
Total assets at fair value/NAV	$ 147,516,547	$ 79,370,191	$ 30,147,126	$ 160,334,230	$ 417,368,094

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

December 31, 2025

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

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

NOTES TO FINANCIAL STATEMENTS

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

March 31, 2026

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Bonds: Asset-Backed Securities	$ 2,757,269	$11,789,971	$ -	$ -	$ (44,875)	$ -	$ -	$ -	$ (12,084)	$ 14,490,281
Common Stock: Industrial and Misc	$ 923,000	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 923,000
Preferred Stock: Industrial and Misc	$ 14,715,055	$ -	$ -	$ -	$ 18,790	$ -	$ -	$ -	$ -	$ 14,733,845
Total Assets	$ 18,395,324	$11,789,971	$ -	$ -	$ (26,085)	$ -	$ -	$ -	$ (12,084)	$ 30,147,126

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

December 31, 2025

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

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

(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.

March 31, 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	$ 1,006,859,665	$ 1,036,894,972	$ 15,880,705	$ 838,307,858	$ 152,671,102	$ -	$ -
Bonds: Asset-Backed Securities	$ 1,724,291,643	$ 1,749,233,238	$ -	$ 1,335,286,797	$ 389,004,846	$ -	$ -
Preferred Stock	$ 16,536,724	$ 16,536,724	$ 1,802,879	$ -	$ 14,733,845	$ -	$ -
Common Stock	$ 219,637,886	$ 219,637,886	$ 58,380,656	$ -	$ 923,000	$ 160,334,230	$ -
Mortgage Loans	$ 150,100,542	$ 153,131,190	$ -	$ 9,556,968	$ 140,543,574	$ -	$ -
Short-Term Investments	$ 616,524	$ 616,524	$ -	$ 616,524	$ -	$ -	$ -
Cash Equivalents	$ 87,333,012	$ 87,333,012	$ 87,333,012	$ -	$ -	$ -	$ -
Other Invested Assets: Residual Tranches	$ 52,002,129	$ 48,389,186	$ -	$ 8,014,434	$ 43,987,695	$ -	$ -
Other Invested Assets: Unaffiliated Surplus Notes	$ 1,221,489	$ 1,478,433	$ -	$ 1,221,489	$ -	$ -	$ -

December 31, 2025

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

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

NOTES TO FINANCIAL STATEMENTS

D. Not Practicable to Estimate Fair Value

As at March 31, 2026, the Company did not have any financial instruments for which it was not practicable to estimate fair value.

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

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

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

The Company holds nine investments recorded at NAV in accordance with SSAP No. 100R totaling $160,334,230. The Company has unfunded commitments of $17,765,477 related to these investment at March 31, 2026. Two positions ($17,432,130) are private business development companies that invest in private equity sponsored, senior secured loans for middle market companies. Redemption of these securities by the investor is limited but typically will occur via listing by the issuer on a major exchange, merger with another of the issuer's entities, tender offers or liquidation of the position initiated by the issuer. One position ($16,149,864) is a Real Estate Investment Trust focused on commercial real estate lending. Redemption is restricted by the issuer until the investment trust reaches a specified dollar threshold or maturity. The remaining positions ($126,752,236) are interval funds. These funds offer to buy back a stated portion of their shares from shareholders at a price based on net asset value. We do not expect any of these investments to be sold below NAV.

NOTE 21 Other Items

A. Unusual or Infrequent Items

None

B. Troubled Debt Restructuring: Debtors

None

C. Other Disclosures

None

D. Business Interruption Insurance Recoveries

None

E. State Transferable and Non-transferable Tax Credits

No significant change

F. Subprime Mortgage Related Risk Exposure

No significant change

G. Insurance-Linked Securities (ILS) Contracts

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

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 did not have any reinsurance recoverable items in dispute.

C. Reinsurance Assumed and Ceded

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

D. Uncollectible Reinsurance

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

E. Commutation of Reinsurance Reflected in Income and Expenses.

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

F. Retroactive Reinsurance

None

G. Reinsurance Accounted for as a Deposit

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

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

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

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

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

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation

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

K. Reinsurance Credit

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

NOTES TO FINANCIAL STATEMENTS

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

B. Policy of recording accrued retrospective premiums:
No change

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

D. Medical loss ratio rebates required pursuant to the Public Health Service Act.
None

E. Calculation of nonadmitted retrospective premium:
No significant change

F. Risk Sharing Provisions of the Affordable Care Act

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

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

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

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

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

NOTE 25 Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2025 were $2,022.4 million. As of March 31, 2026, $159.0 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 $1,858.4 million. Therefore, there has been $5.0 million of favorable prior-year development from December 2025 to March 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

NOTES TO FINANCIAL STATEMENTS

NOTE 29 Participating Policies

None

NOTE 30 Premium Deficiency Reserves

No significant change

NOTE 31 High Deductibles

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

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

None

NOTE 33 Asbestos/Environmental Reserves

No significant change

NOTE 34 Subscriber Savings Accounts

None

NOTE 35 Multiple Peril Crop Insurance

None

NOTE 36 Financial Guaranty Insurance

None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ...... $ 28,563

INVESTMENT

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

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

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

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

13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$	$
13.22	Preferred Stock	$	$
13.23	Common Stock	$	$
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$ 10,581,516	$ 10,068,445
13.26	All Other	$ 25,000,000	$
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 35,581,516	$ 10,068,445
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$ 10,581,516	$ 10,068,445

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

16.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

....

18. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
 a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 b. Issuer or obligor is current on all contracted interest and principal payments.
 c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

GENERAL INTERROGATORIES

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

   5.1 A&H loss percent .... %

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

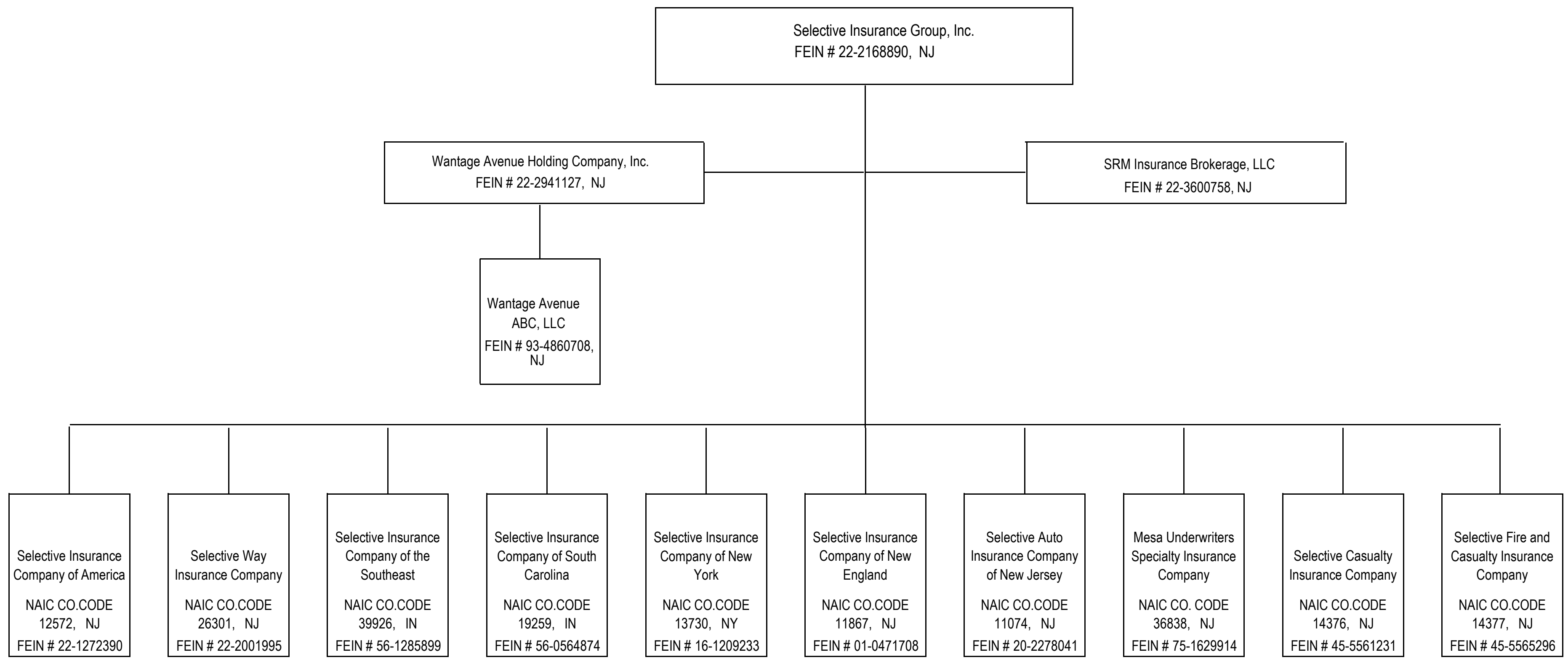
States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	2,119,689	1,824,028	239,257	208,445	2,526,476	1,394,374
2. Alaska AK	L	38,949	36,709			10,454	9,341
3. Arizona AZ	L	17,302,997	16,373,322	21,463,651	7,253,613	58,439,956	44,956,286
4. Arkansas AR	L	161,044	101,317			44,581	42,370
5. California CA	L	3,128,397	3,036,869	1,265,377	157,270	1,942,292	787,150
6. Colorado CO	L	17,443,146	16,554,766	3,626,012	5,247,869	39,930,828	26,229,673
7. Connecticut CT	L	15,743,185	18,882,208	12,086,038	11,587,198	77,715,633	68,558,074
8. Delaware DE	L	3,091,912	2,960,143	887,320	6,438,406	24,174,280	23,096,315
9. District of Columbia DC	L	1,206,767	1,613,689	128,868	124,027	8,501,567	8,310,112
10. Florida FL	N						
11. Georgia GA	L	17,491,804	19,507,293	7,152,469	13,314,851	78,158,679	67,138,944
12. Hawaii HI	L	3,434,261	2,493,908	(6,210)		2,140,173	951,101
13. Idaho ID	L	4,922,592	4,483,677	292,360	197,032	5,185,421	2,816,464
14. Illinois IL	L	17,508,232	19,618,419	8,028,382	11,845,532	67,753,076	52,095,615
15. Indiana IN	L	23,111,133	26,200,946	8,108,822	7,556,997	63,856,093	50,124,279
16. Iowa IA	L	4,601,021	4,249,944	1,042,016	2,407,022	7,622,183	7,488,702
17. Kansas KS	L	581,040	114,747	6,438		72,411	36,029
18. Kentucky KY	L	5,810,273	5,527,538	2,105,580	3,669,189	9,619,840	11,147,649
19. Louisiana LA	N						
20. Maine ME	L	679,344	316,537	70,861	84,409	576,542	160,857
21. Maryland MD	L	14,091,857	12,565,246	2,752,891	4,321,243	68,884,806	63,267,021
22. Massachusetts MA	L	8,939,191	9,656,909	2,341,121	3,805,245	35,259,655	28,890,470
23. Michigan MI	L	11,450,527	10,873,105	10,057,053	3,652,160	27,533,610	17,578,783
24. Minnesota MN	L	10,789,776	12,560,786	2,366,082	2,313,728	22,371,348	18,312,784
25. Mississippi MS	L	1,000	1,000			(219)	2,219
26. Missouri MO	L	5,074,090	4,766,712	1,939,954	4,005,941	13,757,637	10,672,598
27. Montana MT	L	49,082	62,341			14,348	13,850
28. Nebraska NE	L	258,986	226,844			71,106	64,094
29. Nevada NV	L	719,028	504,693	14,156		115,059	27,638
30. New Hampshire NH	L	2,168,171	2,653,337	274,200	1,682,562	6,691,547	4,568,767
31. New Jersey NJ	L	14,805,454	15,921,901	10,449,548	9,223,591	490,211,862	486,344,436
32. New Mexico NM	L	5,210,578	4,911,595	1,414,216	833,417	11,348,477	6,609,505
33. New York NY	L	26,470,600	26,624,694	11,249,787	5,626,569	184,172,414	167,001,451
34. North Carolina NC	L	22,262,957	22,541,334	10,949,217	17,795,982	70,917,973	76,502,798
35. North Dakota ND	L	50,691	50,117			11,069	11,069
36. Ohio OH	L	8,429,646	10,968,279	2,770,725	7,075,443	30,800,063	29,548,186
37. Oklahoma OK	N						
38. Oregon OR	L	1,704,203	996,684	385,279		1,180,151	143,557
39. Pennsylvania PA	L	27,200,548	26,567,785	9,802,591	9,991,343	154,356,110	133,271,270
40. Rhode Island RI	L	3,668,141	4,092,336	1,562,899	1,510,710	19,882,619	15,126,978
41. South Carolina SC	L	11,068,830	13,349,781	8,469,563	9,746,120	66,977,750	52,455,008
42. South Dakota SD	L		10,102			8,767	9,655
43. Tennessee TN	L	10,572,761	8,828,934	2,078,766	8,040,411	24,603,006	16,439,624
44. Texas TX	L	144,049	75,186	100,945	342,802	883,703	1,309,407
45. Utah UT	L	6,411,510	7,184,800	963,930	1,157,366	16,832,998	10,014,734
46. Vermont VT	L	1,677,618	1,397,671	269,188	210,263	5,336,251	1,028,250
47. Virginia VA	L	8,214,067	8,612,434	2,712,332	2,949,802	56,110,332	55,726,034
48. Washington WA	L	3,567,555	3,112,185	2,231,018	77,144	2,244,248	461,274
49. West Virginia WV	L	429,427	601,784	58,170	251,604	583,638	239,897
50. Wisconsin WI	L	9,314,135	9,027,025	5,470,797	3,016,061	20,002,389	14,100,985
51. Wyoming WY	L	49,766	43,104	1,325		12,237	12,757
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	353,170,030	362,684,764	157,182,994	167,721,367	1,779,445,439	1,575,098,434
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX						

(a) Active Status Counts:

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

SCHEDULE Y

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

Asterisk	Explanation
	None

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	26,747,382	12,993,841	48.6	31.7
2.1	Allied Lines	34,342,988	11,945,527	34.8	43.1
2.2	Multiple peril crop				
2.3	Federal flood	7,962,072	4,100,813	51.5	1.7
2.4	Private crop				
2.5	Private flood				
3.	Farmowners multiple peril		576		
4.	Homeowners multiple peril		(1,259,666)		
5.1	Commercial multiple peril (non-liability portion)	12,581,022	3,466,030	27.5	18.2
5.2	Commercial multiple peril (liability portion)	2,867,712	2,567,813	89.5	83.4
6.	Mortgage guaranty				
8.	Ocean marine				
9.1	Inland marine	14,981,056	1,529,141	10.2	37.8
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	24,641,447	13,483,852	54.7	58.8
17.1	Other liability - occurrence	85,969,851	50,730,108	59.0	81.0
17.2	Other liability - claims-made	10,354,468	2,923,767	28.2	21.7
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	19,606,631	16,477,015	84.0	76.5
18.2	Products liability - claims-made				
19.1	Private passenger auto no-fault (personal injury protection)		330,170		
19.2	Other private passenger auto liability	1,744,453	1,441,855	82.7	77.8
19.3	Commercial auto no-fault (personal injury protection)	764,427	1,260,433	164.9	32.0
19.4	Other commercial auto liability	65,702,806	44,240,085	67.3	55.9
21.1	Private passenger auto physical damage	1,074,029	713,703	66.5	72.9
21.2	Commercial auto physical damage	28,161,239	10,359,192	36.8	51.8
22.	Aircraft (all perils)				
23.	Fidelity	1,387,702	(52,043)	(3.8)	3.4
24.	Surety	9,613,521	1,195,041	12.4	25.9
26.	Burglary and theft	63,230	63,604	100.6	12.9
27.	Boiler and machinery	6,004,924	1,012,952	16.9	28.0
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	354,570,960	179,523,809	50.6	54.3
	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	24,301,825	24,301,825	26,575,217
2.1	Allied Lines	34,242,219	34,242,219	33,030,907
2.2	Multiple peril crop			
2.3	Federal flood	8,389,931	8,389,931	7,044,491
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril			
5.1	Commercial multiple peril (non-liability portion)	12,876,023	12,876,023	11,528,212
5.2	Commercial multiple peril (liability portion)	2,987,228	2,987,228	2,577,774
6.	Mortgage guaranty			
8.	Ocean marine			
9.1	Inland marine	15,156,469	15,156,469	15,606,043
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	27,648,986	27,648,986	28,576,796
17.1	Other liability - occurrence	86,602,737	86,602,737	86,227,016
17.2	Other liability - claims-made	10,359,837	10,359,837	10,294,918
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	20,271,132	20,271,132	20,327,758
18.2	Products liability - claims-made			
19.1	Private passenger auto no-fault (personal injury protection)			
19.2	Other private passenger auto liability	1,288,156	1,288,156	2,244,187
19.3	Commercial auto no-fault (personal injury protection)	785,166	785,166	803,011
19.4	Other commercial auto liability	63,650,062	63,650,062	68,189,232
21.1	Private passenger auto physical damage	802,620	802,620	1,354,855
21.2	Commercial auto physical damage	27,563,363	27,563,363	29,386,143
22.	Aircraft (all perils)			
23.	Fidelity	1,516,122	1,516,122	1,602,911
24.	Surety	8,773,931	8,773,931	11,388,140
26.	Burglary and theft	93,136	93,136	55,466
27.	Boiler and machinery	5,861,087	5,861,087	5,871,687
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	353,170,030	353,170,030	362,684,764
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

PART 3 ($000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2026 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2026 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2026 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2023 + Prior	286,447	590,748	877,195	64,513	1,505	66,018	256,406	3,978	552,103	812,487	34,472	(33,162)	1,310
2. 2024	102,910	342,876	445,786	25,353	1,157	26,510	102,017	2,759	314,410	419,186	24,460	(24,550)	(90)
3. Subtotals 2024 + Prior	389,357	933,624	1,322,981	89,866	2,662	92,528	358,423	6,737	866,513	1,231,673	58,932	(57,712)	1,220
4. 2025	108,995	590,450	699,445	58,841	7,704	66,545	100,890	11,348	514,452	626,690	50,736	(56,946)	(6,210)
5. Subtotals 2025 + Prior	498,352	1,524,074	2,022,426	148,707	10,366	159,073	459,313	18,085	1,380,965	1,858,363	109,668	(114,658)	(4,990)
6. 2026	XXX	XXX	XXX	XXX	35,619	35,619	XXX	37,471	192,820	230,291	XXX	XXX	XXX
7. Totals	498,352	1,524,074	2,022,426	148,707	45,985	194,692	459,313	55,556	1,573,785	2,088,654	109,668	(114,658)	(4,990)
8. Prior year-end surplus as regards policyholders	1,184,957										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 22.0	2. (7.5)	3. (0.2)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.4)

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.	N/A

Explanations:

1.

2.

3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] — 1 2 5 7 2 2 0 2 6 4 9 0 0 0 0 0 1
2. Supplement A to Schedule T [Document Identifier 455] — 1 2 5 7 2 2 0 2 6 4 5 5 0 0 0 0 1
3. Medicare Part D Coverage Supplement [Document Identifier 365] — 1 2 5 7 2 2 0 2 6 3 6 5 0 0 0 0 1

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	44,874,687	44,874,687		
2505. Overfunded pension plan asset	(31,910,462)	(31,910,462)		
2597. Summary of remaining write-ins for Line 25 from overflow page	12,964,225	12,964,225		

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31, Prior Year
2504. Liability for accrued PRL benefits	(2,743)	(2,743)
2505. Commercial Auto Insurance Procedure premium deficiency reserve	313,247	306,649
2506. Return retrospective premium	247,971	228,199
2597. Summary of remaining write-ins for Line 25 from overflow page	558,475	532,105

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	152,466,173	131,380,616
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	3,663,336	38,513,688
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase/(decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	2,998,319	17,428,130
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	153,131,190	152,466,173
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	153,131,190	152,466,173
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	153,131,190	152,466,173

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	261,368,861	239,833,677
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	16,365,794	51,495,613
2.2 Additional investment made after acquisition	7,113,742	10,932,163
3. Capitalized deferred interest and other		
4. Accrual of discount	34	134
5. Unrealized valuation increase/(decrease)	(2,192,034)	(4,203,690)
6. Total gain (loss) on disposals	145,296	176,415
7. Deduct amounts received on disposals	29,125,234	26,616,676
8. Deduct amortization of premium, depreciation and proportional amortization	2,165,829	7,907,342
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized	1,350,574	2,341,433
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	250,160,056	261,368,861
12. Deduct total nonadmitted amounts	1,075,872	1,609,863
13. Statement value at end of current period (Line 11 minus Line 12)	249,084,184	259,758,998

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,904,855,570	2,520,030,983
2. Cost of bonds and stocks acquired	341,864,184	1,049,818,656
3. Accrual of discount	2,858,827	9,704,652
4. Unrealized valuation increase/(decrease)	5,436,221	10,149,276
5. Total gain (loss) on disposals	312,429	1,945,000
6. Deduct consideration for bonds and stocks disposed of	224,648,595	683,383,741
7. Deduct amortization of premium	562,532	1,817,155
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	7,829,758	1,837,802
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	16,474	245,701
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,022,302,820	2,904,855,570
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	3,022,302,820	2,904,855,570

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	517,740,914	84,505,488	26,873,408	25,298,274	600,671,268			517,740,914
2. NAIC 2 (a)	310,997,005	29,322,726	21,070,518	943,418	320,192,632			310,997,005
3. NAIC 3 (a)	66,402,362	9,622,159	8,441,797	313,944	67,896,668			66,402,362
4. NAIC 4 (a)	41,885,156	8,377,755	6,017,118	(2,043,021)	42,202,772			41,885,156
5. NAIC 5 (a)	6,550,821	1,660,936	1,683,371	19,770	6,548,156			6,550,821
6. NAIC 6 (a)			114,547	114,547				
7. Total ICO	943,576,259	133,489,064	64,200,758	24,646,931	1,037,511,496			943,576,259
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	1,549,200,250	186,326,002	155,089,124	(16,675,215)	1,563,761,913			1,549,200,250
9. NAIC 2	137,951,416	17,399,829	2,302,346	(7,337,888)	145,711,011			137,951,416
10. NAIC 3	29,613,726	2,068,633	21,109	(839,801)	30,821,449			29,613,726
11. NAIC 4	9,016,573	577,782	2,152,849	(1,926,921)	5,514,585			9,016,573
12. NAIC 5	1,683,016		66,480	1,807,368	3,423,904			1,683,016
13. NAIC 6	375				375			375
14. Total ABS	1,727,465,357	206,372,246	159,631,908	(24,972,457)	1,749,233,237			1,727,465,357
PREFERRED STOCK								
15. NAIC 1								
16. NAIC 2	16,553,955			(17,231)	16,536,724			16,553,955
17. NAIC 3								
18. NAIC 4								
19. NAIC 5								
20. NAIC 6								
21. Total Preferred Stock	16,553,955			(17,231)	16,536,724			16,553,955
22. Total ICO, ABS & Preferred Stock	2,687,595,571	339,861,309	223,832,666	(342,756)	2,803,281,457			2,687,595,571

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

NAIC 1 $; NAIC 2 $; NAIC 3 $ 519,501 NAIC 4 $ 97,023 ; 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	616,524	XXX	616,195	9,563	212

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	519,282	631,510
2. Cost of short-term investments acquired	96,519	1,437,607
3. Accrual of discount	1,502	1,646
4. Unrealized valuation increase/(decrease)	(779)	1,624
5. Total gain (loss) on disposals		1,521
6. Deduct consideration received on disposals		1,554,540
7. Deduct amortization of premium		86
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	616,524	519,282
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	616,524	519,282

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	237,008,919	225,812,976
2.	Cost of cash equivalents acquired	310,843,138	2,130,297,440
3.	Accrual of discount		55,259
4.	Unrealized valuation increase/(decrease)	(45)	4,125
5.	Total gain (loss) on disposals		(619)
6.	Deduct consideration received on disposals	460,519,000	2,119,160,262
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	87,333,012	237,008,919
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	87,333,012	237,008,919

SCHEDULE A - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
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 2	Location 3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
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
30319	McCalla	AL		10/15/2024	8.500	378,006		8,805,031
30320	Moreno Valley	CA		11/13/2024	7.915	837,152		9,804,839
30328	Houston	TX		12/19/2024	8.165	457,010		8,977,291
30374	Nampa	ID		07/08/2025	7.065	149,672		7,980,767
30378	Baytown	TX		08/21/2025	8.165	1,841,496		9,668,072
0599999. Mortgages in good standing - commercial mortgages-all other						3,663,335		45,235,999
0899999. Total mortgages in good standing						3,663,335		45,235,999
1699999. Total - restructured mortgages								
2499999. Total - mortgages with overdue interest over 90 days								
3299999. Total - mortgages in the process of foreclosure								
3399999 - Totals						3,663,335		45,235,999

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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
30153	Virginia Beach	VA		02/01/2022	02/19/2026	2,150,000							2,150,000	2,150,000			
0199999. Mortgages closed by repayment						2,150,000							2,150,000	2,150,000			
1	Branchville	NJ	S	12/31/2008		513,071							513,071	513,071			
29959	Mt. Pleasant	SC		02/13/2020		20,007							20,007	20,007			
29940	Graham	NC		02/25/2020		32,016							32,016	32,016			
29941	Graham	NC		02/25/2020		10,549							10,549	10,549			
29979	Various	US		08/27/2020		44,087							44,087	44,087			
30002	Denton	TX		12/18/2020		23,487							23,487	23,487			
30173	Henderson	NV		05/10/2022		16,302							16,302	16,302			
30215	Various	PA		10/20/2022		80,557							80,557	80,557			
30262	Various	US		02/02/2024		21,701							21,701	21,701			
30271	Buena Park	CA		02/06/2024		16,664							16,664	16,664			
30335	Various	US		02/07/2025		22,785							22,785	22,785			
30338	Gastonia	NC		02/24/2025		34,050							34,050	34,050			
30424	Various	CA		12/18/2025		13,042							13,042	13,042			
0299999. Mortgages with partial repayments						848,319							848,319	848,319			
0599999 - Totals						2,998,319							2,998,319	2,998,319			

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	KKR Revolving Credit Partners II, L.P.	San Francisco	CA	KKR Assocs Revolving Credit Partners II		03/14/2018			486,736		50,000,000	0.000
1599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated									486,736		50,000,000	XXX
000000-00-0	Material Handling Systems, L.P.	Boston	MA	THL Equity Advisors VII, LLC		04/27/2017	3		304			0.511
000000-00-0	Blue Owl GP Stakes III, L.P.	Dallas	TX	NB Alternatives Advisers LLC		11/21/2016	3		21,235		9,210,130	0.791
000000-00-0	Thomas H. Lee Equity Fund VIII, L.P.	Boston	MA	Thomas H. Lee Partners		01/22/2019	3		14,488		828,662	0.548
000000-00-0	Oak Hill Capital Partners V (Onshore), L.P.	Stamford	CT	OHCP GenPar V, L.P.		05/31/2019	3		31,691		208,471	0.173
000000-00-0	Whitman Peterson Partners V, LP	Westlake Village	CA	Whitman/Peterson GP V, LLC		10/30/2024			825,000		10,066,416	1.538
000000-00-0	Veritas Capital Partners IX, LLC	New York	NY	Veritas Capital Fund IX, LP		12/16/2024			49,757		11,690,519	0.113
000000-00-0	Banner Ridge Fund VI GP, LLC	Wilmington	US	Banner Ridge Fund VI GP, LLC		01/02/2026			1,341,596		18,986,637	0.530
000000-00-0	TPG Real Estate Credit Opportunities, L.P.	Fort Worth	TX	TPG Real Estate Credit Opportunities Gen		11/20/2025			346,515		13,099,273	0.048
000000-00-0	USB Colorado State Investor VII, LLC		US	U.S. Bancorp Community Development Corpo		01/26/2026		100				0.010
000000-00-0	Thrive Capital Partners X Opportunity Fund, L.P.	New York	NY	Thrive Partners X Opportunity Fund GP, L		02/23/2026	1	1,685,543			3,314,457	0.170
000000-00-0	Thrive Capital Partners X Growth Fund, L.P.	New York	NY	Thrive Partners X Growth GP, LLC		02/23/2026	1	1,952,106			9,482,180	0.200
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								3,637,749	2,630,587		76,886,745	XXX
000000-00-0	Oconee Real Estate Holdings XVII Crossings LLC	Atlanta	DE	Voya Investment Management LLC		06/03/2025			71,865			7.500
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated									71,865			XXX
000000-00-0	KKR Global Infrastructure Investors III L.P.	New York	NY	K.K.R. & Co. Inc.		11/27/2018			558,769		684,423	0.177
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated									558,769		684,423	XXX
000000-00-0	Stratford Fund 47 LP		US	SGC Fund 47 GP, LLC		03/10/2026		7,295,970	204,030			0.050
4899999. Qualifying federal tax credit investments - unaffiliated								7,295,970	204,030			XXX
00161@-AD-5	ABPCI PACIFIC FUNDING Sub Note - ABS		US	ABPCI PACIFIC FUNDING Sub Note - ABS		11/01/2022		87,500			612,500	0.000
62879V-AE-9	NB Blueprint 2025 Sub - ABS		US	NB Blueprint 2025 Sub - ABS		03/31/2025		5,600,001				0.000
000000-00-0	Shenkman Private Credit Insurance Fund I LP	Boston	MA	International Fund Services (N.A.), L.L.		09/26/2025			98,765		5,654,321	2.470
36164S-AD-6	GCM 2025 CFO Sub Note - CDO		IL	GCM 2025 CFO Sub Note - CDO		02/11/2026		1,312,500			2,437,500	0.000
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated								7,000,001	98,765		8,704,321	XXX
000000-00-0	Thunderbird 2021-1 Investors LP	New York	NY	Kohlberg Kravis Roberts & Co. L.P.		03/03/2022	3		500,000		2,750,000	0.784
000000-00-0	Lightning 2021-1 Investors LP	New York	NY	Kohlberg Kravis Roberts & Co. L.P.		03/03/2022	3		450,000		2,800,000	0.784
000000-00-0	Fidelity Evergreen Private Credit Rated Fund LP	Wilmington	DE	Fidelity Evergreen Private Credit Fund G		07/18/2024			145,064		3,844,194	10.000
000000-00-0	PANTHEON SALUS SENIOR CREDIT SECONDARIES III (USD)	New York	NY	Pantheon Private Debt (Deleware) GP LLC		05/23/2025			400,000		1,972,060	5.305
5799999. Residual tranches or interests with underlying assets having characteristics of preferred stock - unaffiliated									1,495,064		11,366,255	XXX
7899999. Total - unaffiliated								17,933,720	5,545,816		147,641,743	XXX
7999999. Total - affiliated												XXX
8099999 - Totals								17,933,720	5,545,816		147,641,743	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase/ (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
000000-00-0	Benefit Street Partners, L.P.	New York	NY	Benefit Str. Partners Debt Fund IV GP L.	07/28/2017	01/15/2026	64,998							64,998	64,998				
1599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated							64,998							64,998	64,998				
000000-00-0	TPG Real Estate Credit Opportunities, L.P.	Fort Worth	TX	TPG Real Estate Credit Opportunities Gen	11/20/2025	03/14/2026	164,077							164,077	164,077				
000000-00-0	NB Select Opportunities Fund, LP	Dallas	TX	NB Select Opportunities GP LLC	10/31/2017	01/21/2026	200,000							200,000	200,000				
000000-00-0	Apollo Investment Fund IX, L.P.	New York	NY	Apollo Advisors IX, L.P.	06/01/2017	03/09/2026	385,274							385,274	385,274				
000000-00-0	Banner Ridge Fund VI GP, LLC	Wilmington	US	Banner Ridge Fund VI GP, LLC	01/02/2026	01/30/2026								328,233	328,233				
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							749,351							1,077,584	1,077,584				
000000-00-0	Advantage Capital Solar Partners IV, LLC	New York	NY	Advantage Capital Management Corporation	08/25/2021	01/15/2026	17,635							17,635	17,635				
000000-00-0	KKR Global Infrastructure Investors III L.P.	New York	NY	K.K.R. & Co. Inc.	11/27/2018	03/27/2026	39,963							39,963	39,963				
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							57,598							57,598	57,598				
000000-00-0	Intercompany Revolving Demand Note 06/01/06	Branchville	US	Intercompany Revolving Demand Note 06/01	12/14/2023	01/29/2026	25,000,000							25,000,000	25,000,000				93,528
4599999. Non-collateral loans - affiliated loans							25,000,000							25,000,000	25,000,000				93,528
67080B-AK-3	NXT Capital SN I, Sub - ABS		US	NXT Capital SN I, Sub - ABS	01/26/2022	02/17/2026	64,688							64,688	64,688				
81753#-AA-3	SERIES I OF SVOF/MM, LLC - ABS		US	SERIES I OF SVOF/MM, LLC - ABS	03/22/2018	01/09/2026	148,687							148,687	148,687				
03690B-AB-0	Antares Funding I Sub - ABS		US	Antares Funding I Sub - ABS	03/27/2025	01/21/2026	89,296							89,296	89,296				
06761E-AC-9	BMM 2021-I SN - CDO		NC	BMM 2021-I SN - CDO	06/30/2021	01/20/2026	83,462							83,462	83,462				
77587D-AC-4	RCF III SUB - CDO		NY	RCF III SUB - CDO	07/26/2024	03/16/2026	218,873							218,873	218,873				
77588N-AC-1	RCF 4 SUB - CDO		NY	RCF 4 SUB - CDO	07/01/2025	01/29/2026	520,320							520,320	520,320				
87241F-AC-6	TCW DLSS 2019 Sub Note - CDO		DE	Adjustment	12/19/2019	01/01/2026													5,153
87251F-AF-6	TCW DLSS 2022 Sub Note - ABS		US	TCW DLSS 2022 Sub Note - ABS	04/26/2023	01/26/2026	101,269							101,269	101,269				
92213L-AD-5	Varagon Structured Notes Subordinated Note - CDO		US	Varagon Structured Notes Subordinated No	10/13/2021	01/28/2026	1,255,679							1,255,679	1,400,975		145,296	145,296	17,332
92557V-AC-9	VIBR XIV SUB - CDO		NY	VIBR XIV SUB - CDO	08/05/2021	01/20/2026	24,945							24,945	24,945				
000000-00-0	Shenkman Private Credit Insurance Fund I LP	Boston	MA	International Fund Services (N.A.), L.L.	09/26/2025	02/05/2026	212							212	212				
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							2,507,431							2,507,431	2,652,727		145,296	145,296	22,484
000000-00-0	Fidelity Evergreen Private Credit Rated Fund LP	Wilmington	DE	Fidelity Evergreen Private Credit Fund G	07/18/2024	02/04/2026	168,295							168,295	168,295				
000000-00-0	PANTHEON SALUS SENIOR CREDIT SECONDARIES III (USD)	New York	NY	Pantheon Private Debt (Deleware) GP LLC	05/23/2025	01/29/2026	104,032							104,032	104,032				
5799999. Residual tranches or interests with underlying assets having characteristics of preferred stock - unaffiliated							272,327							272,327	272,327				
7899999. Total - unaffiliated							3,651,705							3,979,938	4,125,234		145,296	145,296	22,484
7999999. Total - affiliated							25,000,000							25,000,000	25,000,000				93,528
8099999 - Totals							28,651,705							28,979,938	29,125,234		145,296	145,296	116,012

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
3130B9-AH-3	FEDERAL HOME LOAN BANKS	01/21/2026	BANK OF AMERICA SECURITIES		2,500,000	2,500,000		1.B FE
3130BA-5X-1	FEDERAL HOME LOAN BANKS	03/27/2026	BANK OF AMERICA SECURITIES		2,500,000	2,500,000		1.A
3133EW-GY-0	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/09/2026	TD SECURITIES (USA) LLC		2,496,250	2,500,000		1.A
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)					7,496,250	7,500,000		XXX
672240-D5-4	OAKLAND CALIF	03/12/2026	WELLS FARGO SECURITIES LLC		405,488	400,000	3,733	1.C FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					405,488	400,000	3,733	XXX
00032@-AG-5	LENDLEASE AAFHHC PRA TL 2026	03/20/2026	DIRECT LOAN FUND		3,617,000	3,617,000		1.F FE
00108W-AV-2	AEP TEXAS INC	03/10/2026	U.S. BANCORP INVESTMENTS, INC.		2,488,775	2,500,000		2.A FE
00202D-AA-5	APLD COMPUTECO LLC	03/20/2026	Various		246,400	242,000	4,358	3.C FE
00404A-AN-9	ACADIA HEALTHCARE COMPANY INC	02/11/2026	Bank of America		126,365	127,000	796	4.A FE
00404A-AP-4	ACADIA HEALTHCARE COMPANY INC	01/15/2026	CitiGroup		82,390	88,000	1,112	4.A FE
00766T-AE-0	AECOM	03/31/2026	PERSHING DIV OF DLJ SEC LNDING		64,047	64,000	640	3.B FE
00790R-AC-8	ADVANCED DRAINAGE SYSTEMS INC	02/12/2026	JP MORGAN SECURITIES LLC		200,000	200,000		3.C FE
00791G-AB-3	OSAIC HOLDINGS INC	03/03/2026	GOLDMAN, SACHS & CO.		36,315	36,000	216	4.B FE
00810G-AD-6	AETHON UNITED BR LP	01/05/2026	Jefferies		59,850	57,000	1,128	4.A FE
00846U-AN-1	AGILENT TECHNOLOGIES INC	03/20/2026	Bank of America Securities		223,383	250,000	176	2.A FE
008513-AA-1	AGREE LP	03/20/2026	Stifel Nicolaus & Co.		69,308	75,000	1,039	2.A FE
01309Q-AD-0	ALBERTSONS COMPANIES INC	01/22/2026	Bank of America		164,495	167,000	2,187	3.B FE
01883L-AB-9	ALLIANT HOLDINGS INTERMEDIATE LLC	02/12/2026	GOLDMAN, SACHS & CO.		52,073	53,000	738	4.B FE
019736-AG-2	ALLISON TRANSMISSION INC	03/19/2026	Barclays Bank		119,424	128,000	667	3.B FE
02079K-AZ-0	ALPHABET INC	01/27/2026	STEPHENS INC		1,987,720	2,000,000	24,372	1.C FE
02079K-BL-0	ALPHABET INC	02/09/2026	J.P. Morgan Securities LLC		2,485,700	2,500,000		1.C FE
02406P-BB-5	AMERICAN AXLE & MANUFACTURING INC	03/24/2026	Various		163,432	170,000	3,875	4.A FE
03027X-CR-9	AMERICAN TOWER CORP	03/05/2026	Bank of America Securities		165,317	165,000	1,960	2.A FE
030981-AL-8	AMERIGAS PARTNERS LP	03/23/2026	DEUTSCHE BANK SECURITIES, INC.		78,390	78,000	1,545	4.B FE
031921-AC-3	AMWINS GROUP INC	03/10/2026	Bank of America		157,228	155,000	617	4.A FE
03769M-AG-1	APOLLO GLOBAL MANAGEMENT INC	03/26/2026	Various		2,247,311	2,250,000		1.F FE
03772C-AA-1	APLD COMPUTECO 2 LLC	03/12/2026	Various		186,553	190,000	26	3.C FE
037833-DQ-0	APPLE INC	03/11/2026	Various		5,997,870	9,000,000	69,325	1.B FE
039524-AA-1	ARCHES BUYER INC	02/09/2026	BNP Paribas		29,250	30,000	244	4.B FE
03958C-AA-7	ARCHROCK SERVICES LP	03/06/2026	JP MORGAN SECURITIES LLC		378,663	375,000	2,344	3.C FE
043436-AW-4	ASBURY AUTOMOTIVE GROUP INC	01/15/2026	JP MORGAN SECURITIES LLC		89,749	91,000	713	3.B FE
043436-AX-2	ASBURY AUTOMOTIVE GROUP INC	03/31/2026	LOOP		168,854	178,000	3,362	3.B FE
04351L-AE-0	ASCENSION HEALTH ALLIANCE	03/02/2026	BARCLAYS CAPITAL INC FIXED INC		954,974	940,000	12,597	1.C FE
05352T-AB-5	AVANTOR FUNDING INC	03/19/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		100,001	107,000	1,601	3.B FE
053773-BH-9	AVIS BUDGET CAR RENTAL LLC	03/30/2026	Jefferies		8,820	9,000	272	4.B FE
053773-BK-2	AVIS BUDGET CAR RENTAL LLC	03/12/2026	Various		43,004	44,000	894	4.B FE
05571A-BF-1	BPCE SA	01/06/2026	BANK OF AMERICA SECURITIES		2,500,000	2,500,000		2.A FE
05825X-AA-7	BALDWIN INSURANCE GROUP HOLDINGS LLC	03/25/2026	Bank of America		69,690	69,000	1,789	4.B FE
06418G-AZ-0	BANK OF NOVA SCOTIA	01/22/2026	SCOTIA CAPITAL (USA) INC.		1,250,000	1,250,000		1.F FE
075887-CL-1	BECTON DICKINSON AND CO	03/20/2026	RBC CAPITAL MARKETS		263,823	300,000	685	2.B FE
080555-AE-5	BELO CORP	03/26/2026	Various		363,273	350,000	7,057	3.C FE
09061G-AL-5	BIOMARIN PHARMACEUTICAL INC	01/29/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		200,000	200,000		3.C FE
09216N-AA-8	BLACK PEARL COMPUTE LLC	02/04/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		72,000	72,000		3.C FE
095796-AK-4	BLUE RACER MIDSTREAM LLC	02/13/2026	DEUTSCHE BANK SECURITIES, INC.		6,375	6,000	39	4.B FE
097751-BZ-3	BOMBARDIER INC	03/30/2026	Various		106,041	102,000	1,948	3.C FE
11120V-AN-3	BRIXMOR OPERATING PARTNERSHIP LP	03/03/2026	BARCLAYS CAPITAL INC FIXED INC		241,418	235,000	5,194	2.B FE
11135F-BQ-3	BROADCOM INC	03/24/2026	GOLDMAN, SACHS & CO.		21,692	26,000	299	1.G FE
11135F-CR-0	BROADCOM INC	03/02/2026	Bank of America Securities		363,785	410,000	533	1.G FE
120568-BS-8	BUNGE FINANCE LTD CORP	03/17/2026	JP MORGAN SECS INC., - FIXED INCOME		1,176,885	1,180,000		2.A FE
1248EP-CP-6	CCO HOLDINGS LLC	01/08/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		81,999	97,000	1,989	3.C FE
1248EP-CS-0	CCO HOLDINGS LLC	03/10/2026	Various		31,426	31,000	52	3.C FE
1248EP-CU-5	CCO HOLDINGS LLC	01/06/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		193,000	193,000		3.C FE
1248EP-CV-3	CCO HOLDINGS LLC	01/06/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		193,000	193,000		3.C FE
127190-AE-6	CACI INTERNATIONAL INC	02/26/2026	Wells Fargo		85,386	83,000	1,279	3.C FE
13057Q-AL-1	CALIFORNIA RESOURCES CORP	03/11/2026	CitiGroup		101,505	101,000	3,240	3.C FE

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF AMERICA

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
14040H-DQ-5	CAPITAL ONE FINANCIAL CORP	01/29/2026	Morgan Stanley & Co. LLC		500,000	500,000		2.A FE
14310F-AA-0	CARLYLE HOLDINGS II FINANCE LLC	01/29/2026	J.P. Morgan Securities LLC		2,477,800	2,500,000	46,875	1.G FE
159864-AE-7	CHARLES RIVER LABORATORIES INTERNATIONAL	03/31/2026	Various		427,323	437,000	7,651	3.B FE
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNATIONAL	03/31/2026	PERSHING DIV OF DLJ SEC LNDING		232,470	250,000	444	3.B FE
16115Q-AG-5	CHART INDUSTRIES INC	01/21/2026	DEUTSCHE BANK SECURITIES, INC.		59,290	56,000	310	4.B FE
161175-AZ-7	CHARTER COMMUNICATIONS OPERATING LLC	03/24/2026	GOLDMAN, SACHS & CO.		72,098	71,000	1,914	2.C FE
163851-AL-2	CHEMOURS CO	02/26/2026	GOLDMAN, SACHS & CO.		41,000	41,000		2.B FE
16411R-AP-4	CHENIERE ENERGY INC	03/05/2026	GOLDMAN, SACHS & CO.		1,494,870	1,500,000		2.B FE
17289R-AF-3	CITADEL SECURITIES GLOBAL HOLDINGS LLC	03/24/2026	GOLDMAN, SACHS & CO.		984,350	1,000,000		2.C FE
172967-QF-1	CITIGROUP INC	03/19/2026	CITIGROUP GLOBAL MARKETS INC.		296,925	300,000	338	1.G FE
17327C-AQ-6	CITIGROUP INC	03/02/2026	Bank of America Securities		539,335	585,000	1,888	1.G FE
18453H-AH-9	CLEAR CHANNEL OUTDOOR HOLDINGS INC	02/10/2026	Various		157,935	145,000	5,649	4.B FE
18539U-AG-0	CLEARWAY ENERGY OPERATING LLC	01/08/2026	Wells Fargo		44,000	44,000		3.B FE
191216-DQ-0	COCA-COLA CO	01/20/2026	Bank of America		28,213	37,000	225	1.E FE
199333-AK-1	COLUMBUS MCKINNON CORP	01/22/2026	JP MORGAN SECURITIES LLC		43,000	43,000		3.C FE
20459X-AC-5	COMPOSECURE HOLDINGS LLC	01/08/2026	Bank of America		110,000	110,000		4.A FE
205768-AT-1	COMSTOCK RESOURCES INC	02/17/2026	DEUTSCHE BANK SECURITIES, INC.		81,706	85,000	458	4.C FE
21871D-AD-5	CORELOGIC INC	03/12/2026	Various		408,848	435,000	6,815	4.C FE
21873S-AB-4	COREWEAVE INC	03/26/2026	Various		172,405	179,000	3,418	4.A FE
21873S-AC-2	COREWEAVE INC	03/24/2026	JP MORGAN SECURITIES LLC		62,601	66,000	1,524	4.A FE
225401-BS-6	UBS GROUP AG	02/05/2026	UBS SECURITIES LLC		2,250,000	2,250,000		1.F FE
22757V-AB-6	CROSSCOUNTRY INTERMEDIATE HOLDCO LLC	03/12/2026	Bank of America		87,824	89,000	1,812	4.A FE
22966R-AJ-5	CUBESMART LP	03/05/2026	GOLDMAN		418,258	470,000	685	2.B FE
23292N-AA-6	CYPRIUM CORP	03/04/2026	Bank of America		27,000	27,000		3.B FE
23292N-AB-4	CYPRIUM CORP	03/04/2026	Bank of America		69,000	69,000		3.B FE
235825-AH-9	DANA INC	01/21/2026	Barclays Bank		8,651	9,000	150	3.B FE
237266-AJ-0	DARLING INGREDIENTS INC	03/12/2026	DEUTSCHE BANK SECURITIES, INC.		45,450	45,000	660	3.A FE
25278X-AR-0	DIAMONDBACK ENERGY INC	03/20/2026	Bank of America Securities		92,717	100,000	1,554	2.B FE
25470D-BS-7	DISCOVERY COMMUNICATIONS LLC	03/09/2026	JP MORGAN SECURITIES LLC		43,560	44,000	821	3.B FE
25470D-CA-5	DISCOVERY COMMUNICATIONS LLC	02/26/2026	Various		10,903	11,000	129	3.B FE
25470D-CC-1	DISCOVERY COMMUNICATIONS LLC	02/26/2026	JP MORGAN SECURITIES LLC		21,093	22,000	226	3.B FE
278768-AA-4	ECHOSTAR CORP	02/12/2026	Various		1,007,460	986,000	8,919	5.A FE
28228P-AC-5	EG GLOBAL FINANCE PLC	03/31/2026	Jefferies		241,520	224,000	6,615	4.B FE
28415L-AA-1	ELASTIC NV	03/11/2026	Various		136,102	143,000	846	3.C FE
29273V-AQ-3	ENERGY TRANSFER LP	03/02/2026	MORGAN STANLEY CO		121,700	115,000	331	2.B FE
29273V-BL-3	ENERGY TRANSFER LP	01/12/2026	BANK OF AMERICA SECURITIES		698,894	700,000		2.B FE
29605J-AB-2	ESAB CORP	03/12/2026	JP MORGAN SECURITIES LLC		123,000	123,000		3.A FE
29717P-AV-9	ESSEX PORTFOLIO LP	03/19/2026	BONY/TORONTO DOMINION SECURITI		264,582	300,000	110	2.A FE
30161N-BR-1	EXELON CORP	03/20/2026	MORGAN STANLEY CO		76,137	75,000	85	2.B FE
30225V-AV-9	EXTRA SPACE STORAGE LP	03/02/2026	JP MORGAN SECS INC., - FIXED INCOME		354,074	350,000	2,310	2.B FE
30303M-8X-3	META PLATFORMS INC	03/13/2026	Various		3,816,880	4,000,000	68,750	1.D FE
303250-AJ-3	FAIR ISAAC CORP	03/11/2026	Wells Fargo		104,000	104,000		3.A FE
315289-AC-2	FERRELLGAS LP	03/19/2026	DEUTSCHE BANK SECURITIES, INC.		172,273	178,000	4,720	4.C FE
31620M-CE-4	FIDELITY NATIONAL INFORMATION SERVICES I	03/04/2026	GOLDMAN, SACHS & CO.		2,498,250	2,500,000		2.B FE
35908M-AD-2	FRONTIER COMMUNICATIONS HOLDINGS LLC	01/21/2026	JP MORGAN SECURITIES LLC		115,579	111,000	1,808	2.A FE
36162J-AG-1	GEO GROUP INC	01/05/2026	Jefferies		110,644	105,000	2,038	3.A FE
36162J-AH-9	GEO GROUP INC	01/26/2026	Jefferies		139,224	127,000	3,688	3.C FE
36262G-AD-3	GXO LOGISTICS INC	03/18/2026	PERSHING DIV OF DLJ SEC LNDING		90,069	100,000	471	2.C FE
36273T-AA-8	GFL ENVIRONMENTAL HOLDINGS (US) INC	01/13/2026	JP MORGAN SECURITIES LLC		318,000	318,000		3.C FE
36274F-AB-5	GABX LEASING LLC	03/10/2026	Bank of America Securities		1,147,689	1,150,000		2.A FE
37185L-AS-1	GENESIS ENERGY LP	02/18/2026	Bank of America		93,000	93,000		4.B FE
37960B-AD-7	GLOBAL MEDICAL RESPONSE INC	03/18/2026	Barclays Bank		13,520	13,000	479	4.B FE
38145G-AU-4	GOLDMAN SACHS GROUP INC	01/26/2026	GOLDMAN, SACHS & CO.		1,000,000	1,000,000		2.B FE
38644C-AA-3	GRAND RIVER FUNDING TRUST II	03/12/2026	BANK OF AMERICA SECURITIES		2,500,000	2,500,000		2.C FE
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONAL LLC	03/31/2026	JP MORGAN SECURITIES LLC		95,077	103,000	644	3.C FE
40489@-AA-2	HPS Mezzanine Partners 2019, L.P.	01/23/2026	JP Morgan Chase Bank		20,000,000	20,000,000		1.F PL
40518J-AA-7	HAH GROUP HOLDING COMPANY LLC	02/10/2026	Barclays Bank		11,010	12,000	422	4.C FE

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

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43284M-AA-6	HILTON GRAND VACATIONS BORROWER LLC	03/26/2026	BNY/SUNTRUST CAPITAL MARKETS		38,150	40,000	638	4.B FE
44332P-AJ-0	HUB INTERNATIONAL LTD	02/25/2026	Bank of America		63,628	62,000	330	5.A FE
449691-AC-8	ILIAD HOLDING SAS	03/26/2026	JP MORGAN SECURITIES LLC		43,215	43,000	1,355	4.A FE
456142-AA-6	TREEHOUSE FOODS INC	02/03/2026	DEUTSCHE BANK SECURITIES, INC.		28,000	28,000		4.B FE
459200-LS-8	INTERNATIONAL BUSINESS MACHINES CORP	03/05/2026	JPMORGAN VPR FTP		582,872	585,000	2,407	1.G FE
465685-AV-7	ITC HOLDINGS CORP	03/23/2026	CIBC WORLD MARKETS CORP.		499,300	500,000		2.B FE
46647P-BM-7	JPMORGAN CHASE & CO	01/20/2026	JP MORGAN SECURITIES LLC		14,811	19,000	146	1.E FE
47216F-AA-5	JAZZ SECURITIES DAC	02/09/2026	Various		120,018	122,000	371	3.A FE
47233W-EJ-4	JEFFERIES FINANCIAL GROUP INC	01/29/2026	HSBC Securities (USA), Inc.		1,053,730	1,000,000	18,256	2.B FE
47233W-LL-1	JEFFERIES FINANCIAL GROUP INC	01/13/2026	JEFFERIES LLC		743,948	750,000		2.B FE
48020R-AB-1	JONES DESLAURIERS INSURANCE MANAGEMENT I	01/28/2026	Various		157,250	150,000	4,203	4.B FE
48123V-AF-9	ZIFF DAVIS INC	03/19/2026	Barclays Bank		8,436	9,000	179	3.C FE
50012L-AF-1	KODIAK GAS SERVICES LLC	03/11/2026	JP MORGAN SECURITIES LLC		143,000	143,000		3.C FE
502431-AN-9	L3HARRIS TECHNOLOGIES INC	03/20/2026	GOLDMAN		65,540	75,000	255	2.B FE
527298-BS-1	LEVEL 3 FINANCING INC	03/02/2026	Barclays Bank		106,220	113,000	888	4.C FE
531968-AA-3	LIGHT AND WONDER INTERNATIONAL INC	03/31/2026	Various		106,420	103,000	487	3.C FE
548916-AA-3	LSF12 HELIX PARENT, LLC	01/22/2026	UBS SECURITIES LLC		35,000	35,000		4.B FE
550356-AA-7	LUNA 1.5 SARL	02/25/2026	Bank of America		212,793	197,000	3,485	4.C FE
552953-CK-5	MGM RESORTS INTERNATIONAL	03/20/2026	GOLDMAN, SACHS & CO.		153,476	152,000	207	3.C FE
55336V-CA-6	MPLX LP	03/19/2026	JP MORGAN SECS INC., - FIXED INCOME		225,680	225,000	1,050	2.B FE
55354G-AS-9	MSCI INC	01/20/2026	JP MORGAN SECURITIES LLC		78,047	79,000	848	2.C FE
55903V-BW-2	WARNERMEDIA HOLDINGS INC	01/20/2026	Barclays Bank		25,830	36,000	636	3.B FE
55903V-BY-8	DISCOVERY GLOBAL HOLDINGS, INC	02/26/2026	Various		19,752	20,000	365	3.B FE
55916A-AB-0	MICHAELS COMPANIES INC	02/06/2026	Various		58,263	59,000	1,265	5.B FE
57665R-AL-0	MATCH GROUP HOLDINGS II LLC	03/27/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		41,175	45,000	304	3.B FE
587118-AF-7	MEN'S WEARHOUSE LLC	01/22/2026	JP MORGAN SECURITIES LLC		6,000	6,000		4.A FE
59408Q-AB-2	MICHAELS COMPANIES INC	02/19/2026	UBS SECURITIES LLC		303,000	303,000		4.C FE
594918-CC-6	MICROSOFT CORP	01/28/2026	COLLIERS SECURITIES		1,842,240	3,000,000	12,204	1.A FE
59523U-AY-3	MID-AMERICA APARTMENTS LP	03/03/2026	Bank of America Securities		235,045	235,000	3,460	1.G FE
59565J-AA-9	STAGWELL GLOBAL LLC	02/10/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		33,600	35,000	963	4.B FE
60855R-AM-2	MOLINA HEALTHCARE INC	02/27/2026	Barclays Bank		25,643	26,000	212	3.B FE
626717-AQ-5	MURPHY OIL CORP	03/06/2026	Various		162,660	163,000	565	3.B FE
62886E-BA-5	NCR VOYIX CORP	03/27/2026	Various		41,208	43,000	999	4.A FE
62886H-BY-6	NCL CORPORATION LTD	03/11/2026	Various		135,886	136,000	1,106	4.C FE
62888H-AA-7	NCL FINANCE LTD	02/27/2026	Various		16,440	16,000	436	4.C FE
638962-AA-8	NCR ATLEOS CORP	03/17/2026	Various		228,585	213,000	9,361	4.A FE
640695-AA-0	NEPTUNE BIDCO US INC	02/10/2026	Various		161,283	158,000	4,114	4.C FE
640695-AC-6	NEPTUNE BIDCO US INC	01/15/2026	Various		48,358	46,000	915	4.C FE
640695-AD-4	NEPTUNE BIDCO US INC	01/21/2026	CitiGroup		104,000	104,000		4.C FE
65339K-BZ-2	NEXTERA ENERGY CAPITAL HOLDINGS INC	03/19/2026	JP MORGAN SECS INC., - FIXED INCOME		132,438	150,000	661	2.A FE
65339K-CJ-7	NEXTERA ENERGY CAPITAL HOLDINGS INC	03/03/2026	CITIGROUP GLOBAL MARKETS INC.		240,941	235,000	1,599	2.A FE
65346U-AA-7	NEXSTAR MEDIA INC	03/23/2026	Bank of America		241,000	241,000		3.C FE
65346U-AB-5	NEXSTAR MEDIA INC	03/23/2026	Bank of America		243,000	243,000		3.A FE
65473P-AL-9	NISOURCE INC	03/19/2026	Bank of America Securities		195,539	225,000	372	2.B FE
67066G-AH-7	NVIDIA CORP	03/11/2026	Various		4,441,980	6,000,000	83,125	1.D FE
67124C-AA-1	OAK-EAGLE ACQUIRECO INC	03/24/2026	JP MORGAN SECURITIES LLC		170,000	170,000		3.C FE
67124C-AB-9	OAK-EAGLE ACQUIRECO INC	03/24/2026	JP MORGAN SECURITIES LLC		178,000	178,000		4.C FE
674215-AQ-1	CHORD ENERGY CORP	03/31/2026	PERSHING DIV OF DLJ SEC LNDING		87,395	86,000		3.B FE
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	02/12/2026	DEUTSCHE BANK SECURITIES, INC.		622,125	630,000	10,036	3.A FE
682691-AL-4	ONEMAIN FINANCE CORP	01/08/2026	GOLDMAN, SACHS & CO.		119,925	117,000	1,075	3.B FE
68288A-AA-5	1261229 BC LTD	01/13/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		89,936	87,000	2,151	5.A FE
68389X-BH-7	ORACLE CORP	03/02/2026	Various		84,344	100,000	314	2.B FE
68389X-BW-4	ORACLE CORP	01/29/2026	GOLDMAN, SACHS & CO.		44,465	60,000	714	2.B FE
686514-AP-5	ORLANDO HEALTH INC	03/02/2026	MORGAN STANLEY CO		930,090	880,000	20,343	1.E FE
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC	01/13/2026	LOOP		169,958	170,000	3,518	4.B FE
707569-AY-5	PENN ENTERTAINMENT INC	03/31/2026	Various		140,058	142,000	208	4.C FE
70932M-AB-3	PENNYMAC FINANCIAL SERVICES INC	03/25/2026	Bank of America		61,008	64,000	304	3.C FE

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

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709599-BV-5	PENSKE TRUCK LEASING CO LP	03/19/2026	BONY/TORONTO DOMINION SECURITI		316,116	300,000	4,908	2.B FE
71376L-AH-3	PERFORMANCE FOOD GROUP INC	02/09/2026	JP MORGAN SECURITIES LLC		149,000	149,000		4.A FE
71601V-AA-3	PETCO HEALTH AND WELLNESS COMPANY INC	01/22/2026	GOLDMAN, SACHS & CO.		38,000	38,000		4.C FE
737446-AQ-7	POST HOLDINGS INC	03/30/2026	DEUTSCHE BANK SECURITIES, INC.		137,280	143,000	3,050	4.B FE
737446-AX-2	POST HOLDINGS INC	03/04/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		52,390	52,000	1,336	4.B FE
74165H-AC-2	PRIME HEALTHCARE SERVICES INC	03/27/2026	Various		124,951	120,000	1,885	4.B FE
74982T-AA-1	RXO INC	03/09/2026	Bank of America		88,478	89,000	67	3.B FE
74984C-AA-6	RHP HOTEL PROPERTIES LP	02/25/2026	JP MORGAN SECURITIES LLC		66,000	66,000		3.B FE
759351-AV-1	REINSURANCE GROUP OF AMERICA INC	02/24/2026	Various		2,009,269	2,000,000		2.B FE
77311W-AA-9	ROCKET COMPANIES INC	01/06/2026	Bank of America		44,559	43,000	1,441	3.A FE
77311W-AD-3	ROCKET COMPANIES INC	03/11/2026	Bank of America		44,640	43,000	336	3.A FE
78412F-AX-2	SESI LLC	01/22/2026	GOLDMAN, SACHS & CO.		89,408	91,000	2,190	4.A FE
78454L-AZ-3	SM ENERGY CO	03/04/2026	Bank of America		201,000	201,000		3.B FE
78488X-AA-2	SV RNO PROPERTY OWNER 1 LLC	02/13/2026	JP MORGAN SECURITIES LLC		142,000	142,000		3.B FE
784944-AA-8	SNF GROUP SA	03/24/2026	BANK OF AMERICA SECURITIES		1,000,000	1,000,000		2.C FE
78573N-AM-4	SABRE GLBL INC	03/06/2026	Various		45,403	58,000	212	4.C FE
78573N-AN-2	SABRE GLBL INC	01/06/2026	JP MORGAN SECURITIES LLC		48,140	58,000	502	4.C FE
79466L-AT-1	SALESFORCE INC	03/11/2026	BARCLAYS CAPITAL INC FIXED INC		1,182,381	1,185,000		1.F FE
808513-CJ-2	CHARLES SCHWAB CORP	03/20/2026	BNP PARIBAS SECURITIES BOND		156,381	150,000	3,253	1.F FE
81180L-AM-7	SEAGATE DATA STORAGE TECHNOLOGY PTE LTD	01/20/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		57,105	54,000	446	3.A FE
82453A-AB-3	SHIFT4 PAYMENTS LLC	03/31/2026	Various		131,996	134,000	995	3.C FE
82966B-AA-3	SIRIUS XM RADIO LLC	02/26/2026	CitiGroup		278,000	278,000		3.C FE
83003A-AA-8	SIX FLAGS ENTERTAINMENT CORP	03/04/2026	ROYAL BANK OF CANADA		221,161	218,000	2,664	5.A FE
83304A-AL-0	SNAP INC	03/24/2026	Various		51,056	52,000	169	4.A FE
83304A-AM-8	SNAP INC	03/23/2026	Various		149,092	151,000	3,997	4.A FE
852060-AT-9	SPRINT CAPITAL CORP	01/20/2026	Barclays Bank		128,668	107,000	3,277	2.B FE
853496-AG-2	STANDARD BUILDING SOLUTIONS INC	02/10/2026	BNY/SUNTRUST CAPITAL MARKETS		22,368	23,000	73	3.B FE
86614J-AA-3	SUMMIT MIDSTREAM HOLDINGS LLC	03/03/2026	DEUTSCHE BANK SECURITIES, INC.		93,116	89,000	405	4.A FE
86944B-AQ-6	SUTTER HEALTH	03/06/2026	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		330,526	315,000	1,163	1.E FE
87256Y-AE-3	TKC HOLDINGS INC	03/20/2026	Jefferies		363,998	363,000	1,131	4.C FE
87256Y-AG-8	TKC HOLDINGS INC	02/11/2026	Jefferies		155,000	155,000		5.B FE
872652-AB-8	TPG OPERATING GROUP II LP	02/11/2026	JANE STREET EXECUTION SERVICES LLC		991,220	1,000,000	4,031	1.G FE
87821T-AA-8	TEAM SERVICES HOLDING INC	01/30/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		74,000	74,000		4.C FE
880349-AU-9	TENNECO LLC	03/24/2026	Various		138,380	139,000	1,080	4.A FE
893647-BP-1	TRANSDIGM INC	03/30/2026	Bank of America		344,960	352,000	3,437	4.C FE
893647-BR-7	TRANSDIGM INC	02/11/2026	GOLDMAN, SACHS & CO.		76,388	75,000	2,489	3.C FE
893647-BU-0	TRANSDIGM INC	03/11/2026	Various		77,758	76,000	135	3.C FE
893647-BY-2	TRANSDIGM INC	03/31/2026	Bank of America		335,644	338,000	7,231	4.C FE
893647-CB-1	TRANSDIGM INC	02/10/2026	GOLDMAN, SACHS & CO.		139,000	139,000		4.C FE
90279X-AA-0	UKG INC	03/31/2026	Various		225,115	226,000	5,684	4.B FE
90346K-AB-5	USI INC	02/25/2026	Bank of America		64,811	63,000	538	5.A FE
903522-AA-8	UWM HOLDINGS LLC	03/19/2026	DEUTSCHE BANK SECURITIES, INC.		40,425	42,000	379	3.C FE
903522-AB-6	UWM HOLDINGS LLC	03/09/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		13,300	14,000	423	3.C FE
904311-AD-9	UNDER ARMOUR INC	03/31/2026	DEUTSCHE BANK SECURITIES, INC.		181,238	179,000	2,740	4.B FE
914906-AY-8	UNIVISION COMMUNICATIONS INC	03/20/2026	TRADEWEB		48,828	48,000	405	4.B FE
91824Y-AA-6	VFH PARENT LLC	01/08/2026	GOLDMAN, SACHS & CO.		29,400	28,000	140	4.A FE
922966-AD-8	VENTURE GLOBAL PLAQUEMINES LNG LLC	01/13/2026	Various		148,200	144,000	5,067	3.B FE
922966-AE-6	VENTURE GLOBAL PLAQUEMINES LNG LLC	03/13/2026	JP MORGAN SECURITIES LLC		33,040	32,000	528	3.B FE
92332Y-AA-9	VENTURE GLOBAL LNG INC	03/30/2026	DEUTSCHE BANK SECURITIES, INC.		42,945	42,000	1,138	3.B FE
92343V-HF-4	VERIZON COMMUNICATIONS INC	03/03/2026	CITIGROUP GLOBAL MARKETS INC.		176,771	175,000	2,309	2.A FE
92769U-AA-9	VIRGIN MEDIA O2 VENDOR FINANCING NOTES V	01/13/2026	DEUTSCHE BANK SECURITIES, INC.		200,000	200,000		4.B FE
92938W-AH-6	WSP GLOBAL INC	03/11/2026	J.P. Morgan Securities LLC		2,100,000	2,100,000		2.B FE
92943G-AH-4	W R GRACE HOLDINGS LLC	01/22/2026	JP MORGAN SECURITIES LLC		37,000	37,000		4.C FE
94419N-AC-1	WAYFAIR LLC	03/31/2026	PERSHING DIV OF DLJ SEC LNDING		139,466	138,000	3,726	3.C FE
95081Q-AT-1	WESCO DISTRIBUTION INC	02/24/2026	Barclays Bank		77,000	77,000		3.B FE
95081Q-AU-8	WESCO DISTRIBUTION INC	02/24/2026	Barclays Bank		158,000	158,000		3.B FE
958667-AA-5	WESTERN MIDSTREAM OPERATING LP	03/19/2026	Various		39,639	47,000	331	2.C FE

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963320-BE-5	WHIRLPOOL CORP	03/30/2026	Jefferies		85,929	89,000	1,509	3.B FE
969457-BM-1	WILLIAMS COMPANIES INC	03/05/2026	MARKETAXESS		508,691	420,000	17,456	2.B FE
969457-BZ-2	WILLIAMS COMPANIES INC	03/03/2026	Bank of America Securities		237,007	235,000	577	2.B FE
97381A-AA-0	UNITI SERVICES LLC	03/23/2026	Barclays Bank		78,094	75,000	2,973	4.B FE
98310W-AQ-1	TRAVEL + LEISURE CO	03/24/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		60,392	63,000	194	3.C FE
98311A-AE-5	WYNDHAM HOTELS & RESORTS INC	02/24/2026	JP MORGAN SECURITIES LLC		98,000	98,000		3.B FE
98919V-AC-9	ZAYO GROUP HOLDINGS INC	03/27/2026	Various		195,498	199,508	3,707	4.C FE
98919V-AD-7	ZAYO GROUP HOLDINGS INC	03/27/2026	JPMORGAN VPR FTP		677	677		5.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					107,946,254	114,076,185	644,843	XXX
18685@-AB-8	CLIFFWATER CORPORATE LENDING FUND - TL	01/02/2026	PNC		9,000,000	9,000,000		1.C PL
18685@-BD-3	CLIFFWATER CORPORATE LENDING FUND - DDTL	01/02/2026	PNC		9,000,000	9,000,000		1.C PL
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					18,000,000	18,000,000		XXX
78571Y-BK-5	INTEGRATED POWER 1L DDTL CL FUNDED	01/01/2026	JP MORGAN SECURITIES LLC		38,603	40,055		4.C FE
92346N-AH-2	VeriFone Systems, Inc.-2025-1 Term Loan	02/01/2026	Direct		(7,025)			4.C FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					31,578	40,055		XXX
0489999999. Total - issuer credit obligations (unaffiliated)					133,879,570	140,016,240	648,576	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					133,879,570	140,016,240	648,576	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					133,879,570	140,016,240	648,576	XXX
21H050-62-3	G2JUMB-5N-FEB-2025 - MBS	02/05/2026	Various		7,483,301	7,500,000	18,750	1.A
21H050-63-1	G2JUMB-5N-MAR-2026 - MBS	01/22/2026	J.P. Morgan Securities LLC		4,972,461	5,000,000	12,500	1.A
21H050-64-9	G2JUMB-5N-APR-2026 - MBS	01/27/2026	JP MORGAN SECS INC., - FIXED INCOME		2,488,379	2,500,000	6,944	1.A
38381U-G6-3	GNR 2025-150 ZP - CMO/RMBS	03/01/2026	STEPHENS INC		1,595,069	1,810,737	6,515	1.A
38381W-S3-3	GNR 2019-092 GF - CMO/RMBS	01/21/2026	Bank of America Securities		183,262	200,158	117	1.A
38381Y-HP-2	GNR 2019-097 FG - CMO/RMBS	01/21/2026	Bank of America Securities		670,500	732,380	427	1.A
38382C-GQ-8	GNR 2020-005 FA - CMO/RMBS	01/15/2026	CitiGroup		541,096	590,152	57	1.A
38385H-4W-4	GNR 2025-203 Z - CMO/RMBS	03/01/2026	Various		18,595	11,864		1.A
38385M-NM-4	GNR 2026-024 PG - CMO/RMBS	03/12/2026	CITIGROUP GLOBAL MARKETS INC.		2,404,534	2,377,784	5,284	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					20,357,196	20,723,076	50,595	XXX
38381S-GF-8	GNR 2026-018 AD - CMBS	03/04/2026	CITIGROUP GLOBAL MARKETS INC.		2,382,891	2,395,805	2,396	1.A
38381S-JC-2	GNR 2026-042 AE - CMBS	03/10/2026	Bank of America Securities		1,144,150	1,149,358	1,820	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					3,527,040	3,545,163	4,216	XXX
3132DW-NW-9	FH SD8505 - RMBS	01/20/2026	WELLS FARGO SECURITIES		414,434	414,499	1,151	1.A
3136B8-HA-0	FNR 2020-3 JZ - CMO/RMBS	03/01/2026	Direct		1,580	1,580		1.A
3136B8-LT-4	FNR 2020-7 DZ - CMO/RMBS	03/01/2026	Direct		1,546	1,546		1.A
3136BP-UV-1	FNR 2023-2 HZ - CMO/RMBS	03/01/2026	Direct		68,237	68,237		1.A
3136BT-EH-2	FNR 2024-71 AZ - CMO/RMBS	03/01/2026	Direct		60,120	60,120		1.A
3136BT-U6-8	FNR 2024-95 ZU - CMO/RMBS	03/01/2026	Direct		5,415	5,415		1.A
3137HF-W7-6	FHR 5457 Z - CMO/RMBS	03/01/2026	Direct		34,639	34,639		1.A
3137HF-YF-6	FHR 5458 YZ - CMO/RMBS	03/01/2026	Direct		29,861	29,861		1.A
3137HJ-CP-0	FHR 5500 WZ - CMO/RMBS	03/01/2026	Various		8,821,430	8,849,988	28,973	1.A
3137HJ-E3-7	FHR 5504 DZ - CMO/RMBS	03/01/2026	Direct		18,157	18,157		1.A
3137HK-3Z-5	FHR 5518 CZ - CMO/RMBS	03/01/2026	Direct		18,074	18,074		1.A
3137HK-WX-8	FHR 5524 NZ - CMO/RMBS	03/01/2026	Direct		15,767	15,767		1.A
3137HL-DK-5	FHR 5534 AZ - CMO/RMBS	03/01/2026	STEPHENS INC		696,895	737,584	2,946	1.A
3137HN-VG-0	FHR 5593 NZ - CMO/RMBS	03/01/2026	Stifel Nicolaus & Co.		4,224,605	4,612,296	12,017	1.A
3140W3-4X-4	FN FA3537 - RMBS	02/01/2026	CITIGROUP GLOBAL MARKETS INC.		(3,596)			1.A
31418F-EC-7	FN MA5530 - RMBS	01/20/2026	Bank of America Securities		2,479,810	2,479,810	6,888	1.A
31418F-GX-9	FN MA5613 - RMBS	01/20/2026	WELLS FARGO SECURITIES		1,125,957	1,126,133	3,128	1.A
31418F-KL-0	FN MA5698 - RMBS	02/01/2026	GOLDMAN		(5,068)			1.A
31418F-MJ-3	FN MA5760 - RMBS	03/26/2026	Morgan Stanley & Co. LLC		2,498,994	2,499,970	9,930	1.A
31418F-UX-3	FN MA5997 - RMBS	03/03/2026	WELLS FARGO SECURITIES LLC		2,499,612	2,494,462	1,039	1.A
31418F-VX-2	FN MA6029 - RMBS	03/20/2026	Mizuho Securities USA, Inc.		1,227,930	1,250,000	3,819	1.A

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
31427Q-DZ-2	FH SL2819 - RMBS	01/20/2026	CITIGROUP GLOBAL MARKETS INC.		676,190	676,401	1,879	1.A
3142J6-DG-5	FEDERAL HOME LOAN MORTGAGE CORPORATION -	03/19/2026	CITIGROUP GLOBAL MARKETS INC.		2,329,674	2,355,809	6,217	1.A
3142JC-B7-4	FH RR0061 - RMBS	03/24/2026	BMOCM/BONDS		900,620	909,717	2,729	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)					28,140,882	28,660,064	80,718	XXX
123920-AA-8	BVINV 25A A1 - RMBS	03/11/2026	Bank of America		20,130,651	18,545,295		1.A FE
123920-AB-6	BVINV 25A A2 - RMBS	03/11/2026	Bank of America		521,357	481,412		1.C FE
123920-AD-2	BVINV 25A B1 - RMBS	03/11/2026	Bank of America		1,528,083	1,433,294		2.A FE
123920-AE-0	BVINV 25A B2 - RMBS	03/11/2026	Bank of America		576,542	547,058		3.B FE
123920-AF-7	BVINV 25A B3 - RMBS	03/11/2026	Bank of America		339,403	328,236		4.B FE
123920-AG-5	BVINV 25A B4 - RMBS	03/11/2026	Bank of America		168,030	175,058		4.C FE
123920-AH-3	BVINV 25A B5 - RMBS	03/11/2026	Bank of America		134,369	153,176		4.C FE
123920-AJ-9	BVINV 25A B6 - RMBS	03/11/2026	Bank of America		130,977	218,824		4.C FE
22758T-AE-4	CROSS 25H6 A3 - RMBS	02/25/2026	STATE STREET BANK & TRUST		1,134,117	1,124,710	2,196	1.F FE
24381G-AA-1	DRMT 26INV1 A1 - RMBS	01/27/2026	WELLS FARGO SECURITIES		563,769	563,770	2,554	1.A FE
26846H-AC-9	EFMT 26RM1 A1 - RMBS	02/04/2026	CAPITAL NOMURA SECURITIES		2,894,350	3,000,000		1.A FE
30249N-AD-9	FIGRE 26HE1 B - RMBS	01/23/2026	J.P. Morgan Securities LLC		249,994	250,000	1,152	1.D FE
316930-AB-2	FASST 26S1 A1 - RMBS	03/23/2026	Raymond James Financial		2,906,931	3,000,000		1.A FE
347075-AF-0	FORT CARSON FAMILY HSG L L C COLO HSG RE	01/15/2026	BANK OF AMERICA SECURITIES		300,000	300,000		1.C FE
347075-AG-8	FORT CARSON FAMILY HSG L L C COLO HSG RE	01/16/2026	BANK OF AMERICA SECURITIES		300,000	300,000		1.C FE
347075-AK-9	FORT CARSON FAMILY HSG L L C COLO HSG RE	01/15/2026	BANK OF AMERICA SECURITIES		200,000	200,000		1.C FE
36271W-AR-6	GSMBS 25PJ4 A16 - RMBS	03/27/2026	JP MORGAN		3,013,125	3,000,000	14,500	1.A FE
38177U-AA-8	GCPAF 201 A2 - RMBS	03/13/2026	SMBC NIKKO SEC		2,196,432	2,267,285	11,314	1.E FE
62957J-AG-6	NYMT 25INV2 A3 - RMBS	01/15/2026	CROSS		496,995	493,709	1,649	1.G FE
64720A-BE-1	NEW MEXICO MORTGAGE FINANCE AUTHORITY	01/23/2026	RBC CAPITAL MARKETS, LLC		1,000,000	1,000,000		1.B FE
67121V-AB-0	NYMT 25CP1 A2 - RMBS	03/05/2026	CROSS		564,000	600,000	688	1.C FE
67124F-AJ-5	OBX 26NQM4 A2 - RMBS	03/18/2026	BARCLAYS CAPITAL INC		249,997	250,000	933	1.C FE
69383X-AE-9	PMTLT 26CNF3 A5 - RMBS	03/19/2026	CITIGROUP GLOBAL MARKETS INC.		2,496,451	2,500,000	9,549	1.A FE
69383X-AU-3	PMTLT 26CNF3 A19 - RMBS	03/19/2026	CITIGROUP GLOBAL MARKETS INC.		992,188	1,000,000	3,819	1.B FE
74386P-AB-9	PFMT 261 A2 - RMBS	02/03/2026	BANK OF AMERICA SECURITIES		2,475,000	2,500,000	11,806	1.A FE
802931-AC-9	SAN 26NQM1 A1 - RMBS	01/09/2026	AMHERST PIERPONT SECURITIES		345,987	345,988	2,044	1.A FE
818916-AA-6	SGR 261 A1 - RMBS	02/12/2026	GOLDMAN, SACHS & CO.		2,499,984	2,500,000	6,310	1.A FE
924932-AC-0	VERUS 26R1 A1 - RMBS	01/23/2026	JP MORGAN SECS INC., - FIXED INCOME		326,276	326,279	1,270	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					48,735,006	47,404,094	69,783	XXX
00501X-AG-6	ACRES 26FL4 C - CMBS	01/20/2026	Morgan Stanley & Co. LLC		500,000	500,000		1.G FE
05620A-AE-6	BXMT 26FL6 B - CMBS	01/23/2026	WELLS FARGO SECURITIES		300,000	300,000		1.D FE
36274D-AC-8	GSREFT 26FL1 AS - CMBS	03/13/2026	GOLDMAN		1,500,000	1,500,000		1.A FE
36274D-AE-4	GSREFT 26FL1 B - CMBS	03/13/2026	GOLDMAN, SACHS & CO.		250,000	250,000		1.D FE
36274D-AG-9	GSREFT 26FL1 C - CMBS	03/13/2026	GOLDMAN, SACHS & CO.		350,000	350,000		1.G FE
716966-AE-6	PFP 2613 B - CMBS	01/08/2026	GOLDMAN		250,000	250,000		1.D FE
716966-AG-1	PFP 2613 C - CMBS	01/08/2026	GOLDMAN		250,000	250,000		1.G FE
85520G-AC-0	STAR 26SFR7 B - CMBS	03/20/2026	CITIGROUP GLOBAL MARKETS INC.		800,000	800,000		1.D FE
85520G-AE-6	STAR 26SFR7 C - CMBS	03/20/2026	CITIGROUP GLOBAL MARKETS INC.		250,000	250,000		1.G FE
89617F-AB-0	TCN 2025-SFR2 - CMBS	02/17/2026	J.P. Morgan Securities LLC		101,618	99,901	256	1.D FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					4,551,618	4,549,901	256	XXX
529493-AC-2	26North Lexington CLO B 12/31/36 - CDO	03/26/2026	Direct		2,703,697	2,703,697		1.C FE
05557L-AC-3	BCRED 261 B - CDO	02/10/2026	BNP PARIBAS SECURITIES CORP.		2,500,000	2,500,000		1.C FE
15672Q-AJ-6	CERB 37 A2 - CDO	03/12/2026	SMBC NIKKO SEC		492,500	500,000	3,238	1.A FE
36164S-AA-2	GCM 2025 CFO Class A - CDO	02/11/2026	U.S. Bank		3,713,816	3,713,816	73,858	1.G PL
36164S-AB-0	GCM 2025 CFO Class B - CDO	02/11/2026	U.S. Bank		787,500	787,500	28,483	2.C PL
36164S-AC-8	GCM 2025 CFO Class C - CDO	02/11/2026	U.S. Bank		525,000	525,000	24,143	3.B FE
38139V-AC-9	GLM 24 A - CDO	02/01/2026	Bank of America Securities		172			1.A FE
40168Y-AA-7	GIPDF-4-A - CDO	01/22/2026	DIRECT LOAN FUND		750,000	750,000		1.G PL
40170U-AN-3	GCF 213R BR - CDO	03/19/2026	NATIXIS SECURITIES AMERICAS LLC		2,500,000	2,500,000		1.F FE
40170U-AQ-6	GCF 213R CR - CDO	03/19/2026	NATIXIS SECURITIES AMERICAS LLC		2,700,000	2,700,000		1.F FE
69122K-AC-7	OR 24 B - CDO	01/29/2026	J.P. Morgan Securities LLC		1,500,000	1,500,000		1.C FE
720921-AJ-4	PIPK 22 D1 - CDO	03/06/2026	Bank of America Securities		1,000,000	1,000,000		2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
74690F-BE-5	QTSII 49 ARR - CDO	03/18/2026	TORONTO DOMINION BK		385,981	386,000		1.G FE
91734K-AJ-6	BLKMM 2021-1 D - CDO	01/15/2026	Bank of New York/Natixis, New		37,973	37,973		3.C FE
91734K-AL-1	BLKMM 2021-1 E - CDO	01/15/2026	Bank of New York/Natixis, New		70,349	70,349		5.C FE
921974-AE-1	VCRRL A-2 - ABS	02/10/2026	Deutsche Bank		5,000,000	5,000,000		1.F FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					24,666,988	24,674,335	129,723	XXX
00833B-AU-2	AFRMT 261 A - ABS	01/22/2026	Morgan Stanley		306,951	307,000		1.A FE
00833B-AV-0	AFRMT 261 B - ABS	01/22/2026	MORGAN STANLEY CO		158,986	159,000		1.C FE
04010*-AB-6	ARES PBN - CLASS B - FUNDED NOTES (PVT)	03/23/2026	J.P. Morgan Securities LLC		1,265,644	1,265,644		2.C PL
450127-AB-1	InvestCorp II-A Class B - ABS	02/27/2026	Wells Fargo Bank		813,068	813,068	7,244	3.C PL
46660B-AB-5	JPMMT 26CES1 A1B - RMBS	01/28/2026	J.P. Morgan Securities LLC		499,992	500,000	1,997	1.A FE
551923-AA-3	MTBRV 261 A1 - ABS	02/10/2026	BARCLAYS CAPITAL INC FIXED INC		240,988	241,000		1.A FE
599920-AA-3	MCMLT 2024-RS1 A1 - RMBS	01/22/2026	CROSS		248,599	263,067	614	2.B FE
682940-AC-5	ODART 252 C - ABS	03/06/2026	TD Securities		5,799,185	5,800,000		1.E FE
69865@-AA-5	Pantheon PSD III Class A - ABS	03/26/2026	State Street		1,000,000	1,000,000		1.G FE
69865@-AB-3	Pantheon PSD III Class B - ABS	03/26/2026	State Street		600,000	600,000		2.C FE
74940L-AA-9	RCKT 2026-CES3 A1A - RMBS	03/12/2026	CITIGROUP GLOBAL MARKETS INC.		5,599,850	5,600,000	13,603	1.A FE
82321#-AA-4	Shenkman PCIF I Class A - ABS	03/10/2026	State Street		271,605	271,605		1.G PL
82321#-AB-2	Shenkman PCIF I Class B - ABS	03/10/2026	State Street		123,457	123,457		2.C PL
83407M-AA-4	SCLP 26B A - ABS	03/19/2026	Bank of America Securities		951,916	952,000		1.C FE
85913*-AA-5	STEPSTONE BRONZE SECONDARY OPPORTUNITIES	01/05/2026	Voya		534,500	534,500		1.G PL
859133-AG-5	StepStone Boulder II LP RNF Class A - AB	03/30/2026	Voya		4,000,000	4,000,000		1.G FE
859133-AJ-9	StepStone Boulder II LP RNF Class B - AB	03/30/2026	Voya		3,600,000	3,600,000		2.C FE
91533V-AA-4	UMPT 26ST1 A - ABS	03/16/2026	Jefferies Company		321,004	321,004		1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					26,335,745	26,351,346	23,459	XXX
23937P-AC-8	DAWSON LOGAN 2025-L5 LP Class B - ABS	03/24/2026	Wells Fargo Bank		197,478	197,478		2.C PL
62879V-AA-7	NB Blueprint CFO 2025 Class A - ABS	03/26/2026	EVERCORE ISI		12,000,000	12,000,000		1.G PL
62879V-AC-3	NB Blueprint CFO 2025 Class B - ABS	03/26/2026	EVERCORE ISI		4,000,000	4,000,000		2.C FE
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					16,197,478	16,197,478		XXX
148924-AA-1	CLAST 261 A - ABS	02/11/2026	GOLDMAN		1,749,988	1,750,000		1.F FE
30332Y-AR-2	FI 261 A5 - ABS	03/10/2026	Various		4,419,970	4,425,000		1.F FE
315961-AG-7	CNSL 261 A2 - ABS	03/03/2026	Various		792,967	793,000		1.G FE
55293W-AA-7	MAPSL 261 A - ABS	01/16/2026	Deutsche Bank		999,989	1,000,000		1.F FE
59170J-BK-3	MNET 261 A2 - ABS	03/12/2026	GOLDMAN, SACHS & CO.		749,994	750,000		1.G FE
62947A-AF-0	NPRL 2021-1 A1 - ABS	03/23/2026	BP		1,729,074	1,981,113	614	1.F FE
71711G-AB-1	PHNTOM 261 B - ABS	01/28/2026	Deutsche Bank		1,879,927	1,880,000		2.A FE
78488J-AC-9	SVC 2026-1 B - CMBS	02/20/2026	Morgan Stanley & Co. LLC		299,990	300,000		1.C FE
83438L-AA-9	SOLRR 2021-1 A - ABS	01/16/2026	BARCLAYS CAPITAL INC		232,331	243,508	89	1.E FE
85209Q-AA-0	SPRTE 261 A - ABS	02/19/2026	BANK OF NYC/MIZUHO SEC		1,299,955	1,300,000		1.F FE
89239Y-AA-9	MWCX 261 A - ABS	02/13/2026	PIPER JAFFRAY & CO, MINNI		1,524,979	1,525,000		1.C FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					15,679,164	15,947,620	703	XXX
00092V-AA-8	ABPCI PACIFIC SPV I, LP - ABS	02/19/2026	WELLS FARGO SECURITIES		6,000,000	6,000,000		1.C FE
31616F-A*-8	Fidelity Evergreen Class A - ABS	03/02/2026	Capital One Bank		319,141	319,141		2.B PL
31616F-A@-6	Fidelity Evergreen Class B - ABS	03/02/2026	Capital One Bank		116,051	116,051		3.B PL
476681-AG-6	JMIKE 261 A22 - ABS	01/30/2026	GUGGENHEIM SECURITIES, LLC		1,850,000	1,850,000		2.B FE
BGHAET-OH-8	SP TOUCHDOWN HOLDINGS LP USD - ABS	02/17/2026	GUGGENHEIM SECURITIES, LLC		500,000	500,000		1.G FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					8,785,192	8,785,192		XXX
20469B-AF-4	CMDC 261 A21 - ABS	02/11/2026	PERSHING LLC		437,000	437,000		1.A FE
20469B-AG-2	CMDC 261 A22 - ABS	02/11/2026	Various		2,461,000	2,461,000		1.D FE
20469B-AH-0	CMDC 261 A23 - ABS	02/11/2026	GUGGENHEIM SECURITIES, LLC		1,000,000	1,000,000		1.F FE
23802W-AQ-4	COLO 261 A2 - ABS	01/16/2026	PERSHING LLC		1,225,000	1,225,000		1.G FE
74690F-AQ-9	QTSII 261 A2 - ABS	01/16/2026	BARCLAYS CAPITAL INC FIXED INC		397,989	398,000		1.G FE
74690F-AU-0	QTSII 262 A2 - ABS	01/16/2026	BARCLAY INVESTMENTS, INC.		3,874,948	3,875,000		1.G FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					9,395,937	9,396,000		XXX
1889999999. Total - asset-backed securities (unaffiliated)					206,372,246	206,234,269	359,453	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
1899999999. Total - asset-backed securities (affiliated)								XXX
1909999997. Total - asset-backed securities - Part 3					206,372,246	206,234,269	359,453	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					206,372,246	206,234,269	359,453	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					340,251,815	346,250,509	1,008,028	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
90138U-10-9	26NORTH DIRECT LENDING GP LLC	03/20/2026	THE BANK OF NEW YORK MELLON	39,784.416	1,000,000			
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					1,000,000	XXX		XXX
178568-10-1	CNR STRATEGIC CREDIT	03/26/2026	U.S. Bank	81,016.641	359,765			
338660-10-3	FLAT ROCK OPPORTUNITY	03/26/2026	First National Bank	16,731.354	252,605			
5729999999. Subtotal - common stocks - closed-end funds - designations not assigned by the SVO					612,369	XXX		XXX
5989999997. Total - common stocks - Part 3					1,612,369	XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					1,612,369	XXX		XXX
5999999999. Total - preferred and common stocks					1,612,369	XXX		XXX
6009999999 - Totals					341,864,185	XXX	1,008,028	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
3133EN-SP-6	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/02/2026	TD SECURITIES (USA) LLC		965,172	1,000,000	1,000,000	1,000,000						1,000,000		(34,828)	(34,828)	14,667	03/23/2032	1.B FE
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)					965,172	1,000,000	1,000,000	1,000,000						1,000,000		(34,828)	(34,828)	14,667	XXX	XXX
155431-AA-7	CENTRAL STORAGE SAFETY PROJECT TRUST	02/01/2026	Paydown		3,680	3,680	3,334	3,385		295		295		3,680				44	02/01/2038	1.D FE
698299-AK-0	PANAMA, REPUBLIC OF (GOVERNMENT)	02/23/2026	CORPORATE REORGANIZATIONS		1,156,770	1,000,000	1,463,000	1,148,837		(6,215)		(6,215)		1,142,622		14,148	14,148	36,979	04/01/2029	2.C FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					1,160,450	1,003,680	1,466,334	1,152,222		(5,919)		(5,919)		1,146,302		14,148	14,148	37,024	XXX	XXX
25476F-UL-0	DISTRICT COLUMBIA	03/03/2026	CORPORATE REORGANIZATIONS		1,028,950	1,000,000	1,170,740	1,027,351		(3,189)		(3,189)		1,024,163		4,787	4,787	12,778	06/01/2037	1.B FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					1,028,950	1,000,000	1,170,740	1,027,351		(3,189)		(3,189)		1,024,163		4,787	4,787	12,778	XXX	XXX
646140-BZ-5	NEW JERSEY ST TPK AUTH TPK REV	02/13/2026	MORGAN STANLEY CO		1,418,931	1,350,000	1,613,736	1,408,449		(3,717)		(3,717)		1,404,732		14,199	14,199	42,375	01/01/2030	1.E FE
678908-3Z-5	OKSDEV 2022 A1 - ABS	02/01/2026	Paydown		19,849	19,849	19,849	19,849						19,849				425	02/01/2034	1.A FE
88256C-EX-3	TEXAS MUN GAS ACQUISITION & SUPPLY CORP	02/13/2026	Stifel Nicolaus & Co.		257,255	250,000	287,831	255,959		(799)		(799)		255,160		2,095	2,095	2,691	12/15/2026	1.G FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					1,696,035	1,619,849	1,921,416	1,684,256		(4,516)		(4,516)		1,679,740		16,294	16,294	45,491	XXX	XXX
00033G-AA-3	GLOBAL AUTO HOLDINGS PLC	02/11/2026	JP MORGAN SECURITIES LLC		196,000	200,000	185,000	188,275		384		384		188,659		7,341	7,341	9,631	01/15/2029	4.C FE
00119L-AA-9	OSAIC HOLDINGS INC	01/20/2026	Call @ 100.00		58,000	58,000	56,695	56,993		26		26		57,019		981	981	1,430	03/01/2028	4.B FE
00202D-AA-5	APLD COMPUTECO LLC	02/04/2026	RBC CAPITAL MARKETS		59,066	57,000	58,069			(3)		(3)		58,065		1,001	1,001	1,098	12/15/2030	3.C FE
00404A-AP-4	ACADIA HEALTHCARE COMPANY INC	01/23/2026	Various		25,180	26,000	24,716	24,956		18		18		24,974		206	206	358	04/15/2029	4.A FE
00404A-AQ-2	ACADIA HEALTHCARE COMPANY INC	01/07/2026	Jefferies		33,958	34,000	34,935	34,340	581	(2)		579		34,919		(962)	(962)	787	03/15/2033	4.A FE
005095-AB-0	ACUSHNET CO	03/19/2026	Jefferies		59,850	60,000	60,130	60,129		(3)		(3)		60,126		(276)	(276)	1,088	12/01/2033	3.C FE
00790R-AC-8	ADVANCED DRAINAGE SYSTEMS INC	02/23/2026	JP MORGAN SECURITIES LLC		201,750	200,000	200,000							200,000		1,750	1,750		03/01/2034	3.B FE
00791G-AB-3	OSAIC HOLDINGS INC	01/08/2026	Barclays Bank		4,160	4,000	4,000	4,000						4,000		160	160	118	08/01/2032	4.B FE
013092-AC-5	ALBERTSONS COMPANIES INC	02/18/2026	Call @ 100.00		384,000	384,000	378,924	381,528		343		343		381,871		2,129	2,129	10,656	01/15/2027	3.B FE
02352N-AA-7	AMER SPORTS CO	03/13/2026	Various		166,555	158,000	156,178	156,566		48		48		156,613		1,807	1,807	13,807	02/16/2031	3.A FE
02406P-BD-1	AMERICAN AXLE & MANUFACTURING INC	03/13/2026	Various		78,515	79,000	78,985	78,985						78,986		(471)	(471)	2,435	10/15/2033	4.A FE
025816-CH-0	AMERICAN EXPRESS CO	02/12/2026	Bank of America Securities		644,696	650,000	650,000	650,000						650,000		(5,304)	(5,304)	3,846	12/29/2049	2.C FE
030981-AP-9	AMERIGAS PARTNERS LP	03/17/2026	DEUTSCHE BANK SECURITIES, INC.		98,055	92,000	92,000	92,000						92,000		6,055	6,055	2,550	06/01/2030	4.B FE
032095-AM-3	AMPHENOL CORP	03/30/2026	Maturity @ 100.00		2,250,000	2,250,000	2,242,305	2,249,338		662		662		2,250,000				53,438	03/30/2026	1.G FE
03765H-AF-8	APOLLO MANAGEMENT HOLDINGS LP	03/25/2026	Morgan Stanley & Co. LLC		918,340	1,000,000	986,852	990,734		399		399		991,134		(72,794)	(72,794)	8,171	06/05/2030	1.F FE
03769M-AA-4	APOLLO GLOBAL MANAGEMENT INC	03/25/2026	J.P. Morgan Securities LLC		1,322,325	1,250,000	1,240,888	1,242,384		174		174		1,242,558		79,767	79,767	28,997	11/15/2033	1.F FE
03772C-AA-1	APLD COMPUTECO 2 LLC	03/03/2026	Various		8,933	9,000	8,820							8,820		113	113		03/15/2031	3.C FE
03938L-BA-1	ARCELORMITTAL SA	03/11/2026	Maturity @ 100.00		600,000	600,000	585,785	599,481		519		519		600,000				13,650	03/11/2026	2.B FE
03958C-AA-7	ARCHROCK SERVICES LP	01/12/2026	Various		82,308	82,000	82,000							82,000		308	308		02/01/2034	3.C FE
039853-AA-4	ARDONAGH FINCO LTD	03/19/2026	Various		177,690	175,000	179,813	179,243		(137)		(137)		179,106		(1,416)	(1,416)	8,967	02/15/2031	4.C FE
043436-AW-4	ASBURY AUTOMOTIVE GROUP INC	03/24/2026	JP MORGAN SECURITIES LLC		87,360	91,000	89,749			59		59		89,808		(2,448)	(2,448)	1,512	11/15/2029	3.B FE
05825X-AA-7	BALDWIN INSURANCE GROUP HOLDINGS LLC	02/10/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		9,000	9,000	9,428	9,325	85	(7)		78		9,403		(403)	(403)	153	05/15/2031	4.B FE
08661U-AA-4	BETH ISRAEL DEACONESS MEDICAL CENTER INC	03/30/2026	MARKETAXESS		142,652	150,000	150,000	150,000						150,000		(7,349)	(7,349)	2,498	07/01/2028	1.G FE
09216N-AA-8	BLACK PEARL COMPUTE LLC	02/04/2026	Various		30,202	30,000	30,000							30,000		202	202		02/15/2031	3.C FE
09261H-AK-3	BLACKSTONE PRIVATE CREDIT FUND	02/12/2026	WELLS FARGO SECURITIES		1,784,280	1,810,000	1,804,624	1,808,699		126		126		1,808,825		(24,545)	(24,545)	24,184	03/15/2027	2.B FE
100018-AB-6	BORR IHC LTD	03/05/2026	JP MORGAN SECURITIES LLC		231,556	222,117	216,239	217,448	160	126		287		217,735		13,822	13,822	7,105	11/15/2030	4.C FE
1248EP-BT-9	CCO HOLDINGS LLC	01/14/2026	Call @ 100.00		666,000	666,000	668,449	664,436	720	59		780		665,216		784	784	6,170	05/01/2027	3.C FE
1248EP-CU-5	CCO HOLDINGS LLC	01/07/2026	Various		53,344	53,000	53,000							53,000		344	344		02/01/2033	3.C FE
1248EP-CV-3	CCO HOLDINGS LLC	03/19/2026	Various		192,798	193,000	193,000							193,000		(203)	(203)	892	02/01/2036	3.C FE
12543D-BN-9	CHS/COMMUNITY HEALTH SYSTEMS INC	01/28/2026	Call @ 103.00		14,420	14,000	14,280	14,247		(3)		(3)		14,244		176	176	84	01/15/2032	4.C FE
12550E-AA-6	CHC GROUP LLC	03/18/2026	DEUTSCHE BANK SECURITIES, INC.		35,058	37,000	36,260	34,779	1,525	25		1,550		36,329		(1,271)	(1,271)	2,536	09/01/2030	4.B FE
125523-CB-4	CIGNA GROUP	02/05/2026	JANE STREET EXECUTION SERVICES LLC		1,990,320	2,000,000	1,875,200	1,982,727		1,438		1,438		1,984,165		6,155	6,155	29,278	03/01/2027	2.A FE
126650-DS-6	CVS HEALTH CORP	02/20/2026	Maturity @ 100.00		1,000,000	1,000,000	996,600	999,836		164		164		1,000,000				25,000	02/20/2026	2.B FE
127190-AE-6	CACI INTERNATIONAL INC	03/09/2026	Various		43,278	42,000	43,580	43,431	138	(17)		121		43,552		(275)	(275)	647	06/15/2033	3.C FE
13057Q-AK-3	CALIFORNIA RESOURCES CORP	03/18/2026	Call @ 104.98		111,274	106,000	106,450	106,348		(20)		(20)		106,328		4,946	4,946	934	06/15/2029	3.C FE

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF AMERICA

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
13323A-AB-6	CAMELOT FINANCE SA	01/27/2026	Call @ 100.00		63,000	63,000	59,063	62,039		91		91		62,130		870	870	701	11/01/2026	4.A FE
14040H-CN-3	CAPITAL ONE FINANCIAL CORP	01/29/2026	JANE STREET EXECUTION SERVICES LLC		484,800	500,000	500,000	500,000						500,000		(15,200)	(15,200)	6,773	03/01/2030	2.A FE
146869-AN-2	CARVANA CO	03/30/2026	Various		116,374	111,820	117,411	116,772		(477)		(477)		116,295		79	79	5,774	06/01/2030	4.B FE
150190-AB-2	SIX FLAGS ENTERTAINMENT CORP	02/02/2026	Call @ 100.00		694,000	694,000	675,672	687,404		475		475		687,879		6,121	6,121	11,398	04/15/2027	5.A FE
15089Q-BC-7	CELANESE US HOLDINGS LLC	01/07/2026	JP MORGAN SECURITIES LLC		37,879	37,000	37,000	37,000						37,000		879	879	147	02/15/2031	3.B FE
15135B-AR-2	CENTENE CORP	03/24/2026	Call @ 100.00		42,000	42,000	38,821	40,593		157		157		40,750		1,250	1,250	224	12/15/2027	2.C FE
163851-AL-2	CHEMOURS CO	02/26/2026	Various		41,370	41,000	41,000							41,000		370	370		03/15/2034	3.B FE
17289R-AA-4	CITADEL SECURITIES GLOBAL HOLDINGS LLC	03/24/2026	J.P. Morgan Securities LLC		507,370	500,000	498,665	498,792		55		55		498,847		8,523	8,523	7,410	06/18/2030	2.C FE
17888H-AA-1	SM ENERGY CO	03/19/2026	CORPORATE REORGANIZATIONS		476,669	462,000	471,030	467,538	177	(758)		(580)		466,958		9,711	9,711	27,730	07/01/2028	3.B FE
18539U-AG-0	CLEARWAY ENERGY OPERATING LLC	01/09/2026	Various		44,055	44,000	44,000							44,000		55	55		01/15/2034	3.B FE
18912U-AA-0	CLOUD SOFTWARE GROUP INC	03/23/2026	Various		102,073	104,000	108,305	107,820		(324)		(324)		107,497		(5,424)	(5,424)	3,927	09/30/2029	4.C FE
18912U-AC-6	CLOUD SOFTWARE GROUP INC	02/03/2026	DEUTSCHE BANK SECURITIES, INC.		306,475	299,000	308,350	307,633	129	(88)		41		307,674		(1,199)	(1,199)	2,330	06/30/2032	4.A FE
18912U-AG-7	CLOUD SOFTWARE GROUP INC	03/16/2026	Various		179,020	187,000	186,231	184,932	1,306	16		1,321		186,254		(7,234)	(7,234)	6,254	08/15/2033	4.A FE
191216-DQ-0	COCA-COLA CO	03/19/2026	RAMIREX & CO		8,274	11,000	8,388			19		19		8,406		(132)	(132)	119	05/05/2041	1.E FE
199333-AK-1	COLUMBUS MCKINNON CORP	01/23/2026	Various		43,309	43,000	43,000							43,000		309	309		02/01/2033	3.C FE
201723-AS-2	COMMERCIAL METALS CO	01/21/2026	DEUTSCHE BANK SECURITIES, INC.		81,300	80,000	80,000	80,000						80,000		1,300	1,300	716	11/15/2033	3.A FE
201723-AV-5	COMMERCIAL METALS CO	01/20/2026	Various		81,401	80,000	80,000	80,000						80,000		1,401	1,401	680	12/15/2035	3.A FE
20459X-AC-5	COMPOSECURE HOLDINGS LLC	01/12/2026	Various		109,955	110,000	110,000							110,000		(45)	(45)		02/01/2033	4.A FE
20914U-AH-9	CONSOLIDATED ENERGY FINANCE SA	02/11/2026	Bank of America		127,500	150,000	106,050	106,050		638		638		106,688		20,812	20,812	8,850	02/15/2031	5.A FE
21873S-AC-2	COREWEAVE INC	03/09/2026	Barclays Bank		73,225	76,000	76,000	69,656	6,344			6,344		76,000		(2,775)	(2,775)	4,275	02/01/2031	4.A FE
226373-AT-5	ENERGY TRANSFER LP	03/17/2026	CITADEL		96,357	93,000	97,283	96,490		(271)		(271)		96,219		138	138	4,325	02/01/2031	2.B FE
22757V-AB-6	CROSSCOUNTRY INTERMEDIATE HOLDCO LLC	01/26/2026	Various		86,973	85,000	85,000	85,000						85,000		1,973	1,973	950	12/01/2032	4.A FE
23292N-AA-6	CYPRIUM CORP	03/05/2026	Various		27,075	27,000	27,000							27,000		75	75		04/15/2031	3.B FE
23292N-AB-4	CYPRIUM CORP	03/05/2026	Various		69,232	69,000	69,000							69,000		232	232		04/15/2034	3.B FE
235825-AF-3	DANA INC	01/07/2026	CORPORATE REORGANIZATIONS		240,000	240,000	234,511	236,853		27		27		236,880		3,120	3,120	1,863	11/15/2027	3.C FE
235825-AG-1	DANA INC	01/07/2026	CORPORATE REORGANIZATIONS		56,000	56,000	54,553	55,084		6		6		55,089		911	911	193	06/15/2028	3.C FE
235825-AH-9	DANA INC	01/07/2026	CORPORATE REORGANIZATIONS		138,000	138,000	136,035	133,618	2,607	6		2,613		136,231		1,769	1,769	2,053	09/01/2030	3.C FE
25260W-AD-3	DIAMOND FOREIGN ASSET CO	03/19/2026	Call @ 100.00		12,360	12,000	12,000	12,000						12,000				79	10/01/2030	3.A FE
260543-DL-4	DOW CHEMICAL CO	03/31/2026	PERSHING LLC		1,479,420	1,500,000	1,499,760	1,499,786		4		4		1,499,791		(20,371)	(20,371)	43,692	03/15/2035	2.C FE
29342#-AA-0	ENHANCED CAPITAL CONNECTICUT FUND VI, LL	03/15/2026	Redemption @ 100.00		129,232	106,083	106,083	106,083						106,083		23,148	23,148	2,093	12/15/2030	1.C FE
29343*-AA-3	ENHANCED CAPITAL OHIO RURAL FUND II, LLC	03/15/2026	Redemption @ 100.00		240,324	240,324	240,324	240,324						240,324				10,429	03/01/2029	1.C FE
29344@-AA-0	ENHANCED CAPITAL RHODE ISLAND NOTE ISSUE	02/17/2026	Redemption @ 100.00		39,678	39,678	39,678	39,678						39,678				2,000	12/15/2029	1.C FE
29605J-AB-2	ESAB CORP	03/12/2026	JP MORGAN SECURITIES LLC		4,010	4,000	4,000							4,000		10	10		04/01/2031	3.A FE
31428X-DG-8	FEDEX CORP	02/10/2026	JANE STREET EXECUTION SERVICES LLC		2,815,792	2,800,000	2,802,110	2,801,289		(32)		(32)		2,801,257		14,535	14,535	28,428	05/15/2030	2.B FE
33853Q-AA-9	FLASH COMPUTE LLC	02/04/2026	Various		123,519	123,000	123,000	121,864	1,136			1,136		123,000		519	519	917	12/31/2030	3.C FE
33972P-AA-7	FLNG LIQUEFACTION 2 LLC	03/31/2026	Paydown		14,755	14,755	15,419	15,204		(449)		(449)		14,755				304	03/31/2038	2.B FE
34965K-AA-5	FORTREA HOLDINGS INC	01/29/2026	GOLDMAN, SACHS & CO.		36,630	36,000	35,420	35,499		8		8		35,507		1,123	1,123	1,567	07/01/2030	4.C FE
35641A-AA-6	FREEDOM MORTGAGE HOLDINGS LLC	01/30/2026	GOLDMAN, SACHS & CO.		10,463	10,000	10,050	10,037		(1)		(1)		10,036		427	427	465	02/01/2029	4.B FE
35641A-AD-0	FREEDOM MORTGAGE HOLDINGS LLC	02/03/2026	Various		60,843	59,000	59,000	59,000						59,000		1,843	1,843	1,509	04/01/2033	4.B FE
35641A-AE-8	FREEDOM MORTGAGE HOLDINGS LLC	02/11/2026	Bank of America		65,505	66,000	66,000	66,000						66,000		(495)	(495)	807	05/01/2031	4.B FE
35908M-AE-0	FRONTIER COMMUNICATIONS HOLDINGS LLC	03/11/2026	Call @ 100.00		71,976	69,000	70,811	70,439		(46)		(46)		70,394		(1,394)	(1,394)	5,952	03/15/2031	2.A FE
36162J-AH-9	GEO GROUP INC	02/25/2026	JEFFERIES & COMPANY, INC.		55,705	52,000	57,005			(152)		(152)		56,853		(1,148)	(1,148)	1,940	04/15/2031	3.C FE
36268N-AA-8	BOOST NEWCO BORROWER LLC	01/06/2026	Various		214,155	200,000	200,000	200,000						200,000		14,155	14,155	15,465	01/15/2031	3.B FE
36273T-AA-8	GFL ENVIRONMENTAL HOLDINGS (US) INC	01/20/2026	Various		127,143	127,000	127,000							127,000		143	143	63	02/01/2034	3.C FE
372460-AF-2	GENUINE PARTS CO	03/31/2026	PERSHING LLC		1,245,413	1,250,000	1,246,200	1,247,174		177		177		1,247,350		(1,938)	(1,938)	38,844	08/15/2029	2.C FE
38016L-AA-3	GO DADDY OPERATING COMPANY LLC	03/05/2026	Various		16,915	17,000	16,150	16,583		33		33		16,616		299	299	219	12/01/2027	3.C FE
380355-AH-0	GOEASY LTD	03/26/2026	Various		87,735	94,000	97,906	96,004	1,142	(363)		779		96,783		(9,048)	(9,048)	2,745	12/01/2028	4.C FE
380355-AJ-6	GOEASY LTD	03/11/2026	Various		159,762	187,000	188,463	184,909	3,184	(54)		3,130		188,039		(28,276)	(28,276)	9,942	07/01/2029	3.C FE
380355-AR-8	GOEASY LTD	02/24/2026	PERSHING DIV OF DLJ SEC LNDING		79,159	91,000	91,015	85,120	5,894			5,893		91,014		(11,855)	(11,855)	3,215	02/15/2031	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 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
38141G-ZR-8	GOLDMAN SACHS GROUP INC	01/26/2026	JANE STREET EXECUTION SERVICES LLC		994,890	1,000,000	1,000,000	1,000,000						1,000,000		(5,110)	(5,110)	13,255	03/15/2028	1.F FE
431571-AE-8	HILLENBRAND INC	02/02/2026	Redemption		212,100	210,000	194,418	196,396		253		253		196,649		15,451	15,451	3,478	03/01/2031	3.B FE
432833-AT-8	HILTON DOMESTIC OPERATING COMPANY INC	01/20/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		53,199	53,000	53,000	53,000						53,000		199	199	332	03/31/2034	3.B FE
44106M-AW-2	SERVICE PROPERTIES TRUST	01/07/2026	Call @ 100.52		60,314	60,000	59,850	59,878		5		5		59,883		431	431	934	02/15/2027	5.B FE
44329H-AT-1	HP CMNTYS LLC	03/15/2026	Paydown		7,217	7,217	7,299	7,283		(66)		(66)		7,217				214	09/15/2034	1.C FE
44563@-AB-1	HUNT MH BORROWER LLC FEE II	03/01/2026	Redemption @ 80.0853		(10,501)	(10,501)	(10,501)	(10,501)						(10,501)				(139,873)	12/21/2048	2.B PL
44563@-AE-5	HUNT MH BORROWER LLC FEE II	03/01/2026	Paydown		44,994	44,994	44,994	44,994						44,994				723	12/01/2055	3.C FE
44563@-AG-0	HUNT FEE III 2021-2	03/01/2026	Paydown		36,511	36,813	36,511			298		298		36,813		(302)	(302)	587	12/01/2055	3.C FE
45344L-AH-6	CRESCENT ENERGY FINANCE LLC	01/29/2026	DEUTSCHE BANK SECURITIES, INC.		61,923	62,000	52,545	53,245		161		161		53,401		8,522	8,522	2,558	07/31/2029	3.C FE
456142-AA-6	TREEHOUSE FOODS INC	02/03/2026	Various		28,228	28,000	28,000							28,000		228	228		02/11/2033	4.B FE
46593W-AB-1	JH NORTH AMERICA HOLDINGS INC	03/03/2026	Various		71,624	70,000	70,000	70,000						70,000		1,624	1,624	3,036	07/31/2032	2.C FE
46849L-UX-7	JACKSON NATIONAL LIFE GLOBAL FUNDING	01/09/2026	Maturity @ 100.00		1,000,000	1,000,000	997,850	999,983		17		17		1,000,000				27,500	01/09/2026	1.F FE
46849L-UZ-2	JACKSON NATIONAL LIFE GLOBAL FUNDING	03/13/2026	SMBC NIKKO SECURITIES AMERICA, INC.		2,001,520	2,000,000	1,998,520	1,999,789		158		158		1,999,947		1,573	1,573	48,533	04/10/2026	1.F FE
47233J-GT-9	JEFFERIES FINANCIAL GROUP INC	01/13/2026	JEFFERIES LLC		443,135	500,000	424,507	433,343		353		353		433,696		9,439	9,439	3,245	10/15/2031	2.B FE
48020R-AB-1	JONES DESLAURIERS INSURANCE MANAGEMENT I	03/17/2026	Various		161,741	157,000	164,694	42,847		(413)		(413)		164,069		(2,328)	(2,328)	5,836	03/15/2030	4.B FE
48123V-AF-9	ZIFF DAVIS INC	03/05/2026	Stifel Nicolaus & Co.		40,474	43,000	40,789	40,839	38	68		106		40,945		(472)	(472)	779	10/15/2030	3.C FE
48255@-AA-7	KKR PINE BROOKE ISSUER LLC	03/16/2026	Redemption @ 100.00		5,798	5,798	4,349	4,437		6		6		4,443		1,355	1,355	43	03/15/2051	2.A PL
50012L-AF-1	KODIAK GAS SERVICES LLC	03/31/2026	JP MORGAN SECURITIES LLC		62,233	62,000	62,000							62,000		233	233	111	04/01/2031	3.C FE
50168Q-AC-9	LABL INC	02/05/2026	JP MORGAN SECURITIES LLC		82,350	180,000	112,794	112,794		1,753		1,753		114,547		(32,197)	(32,197)		11/01/2028	6. FE
501797-AL-8	BATH & BODY WORKS INC	03/23/2026	DEUTSCHE BANK SECURITIES, INC.		67,400	68,000	71,029	68,793	2,173	(49)		2,124		70,918		(3,518)	(3,518)	1,828	11/01/2035	3.B FE
516806-AK-2	CRESCENT ENERGY FINANCE LLC	03/05/2026	DEUTSCHE BANK SECURITIES, INC.		145,980	144,000	144,000	141,881	2,119			2,119		144,000		1,980	1,980	4,442	04/15/2032	3.C FE
527298-CN-1	LEVEL 3 FINANCING INC	01/29/2026	JP MORGAN SECURITIES LLC		6,203	6,000	6,000	6,000						6,000		203	203	189	03/31/2034	4.A FE
53219L-AY-5	LIFEPOINT HEALTH INC	02/05/2026	GOLDMAN, SACHS & CO.		208,080	192,000	191,990	191,991						191,991		16,089	16,089	7,638	02/15/2032	4.B FE
548916-AA-3	LSF12 HELIX PARENT, LLC	01/22/2026	Various		7,030	7,000	7,000							7,000		30	30		02/01/2033	4.B FE
55354G-AS-9	MSCI INC	01/29/2026	JP MORGAN SECURITIES LLC		78,001	79,000	78,047			2		2		78,049		(49)	(49)	949	03/15/2036	2.C FE
55903V-BQ-5	DISCOVERY GLOBAL HOLDINGS, INC	02/26/2026	Various		142,991	159,000	141,827	138,744	3,584	299		3,883		142,627		364	364	2,882	03/15/2032	3.B FE
55903V-BW-2	DISCOVERY GLOBAL HOLDINGS, INC	03/05/2026	JP MORGAN SECURITIES LLC		11,220	16,000	11,480			18		18		11,498		(278)	(278)	384	03/15/2042	3.B FE
55903V-BY-8	DISCOVERY GLOBAL HOLDINGS, INC	03/19/2026	JP MORGAN SECURITIES LLC		19,350	20,000	19,752			5		5		19,758		(408)	(408)	417	03/15/2029	3.B FE
55916A-AA-2	MICHAELS COMPANIES INC	03/02/2026	Call @ 100.00		198,000	198,000	167,741	182,300		1,061		1,061		183,361		14,639	14,639	3,581	05/01/2028	4.C FE
55916A-AB-0	MICHAELS COMPANIES INC	03/05/2026	CORPORATE REORGANIZATIONS		59,368	59,000	58,263			17		17		58,279		1,089	1,089	1,600	05/01/2029	5.B FE
587118-AF-7	MEN'S WEARHOUSE LLC	01/22/2026	JP MORGAN SECURITIES LLC		6,180	6,000	6,000							6,000		180	180		02/01/2031	4.A FE
59155L-AA-0	METIS MERGER SUB LLC	02/19/2026	PERSHING DIV OF DLJ SEC LNDING		17,966	18,000	15,359	16,394		57		57		16,451		1,515	1,515	309	05/15/2029	5.B FE
594918-BS-2	MICROSOFT CORP	03/04/2026	Various		121,157	132,000	117,663	118,382		172		172		118,554		2,603	2,603	2,619	08/08/2036	1.A FE
59565J-AA-9	STAGWELL GLOBAL LLC	03/17/2026	GOLDMAN, SACHS & CO.		33,075	35,000	33,600			35		35		33,635		(560)	(560)	1,165	08/15/2029	4.B FE
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY LLC	02/12/2026	CROSS		100,444	100,000	106,733	103,017		(123)		(123)		102,894		(2,451)	(2,451)	1,747	04/01/2029	2.B FE
626717-AQ-5	MURPHY OIL CORP	01/20/2026	Bank of America		11,970	12,000	12,000							12,000		(30)	(30)		02/15/2034	3.B FE
63938C-AN-8	NAVIENT CORP	01/27/2026	Bank of America		111,763	101,000	105,756	104,407		(36)		(36)		104,372		7,391	7,391	4,571	07/25/2030	3.C FE
640695-AC-6	NEPTUNE BIDCO US INC	03/09/2026	Various		29,165	29,000	30,486			(26)		(26)		30,460		(1,295)	(1,295)	985	05/15/2031	4.C FE
640695-AD-4	NEPTUNE BIDCO US INC	03/17/2026	Various		102,147	104,000	104,000							104,000		(1,853)	(1,853)	986	02/15/2033	4.C FE
65343H-AA-9	NEXSTAR MEDIA INC	03/30/2026	Call @ 100.00		625,000	625,000	626,138	625,000						625,000				17,578	07/15/2027	4.B FE
65346U-AA-7	NEXSTAR MEDIA INC	03/25/2026	Various		110,725	111,000	111,000							111,000		(275)	(275)		04/15/2034	3.C FE
65346U-AB-5	NEXSTAR MEDIA INC	03/30/2026	Various		161,904	162,000	162,000							162,000		(96)	(96)	58	09/15/2033	3.A FE
668771-AM-0	GEN DIGITAL INC	03/19/2026	Various		138,485	139,000	139,000	139,000						139,000		(515)	(515)	3,610	04/01/2033	3.C FE
67124C-AA-1	OAK-EAGLE ACQUIRECO INC	03/25/2026	Various		57,357	56,000	56,000							56,000		1,357	1,357		07/01/2033	3.C FE
67124C-AB-9	OAK-EAGLE ACQUIRECO INC	03/25/2026	Various		27,930	27,000	27,000							27,000		930	930		07/01/2034	4.C FE
674599-DF-9	OCCIDENTAL PETROLEUM CORP	01/14/2026	Barclays Bank		214,467	201,000	214,565	213,523		(33)		(33)		213,490		977	977	4,322	09/15/2036	2.C FE
682691-AE-0	ONEMAIN FINANCE CORP	03/17/2026	Various		38,038	37,000	36,783	36,838		7		7		36,845		1,193	1,193	992	03/15/2030	3.B FE

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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
682691-AF-7	ONEMAIN FINANCE CORP	01/08/2026	GOLDMAN, SACHS & CO.		123,435	117,000	119,010	118,801		(6)		(6)		118,795		4,640	4,640	1,316	05/15/2031	3.B FE
682691-AK-6	ONEMAIN FINANCE CORP	03/30/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		68,250	70,000	70,000	70,000						70,000		(1,750)	(1,750)	2,715	09/15/2032	3.B FE
682691-AL-4	ONEMAIN FINANCE CORP	03/17/2026	Various		104,887	107,000	109,675			(113)		(113)		109,562		(4,674)	(4,674)	2,225	05/15/2030	3.B FE
690732-AF-9	ACCENDRA HEALTH INC	02/13/2026	GOLDMAN, SACHS & CO.		19,230	30,000	25,350	20,362	5,750	129		5,879		26,241		(7,011)	(7,011)	508	03/31/2029	4.C FE
690732-AG-7	ACCENDRA HEALTH INC	02/11/2026	Barclays Bank		85,715	158,000	137,638	100,161	39,951	393		40,344		140,505		(54,790)	(54,790)	3,809	04/01/2030	4.C FE
69324#-AA-8	PA RURAL JOBS SUBSIDIARY FUND, LLC	03/15/2026	Redemption @ 100.00		297,687	297,687	297,687	297,687						297,687				23,815	03/31/2028	1.C
69867R-AA-5	PANTHER ESCROW ISSUER LLC	03/03/2026	Bank of America		29,273	29,000	29,671	29,576		(15)		(15)		29,561		(289)	(289)	451	06/01/2031	4.B FE
70932M-AF-4	PENNYMAC FINANCIAL SERVICES INC	02/11/2026	Various		113,758	110,000	109,162	109,238		6		6		109,244		4,514	4,514	3,385	02/15/2033	3.C FE
70932M-AH-0	PENNYMAC FINANCIAL SERVICES INC	03/25/2026	Bank of America		60,415	64,000	64,000	64,000						64,000		(3,585)	(3,585)	2,678	02/15/2034	3.C FE
71677K-AC-2	PETSMART LLC	03/04/2026	DEUTSCHE BANK SECURITIES, INC.		31,620	31,000	31,000	31,000						31,000		620	620	1,272	09/15/2032	4.B FE
737446-AX-2	POST HOLDINGS INC	03/19/2026	JP MORGAN SECURITIES LLC		21,615	22,000	22,165							22,165		(550)	(550)	592	10/15/2034	4.B FE
74165H-AC-2	PRIME HEALTHCARE SERVICES INC	01/08/2026	FIRST BROKER SECURITIES		46,420	44,000	46,530			(6)		(6)		46,524		(104)	(104)	1,467	09/01/2029	4.B FE
74984A-AA-0	RFNA LP	03/13/2026	Various		308,916	312,000	318,890	316,848	1,308	(172)		1,136		317,984		(9,068)	(9,068)	13,359	02/15/2030	4.A FE
74984C-AA-6	RHP HOTEL PROPERTIES LP	03/23/2026	Various		65,340	66,000	66,000							66,000		(660)	(660)	105	03/15/2034	3.B FE
75420N-AA-1	RAVEN ACQUISITION HOLDINGS LLC	02/24/2026	JP MORGAN SECURITIES LLC		24,250	25,000	25,000	25,000						25,000		(750)	(750)	477	11/15/2031	4.C FE
759351-AR-0	REINSURANCE GROUP OF AMERICA INC	02/25/2026	GOLDMAN, SACHS & CO.		1,067,450	1,000,000	1,054,800	1,047,888		(812)		(812)		1,047,076		20,374	20,374	26,833	09/15/2033	2.A FE
76209P-AB-9	RGA GLOBAL FUNDING	02/25/2026	JANE STREET EXECUTION SERVICES LLC		957,020	1,000,000	998,990	999,537		23		23		999,560		(42,540)	(42,540)	16,350	01/18/2029	1.E FE
78454L-AY-6	SM ENERGY CO	01/12/2026	BANK OF NYC/MIZUHO SEC		21,670	22,000	21,670	21,628	59	1		60		21,688		(18)	(18)	693	08/01/2032	3.C FE
78454L-AZ-3	SM ENERGY CO	03/23/2026	Various		86,629	87,000	87,000							87,000		(371)	(371)	107	04/15/2034	3.B FE
78488X-AA-2	SV RNO PROPERTY OWNER 1 LLC	02/13/2026	Various		35,475	35,000	35,000							35,000		475	475		03/01/2031	3.B FE
785592-C*-5	SABINE PASS LIQUEFACTION, LLC	03/16/2026	Redemption @ 100.00		153,781	153,781	153,781	153,781						153,781				2,384	09/15/2037	2.A FE
78573N-AJ-1	SABRE GLBL INC	02/25/2026	Call @ 102.16		6,129	6,000	5,175	5,595		43		43		5,638		491	491	259	06/01/2027	4.C FE
78573N-AN-2	SABRE GLBL INC	03/04/2026	Barclays Bank		8,725	10,000	8,300			45		45		8,345		380	380	260	03/15/2030	4.C FE
78573X-AA-8	SABRE FINANCIAL BORROWER LLC	03/19/2026	Various		216,582	216,000	216,000	216,000						216,000		582	582	5,352	06/15/2029	4.B FE
82966B-AA-3	SIRIUS XM RADIO LLC	03/04/2026	Various		41,918	42,000	42,000							42,000		(83)	(83)	3	04/15/2032	3.A FE
82967N-BA-5	SIRIUS XM RADIO LLC	03/02/2026	Call @ 100.00		98,000	98,000	102,270	98,000						98,000				2,581	08/01/2027	3.C FE
82967N-BM-9	SIRIUS XM RADIO LLC	01/12/2026	Various		78,095	85,000	71,294	74,117		46		46		74,163		3,932	3,932	1,195	09/01/2031	3.C FE
83003A-AA-8	SIX FLAGS ENTERTAINMENT CORP	03/30/2026	Various		164,513	165,000	167,433			(13)		(13)		167,419		(2,907)	(2,907)	2,792	01/15/2032	5.A FE
83304A-AM-8	SNAP INC	03/02/2026	Various		177,340	174,000	174,916	174,905		(2)		(2)		174,903		2,438	2,438	5,496	03/15/2034	4.A FE
86209@-AA-4	STONEHENGE CAPITAL FUND KENTUCKY V LLC	03/15/2026	Redemption @ 100.00		28,667	28,667	28,667	28,667						28,667				999	03/01/2028	1.E
864486-AK-1	SUBURBAN PROPANE PARTNERS LP	01/02/2026	Call @ 100.00		110,000	110,000	114,125	110,000						110,000				2,262	03/01/2027	4.A FE
864486-AM-7	SUBURBAN PROPANE PARTNERS LP	01/29/2026	JP MORGAN SECURITIES LLC		11,940	12,000	12,000	12,000						12,000		(60)	(60)	82	12/15/2035	4.A FE
86765L-AQ-0	SUNOCO LP	03/25/2026	Call @ 100.00		675,000	675,000	667,003	670,571		801		801		671,373		3,627	3,627	18,563	04/15/2027	3.A FE
87054#-AA-6	SWEETWATER ROYALTIES LLC	03/31/2026	Redemption @ 100.00		30,064	30,064	30,064	30,064						30,064				800	09/30/2040	2.B PL
87256Y-AC-7	TKC HOLDINGS INC	02/11/2026	Call @ 100.00		296,002	291,000	285,253	287,381		183		183		287,564		3,436	3,436	10,115	05/15/2028	4.B FE
87256Y-AE-3	TKC HOLDINGS INC	03/06/2026	Jefferies		111,103	109,000	109,000							109,000		2,103	2,103	161	08/15/2030	4.C FE
87256Y-AG-8	TKC HOLDINGS INC	02/13/2026	Jefferies		56,650	55,000	55,000							55,000		1,650	1,650		02/15/2031	5.B FE
874054-AG-4	TAKE-TWO INTERACTIVE SOFTWARE INC	02/12/2026	U.S. BANCORP INVESTMENTS, INC.		2,243,093	2,250,000	2,249,888	2,249,969		3		3		2,249,972		(6,879)	(6,879)	27,519	04/14/2027	2.B FE
87901J-AJ-4	TEGNA INC	03/19/2026	Call @ 100.00		405,000	405,000	385,739	391,796	541	1,211		1,752		393,548		11,452	11,452	9,834	03/15/2028	3.A FE
88033G-DW-7	TENET HEALTHCARE CORP	01/05/2026	MORGAN STANLEY & CO LLC/SL CONDUIT		2,030	2,000	2,015	2,015						2,015		15	15	15	11/15/2032	3.B FE
88632Q-AE-3	CLOUD SOFTWARE GROUP INC	03/09/2026	Various		126,020	128,000	129,106	129,096		(45)		(45)		129,051		(3,031)	(3,031)	3,605	03/31/2029	4.A FE
893647-BY-2	TRANSDIGM INC	01/20/2026	DEUTSCHE BANK SECURITIES, INC.		69,360	68,000	67,473	67,496		3		3		67,498		1,862	1,862	614	05/31/2033	4.C FE
893830-BY-4	TRANSOCEAN INTERNATIONAL LTD	02/03/2026	BANK OF NYC/MIZUHO SEC		85,935	85,000	86,169	85,668	244	(22)		221		85,889		46	46	1,527	05/15/2029	5.A FE
89616R-AC-3	TRIDENT TPI HOLDINGS INC	02/11/2026	PERSHING DIV OF DLJ SEC LNDING		115,182	115,000	113,780	114,303		23		23		114,326		856	856	1,711	12/31/2028	5.C FE
896239-AC-4	TRIMBLE INC	02/10/2026	Various		1,927,042	1,900,000	2,044,623	1,944,560		(2,200)		(2,200)		1,942,360		(15,318)	(15,318)	14,496	06/15/2028	2.C FE
90279X-AA-0	UKG INC	03/26/2026	Various		140,885	145,000	149,936	148,946	859	(59)		801		149,747		(8,862)	(8,862)	6,252	02/01/2031	4.B FE
90351D-AF-4	UBS GROUP AG	02/05/2026	KEYBANC CAPITAL MARKETS INC		2,175,957	2,175,000	2,170,193	2,174,840		55		55		2,174,895		1,062	1,062	27,663	04/15/2026	1.F FE
913229-AA-8	UNITED WHOLESALE MORTGAGE LLC	03/12/2026	Bank of America		56,403	58,000	49,413	52,651		263		263		52,914		3,488	3,488	1,281	04/15/2029	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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
92332Y-AC-5	VENTURE GLOBAL LNG INC	03/02/2026	Various		205,033	191,000	205,151	197,967	2,481	(317)		2,164		200,131		4,902	4,902	9,563	02/01/2029	3.B FE
92332Y-AD-3	VENTURE GLOBAL LNG INC	01/08/2026	JP MORGAN SECURITIES LLC		126,536	123,000	129,443	127,068	2,210	(4)		2,207		129,275		(2,738)	(2,738)	5,331	02/01/2032	3.B FE
92537R-AA-7	TK ELEVATOR US NEWCO INC	03/17/2026	Call @ 100.00		200,000	200,000	192,750	196,476		505		505		196,981		3,019	3,019	6,271	07/15/2027	4.B FE
92769U-AA-9	VIRGIN MEDIA O2 VENDOR FINANCING NOTES V	01/16/2026	BNP Paribas		200,000	200,000	200,000							200,000					03/15/2033	4.B FE
92943G-AH-4	W R GRACE HOLDINGS LLC	01/22/2026	Various		37,050	37,000	37,000							37,000		50	50		08/01/2033	4.C FE
95081Q-AT-1	WESCO DISTRIBUTION INC	02/25/2026	Barclays Bank		11,041	11,000	11,000							11,000		41	41		04/15/2031	3.B FE
95081Q-AU-8	WESCO DISTRIBUTION INC	03/23/2026	DEUTSCHE BANK SECURITIES, INC.		137,748	139,000	139,000							139,000		(1,253)	(1,253)	540	04/15/2034	3.B FE
958102-AQ-8	WESTERN DIGITAL CORP	02/20/2026	Call @ 100.00		160,000	160,000	159,706	159,864		6		6		159,870		130	130	2,559	02/01/2029	2.C FE
96812H-AA-6	WILDFIRE INTERMEDIATE HOLDINGS, LLC	01/29/2026	Various		37,425	37,000	37,000	37,000						37,000		425	425	734	10/15/2029	4.A FE
98311A-AE-5	WYNDHAM HOTELS & RESORTS INC	03/30/2026	Various		96,892	98,000	98,000							98,000		(1,108)	(1,108)	369	03/01/2033	3.B FE
98877D-AH-8	ZF NORTH AMERICA CAPITAL INC	03/26/2026	Various		210,978	211,000	211,000	211,000						211,000		(23)	(23)	7,333	03/24/2031	3.C FE
G8655*-AB-0	TPG PARTNER HOLDINGS, L.P.	03/31/2026	Direct		368,307	368,307	368,307	368,307						368,307				6,390	09/30/2035	1.D PL
Y5008*-AA-2	KNAUSEN HOLDING LLC	01/15/2026	Redemption @ 100.00		150,000	150,000	150,000	150,000						150,000				2,134	07/15/2027	2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					48,515,716	48,727,604	48,433,751	44,996,925	86,446	7,026		93,472		48,533,303		(34,061)	(34,061)	854,726	XXX	XXX
48255K-AA-4	KKR CORE SR SECURED NOTES - ABS	02/17/2026	Paydown		7,536	7,536	7,498	7,521		16		16		7,536				149	07/15/2031	2.A PL
78403D-AP-5	SBATOW 2020-1 2C - ABS	01/15/2026	Paydown		500,000	500,000	453,985	499,315		685		685		500,000				785	07/15/2050	1.F FE
90933H-AA-3	UNITED AIRLINES CLASS B PASS THROUGH CER	01/07/2026	Maturity @ 100.00		482,813	482,813	478,463	482,794		19		19		482,813				8,811	07/07/2027	2.B FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					990,349	990,349	939,946	989,629		720		720		990,349				9,746	XXX	XXX
18685@-AA-0	CCLFX 4.10 03/28/27	02/20/2026	Apollo Global Securities		9,900,100	10,000,000	10,000,000	10,000,000						10,000,000		(99,900)	(99,900)	161,722	03/28/2027	1.C PL
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					9,900,100	10,000,000	10,000,000	10,000,000						10,000,000		(99,900)	(99,900)	161,722	XXX	XXX
05875C-AB-0	Twin River/ Ballys T/L (7/21)	01/01/2026	Redemption @ 100.00		27,918					1,720		1,720		1,720		26,198	26,198	592	08/06/2028	4.A FE
06832F-AB-3	BARRACUDA NETWORKS CUDA TL 1L USD	02/27/2026	Redemption @ 100.00		1,098	1,098	948	886	92	6		97		983		115	115	23	05/17/2029	5.A FE
30339H-AD-3	FNZ Group Entities Limited-Initial USD T	03/31/2026	Redemption @ 100.00		305	305	298	239	59			60		299		6	6	7	11/05/2031	4.C FE
78571Y-BK-5	INTEGRATED POWER 1L DDTL CL FUNDED	08/05/2025	Bank of America															980	11/22/2028	4.C FE
82981M-AC-6	TERM LOAN B : SITEL	03/27/2026	Various		142,147	330,574	238,220	128,924	136,907	64,743		201,650		330,574		(188,427)	(188,427)		08/27/2028	5.B FE
92346N-AH-2	VeriFone Systems, Inc.-2025-1 Term Loan	03/01/2026	Adjustment		(12,802)		(7,649)	(95,171)		(10,772)		(10,772)		(17,797)		4,995	4,995	4,373	08/18/2028	4.C FE
D2007Z-AE-7	DELIVERY HERO SE TLB	01/01/2026	Adjustment		(27,659)					(1,852)		(1,852)		(1,852)		(25,807)	(25,807)	13,323	12/06/2030	4.C FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					131,007	331,976	231,818	34,878	137,058	53,845		190,903		313,927		(182,920)	(182,920)	19,298	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					64,387,779	64,673,458	65,164,005	60,885,261	223,504	47,967		271,471		64,687,784		(316,479)	(316,479)	1,155,451	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					64,387,779	64,673,458	65,164,005	60,885,261	223,504	47,967		271,471		64,687,784		(316,479)	(316,479)	1,155,451	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					64,387,779	64,673,458	65,164,005	60,885,261	223,504	47,967		271,471		64,687,784		(316,479)	(316,479)	1,155,451	XXX	XXX
21H050-62-3	G2JUMB-5N-FEB-2025 - MBS	02/05/2026	Various		7,480,273	7,500,000	7,483,301							7,483,301		(3,027)	(3,027)	18,750	02/20/2056	1.A
21H050-63-1	G2JUMB-5N-MAR-2026 - MBS	01/30/2026	Various		4,985,840	5,000,000	4,972,461							4,972,461		13,379	13,379	12,500	03/20/2056	1.A
38380K-GF-6	GNR 2017-172 PA - CMO/RMBS	03/01/2026	Paydown		6,954	6,954	6,765	6,691		263		263		6,954				36	02/20/2047	1.A
38381B-C3-6	GNR 2019-005 PB - CMO/RMBS	03/01/2026	Paydown		37,074	37,074	37,176	37,204		(130)		(130)		37,074				225	11/20/2047	1.A
38381Q-CX-7	GNR 2025-140 P - CMO/RMBS	03/01/2026	Paydown		13,345	13,345	13,473	13,472		(127)		(127)		13,345				106	08/20/2055	1.A
38381W-S3-3	GNR 2019-092 GF - CMO/RMBS	03/20/2026	Paydown		5,368	5,368	4,915			453		453		5,368				23	07/20/2049	1.A
38381Y-HP-2	GNR 2019-097 FG - CMO/RMBS	03/20/2026	Paydown		8,227	8,227	7,532			695		695		8,227				43	08/20/2049	1.A
38382C-GQ-8	GNR 2020-005 FA - CMO/RMBS	03/20/2026	Paydown		14,307	14,307	13,117			1,189		1,189		14,307				68	01/20/2050	1.A
38383B-5R-9	GNR 2025-178 Q - CMO/RMBS	03/01/2026	Paydown		14,183	14,183	14,326	14,325		(142)		(142)		14,183				119	10/20/2055	1.A
38383B-M2-5	GNR 2025-174 G - CMO/RMBS	03/01/2026	Paydown		49,160	49,160	49,022	49,022		138		138		49,160				431	10/20/2054	1.A
38384E-JU-0	GNR 2023-134 BA - CMO/RMBS	03/01/2026	Paydown		215,017	215,017	214,463	214,419		599		599		215,017				2,066	09/20/2045	1.A
38384J-Y7-3	GNR 2024-024 AD - CMO/RMBS	03/01/2026	Paydown		44,212	44,212	44,312	44,315		(103)		(103)		44,212				353	03/20/2052	1.A
38385H-4W-4	GNR 2025-203 Z - CMO/RMBS	01/01/2026	Paydown		4,861	4,861	4,749	(146)		258		258		4,861				22	11/20/2055	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					12,878,822	12,912,709	12,865,612	379,302		3,093		3,093		12,868,471		10,352	10,352	34,743	XXX	XXX
38381J-8A-8	GNR 2024-031 KE - CMBS	03/01/2026	Paydown		3,696	3,696	3,446	3,500		196		196		3,696				26	03/16/2065	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38381J-UQ-8	GNR 2023-139 AE - CMBS	03/01/2026	Paydown		6,265	6,265	5,790	5,959		306		306		6,265				37	01/16/2064	1.A
83162C-QH-9	SBAP 2006-20 F A - ABS	01/01/2026	Paydown																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)					9,961	9,961	9,236	9,459		502		502		9,961				63	XXX	XXX
3128MC-YR-0	FH G14120 - RMBS	03/16/2026	Paydown		2,606	2,606	2,725	2,607		(2)		(2)		2,606				15	04/01/2026	1.A
3128MF-RJ-9	FH G16589 - RMBS	03/01/2026	Paydown		47,303	47,303	46,830	46,935		368		368		47,303				265	09/01/2032	1.A
3128MJ-UN-8	FH G08588 - RMBS	03/01/2026	Paydown		9,000	9,000	9,516	9,602		(602)		(602)		9,000				63	05/01/2044	1.A
31292K-6A-0	FH C03565 - RMBS	03/01/2026	Paydown		12,341	12,341	13,012	13,069		(728)		(728)		12,341				71	12/01/2040	1.A
312933-AP-9	FH A86314 - RMBS	03/01/2026	Paydown		98	98	104	103		(5)		(5)		98				1	05/01/2039	1.A
312943-AK-9	FH A94510 - RMBS	03/01/2026	Paydown		644	644	679	682		(38)		(38)		644				4	10/01/2040	1.A
312943-RC-9	FH A94983 - RMBS	03/01/2026	Paydown		2,767	2,767	2,715	2,722		44		44		2,767				18	11/01/2040	1.A
312945-DS-4	FH A96413 - RMBS	03/01/2026	Paydown		3,380	3,380	3,563	3,565		(185)		(185)		3,380				21	01/01/2041	1.A
3132CX-K5-0	FH SB1216 - RMBS	03/01/2026	Paydown		80,332	80,332	79,027	79,092		1,240		1,240		80,332				453	10/01/2037	1.A
3132D6-EB-2	FH SB8230 - RMBS	03/01/2026	Paydown		81,552	81,552	81,705	81,655		(103)		(103)		81,552				735	05/01/2038	1.A
3132D6-EF-3	FH SB8234 - CMO/RMBS	03/01/2026	Paydown		70,215	70,215	70,434	70,398		(183)		(183)		70,215				581	06/01/2038	1.A
3132DM-4T-9	FH SD0834 - RMBS	03/01/2026	Paydown		21,737	21,737	21,930	21,906		(169)		(169)		21,737				95	01/01/2052	1.A
3132DM-7A-7	FH SD0889 - RMBS	03/01/2026	Paydown		32,184	32,184	32,481	32,435		(251)		(251)		32,184				187	02/01/2052	1.A
3132DM-GD-1	FH SD0196 - RMBS	03/01/2026	Paydown		20,122	20,122	19,871	19,892		230		230		20,122				167	11/01/2049	1.A
3132DN-S7-9	FH SD1442 - RMBS	03/01/2026	Paydown		45,831	45,831	45,108	45,183		648		648		45,831				274	08/01/2052	1.A
3132DN-WH-2	FH SD1548 - RMBS	03/01/2026	Paydown		46,136	46,136	43,772	43,877		2,259		2,259		46,136				249	08/01/2052	1.A
3132DN-XN-8	FH SD1585 - RMBS	03/01/2026	Paydown		38,721	38,721	36,362	36,525		2,197		2,197		38,721				169	08/01/2052	1.A
3132DQ-3R-5	FH SD3508 - RMBS	03/01/2026	Paydown		41,883	41,883	38,873	39,158		2,726		2,726		41,883				265	06/01/2053	1.A
3132DQ-F7-6	FH SD2890 - RMBS	03/01/2026	Paydown		41,917	41,917	41,940	41,912		6		6		41,917				375	05/01/2053	1.A
3132DS-CH-3	FH SD4572 - RMBS	03/01/2026	Paydown		1,817	1,817	1,801	1,802		15		15		1,817				15	08/01/2053	1.A
3132DS-Q6-2	FH SD4977 - RMBS	03/01/2026	Paydown		7,593	7,593	7,369	7,372		221		221		7,593				63	11/01/2053	1.A
3132DT-FB-1	FH SD5562 - RMBS	03/01/2026	Paydown		135,112	135,112	134,458	134,480		632		632		135,112				1,019	05/01/2054	1.A
3132DW-E7-4	FH SD8258 - RMBS	03/01/2026	Paydown		84,643	84,643	84,259	84,269		374		374		84,643				702	10/01/2052	1.A
3132DW-F5-7	FH SD8288 - RMBS	03/01/2026	Paydown		92,881	92,881	92,098	92,155		726		726		92,881				734	01/01/2053	1.A
3132DW-G9-8	FH SD8324 - RMBS	03/01/2026	Paydown		49,242	49,242	49,634	49,547		(305)		(305)		49,242				472	05/01/2053	1.A
3132DW-GG-2	FH SD8299 - RMBS	03/01/2026	Paydown		23,944	23,944	23,099	23,105		839		839		23,944				211	02/01/2053	1.A
3132DW-H2-2	FH SD8349 - RMBS	03/01/2026	Paydown		4,698	4,698	4,653	4,654		44		44		4,698				45	08/01/2053	1.A
3132DW-HE-6	FH SD8329 - RMBS	03/01/2026	Paydown		30,830	30,830	29,984	30,011		819		819		30,830				263	06/01/2053	1.A
3132DW-HG-1	FH SD8331 - RMBS	03/01/2026	Paydown		10,250	10,250	10,159	10,160		91		91		10,250				99	06/01/2053	1.A
3132DW-HS-5	FH SD8341 - RMBS	03/01/2026	Paydown		9,602	9,602	9,319	9,323		280		280		9,602				80	07/01/2053	1.A
3132DW-JF-1	FH SD8362 - RMBS	03/01/2026	Paydown		802	802	795	795		7		7		802				8	09/01/2053	1.A
3132DW-JR-5	FH SD8372 - RMBS	03/01/2026	Paydown		3,263	3,263	3,231	3,231		32		32		3,263				33	11/01/2053	1.A
3132DW-L9-2	FH SD8452 - RMBS	03/01/2026	Paydown		65,321	65,321	65,091	65,091		229		229		65,321				573	08/01/2054	1.A
3132DW-LA-9	FH SD8421 - RMBS	03/01/2026	Paydown		231,164	231,164	231,515	231,262		(98)		(98)		231,164				2,358	04/01/2054	1.A
3132DW-MR-1	FH SD8468 - RMBS	03/01/2026	Paydown		61,874	61,874	61,862	61,851		23		23		61,874				538	10/01/2054	1.A
3132DW-MX-8	FH SD8474 - RMBS	03/01/2026	Paydown		28,306	28,306	27,564	27,575		731		731		28,306				253	11/01/2054	1.A
3132DW-MY-6	FH SD8475 - RMBS	03/01/2026	Paydown		152,163	152,163	152,520	152,453		(290)		(290)		152,163				1,479	11/01/2054	1.A
3132DW-N8-2	FH SD8515 - RMBS	03/01/2026	Paydown		165,332	165,332	165,281	165,260		72		72		165,332				1,593	03/01/2055	1.A
3132DW-NW-9	FH SD8505 - RMBS	03/01/2026	Paydown		6,403	6,403	6,402			1		1		6,403				37	02/01/2055	1.A
3132DW-NX-7	FH SD8506 - RMBS	03/01/2026	Paydown		76,880	76,880	76,087	76,103		777		777		76,880				744	02/01/2055	1.A
3132DW-NY-5	FH SD8507 - RMBS	03/01/2026	Paydown		226,784	226,784	226,616	226,555		229		229		226,784				2,327	02/01/2055	1.A
3132GE-5X-4	FH Q01762 - RMBS	03/01/2026	Paydown		7,506	7,506	7,808	7,934		(427)		(427)		7,506				56	07/01/2041	1.A
3132GE-ZE-3	FH Q01641 - RMBS	03/01/2026	Paydown		48,400	48,400	50,438	49,950		(1,550)		(1,550)		48,400				363	06/01/2041	1.A
3132GF-3H-8	FH Q02600 - RMBS	03/01/2026	Paydown		812	812	856	855		(42)		(42)		812				5	08/01/2041	1.A
3132M9-JQ-8	FH Q28671 - RMBS	03/01/2026	Paydown		1,545	1,545	1,647	1,637		(92)		(92)		1,545				10	09/01/2044	1.A
3132VP-4H-8	FH Q63523 - RMBS	03/01/2026	Paydown		1,128	1,128	1,169	1,184		(57)		(57)		1,128				6	05/01/2049	1.A
3132WJ-U2-5	FH Q45100 - RMBS	03/01/2026	Paydown		1,407	1,407	1,458	1,463		(56)		(56)		1,407				8	12/01/2046	1.A
3132XC-SE-6	FH G67717 - RMBS	03/01/2026	Paydown		55,082	55,082	55,925	55,990		(908)		(908)		55,082				377	11/01/2048	1.A
3132XV-4V-2	FH Q53535 - RMBS	03/01/2026	Paydown		16,580	16,580	16,470	16,451		129		129		16,580				87	01/01/2048	1.A
31335A-5Y-0	FH G60863 - RMBS	03/01/2026	Paydown		50,632	50,632	48,727	48,807		1,825		1,825		50,632				216	02/01/2047	1.A

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF AMERICA

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
31335A-FP-8	FH G60174 - RMBS	03/01/2026	Paydown		2,386	2,386	2,516	2,521		(135)		(135)		2,386				15	10/01/2043	1.A
31335B-J7-2	FH G61186 - RMBS	03/01/2026	Paydown		110,760	110,760	115,017	115,267		(4,508)		(4,508)		110,760				855	01/01/2046	1.A
31335B-M6-0	FH G61281 - RMBS	03/01/2026	Paydown		17,861	17,861	17,763	17,754		106		106		17,861				93	01/01/2048	1.A
31335B-SE-7	FH G61417 - RMBS	03/01/2026	Paydown		35,448	35,448	35,485	35,494		(46)		(46)		35,448				208	05/01/2048	1.A
31335B-XK-7	FH G61582 - RMBS	03/01/2026	Paydown		18,262	18,262	18,467	18,598		(336)		(336)		18,262				94	08/01/2048	1.A
31335B-ZJ-8	FH G61645 - RMBS	03/01/2026	Paydown		12,916	12,916	13,057	13,287		(371)		(371)		12,916				79	10/01/2048	1.A
31335C-EA-8	FH G61929 - RMBS	03/01/2026	Paydown		15,920	15,920	16,180	16,378		(458)		(458)		15,920				85	03/01/2048	1.A
3133AM-SV-9	FH QC3232 - RMBS	03/01/2026	Paydown		18,319	18,319	19,839	19,715		(1,396)		(1,396)		18,319				100	06/01/2051	1.A
3133AQ-V8-7	FH QC6039 - RMBS	03/01/2026	Paydown		5,781	5,781	6,187	6,162		(381)		(381)		5,781				29	08/01/2051	1.A
3133KM-SE-6	FH RA5917 - RMBS	03/01/2026	Paydown		41,733	41,733	44,693	44,284		(2,552)		(2,552)		41,733				210	09/01/2051	1.A
3133KN-WL-3	FH RA6951 - RMBS	03/01/2026	Paydown		68,497	68,497	69,236	69,159		(662)		(662)		68,497				331	03/01/2052	1.A
3133KR-PV-0	FH RA9436 - RMBS	03/01/2026	Paydown		76,707	76,707	75,664	75,771		936		936		76,707				607	07/01/2053	1.A
3136B3-RT-9	FNR 2018-89 CA - CMO/RMBS	03/01/2026	Paydown		89,876	89,876	90,971	90,034		(158)		(158)		89,876				650	06/25/2053	1.A
3136B8-HA-0	FNR 2020-3 JZ - CMO/RMBS	03/02/2026	Paydown		5,245	5,245	5,216	5,222		22		22		5,245				25	02/25/2050	1.A
3136B8-LT-4	FNR 2020-7 DZ - CMO/RMBS	03/02/2026	Paydown		4,549	4,549	4,543	4,543		6		6		4,549				19	02/25/2050	1.A
3136BN-CL-8	FNR 2022-30 CD - CMO/RMBS	03/01/2026	Paydown		44,730	44,730	44,499	44,516		214		214		44,730				286	01/25/2050	1.A
3136BN-CN-4	FNR 2022-30 C - CMO/RMBS	03/01/2026	Paydown		39,760	39,760	39,350	39,391		369		369		39,760				286	01/25/2050	1.A
3136BQ-RA-9	FNR 2023-054 GA - CMO/RMBS	03/01/2026	Paydown		395,356	395,356	395,603	394,719		637		637		395,356				4,023	04/25/2049	1.A
3136BS-5Q-4	FNR 2024-75 CD - CMO/RMBS	03/01/2026	Paydown		120,216	120,216	118,920	119,025		1,191		1,191		120,216				844	12/25/2051	1.A
3136BT-U6-8	FNR 2024-95 ZU - CMO/RMBS	03/02/2026	Paydown		62,306	62,306	62,046	62,043		264		264		62,306				644	12/25/2054	1.A
3136BV-NQ-7	FNR 2025-22 AT - CMO/RMBS	03/01/2026	Paydown		314,896	314,896	303,560	303,105		11,790		11,790		314,896				3,030	04/25/2055	1.A
3136BW-U4-6	FNR 2025-65 AC - CMO/RMBS	03/01/2026	Paydown		175,333	175,333	173,168	173,115		2,218		2,218		175,333				1,463	01/25/2054	1.A
3136BW-WS-1	FNR 2025-52 GA - CMO/RMBS	03/01/2026	Paydown		92,625	92,625	91,939	91,937		688		688		92,625				784	01/25/2053	1.A
3136BX-3N-2	FNR 2025-104 DA - CMO/RMBS	03/01/2026	Paydown		167,450	167,450	166,973	166,977		473		473		167,450				1,460	03/25/2055	1.A
3137FE-S5-0	FHR 4767 LA - CMO/RMBS	03/01/2026	Paydown		14,128	14,128	14,066	14,081		47		47		14,128				78	08/15/2046	1.A
3137FE-SL-5	FHR 4767 PA - CMO/RMBS	03/01/2026	Paydown		41,379	41,379	42,019	41,979		(600)		(600)		41,379				206	02/15/2047	1.A
3137G1-BV-8	FWLS 2017-SC02 2A - CMO/RMBS	03/01/2026	Paydown		483	483	491	497		(13)		(13)		483				2	05/25/2047	1.A
3137HC-P3-0	FHR 5413 MD - CMO/RMBS	03/01/2026	Paydown		237,445	237,445	237,222	236,981		464		464		237,445				2,422	04/25/2050	1.A
3137HC-QL-9	FHR 5410 KB - CMO/RMBS	03/01/2026	Paydown		236,863	236,863	236,104	236,063		800		800		236,863				2,434	11/25/2050	1.A
3137HF-W7-6	FHR 5457 Z - CMO/RMBS	03/12/2026	Morgan Stanley & Co. LLC		2,750,220	3,102,116	2,826,276	2,843,927		2,877		2,877		2,846,805		(96,585)	(96,585)	40,843	10/25/2054	1.A
3137HL-2C-5	FHR 5541 DT - CMO/RMBS	03/01/2026	Paydown		304,195	304,195	295,935	295,916		8,278		8,278		304,195				2,607	05/25/2055	1.A
3137HL-KN-1	FHR 5550 DC - CMO/RMBS	03/01/2026	Paydown		139,134	139,134	139,004	139,000		134		134		139,134				1,344	12/25/2051	1.A
3137HM-HR-4	FHR 5566 EA - CMO/RMBS	03/01/2026	Paydown		47,839	47,839	47,383	47,392		447		447		47,839				452	11/25/2051	1.A
3137HM-X4-7	FHR 5580 EC - CMO/RMBS	03/01/2026	Paydown		287,848	287,848	286,408	286,387		1,461		1,461		287,848				2,512	04/25/2053	1.A
3138A4-5N-1	FN AH3552 - RMBS	02/01/2026	Various		2,735	2,735	2,848	2,734		1		1		2,735				11	02/01/2026	1.A
3138A9-YZ-1	FN AH7927 - RMBS	03/01/2026	Paydown		2,114	2,114	2,188	2,117		(3)		(3)		2,114				12	08/01/2026	1.A
3138EB-P2-5	FN AK6740 - RMBS	03/01/2026	Paydown		29,015	29,015	29,427	29,385		(370)		(370)		29,015				196	03/01/2042	1.A
3138EE-AS-8	FN AK9016 - RMBS	03/01/2026	Paydown		149,143	149,143	151,263	150,820		(1,677)		(1,677)		149,143				1,239	04/01/2042	1.A
3138EL-G3-1	FN AL3817 - RMBS	03/01/2026	Paydown		15,487	15,487	16,571	16,505		(1,018)		(1,018)		15,487				95	06/01/2042	1.A
3138EP-ZP-2	FN AL7049 - RMBS	03/01/2026	Paydown		6,105	6,105	6,626	6,678		(573)		(573)		6,105				35	02/01/2045	1.A
3138EP-ZX-5	FN AL7057 - RMBS	03/01/2026	Paydown		7,183	7,183	7,629	7,619		(435)		(435)		7,183				48	07/01/2045	1.A
3138ER-QJ-2	FN AL9456 - RMBS	03/01/2026	Paydown		16,495	16,495	17,734	17,682		(1,187)		(1,187)		16,495				116	10/01/2045	1.A
3138ER-SC-5	FN AL9514 - RMBS	03/01/2026	Paydown		15,365	15,365	16,213	16,111		(746)		(746)		15,365				100	02/01/2043	1.A
3138WB-QF-5	FN AS2253 - RMBS	03/01/2026	Paydown		48,902	48,902	52,012	52,301		(3,399)		(3,399)		48,902				273	04/01/2044	1.A
3138WD-UK-5	FN AS4185 - RMBS	03/01/2026	Paydown		1,413	1,413	1,498	1,568		(155)		(155)		1,413				9	12/01/2044	1.A
3138WH-NF-5	FN AS7589 - RMBS	03/01/2026	Paydown		28,092	28,092	28,901	28,975		(883)		(883)		28,092				153	07/01/2046	1.A
3138WH-TT-9	FN AS7761 - RMBS	03/01/2026	Paydown		73,435	73,435	75,098	74,954		(1,520)		(1,520)		73,435				488	08/01/2046	1.A
3138WJ-6R-4	FN AS8979 - RMBS	03/01/2026	Paydown		29,947	29,947	31,261	31,543		(1,597)		(1,597)		29,947				302	03/01/2047	1.A
3138WJ-GK-8	FN AS8301 - RMBS	03/01/2026	Paydown		11,430	11,430	11,407	11,406		25		25		11,430				49	11/01/2046	1.A
3138WJ-K7-2	FN AS8417 - RMBS	03/01/2026	Paydown		294	294	303	308		(14)		(14)		294				2	12/01/2046	1.A
3138WJ-UH-9	FN AS8683 - RMBS	03/01/2026	Paydown		901	901	932	941		(40)		(40)		901				5	01/01/2047	1.A
3138WL-CE-1	FN AS9968 - RMBS	03/01/2026	Paydown		31,124	31,124	32,062	32,167		(1,043)		(1,043)		31,124				250	07/01/2047	1.A
31396Q-TR-0	FNR 2009-62 WA - CMO/RMBS	03/01/2026	Paydown		16,312	16,312	17,006	16,531		(219)		(219)		16,312				150	08/25/2039	1.A
3140H6-JD-2	FN BJ4759 - RMBS	03/01/2026	Paydown		14,419	14,419	14,442	14,436		(17)		(17)		14,419				83	02/01/2048	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
3140H9-AK-9	FN BJ7209 - RMBS	03/01/2026	Paydown		26,815	26,815	27,112	27,281		(466)		(466)		26,815				179	10/01/2048	1.A
3140HJ-K6-7	FN BK4816 - RMBS	03/01/2026	Paydown		47,274	47,274	47,849	48,709		(1,435)		(1,435)		47,274				278	09/01/2048	1.A
3140J5-U6-4	FN BM1504 - RMBS	03/01/2026	Paydown		66,133	66,133	68,995	69,062		(2,929)		(2,929)		66,133				410	02/01/2046	1.A
3140J5-Z3-6	FN BM1661 - RMBS	03/01/2026	Paydown		15,562	15,562	16,048	16,092		(529)		(529)		15,562				104	08/01/2047	1.A
3140J6-CU-9	FN BM1882 - RMBS	03/01/2026	Paydown		16,287	16,287	16,847	16,869		(582)		(582)		16,287				111	06/01/2044	1.A
3140J7-6B-6	FN BM3565 - RMBS	03/01/2026	Paydown		22,506	22,506	21,825	21,846		660		660		22,506				104	10/01/2047	1.A
3140J7-6D-2	FN BM3567 - RMBS	03/01/2026	Paydown		40,601	40,601	41,626	41,467		(866)		(866)		40,601				234	09/01/2047	1.A
3140J7-UE-3	FN BM3280 - RMBS	03/01/2026	Paydown		22,175	22,175	23,079	23,456		(1,281)		(1,281)		22,175				125	11/01/2047	1.A
3140J7-WY-7	FN BM3362 - RMBS	03/01/2026	Paydown		126,208	126,208	130,680	130,041		(3,833)		(3,833)		126,208				925	01/01/2044	1.A
3140J9-D9-9	FN BM4627 - RMBS	03/01/2026	Paydown		19,146	19,146	19,568	19,713		(566)		(566)		19,146				110	10/01/2048	1.A
3140J9-GM-7	FN BM4703 - RMBS	03/01/2026	Paydown		20,002	20,002	20,596	21,126		(1,124)		(1,124)		20,002				107	02/01/2048	1.A
3140J9-HB-0	FN BM4725 - RMBS	03/01/2026	Paydown		30,538	30,538	31,550	31,569		(1,031)		(1,031)		30,538				226	06/01/2044	1.A
3140JH-YR-8	FN BN1619 - RMBS	03/01/2026	Paydown		53,863	53,863	54,722	55,018		(1,155)		(1,155)		53,863				380	10/01/2048	1.A
3140JQ-QK-2	FN BN7657 - RMBS	03/01/2026	Paydown		332	332	346	346		(14)		(14)		332				2	07/01/2049	1.A
3140KL-DM-1	FN BQ1007 - RMBS	03/01/2026	Paydown		41,195	41,195	44,581	43,959		(2,763)		(2,763)		41,195				133	07/01/2051	1.A
3140MQ-AK-5	FN BV9909 - RMBS	03/01/2026	Paydown		34,472	34,472	34,165	34,144		328		328		34,472				217	06/01/2052	1.A
3140MR-BB-2	FN BW0033 - RMBS	03/01/2026	Paydown		23,926	23,926	23,306	23,288		639		639		23,926				209	07/01/2052	1.A
3140Q7-5R-4	FN CA0855 - RMBS	03/01/2026	Paydown		24,567	24,567	24,567	24,567						24,567				123	12/01/2047	1.A
3140Q8-AT-2	FN CA0917 - RMBS	03/01/2026	Paydown		31,210	31,210	31,224	31,232		(22)		(22)		31,210				191	12/01/2047	1.A
3140Q8-DA-0	FN CA0996 - RMBS	03/01/2026	Paydown		17,281	17,281	17,290	17,296		(14)		(14)		17,281				105	01/01/2048	1.A
3140Q8-DB-8	FN CA0997 - RMBS	03/01/2026	Paydown		31,308	31,308	31,083	31,053		255		255		31,308				198	01/01/2048	1.A
3140Q8-J4-8	FN CA1182 - RMBS	03/01/2026	Paydown		18,202	18,202	18,137	18,134		68		68		18,202				98	02/01/2048	1.A
3140Q8-J9-7	FN CA1187 - RMBS	03/01/2026	Paydown		9,214	9,214	9,289	9,350		(136)		(136)		9,214				39	02/01/2048	1.A
3140Q8-KE-4	FN CA1192 - RMBS	03/01/2026	Paydown		27,286	27,286	28,053	27,856		(570)		(570)		27,286				195	02/01/2048	1.A
3140Q9-4N-0	FN CA2628 - RMBS	03/01/2026	Paydown		42,115	42,115	42,681	42,927		(812)		(812)		42,115				233	11/01/2048	1.A
3140Q9-WT-6	FN CA2457 - RMBS	03/01/2026	Paydown		28,701	28,701	29,169	29,305		(604)		(604)		28,701				205	10/01/2048	1.A
3140QE-ZX-3	FN CA7057 - RMBS	03/01/2026	Paydown		60,866	60,866	57,252	57,620		3,247		3,247		60,866				297	09/01/2050	1.A
3140QM-WE-0	FN CB2444 - RMBS	03/01/2026	Paydown		13,171	13,171	13,288	13,281		(110)		(110)		13,171				79	12/01/2051	1.A
3140QN-YJ-5	FN CB3412 - RMBS	03/01/2026	Paydown		7,003	7,003	6,682	6,693		309		309		7,003				42	04/01/2052	1.A
3140QP-JJ-7	FN CB3864 - RMBS	03/01/2026	Paydown		3,745	3,745	3,718	3,719		26		26		3,745				28	06/01/2052	1.A
3140QR-MZ-3	FN CB5775 - RMBS	03/01/2026	Paydown		38,656	38,656	38,188	38,181		475		475		38,656				241	12/01/2052	1.A
3140QS-A6-8	FN CB6328 - RMBS	03/01/2026	Paydown		45,204	45,204	44,999	45,004		201		201		45,204				540	05/01/2053	1.A
3140W0-ZE-8	FN FA0740 - RMBS	03/01/2026	Paydown		17,095	17,095	16,229	16,247		848		848		17,095				128	03/01/2055	1.A
3140W1-TJ-2	FN FA1452 - RMBS	03/01/2026	Paydown		25,776	25,776	25,981	25,963		(187)		(187)		25,776				314	04/01/2055	1.A
3140W2-3V-1	FN FA2611 - RMBS	03/05/2026	Various		1,182,612	1,323,672	1,178,045	1,178,033		1,882		1,882		1,179,915		2,697	2,697	10,433	03/01/2053	1.A
3140W3-4X-4	FN FA3537 - RMBS	03/01/2026	Paydown		42,480	42,480	42,407	42,406		74		74		42,480				349	11/01/2055	1.A
3140XC-ML-9	FN FM8462 - RMBS	03/01/2026	Paydown		8,378	8,378	8,967	8,893		(515)		(515)		8,378				54	08/01/2051	1.A
3140XC-T7-3	FN FM8673 - RMBS	03/01/2026	Paydown		11,060	11,060	11,924	11,808		(748)		(748)		11,060				46	09/01/2051	1.A
3140XD-H9-0	FN FM9255 - RMBS	03/01/2026	Paydown		71,095	71,095	71,739	71,685		(590)		(590)		71,095				508	10/01/2051	1.A
3140XF-YB-1	FN FS0705 - RMBS	03/01/2026	Paydown		29,028	29,028	27,532	27,697		1,331		1,331		29,028				142	05/01/2050	1.A
3140XJ-AE-3	FN FS2704 - RMBS	03/01/2026	Paydown		21,638	21,638	20,468	20,554		1,084		1,084		21,638				109	08/01/2052	1.A
3140XJ-HJ-5	FN FS2932 - RMBS	03/01/2026	Paydown		31,846	31,846	31,408	31,440		406		406		31,846				211	01/01/2037	1.A
3140XJ-PY-3	FN FS3138 - RMBS	03/01/2026	Paydown		51,186	51,186	50,118	50,181		1,005		1,005		51,186				342	10/01/2052	1.A
3140XL-F5-2	FN FS4687 - RMBS	03/01/2026	Paydown		77,106	77,106	77,166	77,102		4		4		77,106				716	05/01/2053	1.A
3140XL-LW-6	FN FS4840 - RMBS	03/01/2026	Paydown		697	697	691	691		6		6		697				7	05/01/2053	1.A
3140XL-RG-5	FN FS4986 - RMBS	03/01/2026	Paydown		50,946	50,946	41,148	41,550		9,396		9,396		50,946				214	05/01/2052	1.A
3140XN-VZ-4	FN FS6931 - RMBS	03/01/2026	Paydown		2,281	2,281	2,263	2,263		18		18		2,281				23	01/01/2053	1.A
3140XP-BW-8	FN FS7252 - RMBS	03/01/2026	Paydown		24,224	24,224	23,561	23,584		640		640		24,224				205	11/01/2053	1.A
3140XQ-M5-3	FN FS8479 - RMBS	03/01/2026	Paydown		17,419	17,419	17,269	17,270		149		149		17,419				166	08/01/2053	1.A
31417Y-RW-9	FN MA0500 - RMBS	03/01/2026	Paydown		6,570	6,570	6,808	6,769		(198)		(198)		6,570				59	08/01/2040	1.A
31418C-3J-1	FN MA3500 - RMBS	03/01/2026	Paydown		716	716	713	708		8		8		716				5	10/01/2048	1.A
31418C-RD-8	FN MA3183 - RMBS	03/01/2026	Paydown		11,688	11,688	11,910	11,981		(293)		(293)		11,688				77	11/01/2047	1.A
31418C-U7-7	FN MA3305 - RMBS	03/01/2026	Paydown		12,039	12,039	12,019	12,023		16		16		12,039				66	03/01/2048	1.A
31418C-U8-5	FN MA3306 - RMBS	03/01/2026	Paydown		37,896	37,896	38,706	39,101		(1,205)		(1,205)		37,896				251	03/01/2048	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31418C-UA-0	FN MA3276 - RMBS	03/01/2026	Paydown		11,891	11,891	12,079	12,248		(357)		(357)		11,891				69	02/01/2048	1.A
31418C-UB-8	FN MA3277 - RMBS	03/01/2026	Paydown		26,650	26,650	27,298	27,543		(893)		(893)		26,650				196	02/01/2048	1.A
31418D-4Y-5	FN MA4438 - RMBS	03/01/2026	Paydown		52,818	52,818	52,761	52,757		61		61		52,818				215	10/01/2051	1.A
31418D-6C-1	FN MA4466 - RMBS	03/01/2026	Paydown		49,471	49,471	49,409	49,406		65		65		49,471				203	11/01/2051	1.A
31418D-GL-0	FN MA3802 - RMBS	03/01/2026	Paydown		7,483	7,483	7,607	7,722		(239)		(239)		7,483				36	10/01/2049	1.A
31418E-B9-0	FN MA4563 - RMBS	03/01/2026	Paydown		55,954	55,954	55,880	55,877		77		77		55,954				234	03/01/2052	1.A
31418E-D6-4	FN MA4624 - RMBS	03/01/2026	Paydown		135,942	135,942	117,484	117,581		18,361		18,361		135,942				631	06/01/2052	1.A
31418E-E3-0	FN MA4653 - RMBS	03/12/2026	Various		1,825,841	2,061,598	1,819,360	1,820,173		4,181		4,181		1,824,355		1,486	1,486	17,433	07/01/2052	1.A
31418E-ES-5	FN MA4644 - RMBS	03/01/2026	Paydown		83,021	83,021	82,944	82,927		95		95		83,021				561	05/01/2052	1.A
31418E-HK-9	FN MA4733 - RMBS	03/01/2026	Paydown		40,532	40,532	39,911	39,924		607		607		40,532				295	09/01/2052	1.A
31418E-J7-6	FN MA4785 - RMBS	03/01/2026	Paydown		84,587	84,587	83,900	83,938		649		649		84,587				687	10/01/2052	1.A
31418E-KV-1	FN MA4807 - RMBS	03/01/2026	Paydown		103,474	103,474	102,423	102,528		946		946		103,474				936	11/01/2052	1.A
31418E-LD-0	FN MA4823 - RMBS	03/11/2026	Various		2,747,346	2,736,036	2,723,638	2,723,828		710		710		2,724,538		22,808	22,808	33,818	10/01/2037	1.A
31418E-R7-7	FN MA5009 - RMBS	03/01/2026	Paydown		1,791	1,791	1,737	1,738		53		53		1,791				15	05/01/2053	1.A
31418E-R8-5	FN MA5010 - RMBS	03/01/2026	Paydown		48,898	48,898	49,284	49,206		(308)		(308)		48,898				456	05/01/2053	1.A
31418E-RN-2	FN MA4992 - RMBS	03/12/2026	Various		2,724,042	2,693,014	2,717,630	2,714,783		(1,699)		(1,699)		2,713,084		10,958	10,958	36,997	04/01/2038	1.A
31418E-U9-9	FN MA5107 - RMBS	03/01/2026	Paydown		1,414	1,414	1,402	1,402		12		12		1,414				13	08/01/2053	1.A
31418E-V8-0	FN MA5138 - RMBS	03/01/2026	Paydown		4,779	4,779	4,733	4,734		45		45		4,779				44	09/01/2053	1.A
31418F-BM-8	FN MA5443 - RMBS	03/01/2026	Paydown		103,308	103,308	100,814	100,999		2,309		2,309		103,308				1,021	08/01/2054	1.A
31418F-DA-2	FN MA5496 - RMBS	03/01/2026	Paydown		229,509	229,509	229,384	229,348		161		161		229,509				2,065	10/01/2054	1.A
31418F-EC-7	FN MA5530 - RMBS	03/01/2026	Paydown		48,411	48,411	48,411							48,411				319	11/01/2054	1.A
31418F-ED-5	FN MA5531 - RMBS	03/01/2026	Paydown		106,718	106,718	105,817	105,851		867		867		106,718				1,019	11/01/2054	1.A
31418F-F4-4	FN MA5586 - RMBS	03/01/2026	Paydown		122,795	122,795	120,742	120,825		1,969		1,969		122,795				1,179	01/01/2055	1.A
31418F-GX-9	FN MA5613 - RMBS	03/01/2026	Paydown		27,541	27,541	27,537			4		4		27,541				174	02/01/2055	1.A
31418F-GY-7	FN MA5614 - RMBS	03/01/2026	Paydown		83,288	83,288	82,429	82,449		839		839		83,288				794	02/01/2055	1.A
31418F-GZ-4	FN MA5615 - RMBS	03/01/2026	Paydown		234,466	234,466	234,292	234,237		230		230		234,466				2,480	02/01/2055	1.A
31418F-HY-6	FN MA5646 - RMBS	03/01/2026	Paydown		62,891	62,891	61,842	61,869		1,022		1,022		62,891				611	03/01/2055	1.A
31418F-HZ-3	FN MA5647 - RMBS	03/01/2026	Paydown		99,972	99,972	100,304	100,277		(305)		(305)		99,972				1,073	03/01/2055	1.A
31418F-KL-0	FN MA5698 - RMBS	03/01/2026	Paydown		32,251	32,251	31,348	31,356		895		895		32,251				261	05/01/2055	1.A
31418F-KN-6	FN MA5700 - RMBS	03/01/2026	Paydown		96,325	96,325	95,354	95,357		968		968		96,325				904	05/01/2055	1.A
31418F-LR-6	FN MA5735 - RMBS	03/01/2026	Paydown		137,383	137,383	136,380	136,392		992		992		137,383				1,351	06/01/2055	1.A
31418F-PF-8	FN MA5821 - RMBS	03/01/2026	Paydown		95,297	95,297	93,875	93,899		1,398		1,398		95,297				799	09/01/2055	1.A
31418F-PG-6	FN MA5822 - RMBS	03/01/2026	Paydown		129,141	129,141	129,131	129,123		17		17		129,141				1,346	09/01/2055	1.A
31418F-Q8-3	FN MA5878 - RMBS	03/01/2026	Paydown		23,965	23,965	23,861	23,861		104		104		23,965				211	11/01/2055	1.A
31418F-Q9-1	FN MA5879 - RMBS	03/01/2026	Paydown		55,220	55,220	55,841	55,832		(613)		(613)		55,220				538	11/01/2055	1.A
31418F-QE-0	FN MA5852 - RMBS	03/01/2026	Paydown		24,926	24,926	24,713	24,716		210		210		24,926				233	10/01/2055	1.A
31418F-QF-7	FN MA5853 - RMBS	03/01/2026	Paydown		110,035	110,035	110,903	110,884		(849)		(849)		110,035				1,180	10/01/2055	1.A
31418F-R7-4	FN MA5909 - RMBS	03/01/2026	Paydown		14,727	14,727	14,707	14,707		21		21		14,727				115	12/01/2055	1.A
31418F-R8-2	FN MA5910 - RMBS	03/01/2026	Paydown		136,729	136,729	138,630	138,614		(1,885)		(1,885)		136,729				1,269	12/01/2055	1.A
31427Q-DZ-2	FH SL2819 - RMBS	03/01/2026	Paydown		6,612	6,612	6,610			2		2		6,612				40	08/01/2055	1.A
3142GR-EX-4	FH RJ1049 - RMBS	03/01/2026	Paydown		68,485	68,485	69,767	69,380		(896)		(896)		68,485				639	03/01/2054	1.A
3142J6-B2-8	FH RQ0056 - RMBS	03/01/2026	Paydown		100,784	100,784	101,603	101,587		(803)		(803)		100,784				993	10/01/2055	1.A
35563P-E3-9	SCRT 2022-2 MA - CMO/RMBS	03/01/2026	Paydown		30,421	30,421	28,157	29,377		1,044		1,044		30,421				138	04/25/2062	1.A
35563P-GG-8	SCRT 2018-3 MA - CMO/RMBS	03/01/2026	Paydown		13,339	13,339	13,267	13,288		51		51		13,339				81	08/27/2057	1.A
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS	03/01/2026	Paydown		34,262	34,262	33,471	33,819		442		442		34,262				206	03/25/2058	1.A
35563P-JF-7	SCRT 2019-1 MA - CMO/RMBS	03/01/2026	Paydown		21,599	21,599	21,723	21,708		(109)		(109)		21,599				127	07/25/2058	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					21,742,809	22,429,183	21,736,142	21,664,876		47,608		47,608		21,801,443		(58,634)	(58,634)	226,420	XXX	XXX
302970-AG-3	FRESB 2019-SB59 A1F - CMBS	03/01/2026	Paydown		31,340	31,340	31,493	31,374		(35)		(35)		31,340				156	01/25/2029	1.A
302970-AH-1	FRESB 2019-SB59 A1H - CMBS	03/01/2026	Paydown		38,716	38,716	38,907	40,046		(1,330)		(1,330)		38,716				208	11/25/2038	1.A
30297D-AJ-9	FRESB 2018-SB53 A1F - CMBS	03/01/2026	Paydown		16,879	16,879	16,884	16,850		30		30		16,879				144	06/25/2028	1.A
30297D-AM-2	FRESB 2018-SB53 A1H - CMBS	03/01/2026	Paydown		2,818	2,818	2,764	2,871		(54)		(54)		2,818				17	05/25/2038	1.A
30297J-AE-7	FRESB 2018-SB54 A1F - CMBS	03/01/2026	Paydown		4,302	4,302	4,226	4,261		40		40		4,302				26	05/25/2028	1.A
3132WW-BE-1	FH WA2536 - CMBS/RMBS	03/01/2026	Paydown		10,274	10,274	8,851	8,988		1,286		1,286		10,274				62	07/01/2054	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
3132WW-YU-0	FH WA3222 - CMBS/RMBS	03/01/2026	Paydown		6,440	6,440	6,167	6,217		223		223		6,440				29	10/01/2037	1.A
3132WX-AK-6	FH WA3409 - CMBS/RMBS	03/01/2026	Paydown		7,705	7,705	7,868	7,818		(113)		(113)		7,705				46	05/01/2037	1.A
313637-Q5-2	FN 109476 - CMBS/RMBS	03/01/2026	Paydown		8,934	8,934	8,981	8,920		14		14		8,934				59	08/01/2028	1.A
313637-R6-9	FN 109509 - CMBS/RMBS	03/01/2026	Paydown		9,788	9,788	9,904	9,788		(1)		(1)		9,788				67	09/01/2028	1.A
313637-VK-3	FN 109618 - CMBS/RMBS	03/01/2026	Paydown		2,085	2,085	2,097	2,083		3		3		2,085				14	10/01/2028	1.A
3137F3-2C-7	FHMS K-HG1 A3 - CMBS	03/01/2026	Paydown		39,412	39,412	39,442	39,346		66		66		39,412				228	12/25/2027	1.A
3137FD-ER-9	FHMS K-1504 A1 - CMBS	03/01/2026	Paydown		169,971	169,971	173,361	169,561		411		411		169,971				932	11/25/2028	1.A
3138LM-6G-3	FN AN8970 - CMBS/RMBS	03/01/2026	Paydown		1,665	1,665	1,674	1,663		2		2		1,665				10	04/01/2028	1.A
3138LM-XX-6	FN AN8793 - CMBS/RMBS	01/26/2026	Paydown		356,482	356,482	356,816	355,696		785		785		356,482				1,070	04/01/2028	1.A
3140HR-HT-3	FN BL0241 - CMBS/RMBS	03/01/2026	Paydown		3,413	3,413	3,433	3,409		5		5		3,413				23	11/01/2028	1.A
3140HR-JJ-3	FN BL0264 - CMBS/RMBS	03/01/2026	Paydown		8,069	8,069	8,107	8,055		14		14		8,069				55	11/01/2028	1.A
3140HS-HC-8	FN BL1126 - CMBS/RMBS	03/01/2026	Paydown		9,101	9,101	9,106	9,077		24		24		9,101				65	01/01/2029	1.A
3140HS-W5-6	FN BL1567 - CMBS/RMBS	03/01/2026	Paydown		2,592	2,592	2,606	2,589		3		3		2,592				16	02/01/2029	1.A
3140HT-EC-9	FN BL1930 - CMBS/RMBS	03/01/2026	Paydown		2,056	2,056	2,237	2,155		(98)		(98)		2,056				14	03/01/2037	1.A
3140HT-NB-1	FN BL2185 - CMBS/RMBS	03/01/2026	Paydown		1,909	1,909	1,949	1,932		(23)		(23)		1,909				14	05/01/2049	1.A
3140HT-R2-7	FN BL2304 - CMBS/RMBS	03/01/2026	Paydown		2,134	2,134	2,177	2,152		(18)		(18)		2,134				13	05/01/2034	1.A
3140HU-B7-0	FN BL2761 - CMBS/RMBS	03/01/2026	Paydown		721	721	735	727		(7)		(7)		721				5	06/01/2049	1.A
3140HU-B9-6	FN BL2763 - CMBS/RMBS	03/01/2026	Paydown		478	478	490	484		(6)		(6)		478				3	06/01/2049	1.A
3140HW-MX-7	FN BL4873 - CMBS/RMBS	03/01/2026	Paydown		1,279	1,279	1,294	1,284		(6)		(6)		1,279				6	11/01/2031	1.A
3140J1-2Y-3	FN BL8890 - CMBS/RMBS	03/01/2026	Paydown		533	533	544	540		(7)		(7)		533				2	10/01/2050	1.A
3140J1-Z4-3	FN BL8862 - CMBS/RMBS	03/01/2026	Paydown		533	533	547	541		(8)		(8)		533				2	10/01/2050	1.A
3140LB-NF-6	FN BS1289 - CMBS/RMBS	03/01/2026	Paydown		1,244	1,244	1,248	1,245		(1)		(1)		1,244				5	03/01/2051	1.A
3140NW-QV-0	FN BZ2267 - CMBS/RMBS	03/01/2026	Paydown		2,596	2,596	2,602	2,602		(6)		(6)		2,596				24	11/01/2041	1.A
3140Q0-N3-2	FN BZ4909 - CMBS/RMBS	03/01/2026	Paydown		627	627	627	628		(1)		(1)		627				6	09/01/2041	1.A
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					744,094	744,094	747,136	742,900		1,194		1,194		744,094				3,320	XXX	XXX
00032@-AC-4	LENDLEASE AAFHHC PRA REV FUNDED	03/20/2026	Redemption @ 100.00		767,975	767,975	767,404	767,786		164		164		767,950		25	25	7,375	04/01/2026	1.E PL
00039G-AA-7	ADMT 24NQM1 A1 - RMBS	03/01/2026	Paydown		64,904	64,904	64,904	66,244		(1,339)		(1,339)		64,904				724	02/25/2069	1.A FE
02149Q-AD-2	CWALT 2007-OA10 2A1 - CMO/RMBS	03/25/2026	Paydown		11,095	29,825	4,208	733		29,092		29,092		29,825		(18,730)	(18,730)	175	09/25/2047	5.B FE
03464B-AC-2	AOMT 2022-1 A3 - RMBS	03/01/2026	Paydown		3,476	3,476	3,476	3,476		1		1		3,476				18	12/25/2066	1.B FE
03464K-AB-4	AOMT 2019-5 A2 - CMO/RMBS	03/01/2026	Paydown		3,342	3,342	3,342	3,338		4		4		3,342				17	10/25/2049	1.B FE
03464T-AA-7	AOMT 2022-3 A1 - RMBS	03/01/2026	Paydown		28,681	28,681	28,374	29,097		(416)		(416)		28,681				173	01/25/2067	1.A FE
03465G-AA-4	AOMT 2023-2 A1 - RMBS	03/01/2026	Paydown		21,897	21,897	20,710	21,129		768		768		21,897				157	10/25/2067	1.A FE
03465L-AC-9	AOMT 2020-3 A3 - CMO/RMBS	03/01/2026	Paydown		76,383	76,383	75,154	75,976		407		407		76,383				415	04/27/2065	1.A FE
03465W-AA-9	AOMT 231 A1 - CMO/RMBS	03/01/2026	Paydown		52,658	52,658	51,203	52,243		416		416		52,658				444	09/26/2067	1.A FE
03466H-AB-9	AOMT 243 A2 - RMBS	03/01/2026	Paydown		3,192	3,192	3,069	3,103		89		89		3,192				25	11/26/2068	1.A FE
03466K-AE-6	AOMT 2512 A3 - RMBS	03/01/2026	Paydown		7,842	7,842	7,842	7,842						7,842				66	12/25/2070	1.F FE
034942-AB-8	AOMT 242 A2 - RMBS	03/01/2026	Paydown		8,919	8,919	8,918	8,985		(66)		(66)		8,919				90	01/25/2069	1.A FE
034943-AB-6	AOMT 244 A2 - RMBS	03/01/2026	Paydown		12,050	12,050	12,050	12,075		(25)		(25)		12,050				111	01/25/2069	1.B FE
042853-AA-9	ARRW 211R A1 - CMO/RMBS	03/01/2026	Paydown		154,927	154,927	145,050	146,284		8,643		8,643		154,927				314	10/26/2048	1.A FE
04285E-AM-9	ARRW 2022-2 A1 - CMO/RMBS	03/01/2026	Paydown		22,099	22,099	21,832	22,320		(221)		(221)		22,099				189	07/25/2057	1.A FE
05949Y-AJ-7	BOAMS 2006-1 A9 - CMO/RMBS	03/01/2026	Paydown		5,582	6,166	5,295	5,342		824		824		6,166		(584)	(584)	83	05/25/2036	1.F FE
066940-AC-1	BARC 23NQM1 A2 - CMO/RMBS	03/01/2026	Paydown		14,016	14,016	14,015	13,992		24		24		14,016				146	04/01/2053	1.A FE
06745A-AA-2	BARC 24NQM1 A1 - RMBS	03/01/2026	Paydown		67,805	67,805	67,643	66,247		1,558		1,558		67,805				762	01/25/2064	1.A FE
07384Y-PJ-9	BSABS 2003-AC7 A2 - RMBS	03/01/2026	Paydown		8,651	8,651	7,364	6,670		1,981		1,981		8,651				82	01/25/2034	5.A FE
10567M-AA-3	BRAVO 23NQM8 A1 - RMBS	03/01/2026	Paydown		20,199	20,199	20,223	20,334		(135)		(135)		20,199				213	10/25/2063	1.A FE
10568K-AC-2	BRAVO 2022-NQM2 A3 - CMO/RMBS	03/01/2026	Paydown		96,357	96,357	96,356	96,332		25		25		96,357				796	11/25/2061	1.B FE
10568M-AA-2	BRAVO 23NQM1 A1 - CMO/RMBS	03/01/2026	Paydown		49,644	49,644	49,644	49,744		(100)		(100)		49,644				447	01/25/2063	1.A FE
10569D-AC-7	BRAVO 23NQM6 A3 - RMBS	03/01/2026	Paydown		10,609	10,609	10,609	10,570		39		39		10,609				116	09/25/2063	1.B FE
10569J-AA-8	BRAVO 22NQM3 A1 - RMBS	03/25/2026	Paydown		613,598	613,598	613,586	624,230		(10,632)		(10,632)		613,598				7,764	07/25/2062	1.A FE
10569J-AC-4	BRAVO 22NQM3 A3 - CMO/RMBS	03/25/2026	Paydown		613,750	613,750	609,132	612,637		1,114		1,114		613,750		(1)	(1)	8,363	07/25/2062	1.F FE
10569L-AA-3	BRAVO 24NQM3 A1 - RMBS	03/01/2026	Paydown		30,508	30,553	30,553	30,637		(84)		(84)		30,553		(46)	(46)	301	03/25/2064	1.A FE
10569U-AB-1	BRAVO 23NQM5 A2 - RMBS	03/01/2026	Paydown		17,124	17,124	17,026	17,015		109		109		17,124				199	06/25/2063	1.A FE
10570F-AB-1	BRAVO 24NQM1 A2 - RMBS	03/01/2026	Paydown		22,729	22,729	22,729	22,789		(60)		(60)		22,729				230	12/26/2063	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
10570F-AC-9	BRAVO 24NQM1 A3 - RMBS	03/01/2026	Paydown		11,364	11,364	11,413	11,368		(4)		(4)		11,364				121	12/26/2063	1.B FE
10570N-AB-4	BRAVO 24CES1 A1B - RMBS	03/01/2026	Paydown		8,028	8,028	8,028	8,044		(16)		(16)		8,028				82	04/27/2054	1.A FE
10570T-AD-7	BRAVO 25NQM7 A3 - RMBS	03/01/2026	Paydown		31,740	31,740	31,740	31,740						31,740				295	07/25/2065	1.F FE
105925-AC-5	BRAVO 24NQM5 A3 - RMBS	03/01/2026	Paydown		22,023	22,023	22,023	21,976		47		47		22,023				203	06/25/2064	1.E FE
105933-AA-3	BRAVO 23NQM2 A1 - RMBS	03/01/2026	Paydown		21,655	21,655	20,706	21,211		444		444		21,655				180	05/25/2062	1.A FE
10637Y-AC-9	BABS 24RM8 AM - ABS	03/25/2026	Paydown		18,902	18,902	17,244	16,877		2,025		2,025		18,902				104	05/25/2064	1.A FE
12544M-AA-7	CWHL 2007-16 A1 - CMO/RMBS	02/01/2026	Paydown			1	1			1		1		1					10/25/2037	1.G FE
12553X-AD-5	CIM 2018-INV1 A4 - CMO/RMBS	03/01/2026	Paydown		4,830	4,830	4,801	4,780		50		50		4,830				29	08/25/2048	1.A FE
12569Q-AA-8	CHNGE 234 A1 - RMBS	03/01/2026	Paydown		47,396	47,396	47,395	47,674		(279)		(279)		47,396				918	09/25/2058	1.A FE
12659Y-AA-2	COLT 2022-3 A1 - RMBS	03/01/2026	Paydown		43,077	43,077	43,077	44,203		(1,127)		(1,127)		43,077				334	02/25/2067	1.A FE
12665L-AA-2	COLT 2024-2 A1 - RMBS	03/01/2026	Paydown		67,962	67,962	67,961	68,153		(191)		(191)		67,962				776	04/25/2069	1.A FE
12665L-AB-0	COLT 2024-2 A2 - RMBS	03/01/2026	Paydown		10,245	10,245	10,245	10,275		(30)		(30)		10,245				121	04/25/2069	1.B FE
12665W-AC-4	CSMC 22ATH2 A1 - CMO/RMBS	03/01/2026	Paydown		7,558	7,558	7,558	7,567		(9)		(9)		7,558				44	05/25/2067	1.A FE
16159X-AB-8	CHASE 2024-8 A3 - RMBS	03/01/2026	Paydown		80,497	80,497	80,547	80,610		(114)		(114)		80,497				719	08/25/2055	1.A FE
16160D-AB-9	CHASE 241 A3 - RMBS	03/01/2026	Paydown		108,144	108,144	107,772	107,801		343		343		108,144				1,083	01/25/2055	1.A FE
16160D-AK-9	CHASE 241 A6 - RMBS	03/01/2026	Paydown		180,240	180,240	180,952	180,261		(21)		(21)		180,240				1,956	01/25/2055	1.A FE
161929-AB-0	CHASE 2024-2 A3 - RMBS	03/01/2026	Paydown		44,474	44,474	44,001	44,308		166		166		44,474				474	02/25/2055	1.A FE
161929-AS-3	CHASE 2024-2 A9 - RMBS	03/01/2026	Paydown		44,474	44,474	44,404	44,453		21		21		44,474				514	02/25/2055	1.A FE
161935-AU-5	CHASE 255 A9 - RMBS	03/01/2026	Paydown		171,776	171,776	172,214	174,182		(2,406)		(2,406)		171,776				1,867	04/25/2056	1.A FE
19688T-AB-1	COLT 2024-1 A2 - RMBS	03/01/2026	Paydown		18,820	18,820	18,820	18,867		(47)		(47)		18,820				214	02/25/2069	1.A FE
19688T-AC-9	COLT 2024-1 A3 - RMBS	03/01/2026	Paydown		6,587	6,587	6,695	6,672		(85)		(85)		6,587				77	02/25/2069	1.C FE
22757H-AC-5	CROSS 24H5 A3 - RMBS	03/01/2026	Paydown		23,110	23,110	23,109	23,056		54		54		23,110				260	08/26/2069	1.C FE
22758T-AE-4	CROSS 25H6 A3 - RMBS	03/01/2026	Paydown		81,373	81,373	81,823	27,503		(459)		(459)		81,373				553	07/25/2070	1.F FE
24381G-AA-1	DRMT 26INV1 A1 - RMBS	03/01/2026	Paydown		10,917	10,917	10,917							10,917				55	12/26/2070	1.A FE
26844Q-AA-5	EFMT 2023-1 A1 - CMO/RMBS	03/01/2026	Paydown		59,196	59,196	59,144	59,519		(323)		(323)		59,196				612	02/27/2068	1.A FE
30191W-AC-9	FIGRE 25HE8 C - RMBS	03/01/2026	Paydown		14,818	14,818	14,818	14,818						14,818				136	11/25/2055	1.G FE
31572L-AA-4	EFMT 212 A1 - CMO/RMBS	03/01/2026	Paydown		36,396	36,396	31,960	30,654		5,742		5,742		36,396				59	06/25/2066	1.A FE
31572L-AB-2	EFMT 212 A2 - CMO/RMBS	03/01/2026	Paydown		53,227	53,227	45,576	46,806		6,422		6,422		53,227				100	06/25/2066	1.A FE
31572L-AC-0	EFMT 212 A3 - CMO/RMBS	03/01/2026	Paydown		2,732	2,732	1,963	1,719		1,013		1,013		2,732				6	06/25/2066	1.A FE
31737D-AD-8	FAHB 2024-HB1 M2 - RMBS	03/25/2026	Paydown		250,000	250,000	248,591	251,745		(1,745)		(1,745)		250,000				3,750	10/25/2034	1.G FE
33851J-AA-7	FSMT 2018-3INV A1 - RMBS	03/01/2026	Paydown		12,321	12,321	11,136	11,115		1,207		1,207		12,321				59	05/25/2048	1.A FE
33852A-AC-1	FSMT 2019-1INV A3 - CMO/RMBS	03/01/2026	Paydown		2,803	2,803	2,847	2,922		(119)		(119)		2,803				17	10/25/2049	1.A FE
33852A-AP-2	FSMT 2019-1INV A13 - CMO/RMBS	03/01/2026	Paydown		1,948	1,948	1,979	2,030		(83)		(83)		1,948				12	10/25/2049	1.A FE
33852A-AR-8	FSMT 2019-1INV A15 - CMO/RMBS	03/01/2026	Paydown		594	594	600	610		(16)		(16)		594				4	10/25/2049	1.A FE
34074M-5Y-3	FLORIDA HOUSING FINANCE CORPORATION	01/01/2026	Call @ 100.00		30,000	30,000	30,000	30,000						30,000				851	07/01/2039	1.A FE
347075-AB-9	FORT CARSON FAMILY HSG L L C COLO HSG RE	01/27/2026	Various		205,218	190,000	202,825	199,094		(159)		(159)		198,934		6,284	6,284	1,850	11/15/2029	1.D FE
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS	03/01/2026	Paydown		49,491	49,491	47,926	48,996		495		495		49,491				500	09/26/2067	1.A FE
36168W-AB-7	GCAT 22NQM5 A2 - CMO/RMBS	03/01/2026	Paydown		12,373	12,373	11,847	12,136		237		237		12,373				125	09/26/2067	1.C FE
36169D-AA-0	GCAT 23NQM2 A1 - CMO/RMBS	03/01/2026	Paydown		87,436	87,491	88,468	89,123		(1,633)		(1,633)		87,491		(55)	(55)	860	11/25/2067	1.A FE
36169G-AC-9	GCAT 2023-NQM3 A3 - RMBS	03/01/2026	Paydown		47,270	47,270	47,269	47,283		(12)		(12)		47,270				582	08/27/2068	1.B FE
36171G-AB-7	GCAT 25NQM1 A2 - RMBS	03/01/2026	Paydown		180,008	180,008	180,007	180,206		(198)		(198)		180,008				1,432	11/25/2069	1.C FE
36171G-AC-5	GCAT 25NQM1 A3 - RMBS	03/01/2026	Paydown		240,011	240,011	240,007	240,004		7		7		240,011				1,978	11/25/2069	1.F FE
36228F-WS-1	GSR 2003-9 A2 - CMO/RMBS	03/01/2026	Paydown		43	43	44	45		(2)		(2)		43					08/25/2033	1.A FE
36258W-AM-4	GSMBS 20PJ3 A11 - CMO/RMBS	03/01/2026	Paydown		336	336	339	344		(8)		(8)		336				1	10/25/2050	1.A FE
36258W-AR-3	GSMBS 20PJ3 A13 - CMO/RMBS	03/01/2026	Paydown		1,024	1,024	1,034	1,049		(24)		(24)		1,024				4	10/25/2050	1.A FE
36262A-AD-6	GSMBS 2021-PJ3 A4 - CMO/RMBS	03/01/2026	Paydown		19,661	19,661	19,956	19,929		(268)		(268)		19,661				88	08/25/2051	1.A FE
36262P-AF-8	GSMBS 2021-PJ10 A6 - RMBS	03/01/2026	Paydown		27,911	27,911	25,179	25,532		2,379		2,379		27,911				116	03/25/2052	1.A FE
36262W-AB-2	GSMBS 21PJ8 A2 - CMO/RMBS	03/01/2026	Paydown		7,931	7,931	6,181	6,221		1,710		1,710		7,931				31	01/25/2052	1.A FE
36263K-AD-3	GSMBS 21INV1 A4 - CMO/RMBS	03/01/2026	Paydown		20,527	20,527	20,861	20,831		(304)		(304)		20,527				90	12/26/2051	1.A FE
36271W-AE-5	GSMBS 25PJ4 A5 - RMBS	03/01/2026	Paydown		282,644	282,644	281,808	281,834		810		810		282,644				2,713	09/27/2055	1.A FE
36275J-AC-4	GSMBS 25DSC2 A1 - RMBS	03/01/2026	Paydown		8,576	8,576	8,576	8,576		1		1		8,576				89	01/25/2066	1.A FE
36831B-AB-0	GCAT 24INV1 A2 - RMBS	03/01/2026	Paydown		35,889	35,889	35,351	35,423		466		466		35,889				339	01/26/2054	1.A FE
36831C-AB-8	GCAT 24NQM2 A2 - RMBS	03/01/2026	Paydown		6,262	6,263	6,262	6,271		(9)		(9)		6,263				80	06/25/2059	1.B FE
36831C-AC-6	GCAT 24NQM2 A3 - RMBS	03/01/2026	Paydown		6,262	6,263	6,262	6,253		9		9		6,263				81	06/25/2059	1.B 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	Change In Book/Adjusted Carrying Value: 10 Unrealized Valuation Increase/ (Decrease)	11 Current Year's (Amortization)/ Accretion	12 Current Year's Other Than Temporary Impairment Recognized	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 Contractual Maturity Date	21 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36831D-AE-0	GCAT 2025-INV3 A5 - RMBS	03/01/2026	Paydown		189,447	189,447	192,569	192,273		(2,826)		(2,826)		189,447				2,077	08/25/2055	1.A FE
36831Q-AC-5	GCAT 25NQM6 A1 - RMBS	03/01/2026	Paydown		37,068	37,068	37,067	37,072		(4)		(4)		37,068				312	10/25/2070	1.A FE
403958-AE-1	HOMES 25NQM4 A3 - RMBS	03/01/2026	Paydown		18,709	18,709	18,709	18,710						18,709				157	08/25/2070	1.F FE
43762C-AA-9	HOMES 25NQM5 A1 - RMBS	03/01/2026	Paydown		34,179	34,179	34,179	34,184		(5)		(5)		34,179				394	09/25/2070	1.A FE
44563@-AB-1	HUNT MH BORROWER LLC FEE II	03/01/2026	Redemption @ null		(34,493)	(34,493)	(34,493)	(34,493)						(34,493)				(253,744)	12/21/2048	2.B FE
44563@-AD-7	HUNT FEE III 2021-2	03/01/2026	Various		(36,511)	(36,511)	(36,511)	(36,511)						(36,511)				(369,972)	12/21/2048	2.B FE
44590H-BD-7	HAWT 21INV1 A27 - CMO/RMBS	03/01/2026	Paydown		10,131	10,131	10,259	10,249		(118)		(118)		10,131				43	07/25/2051	1.A FE
45129Y-5M-4	IDAHO HOUSING AND FINANCE ASSOCIATION	03/13/2026	Call @ 100.00		70,000	70,000	70,000	70,000						70,000				1,898	01/01/2039	1.B FE
45129Y-7X-8	IDAHO HOUSING AND FINANCE ASSOCIATION	03/13/2026	Call @ 100.00		90,000	90,000	89,919	89,912						89,912		88	88	2,563	01/01/2045	1.B FE
45203M-XD-8	ILLINOIS HSG DEV AUTH REV	03/03/2026	Call @ 100.00		110,000	110,000	110,000	110,000						110,000					10/01/2044	1.A FE
45203M-XE-6	ILLINOIS HSG DEV AUTH REV	03/03/2026	Call @ 100.00		15,000	15,000	15,000	15,000						15,000					10/01/2049	1.A FE
46591V-AC-3	JPMMT 2020-INV1 A3 - CMO/RMBS	03/01/2026	Paydown		2,431	2,431	2,498	2,601		(170)		(170)		2,431				14	08/25/2050	1.A FE
465978-AH-7	JPMMT 2023-1 A3A - CMO/RMBS	03/01/2026	Paydown		19,539	19,539	19,108	19,172		366		366		19,539				173	06/25/2053	1.A FE
46648C-AB-0	JPMMT 2017-1 A2 - CMO/RMBS	03/01/2026	Paydown		6,225	6,225	6,266	6,255		(30)		(30)		6,225				38	01/25/2047	1.A FE
46648H-AN-3	JPMMT 2017-2 A13 - CMO/RMBS	03/01/2026	Paydown		6,626	6,626	6,674	6,715		(89)		(89)		6,626				39	05/28/2047	1.A FE
46652V-AC-9	JPMMT 2021-4 A3 - CMO/RMBS	03/01/2026	Paydown		11,584	11,584	11,763	11,734		(150)		(150)		11,584				49	08/25/2051	1.A FE
46654W-BS-9	JPMMT 221 A15 - CMO/RMBS	03/01/2026	Paydown		15,496	15,496	14,891	14,798		699		699		15,496				64	07/25/2052	1.A FE
46657T-AB-1	JPMMT 242 A3 - RMBS	03/01/2026	Paydown		20,765	20,765	20,564	20,404		360		360		20,765				188	08/25/2054	1.A FE
46658R-AF-5	JPMMT 245 A6 - RMBS	03/01/2026	Paydown		155,812	155,812	154,685	153,838		1,974		1,974		155,812				1,680	11/25/2054	1.A FE
552747-AC-1	MFRA 2021-INV1 A3 - RMBS	03/01/2026	Paydown		6,616	6,616	6,616	6,612		4		4		6,616				12	01/25/2056	1.C FE
55283F-AA-6	MFRA 21NQM1 A1 - CMO/RMBS	03/01/2026	Paydown		1,789	1,789	1,789	1,789		(1)		(1)		1,789				3	04/25/2065	1.A FE
576433-FJ-0	MARM 2003-5 4A3 - CMO/RMBS	03/01/2026	Paydown		1,023	1,023	1,043	1,032		(9)		(9)		1,023				6	11/25/2033	1.D FE
585495-BN-3	MELLO 21MTG1 A19 - CMO/RMBS	03/01/2026	Paydown		12,012	12,012	12,070	12,047		(35)		(35)		12,012				50	04/25/2051	1.A FE
59166D-AA-5	MST 181 A1 - CMO/RMBS	03/01/2026	Paydown		11,858	11,858	11,880	11,873		(15)		(15)		11,858				64	03/25/2057	1.A FE
61775L-AG-3	MSRM 23INV1 A4 - RMBS	03/01/2026	Paydown		131,883	131,883	129,815	128,568		3,315		3,315		131,883				1,499	08/25/2053	1.A FE
61779Q-AA-1	MSRM 25NQM8 A1 - RMBS	03/01/2026	Paydown		71,907	71,907	71,907	71,915		(8)		(8)		71,907				509	09/25/2070	1.A FE
617942-AA-5	MSRM 25HX1 A1 - RMBS	03/01/2026	Paydown		13,943	13,943	13,943	13,954		(11)		(11)		13,943				165	03/25/2070	1.A FE
62957J-AG-6	NYMT 25INV2 A3 - RMBS	03/01/2026	Paydown		3,156	3,156	3,177			(21)		(21)		3,156				22	10/25/2060	1.G FE
64828C-AG-4	NRZT 182 A1B - CMO/RMBS	03/01/2026	Paydown		8,053	8,053	8,045	8,042		11		11		8,053				41	02/25/2058	1.A FE
64828N-AA-3	NRZT 2017-5 A1 - RMBS	03/25/2026	Paydown		17,785	17,785	17,810	18,166		(381)		(381)		17,785				143	06/25/2057	1.A FE
64829E-AA-2	NRZT 152 A1 - CMO/RMBS	03/01/2026	Paydown		17,638	17,638	17,771	17,712		(73)		(73)		17,638				104	08/25/2055	1.A FE
64829J-AA-1	NRZT 2017-1 A - CMO/RMBS	03/01/2026	Paydown		13,466	13,466	13,862	13,723		(257)		(257)		13,466				91	02/26/2057	1.A FE
64830G-AB-2	NRZT 2018-1 A1A - CMO/RMBS	03/01/2026	Paydown		9,091	9,091	9,288	9,264		(173)		(173)		9,091				55	12/26/2057	1.B FE
64830U-AA-3	NRZT 2020-NQM2 A1 - CMO/RMBS	03/01/2026	Paydown		2,150	2,150	2,150	2,166		(16)		(16)		2,150				4	05/25/2060	1.A FE
64831T-AA-5	NRZT 2021-NQM3 A1 - CMO/RMBS	03/01/2026	Paydown		76,792	76,792	69,305	71,469		5,322		5,322		76,792				164	11/27/2056	1.A FE
64831V-AA-0	NRZT 22NQM5 A1 - CMO/RMBS	01/01/2026	Paydown															401	11/25/2052	1.A
64832B-AE-5	NRZT 24NQM2 A3 - RMBS	03/01/2026	Paydown		29,867	29,867	29,867	29,807		61		61		29,867				277	09/25/2064	1.C FE
64832G-AC-8	NRZT 2025-NQM5 A1 - RMBS	03/01/2026	Paydown		52,431	52,431	52,430	52,942		(511)		(511)		52,431				491	08/25/2065	1.A FE
670843-AA-9	OBX 23NQM2 A1 - CMO/RMBS	03/10/2026	Paydown		637,595	637,595	639,212	648,667		(11,073)		(11,073)		637,595				10,768	01/25/2063	1.A FE
670855-AA-3	OBX 23NQM1 A1 - CMO/RMBS	03/05/2026	Various		213,484	213,484	213,482	216,837		197		197		217,034		(3,549)	(3,549)	3,540	11/27/2062	1.A FE
670855-AC-9	OBX 23NQM1 A3 - CMO/RMBS	03/10/2026	Paydown		1,209,771	1,209,771	1,202,944	1,192,714		17,057		17,057		1,209,771				21,306	11/27/2062	1.B FE
67117D-AA-8	OBX 22NQM7 A1 - CMO/RMBS	03/01/2026	Paydown		60,536	60,536	60,561	61,874		(1,338)		(1,338)		60,536				529	08/25/2062	1.A FE
67117P-AA-1	OBX 23NQM3 A1 - RMBS	03/01/2026	Paydown		57,754	57,754	57,754	57,885		(131)		(131)		57,754				546	02/26/2063	1.A FE
67117V-AA-8	OBX 2023-NQM6 A1 - RMBS	03/01/2026	Paydown		68,224	68,224	68,223	68,450		(226)		(226)		68,224				708	07/25/2063	1.A FE
67118H-AC-4	OBX 24NQM2 A2 - RMBS	03/01/2026	Paydown		78,873	78,873	78,872	79,147		(273)		(273)		78,873				704	12/26/2063	1.B FE
67118K-AB-9	OBX 24NQM3 A2 - RMBS	03/01/2026	Paydown		16,299	16,299	16,299	16,350		(51)		(51)		16,299				167	12/26/2063	1.A FE
67118X-AA-3	OBX 2024-NQM6 TRUST - RMBS	03/01/2026	Paydown		133,838	133,838	133,836	134,159		(321)		(321)		133,838				1,257	02/25/2064	1.A FE
67118X-AB-1	OBX 24NQM6 A2 - RMBS	03/01/2026	Paydown		19,120	19,120	19,119	19,169		(49)		(49)		19,120				187	02/25/2064	1.B FE
67118X-AC-9	OBX 24NQM6 A3 - RMBS	03/01/2026	Paydown		19,120	19,120	19,120	19,095		24		24		19,120				191	02/25/2064	1.E FE
67119C-AB-6	OBX 24NQM8 A2 - RMBS	03/01/2026	Paydown		96,025	96,025	96,024	96,120		(96)		(96)		96,025				1,096	05/27/2064	1.B FE
67119C-AC-4	OBX 24NQM8 A3 - RMBS	03/01/2026	Paydown		64,017	64,017	64,016	63,964		53		53		64,017				748	05/27/2064	1.E FE
67119D-AB-4	OBX 24NQM9 A2 - RMBS	03/01/2026	Paydown		9,340	9,340	9,340	9,345		(5)		(5)		9,340				95	01/25/2064	1.B FE
67119E-AC-0	OBX 24NQ11 A3 - RMBS	03/01/2026	Paydown		18,544	18,544	18,556	18,576		(32)		(32)		18,544				207	06/25/2064	1.E FE
67119F-AB-9	OBX 24NQM7 A2 - RMBS	03/01/2026	Paydown		8,118	8,118	8,118	8,139		(22)		(22)		8,118				86	03/25/2064	1.B FE

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF AMERICA

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
67119F-AC-7	OBX 24NQM7 A3 - RMBS	03/01/2026	Paydown		8,118	8,118	8,118	8,097		20		20		8,118				88	03/25/2064	1.E FE
67119M-AC-2	OBX 24NM10 A3 - RMBS	03/01/2026	Paydown		67,201	67,201	67,201	67,323		(121)		(121)		67,201				852	05/27/2064	1.E FE
67120V-AB-1	OBX 2025-NQM2 A2 - RMBS	03/01/2026	Paydown		16,779	16,779	17,114	17,088		(309)		(309)		16,779				158	11/25/2064	1.B FE
67123G-AE-5	OBX 25R1 A3 - RMBS	03/01/2026	Paydown		5,686	5,686	5,686	5,686						5,686				53	09/25/2062	1.F FE
673919-AB-2	OBX 23NQM5 A2 - CMO/RMBS	03/01/2026	Paydown		54,473	54,473	54,757	54,763		(290)		(290)		54,473				674	06/25/2063	1.A FE
673919-AL-0	OBX 23NQM5 A1A - RMBS	03/01/2026	Paydown		54,367	54,367	54,366	54,675		(308)		(308)		54,367				657	06/25/2063	1.A FE
67448G-AB-9	OBX 2023-NQM4 A2 - CMO/RMBS	03/01/2026	Paydown		46,271	46,271	46,270	46,550		(279)		(279)		46,271				465	03/26/2063	1.A FE
67448L-AC-6	OBX 24NQM1 A3 - RMBS	03/01/2026	Paydown		4,723	4,723	4,723	4,748		(25)		(25)		4,723				49	11/26/2063	1.C FE
67448N-AB-4	OBX 24NQM5 A2 - RMBS	03/01/2026	Paydown		21,495	21,495	21,495	21,725		(230)		(230)		21,495				219	01/25/2064	1.B FE
67448N-AC-2	OBX 24NQM5 A3 - RMBS	03/01/2026	Paydown		18,424	18,424	18,424	18,449		(25)		(25)		18,424				191	01/25/2064	1.E FE
67449C-AB-7	OBX 2023-NQM10 A2 - RMBS	03/01/2026	Paydown		11,371	11,371	11,432	11,475		(103)		(103)		11,371				135	10/25/2063	1.A FE
73015E-BD-0	PMTLT 2025-INV8 A28 - RMBS	03/01/2026	Paydown		211,354	211,354	213,467	213,353		(2,000)		(2,000)		211,354				2,154	07/25/2056	1.B FE
73015F-BD-7	PMTLT 25INV7 A28 - RMBS	03/01/2026	Paydown		173,870	173,870	174,224	174,185		(315)		(315)		173,870				1,951	06/26/2056	1.B FE
74386P-AB-9	PFMT 261 A2 - RMBS	03/01/2026	Paydown		30,790	30,790	30,482			308		308		30,790				154	02/25/2056	1.A FE
74387A-AP-0	PFMT 254 A14 - RMBS	03/01/2026	Paydown		137,329	137,329	137,500	137,396		(67)		(67)		137,329				829	10/25/2055	1.B FE
74389B-AA-9	PFMT 2024-1 A1 - RMBS	03/01/2026	Paydown		31,679	31,679	31,170	31,213		466		466		31,679				342	12/28/2054	1.A FE
749350-AN-4	RCKT 2021-1 A13 - CMO/RMBS	03/01/2026	Paydown		20,424	20,424	20,788	20,776		(352)		(352)		20,424				81	03/27/2051	1.A FE
74938F-AW-8	RCKT 2022-1 A21 - CMO/RMBS	03/01/2026	Paydown		12,082	12,082	11,395	11,432		650		650		12,082				49	01/25/2052	1.A FE
74938Q-AB-0	RCKT 24INV1 A2 - RMBS	03/01/2026	Paydown		95,170	95,170	94,873	94,860		310		310		95,170				1,046	06/25/2054	1.A FE
75114H-AA-5	RALI 2006-QO5 1A1 - RMBS	03/25/2026	Paydown		16,876	16,876	15,062	15,297	874	705		1,579		16,876				144	05/25/2046	5.B FE
75115F-AD-2	RALI 2006-QO8 A3A - RMBS	03/25/2026	Paydown		1,894	2,215	1,920	2,165	44	7		51		2,215		(321)	(321)	15	10/25/2046	5.C FE
75410R-AU-0	RATE 2022-J1 A19 - CMO/RMBS	03/01/2026	Paydown		8,781	8,781	8,667	8,737		44		44		8,781				45	01/25/2052	1.A FE
78433Q-AC-9	SGR 221 A3 - CMO/RMBS	03/01/2026	Paydown		16,687	16,687	15,560	15,502		1,185		1,185		16,687				84	03/27/2062	1.D FE
78434K-AA-5	SGR 2022-2 A1 - CMO/RMBS	03/25/2026	Paydown		81,604	81,604	81,553	81,641		(37)		(37)		81,604				1,375	08/25/2062	1.A FE
802931-AC-9	SAN 26NQM1 A1 - RMBS	03/01/2026	Paydown		12,368	12,368	12,368							12,368				127	11/25/2065	1.A FE
81743C-AE-5	SEMT 2024-5 A5 - RMBS	03/01/2026	Paydown		201,702	201,702	200,567	201,613		89		89		201,702				2,044	06/25/2054	1.A FE
81745D-AE-1	SEMT 2013-9 A1 - CMO/RMBS	03/01/2026	Paydown		4,689	4,689	4,820	4,849		(160)		(160)		4,689				27	07/27/2043	1.A FE
81748W-AU-0	SEMT 2021-4 A19 - CMO/RMBS	03/01/2026	Paydown		13,441	13,441	13,588	13,572		(131)		(131)		13,441				61	06/26/2051	1.A FE
81880N-AH-7	SGR 251 A3 - RMBS	03/01/2026	Paydown		2,845	2,845	2,845	2,845						2,845				30	12/25/2065	1.F FE
818916-AA-6	SGR 261 A1 - RMBS	03/01/2026	Paydown		14,197	14,197	14,197							14,197				57	01/25/2066	1.A FE
88046K-KY-1	TENNESSEE HOUSING DEVELOPMENT AGENCY	03/26/2026	Call @ 100.00		5,000	5,000	5,000	5,000						5,000				145	07/01/2044	1.B FE
88632A-AA-6	TBMLT 2018-3 A1 - CMO/RMBS	03/01/2026	Paydown		272	272	270	266		7		7		272				2	11/25/2048	1.A FE
89175J-AA-8	TPMT 176 A1 - RMBS	03/01/2026	Paydown		17,411	17,411	17,093	17,352		59		59		17,411				77	10/25/2057	1.A FE
89175M-AA-1	TPMT 2018-3 A1 - RMBS	03/01/2026	Paydown		20,491	20,491	20,498	20,438		52		52		20,491				130	05/28/2058	1.A FE
89175T-AA-6	TPMT 2018-4 A1 - CMO/RMBS	03/01/2026	Paydown		13,152	13,152	12,753	12,961		191		191		13,152				62	06/25/2058	1.A FE
89175V-AA-1	TPMT 182 A1 - CMO/RMBS	03/01/2026	Paydown		44,388	44,388	44,244	44,287		102		102		44,388				240	03/25/2058	1.A FE
89183G-AB-2	TPMT 244 A1B - RMBS	03/01/2026	Paydown		37,758	37,758	36,908	36,544		1,214		1,214		37,758				255	10/27/2064	1.A FE
92258D-AA-5	VCC 2021-4 A - RMBS	03/01/2026	Paydown		4,967	4,967	4,966	4,962		5		5		4,967				23	12/26/2051	1.A FE
92258W-AA-3	VCC 2023-3 A - CMBS/RMBS	03/01/2026	Paydown		70,904	70,904	70,893	70,721		183		183		70,904				725	08/25/2053	1.A FE
92259K-AA-8	VCC 2022-4 A - CMBS/RMBS	03/01/2026	Paydown		25,858	25,858	25,852	25,900		(42)		(42)		25,858				261	08/26/2052	1.A FE
92259P-AA-7	VCC 242 A - RMBS	03/01/2026	Paydown		59,407	59,407	59,392	59,350		57		57		59,407				552	04/27/2054	1.A FE
92259Q-AA-5	VCC 2024-3 A - CMO/RMBS	03/01/2026	Paydown		59,914	59,914	59,912	59,608		306		306		59,914				645	06/25/2054	1.A FE
92259T-AA-9	VCC 2021-1 A - CMO/RMBS	02/01/2026	Paydown		49,049	49,049	49,044	49,022		27		27		49,049				90	05/25/2051	1.A FE
92259V-AA-4	VCC 2023-1 A - CMBS/RMBS	03/01/2026	Paydown		19,354	19,354	19,350	19,324		30		30		19,354				202	01/27/2053	1.A FE
92261A-BA-5	VCC 2024-5 A - RMBS	03/01/2026	Paydown		20,667	20,667	20,666	20,686		(19)		(19)		20,667				179	10/26/2054	1.A FE
92261B-AA-4	VCC 2024-6 A - RMBS	03/01/2026	Paydown		116,150	116,150	116,142	116,064		86		86		116,150				1,125	12/28/2054	1.A FE
92262R-AA-8	VCC 2025-3 A - RMBS	03/01/2026	Paydown		26,724	26,724	26,723	26,710		13		13		26,724				260	06/25/2055	1.A FE
922955-AA-7	VCC 2025-1 A - RMBS	03/01/2026	Paydown		45,697	45,697	45,696	45,666		31		31		45,697				399	02/25/2055	1.A FE
92490F-AM-2	VERUS 2025-12 A3 - RMBS	03/01/2026	Paydown		4,263	4,263	4,263	4,263						4,263				35	12/26/2070	1.F FE
924931-AG-3	VERUS 2025-7 A3 - RMBS	03/01/2026	Paydown		53,108	53,108	53,289	53,248		(140)		(140)		53,108				558	08/25/2070	1.F FE
924932-AC-0	VERUS 26R1 A1 - RMBS	03/01/2026	Paydown		6,556	6,556	6,556							6,556				43	10/25/2067	1.A FE
92538B-AA-1	VERUS 2021-R1 A1 - CMO/RMBS	03/01/2026	Paydown		9,605	9,605	9,605	9,602		3		3		9,605				12	10/25/2063	1.A FE
92538D-AA-7	VERUS 2021-R2 A1 - CMO/RMBS	03/01/2026	Paydown		21,578	21,578	21,578	21,580		(2)		(2)		21,578				36	02/25/2064	1.A FE
92538K-AC-7	VERUS 2021-5 A3 - CMO/RMBS	03/01/2026	Paydown		8,568	8,568	7,497	7,622		946		946		8,568				20	09/25/2066	1.C FE

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF AMERICA

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
92538Q-AA-8	VERUS 2021-7 A1 - CMO/RMBS	03/01/2026	Paydown		18,652	18,652	17,393	18,057		596		596		18,652				84	10/25/2066	1.A FE
92538U-AA-9	VERUS 2022-3 A1 - RMBS	03/01/2026	Paydown		90,948	90,948	90,709	90,329		619		619		90,948				554	02/25/2067	1.A FE
92539B-AA-0	VERUS 2023-1 A1 - CMO/RMBS	02/25/2026	Paydown		283,672	283,672	283,671	287,402		(3,730)		(3,730)		283,672				2,748	12/27/2067	1.A FE
92539D-AA-6	VERUS 2023-2 A1 - CMO/RMBS	03/25/2026	Paydown		490,336	490,336	490,332	494,666		(4,330)		(4,330)		490,336				7,334	03/26/2068	1.A FE
92539G-AA-9	VERUS 2023-3 A1 - CMO/RMBS	03/01/2026	Paydown		15,693	15,693	15,693	15,718		(25)		(25)		15,693				155	03/26/2068	1.A FE
92539T-AA-1	VERUS 2023-4 A1 - CMO/RMBS	03/01/2026	Paydown		49,058	49,059	49,058	49,252		(193)		(193)		49,059				518	05/25/2068	1.A FE
92539T-AB-9	VERUS 2023-4 A2 - CMO/RMBS	03/01/2026	Paydown		23,977	23,977	23,977	24,077		(101)		(101)		23,977				266	05/25/2068	1.A FE
92539Y-AA-0	VERUS 2023-7 A1 - CMO/RMBS	03/01/2026	Paydown		45,072	45,072	45,072	45,255		(183)		(183)		45,072				501	10/25/2068	1.A FE
92539Y-AB-8	VERUS 2023-7 A2 - CMO/RMBS	03/01/2026	Paydown		6,016	6,016	6,078	6,093		(77)		(77)		6,016				69	10/25/2068	1.A FE
92540E-AC-7	VERUS 2024-1 A3 - RMBS	03/01/2026	Paydown		17,152	17,152	17,152	17,240		(88)		(88)		17,152				169	01/25/2069	1.E FE
92540H-AA-4	VERUS 2024-5 A1 - RMBS	03/01/2026	Paydown		118,073	118,073	118,072	118,758		(684)		(684)		118,073				1,181	06/25/2069	1.A FE
92540H-AC-0	VERUS 2024-5 A3 - RMBS	03/01/2026	Paydown		17,192	17,192	17,265	17,283		(90)		(90)		17,192				185	06/25/2069	1.E FE
92540R-AE-4	VERUS 2024-9 A3 - RMBS	03/01/2026	Paydown		42,039	42,039	42,038	42,096		(57)		(57)		42,039				413	11/25/2069	1.E FE
92838C-AA-6	VISIO 221 A1 - RMBS	03/01/2026	Paydown		63,699	63,699	63,698	64,040		(340)		(340)		63,699				457	08/27/2057	1.A FE
933637-AH-3	WAMU 2006-AR18 3A2 - CMO/RMBS	03/01/2026	Paydown		1,834	1,975	1,649	1,790		185		185		1,975		(142)	(142)	11	01/25/2037	1.D FE
93978U-AA-4	WASHINGTON STATE HOUSING FINANCE COMMISS	02/27/2026	Call @ 100.00		1,511	1,511	1,481	1,482		1		1		1,483		28	28	23	03/20/2040	1.G FE
949831-AS-0	WFMBS 2019-3 A17 - CMO/RMBS	03/01/2026	Paydown		380	380	383	395		(16)		(16)		380				2	07/26/2049	1.A FE
94989U-AA-9	WFMBS 2018-1 A1 - CMO/RMBS	03/01/2026	Paydown		935	935	900	859		76		76		935				7	07/25/2047	1.A FE
95003A-AS-3	WFMBS 211 A17 - CMO/RMBS	03/01/2026	Paydown		33,971	33,971	34,475	34,462		(491)		(491)		33,971				144	12/26/2050	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					12,969,984	12,974,645	12,897,279	12,803,771	918	50,273		51,191		12,986,988		(17,004)	(17,004)	(475,408)	XXX	XXX
00164T-AA-6	AMCEST 2007 A A28 - ABS	01/15/2026	Paydown		11,431	11,431	11,388	11,407		24		24		11,431				328	01/15/2028	1.F FE
05178T-AA-9	AURMIL 2011A I1 - ABS	01/15/2026	Paydown		5,012	5,012	4,900	4,915		97		97		5,012				146	07/15/2034	1.F FE
05591X-AE-1	BRSP 2021-FL1 B - CMBS	02/19/2026	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				19,694	08/19/2038	1.C FE
05591X-AG-6	BRSP 2021-FL1 C - CMBS	02/19/2026	Paydown		250,000	250,000	250,000	250,000						250,000				2,569	08/19/2038	1.E FE
05611V-AC-5	BX 24XL4 B - CMBS	02/15/2026	Paydown		25,770	25,770	25,706	25,754		16		16		25,770				244	02/15/2039	1.D FE
08161B-AY-9	BMARK 2018-B3 A5 - CMBS	02/13/2026	BNP PARIBAS SECURITIES BOND		2,673,405	2,680,000	2,760,211	2,697,587		(1,221)		(1,221)		2,696,365		(22,961)	(22,961)	22,773	04/12/2051	1.A FE
12595E-AH-8	COMM 2017-COR2 C - CMBS	02/01/2026	Adjustment															(77)	09/12/2050	2.A
12629S-AA-2	CRBCM 251 A - CMBS	03/01/2026	Paydown		25,055	25,055	24,930	24,930		125		125		25,055				98	09/16/2058	1.A FE
14066A-AA-7	CPMRK 2006A A1 - ABS	01/10/2026	Paydown		2,370	2,370	2,409	2,407		(37)		(37)		2,370				73	07/10/2051	1.G YE
30335J-AC-5	FARM 241 A - CMO/RMBS	03/01/2026	Paydown		38,202	38,202	36,159	35,887		2,315		2,315		38,202				194	05/25/2053	1.B FE
30768B-AA-2	FARM 2025-2 A1 - CMO/RMBS	03/01/2026	Paydown		56,474	56,474	57,356	57,372		(897)		(897)		56,474				422	11/26/2035	1.B FE
30768C-AC-6	FARM 251 A - CMO/RMBS	03/01/2026	Paydown		14,960	14,960	14,541	14,532		429		429		14,960				96	01/25/2054	1.B FE
30768W-AA-6	FARM 2021-1 A - CMO/RMBS	03/01/2026	Paydown		4,630	4,630	4,628	4,629		1		1		4,630				16	01/25/2051	1.B FE
33768E-AA-0	FKH 22SFR3 A - CMBS	03/01/2026	Paydown		9,534	9,534	8,945	9,422		112		112		9,534				59	07/19/2038	1.A FE
35563C-AA-6	FMMHR 2015-R1 1A - CMBS	03/25/2026	Paydown		676	676	798	792		(117)		(117)		676				4	11/26/2055	1.A
35563C-AJ-7	FMMHR 2015-R1 2A - CMBS	03/25/2026	Paydown		2,841	2,841	2,965	2,955		(114)		(114)		2,841				16	10/25/2052	1.B
35563C-AS-7	FMMHR 2015-R1 3A - CMBS	03/25/2026	Paydown		1,791	1,791	1,605	1,599		191		191		1,791				15	11/25/2052	1.B YE
39809P-AE-5	GSTNE 2021-FL3 B - CMBS	03/16/2026	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				13,808	07/15/2039	1.B FE
43730X-AC-8	HPA 2021-3 C - CMBS	03/01/2026	Paydown		213	213	213	213						213				1	01/18/2041	1.E FE
465968-AE-5	JPMCC 2017-JP7 A5 - CMBS	02/12/2026	Morgan Stanley		1,662,150	1,680,000	1,613,981	1,665,261		977		977		1,666,238		(4,088)	(4,088)	11,605	09/15/2050	1.A FE
500937-AC-1	KSL 2024-HT2 B - CMBS	03/15/2026	Paydown		124,328	124,328	124,018	124,179		149		149		124,328				1,784	12/17/2029	1.D FE
54910T-AJ-1	LNSTR 2017-5 A5 - CMBS	02/18/2026	Deutsche Bank		1,485,000	1,500,000	1,499,952	1,500,000						1,500,000		(15,000)	(15,000)	11,534	03/11/2050	1.A FE
59524E-AB-8	MIDATL 2005 2 - ABS	02/01/2026	Paydown		2,240	2,240	2,774	2,688		(448)		(448)		2,240				59	08/01/2050	1.E FE
64830R-AA-0	NRMLT 2022-SFR2 A - CMBS	03/19/2026	Paydown		792,257	792,257	763,993	780,443		11,814		11,814		792,257				7,427	09/19/2039	1.A FE
81631W-AC-0	SELF 2024-STRG B - CMBS	01/15/2026	Paydown		126,000	126,000	125,685	125,841		159		159		126,000				623	11/15/2034	1.D FE
89617F-AB-0	TCN 2025-SFR2 - CMBS	01/01/2026	Paydown		614	614	613	613						614				3	08/19/2044	1.D FE
92262K-AA-3	VCC 255 A - CMBS	03/01/2026	Paydown		11,891	11,891	11,890	11,891						11,891				126	12/27/2055	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					10,326,843	10,366,289	10,349,661	10,355,317		13,574		13,574		10,368,892		(42,048)	(42,048)	93,640	XXX	XXX
00037L-AE-0	ABBSL 2 B2 - CDO	03/05/2026	Call @ 100.00		2,500,000	2,500,000	2,118,750	2,259,429		8,642		8,642		2,268,070		231,930	231,930	30,625	04/15/2034	1.C FE
00177G-AY-7	AMMC 25RR A1R - CDO	02/17/2026	CITIGROUP GLOBAL MARKETS INC.		752,400	750,000	752,063	751,983		(34)		(34)		751,949		451	451	13,497	10/15/2038	1.A FE
033296-AG-9	ANCHF 1R AR - CDO	02/04/2026	Various		1,837,503	1,837,503	1,847,610	1,840,510		(640)		(640)		1,839,870		(2,367)	(2,367)	37,612	07/28/2037	1.A FE

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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
03330K-AA-8	ANCHF 11 A - CDO	01/25/2026	Paydown		102,557	102,557	97,224	97,783		4,775		4,775		102,557				872	04/26/2038	1.A FE
04942V-BC-7	ATCLO 13R BFR - CDO	01/22/2026	Paydown		293,111	293,111	293,111	293,111						293,111				1,907	04/22/2031	1.A FE
06760W-AL-0	BMM 2021-I A1F - CDO	01/20/2026	Paydown		601,797	601,797	601,797	601,797						601,797				3,791	07/20/2033	1.A FE
092913-AQ-5	ELB 5R AFR - CDO	03/15/2026	Various		4,902,497	4,926,936	4,866,085	4,867,627		1,045		1,045		4,868,671		33,826	33,826	13,382	06/15/2034	1.A FE
10901A-AJ-5	BDF 2R BR - CDO	03/03/2026	Call @ 100.00		5,000,000	5,000,000	4,870,526	4,925,677		4,513		4,513		4,930,190		69,810	69,810	59,842	10/25/2035	1.A FE
143111-AL-6	CGMS 223R AR - CDO	02/23/2026	Call @ 100.00		500,000	500,000	501,950	501,890		(36)		(36)		501,853		(1,853)	(1,853)	9,408	04/20/2037	1.A FE
14316T-AL-0	CGMS 2021-4 B2 - CDO	02/06/2026	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				18,055	04/20/2034	1.C FE
19738M-AE-0	CECLO 34 AJ - CDO	01/28/2026	STIFEL		2,008,000	2,000,000	2,000,000	2,000,000						2,000,000		8,000	8,000	28,732	01/25/2038	1.A FE
27830T-AC-9	EATON 2014-1 A2 - CDO	01/15/2026	Paydown		173,696	173,696	173,696	173,696						173,696				2,511	07/15/2030	1.A FE
34961J-BA-1	FCO IX AFR - CDO	01/15/2026	Paydown		618,361	618,361	618,361	618,361						618,361				3,849	10/15/2033	1.A FE
36164S-AA-2	GCM 2025 CFO Class A - CDO	02/13/2026	Redemption @ 100.00		570,496	570,496	570,496	570,496						570,496					09/21/2037	1.G PL
36362H-AC-2	GALL 2024-1 AJ - CDO	01/28/2026	STIFEL		3,016,500	3,000,000	3,000,000	3,000,000						3,000,000		16,500	16,500	47,681	10/20/2037	1.A FE
370918-AG-9	KLLM 13 D1 - CDO	02/11/2026	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				29,411	01/20/2037	2.C FE
38178X-AA-1	GCPAF 2021-2 A - CMO/RMBS	01/20/2026	Paydown		352,126	352,126	335,849	343,555		8,571		8,571		352,126				2,591	10/19/2029	1.F FE
48250R-BN-5	KKR 12RR BR2 - CDO	01/15/2026	Paydown		18,704	18,704	18,704	18,704						18,704				280	10/15/2030	1.A FE
529493-AL-2	26North Lexington CLO F 12/31/36 - CDO	01/26/2026	Redemption @ 100.00		34,060	34,060	34,060	34,060						34,060				1,241	12/31/2036	4.B PL
55819Q-BJ-5	MDPK 19RRRR AR - CDO	02/03/2026	Call @ 100.00		350,000	350,000	350,000	350,000						350,000				5,650	01/22/2037	1.A FE
56577L-AC-2	MRNON 2021-1 AR2 - CDO	01/15/2026	Paydown		337,338	337,338	337,338	337,338						337,338				2,294	07/17/2034	1.A FE
60689W-BM-2	VENTR D B - CDO	02/17/2026	Paydown		122,292	122,292	103,672	116,021		6,271		6,271		122,292				1,886	09/09/2030	1.A FE
61034V-AJ-2	MCMML XII A2 - CDO	03/14/2026	Paydown		1,874,495	1,874,495	1,874,495	1,874,495						1,874,495				11,200	09/15/2033	1.A FE
63172D-AA-9	CFOZ 2019 A - CDO	02/15/2026	Paydown		144,359	144,359	130,775	131,840		12,519		12,519		144,359				1,436	08/31/2034	2.A FE
65251P-BL-6	NSLP 1R C2R - CDO	01/26/2026	Paydown		145,013	145,013	136,131	143,326		1,687		1,687		145,013				1,959	04/25/2031	1.B FE
691200-AC-3	OR IV A1R - CDO	02/20/2026	Paydown		244,138	244,138	244,138	244,138						244,138				3,588	08/20/2033	1.A FE
87289B-AJ-3	TCPDLF 188 CN - CDO	01/01/2026	Call @ 100.00															9,541	02/28/2030	2.C FE
900926-AA-4	TWBRK 251 A - CDO	01/09/2026	SMBC NIKKO SEC		2,000,600	2,000,000	2,000,000	2,000,000						2,000,000		600	600	24,847	04/20/2037	1.A FE
91734K-AQ-0	BLKMM 2021-1 AF - CDO	01/15/2026	Paydown		114,710	114,710	114,710	114,710						114,710				820	01/17/2034	1.A FE
91825N-AE-1	VCRRL 4 A3 - CDO	01/20/2026	Paydown		25,794	25,794	25,794	25,794						25,794				411	04/20/2035	1.F FE
92213L-AF-0	Varagon Structured Notes Class A-2 - CDO	01/26/2026	Redemption @ 100.00		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				320,704	10/20/2032	1.A PL
92919A-AQ-7	VOYA 2021-2 A2R - CDO	01/28/2026	STIFEL		2,004,000	2,000,000	2,000,000	2,000,000						2,000,000		4,000	4,000	29,543	04/20/2038	1.A FE
96466C-AW-8	WBOX II A1R - CDO	02/18/2026	CITIGROUP GLOBAL MARKETS INC.		1,003,800	1,000,000	1,000,300	997,944		42		42		997,987		5,813	5,813	17,062	10/26/2037	1.A FE
97315X-AA-1	WINDR 2017-1 ER - CDO	02/12/2026	Call @ 100.00		2,000,000	2,000,000	1,613,173	1,656,288		3,237		3,237		1,659,524		340,476	340,476	71,317	04/18/2036	4.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					52,648,348	52,637,487	51,630,806	51,890,572		50,591		50,591		51,941,163		707,185	707,185	807,545	XXX	XXX
03842V-AA-5	AQFIT 2021-A A - ABS	03/17/2026	Paydown		1,865	1,865	1,865	1,865						1,865				5	07/17/2046	1.A FE
05601D-AE-3	BREX 241 A1 - ABS	02/18/2026	Paydown		700,000	700,000	698,191	699,906		94		94		700,000				7,058	07/15/2027	1.A FE
07389M-AD-9	BSABS 2006-HE9 2A - RMBS	03/25/2026	Paydown		9,025	9,025	8,771	8,913	166	(54)		112		9,025				68	11/25/2036	3.A FE
08860D-AB-9	BHG 2022-C B - ABS	03/17/2026	Paydown		88,099	88,099	88,090	88,099						88,099				842	10/17/2035	1.D FE
08862B-AB-1	BHG 2021-B B - ABS	03/17/2026	Paydown		42,765	42,765	42,760	42,765						42,765				119	10/17/2034	1.A FE
12498N-AW-3	CBASS 2006-CB2 AV - RMBS	03/25/2026	Paydown		8,445	8,445	7,871	8,460		(14)		(14)		8,445				39	12/25/2036	1.C FE
126673-UR-1	CWL 2004-15 MV5 - RMBS	03/25/2026	Paydown		5,051	5,051	4,912	5,008	68	(26)		42		5,051				27	04/25/2035	4.A FE
19424R-AA-6	CASL 24A A1A - ABS	03/25/2026	Paydown		234,097	234,097	234,070	234,023		74		74		234,097				2,411	06/25/2054	1.A FE
20268B-AA-8	CBSLT 201 A - ABS	03/25/2026	Paydown		17,912	17,912	17,909	18,321		(409)		(409)		17,912				56	10/25/2051	1.A FE
28166L-AA-2	EDVES 2021-A A - ABS	03/25/2026	Paydown		5,760	5,760	5,754	5,756		4		4		5,760				17	11/27/2045	1.A FE
28627L-AA-5	ELFI 2024-A A - ABS	03/25/2026	Paydown		14,901	14,901	14,896	14,896		4		4		14,901				141	08/25/2049	1.A FE
28628C-AA-4	ELFI 22A A - ABS	03/25/2026	Paydown		18,961	18,961	18,961	18,961						18,961				142	08/26/2047	1.A FE
30165X-AF-2	EART 2021-2 D - ABS	02/10/2026	Various		785,106	786,612	728,323	778,840		1,904		1,904		780,744		4,363	4,363	1,614	04/15/2027	1.A FE
30249N-AD-9	FIGRE 26HE1 B - RMBS	03/01/2026	Paydown		9,479	9,479	9,479							9,479				30	01/25/2056	1.D FE
30340W-AA-3	FNH 251 A - ABS	03/15/2026	Paydown		52,614	52,614	52,614	52,614						52,614				570	03/15/2045	1.F FE
31684F-AA-2	FIGRE 24HE5 A - RMBS	03/25/2026	Paydown		81,356	81,356	81,334	81,336		19		19		81,356				710	10/26/2054	1.A FE
31684H-AA-8	FIGRE 24HE1 A - RMBS	03/25/2026	Paydown		52,055	52,055	52,054	52,054		1		1		52,055				508	03/25/2054	1.A FE
316927-AA-0	FIGRE 24HE2 A - RMBS	03/25/2026	Paydown		92,729	92,729	92,706	92,723		5		5		92,729				945	05/26/2054	1.A FE
316927-AB-8	FIGRE 24HE2 B - RMBS	03/25/2026	Paydown		15,896	15,896	16,125	16,105		(208)		(208)		15,896				168	05/26/2054	1.D FE
34411Y-AA-5	FNH 2021-1 A - ABS	03/10/2026	Paydown		5,185	5,185	5,184	5,183		2		2		5,185				14	01/10/2032	1.F FE
349941-AB-0	FFIN 2024-1 B - ABS	03/15/2026	Paydown		4,276	4,276	4,276	4,372		(96)		(96)		4,276				42	12/15/2049	1.D FE

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF AMERICA

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
35040W-AA-5	FFIN 2025-1 A - ABS	03/15/2026	Paydown		31,791	31,791	31,789	31,789		2		2		31,791				243	04/15/2050	1.A FE
35041L-AB-6	FFIN 2021-1 B - ABS	03/15/2026	Paydown		61,655	61,655	55,463	56,921		4,734		4,734		61,655				190	05/15/2041	1.B FE
35042R-AC-0	FFIN 2023-2 C - ABS	03/15/2026	Paydown		67,631	67,631	67,613	67,615		16		16		67,631				824	06/15/2049	1.G FE
35042T-AA-0	FFIN 2025-3 A - ABS	02/09/2026	Various		613,989	612,100	612,079	612,079		1		1		612,080		1,909	1,909	4,193	08/15/2052	1.A FE
38149X-AA-7	GHIT 2021-GRN2 A - ABS	03/25/2026	Paydown		4,992	4,992	4,974	4,985		8		8		4,992				10	06/26/2051	1.A FE
38150Y-AA-1	GHIT 22GRN1 A - ABS	03/25/2026	Paydown		25,156	25,156	24,881	25,156						25,156				185	06/25/2052	1.A FE
38237B-AA-8	GOOD 2024-1 A - ABS	03/20/2026	Paydown		11,968	11,968	11,965	11,984		(16)		(16)		11,968				131	06/20/2057	1.F FE
38237E-AA-2	GDLP 251 A - ABS	02/13/2026	Various		606,481	595,986	595,916	595,832		4		4		595,836		10,645	10,645	5,024	02/22/2049	1.G FE
38237F-AA-9	GDLP 253 A - ABS	03/20/2026	Paydown		43,330	43,330	43,326	43,326		4		4		43,330				358	10/20/2049	1.G FE
38237V-AA-4	GOOD 231 A - ABS	03/20/2026	Paydown		5,197	5,197	5,196	5,196		1		1		5,197				48	02/22/2055	2.C FE
38238F-AA-8	GDLP 2025-2 A - ABS	03/20/2026	Paydown		119,878	119,878	119,872	119,872		5		5		119,878				1,041	06/21/2049	1.G FE
39571V-AD-0	GSKY 2025-2 A4 - ABS	02/09/2026	Various		301,973	299,382	299,360	299,365		2		2		299,367		2,606	2,606	1,795	06/25/2060	1.A FE
41255C-AA-7	Hark IV Senior Note	03/05/2026	Redemption @ 100.00		789,859	789,859	789,859	789,859						789,859				10,093	09/29/2031	1.G PL
43283C-AB-7	HGVT 2025-1 B - ABS	03/25/2026	Paydown		258,309	258,309	258,282	258,283		26		26		258,309				2,160	05/27/2042	1.G FE
46590U-AA-0	HENDR 182 A - ABS	03/16/2026	Paydown		10,195	10,195	10,090	10,115		80		80		10,195				75	10/15/2075	1.A FE
46618H-AA-7	HENDR 2014-3 A - ABS	03/15/2026	Paydown		5,400	5,400	5,228	5,289		111		111		5,400				33	06/15/2077	1.A FE
46618L-AA-8	HENDR 2015-1 A - ABS	03/15/2026	Paydown		6,941	6,941	5,631	5,768		1,172		1,172		6,941				39	09/15/2072	1.A FE
46620D-AA-2	HENDR 161 A - ABS	03/15/2026	Paydown		7,197	7,197	7,828	7,742		(544)		(544)		7,197				34	06/15/2067	1.A FE
46620V-AA-2	HENDR 172 A - ABS	03/15/2026	Paydown		1,103	1,103	1,037	1,049		54		54		1,103				4	09/15/2072	1.A FE
46660B-AB-5	JPMMT 26CES1 A1B - RMBS	03/01/2026	Paydown		14,813	14,813	14,813							14,813				95	06/26/2056	1.A FE
52603G-AB-2	LFT 2025-2 B - ABS	02/10/2026	CITIGROUP GLOBAL MARKETS INC.		3,324,571	3,290,000	3,289,874	3,289,879		3		3		3,289,882		34,689	34,689	23,211	10/20/2034	1.D FE
52607M-AA-7	LFT 2021-1 A - ABS	02/13/2026	GOLDMAN		802,991	820,000	819,852	819,982		1		1		819,984		(16,993)	(16,993)	2,467	11/20/2031	1.C FE
53948K-AA-7	LPSLT 2020-2 A - ABS	03/20/2026	Paydown		5,183	5,183	5,181	5,181		2		2		5,183				23	07/22/2047	1.D FE
53948N-AA-1	LPSLT 2020-3 A - ABS	03/20/2026	Paydown		20,652	20,652	20,643	20,644		8		8		20,652				82	12/20/2047	1.D FE
53948Q-AA-4	LPSLT 2021-2 A - ABS	03/20/2026	Paydown		33,931	33,931	33,928	34,733		(802)		(802)		33,931				120	03/20/2048	1.D FE
542514-TQ-7	LBMLT 2006-2 1A - RMBS	03/25/2026	Paydown		4,482	4,482	3,585	3,955	41	486		527		4,482				19	03/25/2036	5.A FE
551923-AA-3	MTBRV 261 A1 - ABS	03/15/2026	Paydown		10,340	10,340	10,340			1		1		10,340				34	01/16/2046	1.A FE
55389T-AB-7	MVWOT 211W B - ABS	03/20/2026	Paydown		140,976	140,976	132,560	133,294		7,682		7,682		140,976				329	01/22/2041	1.F FE
57109R-AC-4	MFT 2023-3 C - ABS	03/15/2026	Paydown		1,067,023	1,067,023	1,067,013	1,067,026		(4)		(4)		1,067,023				12,209	09/15/2033	1.A FE
599920-AA-3	MCMLT 2024-RS1 A1 - RMBS	03/01/2026	Paydown		11,201	11,201	10,455	5,961		772		772		11,201				59	11/01/2069	2.B FE
61033M-AB-0	MCIP 2022-1 A - CDO	01/22/2026	Paydown		291,370	291,370	286,645	290,495		875		875		291,370				2,950	04/30/2032	1.F FE
618933-AA-3	MSAIC 233 A - ABS	03/20/2026	Paydown		7,779	7,779	7,612	7,538		241		241		7,779				71	11/20/2053	1.D FE
618934-AA-1	MSAIC 2023-4 A - ABS	03/20/2026	Paydown		43,619	43,619	43,610	43,130		489		489		43,619				491	05/20/2053	1.D FE
61945L-AA-1	MSAIC 2019-2 A - ABS	03/20/2026	Paydown		9,692	9,692	10,189	10,078		(386)		(386)		9,692				45	09/20/2040	1.A FE
61945V-AA-9	MSAIC 231 A - ABS	03/20/2026	Paydown		3,800	3,800	3,788	3,756		43		43		3,800				31	06/20/2053	1.F FE
61946K-AA-2	MSAIC 223 A - ABS	03/20/2026	Paydown		2,448	2,448	2,448	2,448						2,448				25	06/20/2053	1.G FE
61946N-AA-6	MSAIC 2020-1 A - ABS	03/20/2026	Paydown		1,429	1,429	1,429	1,429						1,429				5	04/20/2046	1.A FE
61946N-AB-4	MSAIC 2020-1 B - ABS	03/20/2026	Paydown		1,429	1,429	1,429	1,373		56		56		1,429				7	04/20/2046	1.E FE
61946P-AA-1	MSAIC 2020-2 A - ABS	03/20/2026	Paydown		3,789	3,789	3,760	3,766		23		23		3,789				9	08/20/2046	1.A FE
61946P-AB-9	MSAIC 2020-2 B - ABS	03/20/2026	Paydown		2,229	2,229	2,197	2,199		30		30		2,229				8	08/20/2046	1.E FE
61946R-AB-5	MSAIC 2021-2 B - ABS	02/10/2026	Various		605,861	814,262	639,196	638,718		2,311		2,311		641,029		(35,168)	(35,168)	2,399	04/22/2047	1.E FE
61946T-AA-3	MSAIC 2021-3 A - ABS	03/20/2026	Paydown		18,155	18,155	17,887	17,935		219		219		18,155				41	06/20/2052	1.B FE
61946T-AB-1	MSAIC 2021-3 B - ABS	03/20/2026	Paydown		1,604	1,604	1,593	1,594		10		10		1,604				5	06/20/2052	1.G FE
61946U-AA-0	MSAIC 2022-2 A - ABS	03/20/2026	Paydown		3,356	3,356	3,322	3,326		30		30		3,356				26	01/21/2053	1.D FE
61947D-AA-7	MSAIC 2021-1 A - ABS	03/20/2026	Various		2,410,742	2,870,598	2,366,361	2,459,857		8,953		8,953		2,468,810		(58,068)	(58,068)	6,129	12/20/2046	1.B FE
61947D-AB-5	MSAIC 2021-1 B - ABS	03/20/2026	Paydown		4,783	4,783	4,753	4,757		27		27		4,783				16	12/20/2046	1.E FE
63939N-AC-7	NAVSL 16A A2B - ABS	03/16/2026	Paydown		7,842	7,842	7,886	7,849		(7)		(7)		7,842				72	12/15/2045	1.A FE
63940Y-AB-2	NAVSL 2019-C A2 - ABS	03/15/2026	Paydown		2,196	2,196	2,069	2,168		28		28		2,196				11	02/15/2068	1.A FE
63942C-AD-4	NAVSL 2021-D D - ABS	03/15/2026	Paydown		8,512	8,512	8,274	8,406		107		107		8,512				55	04/15/2060	2.B FE
63942T-AA-3	NAVSL 23B A1A - ABS	03/15/2026	Paydown		7,486	7,486	7,486	7,486						7,486				79	03/15/2072	1.A FE
63943C-AA-9	NAVSL 24A A - ABS	03/15/2026	Paydown		90,092	90,092	90,080	90,081		10		10		90,092				811	10/17/2072	1.A FE
63943N-AA-5	NAVRL 25B A - ABS	03/15/2026	Paydown		150,277	150,277	150,246	150,249		28		28		150,277				1,145	09/15/2055	1.A FE
64032B-AA-1	NSLT 25B A1A - ABS	03/15/2026	Paydown		23,214	23,214	23,323	23,324		(110)		(110)		23,214				183	05/15/2055	1.A FE
64033X-AD-6	NSLT 2025-A A1A - ABS	03/15/2026	Paydown		63,260	63,260	63,461	63,463		(203)		(203)		63,260				525	03/15/2057	1.A FE

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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
69145B-AA-4	OXFIN 2022-1 A2 - ABS	03/15/2026	Paydown		86,890	86,890	86,890	86,890						86,890				740	02/15/2030	1.F FE
69145C-AA-2	OXFIN 231 A2 - ABS	03/15/2026	Paydown		42,554	42,554	42,554	42,554						42,554				606	03/17/2031	1.F FE
69291V-AB-0	PKAIR 241 A - ABS	03/15/2026	Paydown		20,972	20,972	20,972	20,973						20,972				184	09/15/2039	1.A FE
748956-AB-5	RCKT 23CES2 A1B - RMBS	03/01/2026	Paydown		63,036	63,036	63,035	63,096		(61)		(61)		63,036				722	09/25/2043	1.A FE
74935W-AP-9	RCKT 23CES1 A1B - CMO/RMBS	03/01/2026	Paydown		39,372	39,372	39,372	39,287		85		85		39,372				444	06/25/2043	1.A FE
74939F-AB-3	RCKT 2024-CES4 A1B - RMBS	03/01/2026	Paydown		18,903	18,903	18,903	18,920		(17)		(17)		18,903				191	06/27/2044	1.A FE
78445Q-AE-1	SLMA 2010-C A5 - ABS	03/16/2026	Paydown		55,305	55,305	59,033	59,161		(3,856)		(3,856)		55,305				813	10/15/2041	1.A FE
78448Y-AD-3	SMB 2021-A B - ABS	03/15/2026	Paydown		32,665	32,665	32,654	32,662		3		3		32,665				125	01/15/2053	1.A FE
78449C-AA-6	SMB 2022-C A1A - ABS	03/15/2026	Paydown		56,471	56,471	56,470	56,471						56,471				416	05/16/2050	1.A FE
78450Q-AA-1	SMB 2023-A A1A - ABS	03/15/2026	Paydown		15,212	15,212	14,999	15,038		174		174		15,212				131	01/15/2053	1.A FE
78474N-AA-0	SPLT 2023-1 A - ABS	03/12/2026	Paydown		126,886	126,886	126,882	127,261		(375)		(375)		126,886				1,568	11/12/2030	1.A FE
79582G-AA-2	GRADE 23SEQ3 A1 - RMBS	03/01/2026	Paydown		68,710	68,710	68,609	68,723		(13)		(13)		68,710				731	06/25/2053	1.A FE
81758F-AA-8	SE 2024-1 A - ABS	03/20/2026	Paydown		32,752	32,752	32,749	32,750		2		2		32,752				311	11/20/2035	1.G FE
81758J-AA-0	SE 2025-1 A - ABS	03/20/2026	Paydown		28,178	28,178	28,171	28,171		7		7		28,178				254	01/21/2037	1.F FE
82321#-AA-4	Shenkman PCIF I Class A - ABS	02/05/2026	Redemption @ 100.00		583	583	583	583						583				11	09/30/2034	1.G FE
82321#-AB-2	Shenkman PCIF I Class B - ABS	02/05/2026	Redemption @ 100.00		265	265	265	265						265				6	09/30/2034	2.C FE
83206E-AA-5	SMB 24C A1A - ABS	03/15/2026	Paydown		48,139	48,139	48,130	48,132		7		7		48,139				434	06/17/2052	1.A FE
83207D-AA-6	SMB 23C A1A - ABS	03/15/2026	Paydown		18,231	18,231	18,226	18,227		4		4		18,231				170	11/15/2052	1.A FE
83207V-AA-6	SMB 24F A1A - ABS	03/15/2026	Paydown		20,105	20,105	20,104	20,105						20,105				168	03/16/2054	1.A FE
83407R-AA-3	SPLT 241 A - ABS	03/12/2026	Paydown		70,514	70,514	70,511	70,514						70,514				689	02/12/2031	1.A FE
85022W-AP-9	SCFT 2020-A A - ABS	03/25/2026	Paydown		27,857	27,857	27,856	27,857		1		1		27,857				95	09/26/2037	1.A FE
86772J-AA-1	SUNRN 2023-2 A1 - ABS	01/30/2026	Paydown		8,593	8,593	8,539	8,477		115		115		8,593				142	01/30/2059	1.G FE
86773C-AA-5	SUNRN 2024-1 A - ABS	01/30/2026	Paydown		20,340	20,340	20,330	20,200		140		140		20,340				319	02/01/2055	1.F FE
88576V-AA-8	HENDR 2008-3 A1 - ABS	03/15/2026	Paydown		3,136	3,136	3,673	3,566		(430)		(430)		3,136				40	06/15/2045	1.A FE
89181X-AM-3	TPMT 23CES1 A1A - RMBS	03/01/2026	Paydown		110,586	110,586	110,417	110,307		278		278		110,586				1,254	07/25/2063	1.A FE
89182F-AA-7	TPMT 23CES2 A1A - CMO/RMBS	03/01/2026	Paydown		78,458	78,458	78,934	78,291		167		167		78,458				912	10/25/2063	1.A FE
89183C-AB-1	TPMT 24CES1 A1B - RMBS	03/01/2026	Paydown		28,237	28,237	28,378	28,463		(226)		(226)		28,237				285	01/25/2064	1.A FE
91533V-AA-4	UMPT 26ST1 A - ABS	03/15/2026	Paydown		19,004	19,004	19,004							19,004				81	03/15/2034	1.A FE
916925-AA-8	UPXHI 251 A - ABS	03/25/2026	Paydown		56,050	56,050	56,045	56,045		5		5		56,050				469	01/25/2047	1.G FE
92839H-AA-4	VSTA 24CES1 A1 - RMBS	03/01/2026	Paydown		95,385	95,385	95,610	95,839		(454)		(454)		95,385				1,095	05/26/2054	1.A FE
93363X-AE-3	WMHE 2007-HE4 2A4 - RMBS	03/25/2026	Paydown		4,431	4,431	2,914	2,586	102	1,743		1,845		4,431				15	06/25/2037	5.C FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					15,717,567	16,354,794	15,594,636	15,689,920	377	25,184		25,561		15,773,586		(56,018)	(56,018)	109,214	XXX	XXX
48285#-AA-9	KKR LION FINANCING LP - ABS	02/17/2026	Call @ 100.00		1,299,156	1,299,156	1,299,156	1,299,156						1,299,156				63,081	08/15/2043	1.G PL
G8476*-AA-9	StepStone CFO Class A1 - ABS	03/31/2026	Redemption @ 100.00		60,423	60,423	60,423	60,423						60,423				1,194	12/28/2035	1.G PL
G8476*-AC-5	StepStone CFO Class B - ABS	03/31/2026	Redemption @ 100.00		18,127	18,127	18,127	18,127						18,127				438	12/28/2035	2.B PL
G8476*-AE-1	StepStone CFO Class C - ABS	03/31/2026	Redemption @ 100.00		12,085	12,085	12,085	12,024	60			60		12,085				398	12/28/2035	3.B FE
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					1,389,790	1,389,790	1,389,790	1,389,730	60			60		1,389,790				65,112	XXX	XXX
00038Q-AA-6	AASET 242 A - ABS	03/16/2026	Paydown		57,099	57,099	57,408	57,050		49		49		57,099				559	09/16/2049	1.F FE
00038R-AB-2	AASET 2019-2 B - ABS	02/17/2026	Paydown		42,796	42,796	13,696	25,260		17,536		17,536		42,796				287	10/16/2039	4.A FE
00039N-AA-2	AASET 252 A - ABS	03/01/2026	Paydown		34,720	34,720	34,719	34,719		1		1		34,720				162	06/16/2050	1.F FE
00039N-AC-8	AASET 253 A - ABS	03/16/2026	Paydown		7,473	7,473	7,473	7,473						7,473				65	02/16/2050	1.F FE
00255J-AA-8	AASET 241A A1 - ABS	03/16/2026	Paydown		12,087	12,087	12,087	11,966		121		121		12,087				126	05/17/2049	1.G FE
00255U-AA-3	AASET 2020-1 A - ABS	03/15/2026	Paydown		19,958	19,958	19,784	19,913		44		44		19,958				100	01/17/2040	1.F FE
00258P-AA-1	AASET 251 A - ABS	03/01/2026	Paydown		21,593	21,593	21,593	21,593						21,593				109	02/16/2050	1.F FE
07359B-AA-5	BEACN 211 A - ABS	03/20/2026	Paydown		38,750	38,750	37,871	38,272		478		478		38,750				145	10/22/2046	1.F FE
12510H-AE-0	CAUTO 2020-1 A5 - ABS	03/15/2026	Paydown		437	438	445	439		(1)		(1)		438				2	02/15/2050	1.E FE
12510H-AQ-3	CAUTO 2022-1 A2 - ABS	03/15/2026	Paydown		3,331	3,331	3,331	3,330		1		1		3,331				14	03/15/2052	1.E FE
12510H-AT-7	CAUTO 231 A2 - ABS	03/15/2026	Paydown		4,031	4,031	3,941	3,957		74		74		4,031				44	09/15/2053	1.E FE
12510H-BA-7	CAUTO 243 A2 - ABS	03/15/2026	Paydown		1,875	1,875	1,810	1,797		78		78		1,875				14	10/15/2054	1.E FE
12563L-AN-7	CLIF 2020-1 A - ABS	03/18/2026	Paydown		24,336	24,336	24,325	24,330		6		6		24,336				84	09/18/2045	1.F FE
12565K-AA-5	CLIF 211 A - ABS	03/18/2026	Paydown		34,286	34,286	29,308	30,840		3,446		3,446		34,286				90	02/18/2046	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12565K-AE-7	CLIF 2022-1 A - ABS	03/18/2026	Paydown		40,000	40,000	39,980	40,000						40,000				181	01/18/2047	1.F FE
12571W-AA-1	CLIF 241 A - ABS	03/20/2026	Paydown		51,375	51,375	51,368	51,359		16		16		51,375				473	07/20/2049	1.C FE
12571W-AG-8	CLIF 251 A - ABS	03/20/2026	Paydown		5,417	5,417	5,379	5,329		88		88		5,417				47	06/21/2050	1.C FE
12807C-AA-1	CAI 2020-1 A - ABS	03/25/2026	Paydown		43,750	43,750	41,799	42,530		1,220		1,220		43,750				162	09/25/2045	1.F FE
14855M-AA-6	CLAST 2019-1 A - ABS	03/15/2026	Paydown		316,695	316,695	316,665	315,723		972		972		316,695				1,089	04/15/2039	2.A FE
14855X-AA-2	CLAST 252 A - ABS	03/16/2026	Paydown		56,483	56,483	56,481	56,482		1		1		56,483				514	08/15/2050	1.F FE
14855Y-AA-0	CLAST 253 A - ABS	03/15/2026	Paydown		29,540	29,540	29,539	29,539		1		1		29,540				251	11/15/2050	1.F FE
14856C-AA-7	CLAST 2018-1 A - ABS	02/15/2026	Paydown		8,883	8,883	8,834	8,883						8,883				40	06/15/2043	2.A FE
19521U-AA-1	CLGIX 2021-1 A2 - ABS/MBS	02/25/2026	Paydown		5,600,000	5,600,000	5,599,690	5,569,765		30,235		30,235		5,600,000				30,800	12/26/2051	1.G FE
23802W-AA-9	COLO 2021-1 A2 - ABS	02/09/2026	Call @ 100.00		4,000,000	4,000,000	3,499,531	3,972,565		19,435		19,435		3,991,999		8,001	8,001	10,071	02/27/2051	1.G FE
30332Y-AA-9	FI 232 A1 - ABS	03/15/2026	Paydown		1,469	1,469	1,369	1,371		98		98		1,469				14	10/15/2053	1.C FE
30332Y-AD-3	FI 241 A2 - ABS	03/15/2026	Paydown		1,852	1,852	1,792	1,793		59		59		1,852				18	10/15/2054	1.C FE
30610G-AA-1	FLCON 2019-1 A - ABS	01/15/2026	Paydown		5,738	5,738	5,733	5,718		21		21		5,738				17	09/15/2039	1.F FE
31809K-AA-1	FI 231 A1 - ABS	03/11/2026	Various		683,549	683,549	689,151	687,480		(3,931)		(3,931)		683,549				11,021	03/17/2053	1.A FE
31809K-AB-9	FI 231 A2 - ABS	03/11/2026	Various		994,757	994,757	956,521	975,955		18,802		18,802		994,757				17,522	03/17/2053	1.F FE
43990E-AA-9	HORZN 241 A - ABS	03/15/2026	Paydown		33,813	33,813	33,396	33,433		379		379		33,813				303	09/15/2049	1.F FE
46651N-AA-2	JOLAR 2019-1 A - ABS	03/15/2026	Paydown		66,916	66,916	66,590	66,681		235		235		66,916				439	04/15/2044	1.F FE
48244X-AA-0	KDAC 2017-1 A - ABS	03/23/2026	Paydown		411,418	411,418	310,629	328,725		82,693		82,693		411,418				12,694	12/15/2042	4.A FE
55283Y-AA-5	MACON 2021-1 A - ABS	03/05/2026	Paydown		33,607	33,607	33,202	33,166		441		441		33,607				147	11/05/2035	1.G FE
55293W-AA-7	MAPSL 261 A - ABS	03/15/2026	Paydown		12,122	12,122	12,122							12,122				25	01/17/2051	1.F FE
55446M-AA-5	MAACH 1 A - ABS	03/15/2026	Paydown		28,766	28,766	28,939	28,737		29		29		28,766				167	10/15/2039	1.F FE
62946A-AC-8	NPRL 2017-1 A1 - ABS	03/20/2026	Paydown		10,216	10,216	10,056	10,180		36		36		10,216				64	10/21/2047	1.G FE
62946A-AD-6	NPRL 2017-1 A2 - ABS	01/20/2026	Paydown		3,742	3,742	3,854	3,780		(38)		(38)		3,742				13	10/21/2047	2.A FE
62947A-AF-0	NPRL 2021-1 A1 - ABS	01/19/2026	Paydown		14,558	14,558	12,348	12,824		1,735		1,735		14,558				27	03/20/2051	1.F FE
62954J-AB-0	NPRL 2019-1 A2 - ABS	01/20/2026	Paydown		174,375	174,375	150,529	156,767		17,608		17,608		174,375				471	09/20/2049	1.F FE
63943G-AA-0	NAVTR 251 A - ABS	03/15/2026	Paydown		48,478	48,478	48,477	48,477		1		1		48,478				413	10/15/2050	1.F FE
71711G-AB-1	PHNTOM 2026-1 B - ABS	03/15/2026	Paydown		6,878	6,878	6,877							6,878				37	01/17/2051	2.A FE
78450T-AA-5	SLAM 2025-1 A - ABS	03/15/2026	Paydown		14,449	14,449	14,449	14,449						14,449				140	05/16/2050	1.F FE
78487J-AB-2	SVC 231 B - CMBS	03/20/2026	Paydown		625	625	586	587		38		38		625				6	02/20/2053	1.C FE
83438L-AA-9	SOLRR 2021-1 A - ABS	03/15/2026	Paydown		4,160	4,160	3,969			191		191		4,160				14	10/15/2046	1.E FE
86190B-AB-0	STR 2021-1 A2 - ABS	03/20/2026	Paydown		938	938	958	948		(11)		(11)		938				5	06/20/2051	1.A FE
86190B-AC-8	STR 2021-1 A3 - ABS	03/20/2026	Paydown		375	375	376	375						375				2	06/20/2051	1.C FE
86212F-AF-6	STR 251 A5 - ABS	03/20/2026	Paydown		2,813	2,813	2,811	2,811		1		1		2,813				24	10/20/2055	1.C FE
86212V-AB-0	STR 2016-1 A2 - ABS	03/20/2026	Paydown		32,908	32,908	32,240	32,700		207		207		32,908				237	10/22/2046	1.C FE
86212V-AG-9	STR 2018-1 A4 - ABS	03/20/2026	Paydown		4,863	4,863	5,117	4,950		(87)		(87)		4,863				38	10/20/2048	1.C FE
86212X-AC-4	STR 2019-1 A3 - ABS	03/20/2026	Paydown		313	313	312	312						313				2	11/22/2049	1.C FE
86212X-AD-2	STR 2019-1 A4 - ABS	03/20/2026	Paydown		813	813	713	720		92		92		813				6	11/22/2049	1.C FE
86212X-AF-7	STR 231 A1 - ABS	03/20/2026	Paydown		2,563	2,563	2,562	2,562		1		1		2,563				26	06/20/2053	1.A FE
86613X-AN-5	FIBER 251 A2 - ABS	02/10/2026	Deutsche Bank		5,998,344	5,950,000	5,949,958	5,949,962						5,949,962		48,382	48,382	43,899	11/20/2055	1.G FE
872480-AE-8	TIF 2021-1 A - ABS	03/20/2026	Paydown		31,875	31,875	31,871	31,873		2		2		31,875				88	02/20/2046	1.E FE
87404L-AA-0	TLWND 2019-1 A - ABS	03/15/2026	Paydown		66,564	66,564	66,217	66,218		346		346		66,564				442	12/15/2044	2.A FE
88035K-AA-7	TENET 241 A1 - ABS	03/20/2026	Paydown		146	146	146	146						146				1	10/20/2054	1.C FE
88035K-AD-1	TENET 2025-1 A2 - ABS	03/20/2026	Paydown		600	600	600	600						600				5	10/20/2055	1.C FE
88315L-AG-3	TMCL 2020-2 A - ABS	03/20/2026	Paydown		76,158	76,158	70,244	72,100		4,058		4,058		76,158				269	09/20/2045	1.F FE
88315L-AS-7	TMCL 2021-3 A - ABS	03/20/2026	Paydown		14,667	14,667	14,528	14,511		155		155		14,667				41	08/20/2046	1.F FE
88655A-AA-8	TIF 2024-1 A - ABS	03/20/2026	Paydown		20,625	20,625	20,618	20,619		6		6		20,625				188	04/20/2049	1.C FE
88655A-AG-5	TIF 242 A - ABS	03/20/2026	Paydown		22,917	22,917	22,910	22,910		7		7		22,917				209	07/20/2049	1.C FE
89657B-AA-2	TRL 191 A1 - ABS	03/17/2026	Paydown		43,906	43,906	45,066	43,998		(92)		(92)		43,906				281	04/17/2049	1.F FE
89679Q-AA-3	TCF 251 A - ABS	03/20/2026	Paydown		45,000	45,000	44,986	44,985		15		15		45,000				407	06/21/2050	1.C FE
89680H-AE-2	TCF 2021-1 A - ABS	03/20/2026	Paydown		59,500	59,500	55,465	55,813		3,687		3,687		59,500				184	03/20/2046	1.F FE
90356R-AA-9	STEAM 251 A - ABS	03/28/2026	Paydown		78,803	78,803	78,773	78,777		25		25		78,803				668	03/29/2055	1.C FE
94354K-AA-8	WAAV 2019-1 A - ABS	03/15/2026	Paydown		77,490	77,490	76,683	77,230		260		260		77,490				317	09/15/2044	1.F FE
97063R-AA-8	WESTF 2025-A A - ABS	03/15/2026	Paydown		9,030	9,030	9,007	8,972		58		58		9,030				84	06/15/2050	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
97064Y-AA-2	WESTF 2023-A A - ABS	03/15/2026	Paydown		478,806	478,806	472,652	466,004		12,802		12,802		478,806				6,988	10/15/2048	1.F FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					20,076,416	20,028,072	19,312,458	19,783,332		213,733		213,733		20,020,033		56,383	56,383	143,396	XXX	XXX
038779-AB-0	ARBYS 2020-1 A2 - ABS	01/30/2026	Paydown		1,250	1,250	1,250	1,250						1,250				10	08/01/2050	2.C FE
05631#-AA-0	BSCH ISSUER II - ABS	01/29/2026	Redemption @ 100.00		6,571,429	6,571,429	6,571,429	6,571,429						6,571,429				245,516	04/30/2048	1.G PL
05631@-AA-2	BSCH ISSUER I - ABS	01/29/2026	Redemption @ 100.00		3,428,571	3,428,571	3,428,571	3,428,571						3,428,571				128,095	04/30/2048	1.G PL
233046-AF-8	DNKN 2017-1 AII - ABS	02/20/2026	Paydown		2,500	2,500	2,461	2,486		15		15		2,500				25	11/20/2047	2.B FE
233046-AS-0	DNKN 2021-1 A23 - ABS	02/20/2026	Paydown		250	250	246	247		3		3		250				2	11/20/2051	2.B FE
33830J-AC-9	GUYS 211 A2 - ABS	01/25/2026	Paydown		3,750	3,750	3,427	3,429		321		321		3,750				23	07/25/2051	2.C FE
33830J-AE-5	GUYS 231 A2 - ABS	01/25/2026	Paydown		2,500	2,500	2,500	2,500						2,500				47	01/26/2054	2.C FE
476681-AB-7	JMIKE 211 A2I - ABS	02/09/2026	Paydown		738,750	738,750	738,750	738,750						738,750				4,983	02/15/2052	2.B FE
491393-AA-2	AEP 2025 A - ABS	03/01/2026	Paydown		16,153	16,153	16,149	16,152		1		1		16,153				615	09/01/2047	1.A FE
693342-AF-4	PCG 2022-B A1 - ABS	02/13/2026	CITIGROUP GLOBAL MARKETS INC.		973,283	972,524	943,859	944,169		420		420		944,589		28,693	28,693	8,258	06/01/2033	1.A FE
78396Y-AD-5	SESAC 241 A2 - ABS	01/25/2026	Paydown		170	170	170	170						170				3	02/25/2064	2.C FE
817743-AE-7	SPRO 2021-1 A2 - ABS	01/25/2026	Paydown		750	750	569	662		88		88		750				4	04/25/2051	2.C FE
817743-AL-1	SPRO 251 A2 - ABS	01/25/2026	Paydown		5,000	5,000	5,000	5,000						5,000				54	10/25/2055	2.C FE
864300-AE-8	SUBWAY 2024-1 A23 - ABS	01/30/2026	Paydown		1,263	1,263	1,263	1,263						1,263				21	07/30/2054	2.B FE
864300-AL-2	SUBWAY 2024-3 A23 - ABS	01/30/2026	Paydown		5,625	5,625	5,598	5,600		25		25		5,625				83	07/30/2054	2.B FE
95058X-AL-2	WEN 211 A22 - ABS	03/15/2026	Paydown		625	625	604	604		21		21		625				4	06/15/2051	2.B FE
95058X-AR-9	WEN 251 A2 - ABS	03/15/2026	Paydown		4,313	4,313	4,313	4,313						4,313				58	12/15/2055	2.B FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					11,756,181	11,755,422	11,726,157	11,726,594		893		893		11,727,487		28,693	28,693	387,804	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					160,260,816	161,602,445	158,258,912	146,435,774	1,355	406,645		408,000		159,631,908		628,908	628,908	1,395,847	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)																			XXX	XXX
1909999997. Total - asset-backed securities - Part 4					160,260,816	161,602,445	158,258,912	146,435,774	1,355	406,645		408,000		159,631,908		628,908	628,908	1,395,847	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					160,260,816	161,602,445	158,258,912	146,435,774	1,355	406,645		408,000		159,631,908		628,908	628,908	1,395,847	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					224,648,595	226,275,903	223,422,918	207,321,036	224,859	454,612		679,471		224,319,692		312,429	312,429	2,551,298	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
38147U-10-7	GOLDMAN SACHS BDC ORD	10/20/2021	JP MORGAN SECURITIES LLC	0.000																
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded						XXX													XXX	XXX
5989999997. Total - common stocks - Part 4						XXX													XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks						XXX													XXX	XXX
5999999999. Total - preferred and common stocks						XXX													XXX	XXX
6009999999 - Totals					224,648,595	XXX	223,422,918	207,321,036	224,859	454,612		679,471		224,319,692		312,429	312,429	2,551,298	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
Depository		Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Federal Home Loan Bank New York	New York, New York	CF				1,421,107	1,781,258	351,251	XXX.
JPMorgan Chase Bank, NA	New York, New York		2.990	23,169		55,845,278	98,618,339	35,014,716	XXX.
Provident Bank	Jersey City, New Jersey					1,333,536	1,967,130	1,946,445	XXX.
Mellon Bank	Pittsburgh, Pennsylvania					22,275,511	17,135,081	20,420,643	XXX.
Wells Fargo Bank	Rockville, Maryland					(35,912,304)	(51,018,369)	(63,409,077)	XXX.
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories		XXX	XXX			38,845	35,000	47,365	XXX
0199999. Totals - open depositories		XXX	XXX	23,169		45,001,973	68,518,439	(5,628,657)	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	23,169		45,001,973	68,518,439	(5,628,657)	XXX
0499999. Cash in company's office		XXX	XXX	XXX	XXX				XXX
0599999. Total		XXX	XXX	23,169		45,001,973	68,518,439	(5,628,657)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - issuer credit obligations (unaffiliated)								
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations								
31607A-70-3	FIDELITY IMM:GOVT INSTL		03/31/2026	3.570		15,303,143		190,162
4812A2-60-3	JPMORGAN:PRIME MM INST		03/31/2026	3.640		111,294		975
4812C2-68-4	JPMORGAN:US GVT MM INST		03/31/2026	3.500		3,608,435		30,948
857492-70-6	SS INST INV:US GV MM PRM		03/31/2026	3.590		68,310,140		328,600
8309999999. Subtotal - all other money market mutual funds						87,333,012		550,684
8589999999. Total cash equivalents (unaffiliated)						87,333,012		550,684
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						87,333,012		550,684