QUARTERLY STATEMENT

OF THE

SELECTIVE INSURANCE COMPANY OF NEW YORK

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
JUNE 30, 2026

PROPERTY AND CASUALTY

2026

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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

SELECTIVE INSURANCE COMPANY OF NEW YORK

NAIC Group Code 0242 (Current) 0242 (Prior) NAIC Company Code 13730 Employer's ID Number 16-1209233

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

Country of Domicile United States of America

Incorporated/Organized 01/01/1985 Commenced Business 01/01/1985

Statutory Home Office 43 Court Street, Suite 600 (Street and Number), Buffalo, NY, US 14202 (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	Jeffrey Francis Kamrowski	Treasurer	Anthony David Harnett #
Secretary	Michael Haran Lanza	Chief Financial Officer	Patrick Sean Brennan

OTHER

Nathan Charles Rugge #, EVP
John Joseph Marchioni, CEO

DIRECTORS OR TRUSTEES

Jeffrey Francis Kamrowski	Michael Haran Lanza	John Joseph Marchioni
Sheri Talley Burns #	Anthony David Harnett #	Nathan Charles Rugge #
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.

Jeffrey Francis Kamrowski	Michael Haran Lanza	Anthony David Harnett
President & Assistant Secretary	Executive Vice President, General Counsel, Corporate Secretary & Chief Compliance Officer	Senior Vice President, Chief Accounting Officer & Treasurer

Subscribed and sworn to before me this 4th day of August, 2026

Christine Marie Lawson

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

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

CHRISTINE MARIE LAWSON NOTARY PUBLIC NEW JERSEY

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	676,802,629		676,802,629	615,599,984
2.	Stocks:				
	2.1 Preferred stocks				
	2.2 Common stocks	413,800		413,800	395,700
3.	Mortgage loans on real estate:				
	3.1 First liens	38,831,814		38,831,814	44,647,880
	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 ($ 15,990,154), cash equivalents ($ 8,321,885) and short-term investments ($ .....)	24,312,039		24,312,039	52,079,024
6.	Contract loans (including $ ..... premium notes)				
7.	Derivatives				
8.	Other invested assets	38,291,214		38,291,214	36,850,369
9.	Receivables for securities				
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	778,651,496		778,651,496	749,572,957
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	4,587,773		4,587,773	4,158,970
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	42,347,647	1,655,548	40,692,099	41,946,113
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 3,944,030 earned but unbilled premiums)	97,367,119	624,631	96,742,488	90,321,788
	15.3 Accrued retrospective premiums ($ 51,411) and contracts subject to redetermination ($ .....)	51,411	4,039	47,372	76,606
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	2,696,735		2,696,735	2,984,224
	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	16,617,654	302,248	16,315,406	15,676,767
19.	Guaranty funds receivable or on deposit	22,993		22,993	33,402
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ .....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	2,743,301		2,743,301	5,122,107
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	11,633,838	5,662,766	5,971,072	5,841,756
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	956,719,967	8,249,232	948,470,735	915,734,690
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	956,719,967	8,249,232	948,470,735	915,734,690
	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	4,112,011		4,112,011	3,774,123
2502.	Equities and deposits in pools and associations	1,573,635		1,573,635	366,105
2503.	Other assets	2,966,172	2,680,746	285,426	1,701,528
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,982,020	2,982,020		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	11,633,838	5,662,766	5,971,072	5,841,756

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 78,588,150)	395,938,135	370,067,491
2.	Reinsurance payable on paid losses and loss adjustment expenses	15,701,892	13,153,377
3.	Loss adjustment expenses	75,231,397	72,338,357
4.	Commissions payable, contingent commissions and other similar charges	7,982,056	12,289,949
5.	Other expenses (excluding taxes, licenses and fees)	6,443,862	7,749,769
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	1,882,898	2,841,960
7.1	Current federal and foreign income taxes (including $ (143,258) on realized capital gains (losses))	858,822	1,826,103
7.2	Net deferred tax liability		
8.	Borrowed money $ 0 and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 77,761,386 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)	174,487,972	173,543,062
10.	Advance premium	630,495	948,433
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	502,520	566,935
12.	Ceded reinsurance premiums payable (net of ceding commissions)	7,993,164	10,018,816
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	719,604	646,954
15.	Remittances and items not allocated		
16.	Provision for reinsurance (including $ 50,923 certified)	67,822	67,822
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates		
20.	Derivatives		
21.	Payable for securities		
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	5,443,434	5,361,020
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	693,884,073	671,420,048
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	693,884,073	671,420,048
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock	3,575,156	3,575,156
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	46,638,401	46,638,401
35.	Unassigned funds (surplus)	204,373,105	194,101,085
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)	254,586,662	244,314,642
38.	Totals (Page 2, Line 28, Col. 3)	948,470,735	915,734,690
	DETAILS OF WRITE-INS		
2501.	Other liabilities	4,146,272	3,851,525
2502.	Unpresented checks for escheatment	1,084,056	1,302,539
2503.	Liability for accrued pension benefits	89,846	90,557
2598.	Summary of remaining write-ins for Line 25 from overflow page	123,260	116,399
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	5,443,434	5,361,020
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 $ 79,622,091)	75,773,940	69,841,662	144,587,682
	1.2 Assumed (written $ 171,958,791)	171,048,157	164,726,006	334,912,233
	1.3 Ceded (written $ 80,346,722)	76,532,848	70,290,696	145,726,207
	1.4 Net (written $ 171,234,160)	170,289,249	164,276,972	333,773,708
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 100,139,312):			
	2.1 Direct	23,063,448	21,127,983	93,025,969
	2.2 Assumed	99,219,993	94,193,460	190,752,676
	2.3 Ceded	23,978,202	21,893,543	94,492,319
	2.4 Net	98,305,239	93,427,900	189,286,326
3.	Loss adjustment expenses incurred	15,909,620	16,478,297	31,745,114
4.	Other underwriting expenses incurred	52,778,904	53,640,241	105,065,533
5.	Aggregate write-ins for underwriting deductions	26,797	27,528	71,188
6.	Total underwriting deductions (Lines 2 through 5)	167,020,560	163,573,966	326,168,161
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	3,268,689	703,006	7,605,547
	INVESTMENT INCOME			
9.	Net investment income earned	17,883,851	13,408,985	29,679,117
10.	Net realized capital gains (losses) less capital gains tax of $ (143,258)	(465,374)	188,103	77,019
11.	Net investment gain (loss) (Lines 9 + 10)	17,418,477	13,597,088	29,756,136
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 34,243 amount charged off $ 317,360)	(283,117)	(307,656)	(636,191)
13.	Finance and service charges not included in premiums	343,430	374,211	738,434
14.	Aggregate write-ins for miscellaneous income	738,231	395,569	1,151,670
15.	Total other income (Lines 12 through 14)	798,544	462,124	1,253,913
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	21,485,710	14,762,218	38,615,596
17.	Dividends to policyholders	83,305	149,412	254,956
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)	21,402,405	14,612,806	38,360,640
19.	Federal and foreign income taxes incurred	5,341,533	4,501,355	9,597,977
20.	Net income (Line 18 minus Line 19)(to Line 22)	16,060,872	10,111,451	28,762,663
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	244,314,642	189,665,766	189,665,766
22.	Net income (from Line 20)	16,060,872	10,111,451	28,762,663
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (82,671)	(310,998)	1,152,916	2,294,817
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	804,304	1,181,357	1,470,727
27.	Change in nonadmitted assets	(1,140,519)	(110,076)	(742,491)
28.	Change in provision for reinsurance			(52,832)
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		22,500,000	22,500,000
	33.2 Transferred to capital (stock dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) home office			
35.	Dividends to stockholders	(5,251,910)		
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	110,271	119,434	415,992
38.	Change in surplus as regards policyholders (Lines 22 through 37)	10,272,020	34,955,082	54,648,876
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	254,586,662	224,620,848	244,314,642
	DETAILS OF WRITE-INS			
0501.	Miscellaneous Expense	4,117	15,563	45,132
0502.	Commercial Auto Insurance Procedure premium deficiency	22,680	11,965	26,056
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	26,797	27,528	71,188
1401.	Other income	738,231	395,569	1,151,670
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)	738,231	395,569	1,151,670
3701.	Change in overfunded pension plan asset	109,560	119,079	435,906
3702.	Change in pension liability	711	355	(19,914)
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	110,271	119,434	415,992

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	163,628,505	166,044,046	337,374,128
2.	Net investment income	16,810,481	12,663,273	28,380,160
3.	Miscellaneous income	1,282,204	1,226,403	1,891,161
4.	Total (Lines 1 to 3)	181,721,190	179,933,722	367,645,449
5.	Benefit and loss related payments	69,598,591	71,024,653	143,072,339
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	73,606,135	68,984,727	126,482,463
8.	Dividends paid to policyholders	147,720	167,064	323,918
9.	Federal and foreign income taxes paid (recovered) net of $ 5,987 tax on capital gains (losses)	6,165,556	6,087,100	9,659,919
10.	Total (Lines 5 through 9)	149,518,002	146,263,544	279,538,639
11.	Net cash from operations (Line 4 minus Line 10)	32,203,188	33,670,178	88,106,810
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	66,631,287	71,350,125	168,448,342
	12.2 Stocks		315,526	315,526
	12.3 Mortgage loans	5,816,065	921,465	7,183,844
	12.4 Real estate			
	12.5 Other invested assets	100		251,117
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(46)	(39)
	12.7 Miscellaneous proceeds		1,165,673	15,824
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	72,447,452	73,752,743	176,214,614
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	127,794,170	107,662,199	239,505,974
	13.2 Stocks	18,100	107,500	107,500
	13.3 Mortgage loans		10,550,000	10,550,000
	13.4 Real estate			
	13.5 Other invested assets	1,838,423	2,499,944	3,872,878
	13.6 Miscellaneous applications	26		
	13.7 Total investments acquired (Lines 13.1 to 13.6)	129,650,719	120,819,643	254,036,352
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)	(57,203,267)	(47,066,900)	(77,821,738)
	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		22,500,000	22,500,000
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders	5,251,910		
	16.6 Other cash provided (applied)	2,485,004	(3,989,158)	(5,764,026)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(2,766,906)	18,510,842	16,735,974
	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)	(27,766,985)	5,114,120	27,021,046
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	52,079,024	25,057,978	25,057,978
	19.2 End of period (Line 18 plus Line 19.1)	24,312,039	30,172,098	52,079,024

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

20.0001. Exchange of bond securities		119,840	119,840

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 New York (the "Company") are presented on the basis of accounting practices prescribed or permitted by the New York Department of Financial Services (the "Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the State of New York for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the New York 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 York.

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

	SSAP #	F/S Page	F/S Line #	6/30/2026	12/31/2025
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 16,060,872	$ 28,762,663
(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	$ 16,060,872	$ 28,762,663
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 254,586,662	$ 244,314,642
(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	$ 254,586,662	$ 244,314,642

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

No change

C. Accounting Policy

Investments

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

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

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

D. Going Concern

None

NOTE 2 Accounting Changes and Corrections of Errors

A. Correction of Errors

None

B. Accounting Changes

None

NOTE 3 Business Combinations and Goodwill

None

NOTE 4 Discontinued Operations

None

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for the Company's new commercial mortgage loans during 2026 were 7.49% and 2.95%, respectively.

(2) The maximum percentage of any loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 56.52%.

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

NOTES TO FINANCIAL STATEMENTS

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$ -	$ -	$ -	$ -	$38,831,814	$ -	$38,831,814
(b) 30 - 59 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60 - 89 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90 - 179 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest Reduced							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of Loans	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) Percent Reduced							
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$38,831,814	$ -	$38,831,814
b. Prior Year							
1. Recorded Investment (All)							
(a) Current	$ -	$ -	$ -	$ -	$44,647,880	$ -	$44,647,880
(b) 30 - 59 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60 - 89 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90 - 179 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest Reduced							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of Loans	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) Percent Reduced							
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$44,647,880	$ -	$44,647,880

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

(6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:

None

(7) Allowance for credit losses:

None

(8) Mortgage Loans Derecognized as a Result of Foreclosure:

None

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

B. Debt Restructuring

The Company did not restructure any debt.

C. Reverse Mortgages

The Company did not invest in reverse mortgages.

D. Asset-Backed Securities

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

June 30, 2026

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ (1,998,644)
2. 12 Months or Longer	$ (9,230,027)
b) The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 178,056,167
2. 12 Months or Longer	$ 86,623,968

December 31, 2025

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ (183,514)
2. 12 Months or Longer	$ (9,012,106)
b) The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 44,838,966
2. 12 Months or Longer	$ 114,663,402

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

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

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

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

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

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

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

K. Investments in Tax Credit Structures (tax credit investments)
The Company has no investments in Tax Credit Structures.

L. Restricted Assets

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
c. Subject to repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
d. Subject to reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
e. Subject to dollar repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
f. Subject to dollar reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
g. Placed under option contracts	$ -	$ -	$ -	$ -	$ -	$ -	$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	$ -	$ -	$ -	$ -	$ -
i. FHLB capital stock	$ 413,800	$ -	$ -	$ -	$ 413,800	$ 395,700	$ 18,100
j. On deposit with states	$ 2,938,448	$ -	$ -	$ -	$ 2,938,448	$ 2,928,829	$ 9,619
k. On deposit with other regulatory bodies	$ 58,273	$ -	$ -	$ -	$ 58,273	$ 58,083	$ 190
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ 57,586	$ -	$ -	$ -	$ 57,586	$ -	$ 57,586
m. Pledged as collateral not captured in other categories	$ -	$ -	$ -	$ -	$ -	$ -	$ -
n. Other restricted assets	$ -	$ -	$ -	$ -	$ -	$ -	$ -
o. Collateral assets received and on balance sheet	$ -	$ -	$ -	$ -	$ -	$ -	$ -
p. Assets held under modco reinsurance agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
q. Assets held under funds withheld reinsurance agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
r. Total restricted assets (Sum of a through q)	$ 3,468,107	$ -	$ -	$ -	$ 3,468,107	$ 3,382,612	$ 85,495

(a) Subset of Column 1

(b) Subset of Column 3

NOTES TO FINANCIAL STATEMENTS

	Current Year						
	8	9	Percentage		12	13	14
Restricted Asset Category	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	$ -	$ 413,800	0.043%	0.044%			26.27
j. On deposit with states	$ -	$ 2,938,448	0.307%	0.310%			26.28
k. On deposit with other regulatory bodies	$ -	$ 58,273	0.006%	0.006%			26.29
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ -	$ 57,586	0.006%	0.006%			26.31
m. Pledged as collateral not captured in other categories	$ -	$ -	0.000%	0.000%			26.30
n. Other restricted assets	$ -	$ -	0.000%	0.000%			26.32
o. Collateral assets received and on balance sheet	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
p. Assets held under modco reinsurance agreements	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	$ -	$ 3,468,107	0.362%	0.366%	XXX	XXX	XXX

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

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

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

   None

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

   None

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

   None

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

   None

M. Working Capital Finance Investments

The Company has no working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities

The Company did not net or offset assets and liabilities.

O. 5GI Securities

The Company has no 5GI securities.

P. Short Sales

The Company had no short sales.

Q. Investment Income Associated with Prepayment Penalty and Acceleration Fees

The Company has no investments in Prepayment Penalty and Acceleration Fees received as of June 30, 2026.

R. Reporting Entity's Share of Cash Pool by Asset Type

The Company did not utilize cash pools.

S. Aggregate Collateral Loans by Qualifying Investment Collateral

The Company did not own any collateral loans.

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

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

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

NOTES TO FINANCIAL STATEMENTS

NOTE 7 Investment Income

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

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

D. The aggregate deferred interest.
None

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance.
None

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 $5,251,910 to SIGI for the six months ended June 30, 2026. No cash dividends were paid for the six months ended June 30, 2025. Please see Note 13(d) for further details.

The Company did not have any transactions for which the method of establishing those 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 receivable from parent, subsidiaries and affiliates as of June 30, 2026 and December 31, 2025 as follows:

	June 30, 2026	December 31, 2025
Selective Insurance Company of America (SICA)	2,743,301	5,122,107

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.

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

O. SCA or SSAP 48 Entity Loss Tracking
The Company did not have any SCA or SSAP 48 Entity Loss Tracking.

NOTE 11 Debt

A. The Company did not have debt outstanding.

NOTES TO FINANCIAL STATEMENTS

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). During the second quarter of 2026, the Company executed an insignificant overnight borrowing from FHLBNY as a periodic validation of processes for accessing capital and liquidity resources. As of June 2026, the Company has pledged collateral with a market value of $55,685 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	$ 413,800	$ 413,800	$ -
(c) Activity Stock	$ -	$ -	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 413,800	$ 413,800	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 46,460,743	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 395,700	$ 395,700	$ -
(c) Activity Stock	$ -	$ -	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 395,700	$ 395,700	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 44,626,241	XXX	XXX

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

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

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 413,800	$ 413,800	$ -	$ -	$ -	$ -

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)	$ 55,685	$ 57,586	$ -
2. Current Year General Account Total Collateral Pledged	$ 55,685	$ 57,586	$ -
3. Current Year Protected Cell Account Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Protected Cell Account Total Collateral Pledged	$ -	$ -	$ -

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Protected Cell Account Maximum Collateral Pledged (Lines 2+3)	$ 55,685	$ 57,586	$ -
2. Current Year General Account Maximum Collateral Pledged	$ 55,685	$ 57,586	$ -
3. Current Year Protected Cell Account Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Protected Cell Account Maximum Collateral Pledged	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

(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 June 30, 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 $46,460,743.

(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. Borrowings are limited to the lesser of 5% of the Company's admitted assets for the most recently completed fiscal quarter or 10% of the previous year-end's admitted assets. As of June 2026, the Company had $46,460,743 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)	$ 46,460,743	$ -	$ 44,626,241	$ -
3. Total	$ 46,460,743	$ -	$ 44,626,241	$ -

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	$ 517,380	$ 556,252
c. Expected return on plan assets	$ (809,571)	$ (747,457)
d. Transition asset or obligation	$ -	$ -
e. Gains and losses	$ 109,560	$ 119,079
f. Prior service cost or credit	$ -	$ -
g. Gain or loss recognized due to a settlement or curtailment	$ -	$ -
h. Total net periodic benefit cost	$ (182,631)	$ (72,126)

(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

NOTES TO FINANCIAL STATEMENTS

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:
Ordinary dividends, which can be paid by New York domiciled insurance companies to shareholders are subject to restrictions which limit such ordinary dividends to the lesser of 10% of statutory surplus as of the last statement on file with the Superintendent or 100% of adjusted net investment income during such period. Dividends are paid out of earned surplus as determined by the Board of Directors. The maximum amount of ordinary dividends that may be paid as of June 30, 2026 per section 4105 of the New York Insurance Law is $25,458,666. This is approximately a 4.2% increase from the maximum amount of ordinary dividends calculated as of December 31, 2025 due to the growth in surplus in 2026.

D. The Company paid ordinary dividends as follows:

	2026	2025
March	5,001,649	-
June	250,261	-
Total	5,251,910	-

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 $ 4,496,652

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

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

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

NOTE 14 Liabilities, Contingencies and Assessments

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

B. Assessments
No significant change

C. Gain Contingencies
None

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

E. Product Warranties
None

F. Joint and Several Liabilities
None

G. All Other Contingencies
No significant change

NOTE 15 Leases
No significant change

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk
None

NOTES TO FINANCIAL STATEMENTS

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 wash sales.

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
None

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators
None

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

June 30, 2026

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Common Stock: Industrial and Misc	$ -	$ -	$ 413,800	$ -	$ 413,800
Cash Equivalents	$ 8,321,885	$ -	$ -	$ -	$ 8,321,885
Total assets at fair value/NAV	$ 8,321,885	$ -	$ 413,800	$ -	$ 8,735,685

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: Asset-Backed Securities	$ -	$ 283,188	$ -	$ -	$ 283,188
Common Stock: Industrial and Misc	$ -	$ -	$ 395,700	$ -	$ 395,700
Cash Equivalents	$ 12,806,256	$ -	$ -	$ -	$ 12,806,256
Total assets at fair value/NAV	$ 12,806,256	$ 283,188	$ 395,700	$ -	$ 13,485,144

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

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

June 30, 2026

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Common Stock: Industrial and Misc	$ 395,700	$ -	$ -	$ -	$ -	$ 18,100	$ -	$ -	$ -	$ 413,800
Total Assets	$ 395,700	$ -	$ -	$ -	$ -	$ 18,100	$ -	$ -	$ -	$ 413,800

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										
Common Stock: Industrial and Misc	$ 611,264	$ -	$ -	$ 64,254	$ (71,792)	$ 107,500	$ -	$ (315,526)	$ -	$ 395,700
Total Assets	$ 611,264	$ -	$ -	$ 64,254	$ (71,792)	$ 107,500	$ -	$ (315,526)	$ -	$ 395,700

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.

NOTES TO FINANCIAL STATEMENTS

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

June 30, 2026

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds: Issuer Credit Obligations	$ 246,267,831	$ 252,288,954	$ 3,381,836	$ 232,063,893	$ 10,822,102	$ -	$ -
Bonds: Asset-Backed Securities	$ 415,072,836	$ 424,513,675	$ -	$ 412,111,422	$ 2,961,414	$ -	$ -
Common Stock	$ 413,800	$ 413,800	$ -	$ -	$ 413,800	$ -	$ -
Mortgage Loans	$ 37,522,784	$ 38,831,814	$ -	$ -	$ 37,522,784	$ -	$ -
Cash Equivalents	$ 8,321,885	$ 8,321,885	$ 8,321,885	$ -	$ -	$ -	$ -

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	$ 225,261,634	$ 227,771,395	$ 3,406,176	$ 217,680,809	$ 4,174,649	$ -	$ -
Bonds: Asset-Backed Securities	$ 382,556,767	$ 387,828,589	$ -	$ 379,578,092	$ 2,978,675	$ -	$ -
Common Stock	$ 395,700	$ 395,700	$ -	$ -	$ 395,700	$ -	$ -
Mortgage Loans	$ 43,852,741	$ 44,647,880	$ -	$ -	$ 43,852,741	$ -	$ -
Cash Equivalents	$ 12,806,256	$ 12,806,256	$ 12,806,256	$ -	$ -	$ -	$ -

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

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

E. Investments Recorded at NAV in Accordance with SSAP No. 100R
None

NOTE 21 Other Items

A. Unusual or Infrequent Items
None

B. Troubled Debt Restructuring: Debtors
None

C. Other Disclosures
None

D. Business Interruption Insurance Recoveries
None

E. State Transferable and Non-transferable Tax Credits
No significant change

F. Subprime Mortgage Related Risk Exposure
No significant change

G. Insurance-Linked Securities (ILS) Contracts
No change in the per occurrence excess of loss indemnity reinsurance agreement with High Point Re Ltd.

H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy
No significant change

NOTE 22 Events Subsequent
None

NOTE 23 Reinsurance

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

B. Reinsurance Recoverable in Dispute
The Company does not have any reinsurance recoverable items in dispute.

C. Reinsurance Assumed and Ceded
No significant change in assumed and ceded additional or return commission.

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

E. Commutation of Reinsurance Reflected in Income and Expenses.
The Company did not enter into any commutations during the current reporting period.

F. Retroactive Reinsurance
None

G. Reinsurance Accounted for as a Deposit
The Company did not have any agreements that have been accounted for as deposits during the current reporting period.

H. Disclosures for the Transfer of Property and Casualty Run-off Agreements
The Company did not enter into any agreements to receive P&C Run-off Accounting Treatment.

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation
The Company did not cede to any certified reinsurer whose rating was downgraded during the current reporting period.

NOTES TO FINANCIAL STATEMENTS

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation
The Company did not have any reinsurance agreements which qualify for reinsurer aggregation.

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

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

B. Policy of recording accrued retrospective premiums:
No change

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

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

E. Calculation of nonadmitted retrospective premium:
No significant change

F. Risk Sharing Provisions of the Affordable Care Act

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

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

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

(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 $442.4 million. As of June 30, 2026, $61.9 million has been paid for incurred losses and claim adjustment expenses attributable to insured events of prior years in the current calendar year. Reserves remaining for prior years are now $378.6 million. Therefore, there has been $1.9 million of favorable prior-year development from December 2025 to June 2026 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on property lines of business. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. The Company does not write a significant amount of business related to retrospectively rated policies.

NOTE 26 Intercompany Pooling Arrangements

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

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

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

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

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

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

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

NOTE 27 Structured Settlements

No significant change

NOTES TO FINANCIAL STATEMENTS

NOTE 28 Health Care Receivables

None

NOTE 29 Participating Policies

None

NOTE 30 Premium Deficiency Reserves

No significant change

NOTE 31 High Deductibles

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

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

None

NOTE 33 Asbestos/Environmental Reserves

No significant change

NOTE 34 Subscriber Savings Accounts

None

NOTE 35 Multiple Peril Crop Insurance

None

NOTE 36 Financial Guaranty Insurance

None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/13/2024

6.4 By what department or departments?
New York Department of Financial Services .....

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

13.2 If yes, please complete the following:

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

16.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Selective Insurance Company of America - Investment Services Agreement ..	I

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed

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

17.2 If no, list exceptions:

.....

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

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

GENERAL INTERROGATORIES

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

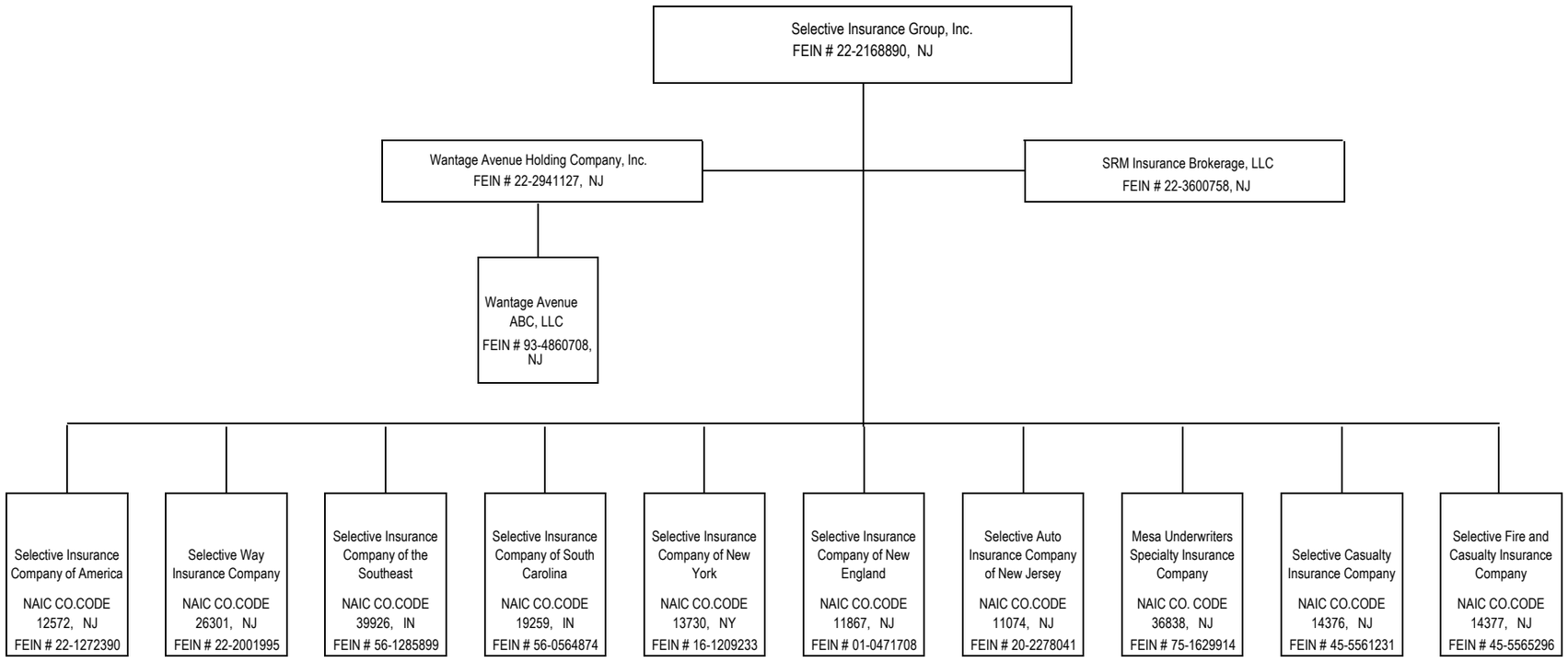
States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	N						
2. Alaska AK	N						
3. Arizona AZ	L	1,081,602	1,081,349			163,136	148,892
4. Arkansas AR	N						
5. California CA	N						
6. Colorado CO	L	734,450	676,347			109,355	125,571
7. Connecticut CT	N						
8. Delaware DE	N						
9. District of Columbia DC	N						
10. Florida FL	N						
11. Georgia GA	N						
12. Hawaii HI	N						
13. Idaho ID	L	243,938	239,659			33,549	31,345
14. Illinois IL	N						
15. Indiana IN	N						
16. Iowa IA	N						
17. Kansas KS	N						
18. Kentucky KY	N						
19. Louisiana LA	N						
20. Maine ME	L	656,147	621,879		618	256,369	246,385
21. Maryland MD	N						
22. Massachusetts MA	L	5,250,771	5,126,961	65,834	58,798	771,598	871,075
23. Michigan MI	L						
24. Minnesota MN	N						
25. Mississippi MS	N						
26. Missouri MO	N						
27. Montana MT	N						
28. Nebraska NE	N						
29. Nevada NV	N						
30. New Hampshire NH	N						
31. New Jersey NJ	L				5,778	6,835	8,123
32. New Mexico NM	L	303,922	293,029		361,754	44,080	40,412
33. New York NY	L	69,758,591	72,456,799	19,021,365	14,647,169	204,944,480	143,012,009
34. North Carolina NC	Q						
35. North Dakota ND	N						
36. Ohio OH	N						
37. Oklahoma OK	N						
38. Oregon OR	N						
39. Pennsylvania PA	L	650,796	437,820	389,990	183,465	1,025,792	1,061,764
40. Rhode Island RI	N						
41. South Carolina SC	L	269,576	323,020	210,139	175,543	323,463	517,801
42. South Dakota SD	N						
43. Tennessee TN	N						
44. Texas TX	N						
45. Utah UT	L	169,405	168,247			23,981	21,700
46. Vermont VT	L	502,893	400,577		15,959	150,068	132,482
47. Virginia VA	N						
48. Washington WA	N						
49. West Virginia WV	N						
50. Wisconsin WI	N						
51. Wyoming WY	N						
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	79,622,091	81,825,687	19,687,328	15,449,084	207,852,706	146,217,559
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..... 13
2. R - Registered - Non-domiciled RRGs.....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI).....
4. Q - Qualified - Qualified or accredited reinsurer..... 1
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....
6. N - None of the above - Not allowed to write business in the state... 43

SCHEDULE Y

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0242	Selective Insurance Group, Inc. Holding Company	12572	22-1272390				Selective Insurance Company of America	NJ	IA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
0242	Selective Insurance Group, Inc. Holding Company	26301	22-2001995				Selective Way Insurance Company	NJ	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	RE	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	2,830,684	147,959	5.2	15.0
2.1	Allied Lines	2,975,604	438,997	14.8	34.9
2.2	Multiple peril crop				
2.3	Federal flood	21,769,416	210,599	1.0	2.7
2.4	Private crop				
2.5	Private flood				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril				
5.1	Commercial multiple peril (non-liability portion)	879,523	85,823	9.8	8.2
5.2	Commercial multiple peril (liability portion)	290,052	431,206	148.7	(58.6)
6.	Mortgage guaranty				
8.	Ocean marine				
9.1	Inland marine	1,860,429	240,277	12.9	13.2
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	1,509,878	253,234	16.8	59.4
17.1	Other liability - occurrence	25,322,591	12,187,508	48.1	46.9
17.2	Other liability - claims-made	596,877	(97,499)	(16.3)	2.3
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	3,158,653	1,673,286	53.0	43.9
18.2	Products liability - claims-made				
19.1	Private passenger auto no-fault (personal injury protection)				
19.2	Other private passenger auto liability				
19.3	Commercial auto no-fault (personal injury protection)	466,505	46,606	10.0	25.9
19.4	Other commercial auto liability	10,195,694	4,805,492	47.1	43.1
21.1	Private passenger auto physical damage				
21.2	Commercial auto physical damage	3,216,866	1,817,988	56.5	42.7
22.	Aircraft (all perils)				
23.	Fidelity	47,680	13,825	29.0	41.0
24.	Surety				
26.	Burglary and theft	6,437			
27.	Boiler and machinery	647,051	808,147	124.9	14.0
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	75,773,940	23,063,448	30.4	30.3
	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	1,470,621	2,719,600	3,330,500
2.1	Allied Lines	1,680,329	3,240,541	3,359,667
2.2	Multiple peril crop			
2.3	Federal flood	9,251,572	19,627,548	19,487,385
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril			
5.1	Commercial multiple peril (non-liability portion)	426,248	949,976	882,733
5.2	Commercial multiple peril (liability portion)	145,003	327,878	290,789
6.	Mortgage guaranty			
8.	Ocean marine			
9.1	Inland marine	743,812	1,440,964	1,506,581
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	611,678	1,451,428	1,536,670
17.1	Other liability - occurrence	14,235,053	29,611,263	29,969,625
17.2	Other liability - claims-made	352,157	803,421	840,174
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	1,863,724	3,313,102	3,531,659
18.2	Products liability - claims-made			
19.1	Private passenger auto no-fault (personal injury protection)			
19.2	Other private passenger auto liability			
19.3	Commercial auto no-fault (personal injury protection)	188,177	459,487	532,776
19.4	Other commercial auto liability	4,789,351	11,209,766	11,932,955
21.1	Private passenger auto physical damage			
21.2	Commercial auto physical damage	1,541,713	3,657,289	3,718,167
22.	Aircraft (all perils)			
23.	Fidelity	33,917	53,105	70,630
24.	Surety			
26.	Burglary and theft	3,354	9,411	13,900
27.	Boiler and machinery	444,624	747,312	821,476
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	37,781,333	79,622,091	81,825,687
	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	62,660	129,226	191,886	26,340	978	27,318	52,438	1,854	110,623	164,915	16,118	(15,771)	347
2. 2024	22,512	75,004	97,516	10,544	583	11,127	22,522	1,248	62,595	86,365	10,554	(10,578)	(24)
3. Subtotals 2024 + Prior	85,172	204,230	289,402	36,884	1,561	38,445	74,960	3,102	173,218	251,280	26,672	(26,349)	323
4. 2025	23,843	129,161	153,004	20,186	3,251	23,437	20,505	3,068	103,765	127,338	16,848	(19,077)	(2,229)
5. Subtotals 2025 + Prior	109,015	333,391	442,406	57,070	4,812	61,882	95,465	6,170	276,983	378,618	43,520	(45,426)	(1,906)
6. 2026	XXX	XXX	XXX	XXX	23,569	23,569	XXX	14,794	77,758	92,552	XXX	XXX	XXX
7. Totals	109,015	333,391	442,406	57,070	28,381	85,451	95,465	20,964	354,741	471,170	43,520	(45,426)	(1,906)
8. Prior year-end surplus as regards policyholders	244,315										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 39.9	2. (13.6)	3. (0.4)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.8)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Prepaid pension cost	9,907,653	9,907,653		
2505.	Overfunded pension plan asset	(6,925,633)	(6,925,633)		
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,982,020	2,982,020		

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Liability for accrued PRL benefits	(600)	(600)
2505.	Return retrospective premium	34,100	49,919
2506.	Commercial Auto Insurance Procedure premium deficiency reserve	89,760	67,080
2597.	Summary of remaining write-ins for Line 25 from overflow page	123,260	116,399

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	44,647,880	41,281,724
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		10,550,000
	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	(1)	
7.	Deduct amounts received on disposals	5,816,065	7,183,844
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)	38,831,814	44,647,880
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	38,831,814	44,647,880
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	38,831,814	44,647,880

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	36,850,369	30,279,509
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	1,838,423	3,872,878
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease)	(396,578)	2,949,099
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	100	251,117
8.	Deduct amortization of premium, depreciation and proportional amortization		
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	900	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	38,291,214	36,850,369
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	38,291,214	36,850,369

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	615,995,684	544,515,649
2.	Cost of bonds and stocks acquired	127,812,270	239,733,313
3.	Accrual of discount	864,066	1,344,593
4.	Unrealized valuation increase/(decrease)	2,925	(44,277)
5.	Total gain (loss) on disposals	(607,730)	109,602
6.	Deduct consideration for bonds and stocks disposed of	66,631,287	168,883,708
7.	Deduct amortization of premium	219,499	779,489
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	677,216,429	615,995,684
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	677,216,429	615,995,684

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)	204,728,189	10,571,264	3,969,335	128,986	204,728,189	211,459,104		202,944,569
2.	NAIC 2 (a)	36,620,471	4,179,345	13,320	43,354	36,620,471	40,829,850		24,826,826
3.	NAIC 3 (a)								
4.	NAIC 4 (a)								
5.	NAIC 5 (a)								
6.	NAIC 6 (a)								
7.	Total ICO	241,348,660	14,750,609	3,982,654	172,340	241,348,660	252,288,954		227,771,395
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	415,359,520	41,650,697	34,335,449	203,012	415,359,520	422,877,780		386,116,802
9.	NAIC 2	1,413,721	238,936	324,403	307,641	1,413,721	1,635,895		1,428,599
10.	NAIC 3								
11.	NAIC 4								
12.	NAIC 5	278,523			(278,523)	278,523			283,188
13.	NAIC 6								
14.	Total ABS	417,051,764	41,889,633	34,659,852	232,130	417,051,764	424,513,675		387,828,589
	PREFERRED STOCK								
15.	NAIC 1								
16.	NAIC 2								
17.	NAIC 3								
18.	NAIC 4								
19.	NAIC 5								
20.	NAIC 6								
21.	Total Preferred Stock								
22.	Total ICO, ABS & Preferred Stock	658,400,424	56,640,242	38,642,506	404,469	658,400,424	676,802,629		615,599,984

(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 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

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	12,806,256	9,382,099
2.	Cost of cash equivalents acquired	24,304,845	89,275,057
3.	Accrual of discount		
4.	Unrealized valuation increase/(decrease)	(16)	10
5.	Total gain (loss) on disposals		(39)
6.	Deduct consideration received on disposals	28,789,200	85,850,871
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,321,885	12,806,256
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	8,321,885	12,806,256

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
0399999 - Totals								

NONE

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent 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		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
NONE								
3399999 - Totals								

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange	Realized	Total
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Gain (Loss) on Disposal	Gain (Loss) on Disposal	Gain (Loss) on Disposal
29959	Mt. Pleasant	SC		02/13/2020		10,099							10,099	10,099			
29940	Graham	NC		02/25/2020		13,837							13,837	13,837			
29941	Graham	NC		02/25/2020		10,644							10,644	10,644			
30002	Denton	TX		12/18/2020		11,837							11,837	11,836		(1)	(1)
30172	Leetsdale	PA		05/05/2022		21,923							21,923	21,922		(1)	(1)
30281	Stamford	CT		06/11/2024		7,268							7,268	7,269		1	1
30304	Beltsville	MD		07/19/2024		7,648							7,648	7,648			
0299999. Mortgages with partial repayments						83,256							83,256	83,255		(1)	(1)
30127	Kansas City	MO		11/22/2021	06/11/2026	2,395,833							2,395,833	2,395,833			
0399999. Mortgages disposed						2,395,833							2,395,833	2,395,833			
0599999 - Totals						2,479,089							2,479,089	2,479,088		(1)	(1)

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	FTV VII	San Francisco	CA	FTV Management Company		01/14/2022	3		120,070		1,222,482	0.407
000000-00-0	Veritas Capital Partners VIII, L.L.C.	New York	NY	Veritas Capital Partners VIII, L.L.C.		06/30/2022	3		14,133		575,482	0.071
000000-00-0	WP IV Industrial Sidecar, LP	Westlake Village	CA	WP IV Industrial GP, LLC		12/06/2022			44,000		1,317,000	10.927
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated									178,203		3,114,964	XXX
7899999. Total - unaffiliated									178,203		3,114,964	XXX
7999999. Total - affiliated												XXX
8099999 - Totals									178,203		3,114,964	XXX

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SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	EC Riverwalk 2021, LLC	New Orleans	LA	EC Riverwalk 2021, LLC	06/21/2022	05/29/2026	1,000			900		(900)		100	100				
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							1,000			900		(900)		100	100				
7899999. Total - unaffiliated							1,000			900		(900)		100	100				
7999999. Total - affiliated																			
8099999 - Totals							1,000			900		(900)		100	100				

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
57563R-UH-0	MASSACHUSETTS EDL FING AUTH	05/20/2026	RBC CAPITAL MARKETS		880,000	880,000		1.C FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					880,000	880,000		XXX
02209S-BL-6	ALTRIA GROUP INC	04/28/2026	Bank of America Securities		1,309,689	1,484,000	8,585	2.A FE
075887-CP-2	BECTON DICKINSON AND CO	04/28/2026	MORGAN STANLEY CO		360,701	371,000	2,968	2.B FE
141781-CB-8	CARGILL INC	05/07/2026	JPMORGAN VPR FTP		998,220	1,000,000	1,847	1.F FE
264399-ED-4	DUKE ENERGY CAROLINAS LLC	04/28/2026	CITIGROUP GLOBAL MARKETS INC.		808,617	742,000	1,861	2.A FE
26884T-AW-2	ERAC USA FINANCE LLC	05/07/2026	US BANCORP INVESTMENTS INC.		1,496,475	1,500,000	1,429	1.G FE
26884T-BA-9	ERAC USA FINANCE LLC	04/28/2026	Bank of America Securities		371,211	371,000	727	1.G FE
37045X-FG-6	GENERAL MOTORS FINANCIAL COMPANY INC	04/28/2026	BNP PARIBAS SECURITIES BOND		610,804	594,000	2,320	2.B FE
46647P-BJ-4	JPMORGAN CHASE & CO	04/28/2026	Bank of America Securities		185,641	186,000	812	1.E FE
49456B-AR-2	KINDER MORGAN INC	04/28/2026	MORGAN STANLEY CO		329,749	371,000	1,525	2.A FE
548661-EH-6	LOWE'S COMPANIES INC	04/28/2026	Bank of America Securities		494,463	520,000	1,517	2.A FE
68233J-CK-8	ONCOR ELECTRIC DELIVERY COMPANY LLC	04/28/2026	Bank of America Securities		551,931	557,000	3,098	1.F FE
74350L-AF-1	PROLOGIS TARGETED US LOGISTICS FUND LP	05/07/2026	BBVA SECURITIES INC		973,070	1,000,000	8,351	1.G FE
756109-DB-7	REALTY INCOME CORP	05/07/2026	BBVA SECURITIES INC		987,340	1,000,000	4,090	1.G FE
797440-CB-8	SAN DIEGO GAS & ELECTRIC CO	04/28/2026	MILLENIUM ADVISORS LLC		509,622	557,000	2,042	1.F FE
857477-CR-2	STATE STREET CORP	04/28/2026	Bank of America Securities		743,647	742,000	675	1.D FE
92277G-AW-7	VENTAS REALTY LP	04/28/2026	PERSHING LLC		265,322	297,000	1,196	2.A FE
950400-AP-9	WELLTOWER OP LLC	04/28/2026	CITIGROUP GLOBAL MARKETS INC.		874,107	965,000	7,666	1.G FE
P60008-AA-6	INFRACO SPA	04/14/2026	JP MORGAN SECURITIES LLC		2,000,000	2,000,000		1.G PL
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					13,870,609	14,257,000	50,709	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					14,750,609	15,137,000	50,709	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					14,750,609	15,137,000	50,709	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					14,750,609	15,137,000	50,709	XXX
38381Q-CX-7	GNR 2025-140 P - CMO/RMBS	06/01/2026	MIZUHO SECURITIES USA INC.		(2,275)		(1)	1.A
38385N-T4-6	GNR 2025-050 DK - CMO/RMBS	05/13/2026	BMOCM/BONDS		1,454,304	1,495,308	3,178	1.A
38385P-2Q-1	GNR 2026-062 EK - CMO/RMBS	05/12/2026	CITIGROUP GLOBAL MARKETS INC.		2,284,477	2,309,102	4,265	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					3,736,506	3,804,410	7,442	XXX
3140W5-5L-4	FN FA5350 - RMBS	05/04/2026	BARCLAYS CAPITAL INC FIXED INC		2,390,207	2,428,533	1,349	1.A
31418F-QF-7	FN MA5853 - RMBS	05/15/2026	MORGAN STANLEY CO		4,120,848	4,124,070	10,711	1.A
31418F-UX-3	FN MA5997 - RMBS	05/04/2026	CITIGROUP GLOBAL MARKETS INC.		3,908,463	3,979,345	2,211	1.A
31418F-YR-2	FN MA6119 - RMBS	06/17/2026	Morgan Stanley		1,360,661	1,356,000	3,522	1.A
3142GX-DU-8	FH RJ6414 - RMBS	05/12/2026	CITIGROUP GLOBAL MARKETS INC.		6,373,251	6,465,178	10,775	1.A
3142GX-V6-1	FH RJ6936 - RMBS	06/17/2026	Morgan Stanley		888,457	885,000	2,299	1.A
3142J6-DG-5	FEDERAL HOME LOAN MORTGAGE CORPORATION -	05/07/2026	DAIWA SECURITIES AMERICA INC.		2,298,199	2,329,502	2,265	1.A
3142J6-DQ-3	FH RQ0110 - RMBS	06/03/2026	BARCLAYS CAPITAL INC FIXED INC		1,895,442	1,932,276	805	1.A
3142J6-DY-6	FH RQ0118 - RMBS	06/01/2026	BARCLAY INVESTMENTS, INC.		2,927,270	2,976,214	413	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)					26,162,798	26,476,117	34,350	XXX
12544M-AA-7	CWHL 2007-16 A1 - CMO/RMBS	06/01/2026	Direct		5	5		1.A FM
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					5	5		XXX
92263D-AA-8	VCC 262 A - CMBS	05/07/2026	BARCLAYS CAPITAL INC FIXED INC		773,992	774,193	4,923	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					773,992	774,193	4,923	XXX
381951-AA-0	GDLP 261 A - ABS	04/02/2026	GOLDMAN		354,934	355,000		1.G FE
381951-AB-8	GDLP 261 B - ABS	04/02/2026	GOLDMAN		238,936	239,000		2.B FE
39571Y-AA-0	GSKY 26REV1 A - ABS	05/21/2026	CitiGroup		492,990	493,000		1.A FE
39571Y-AB-8	GSKY-26REV1-B - ABS	05/21/2026	CITIGROUP GLOBAL MARKETS INC.		515,971	516,000		1.C FE
52603K-AA-5	LFT 261 A - ABS	04/28/2026	PERSHING LLC		506,903	507,000		1.A FE
52603K-AB-3	LFT 261 B - ABS	04/28/2026	PERSHING LLC		172,940	173,000		1.D FE
56848F-AA-2	MFIT 26A A - ABS	05/15/2026	WELLS FARGO SECURITIES		315,918	316,000		1.A FE
56848F-AB-0	MFIT 26A B - ABS	05/15/2026	WELLS FARGO SECURITIES		1,299,758	1,300,000		1.D FE
63943M-AA-7	NAVEL 26A A - ABS	04/20/2026	BARCLAYS CAPITAL INC FIXED INC		126,966	127,000		1.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
63943M-AB-5	NAVEL 26A B - ABS	04/20/2026	BARCLAYS CAPITAL INC FIXED INC		143,961	144,000		1.C FE
68270G-AA-2	OMFIT 261 A - ABS	06/05/2026	BARCLAYS CAPITAL INC FIXED INC		1,589,792	1,590,000		1.A FE
68270G-AB-0	OMFIT 261 B - ABS	06/05/2026	BARCLAYS CAPITAL INC FIXED INC		502,857	503,000		1.C FE
76042L-AA-1	REPS 26A A - ABS	04/21/2026	BMOCM/BONDS		574,879	575,000		1.A FE
91533U-AC-2	UMPTT-26ST2-B - ABS	05/15/2026	Jefferies Company		1,000,000	1,000,000		1.D FE
91533V-AA-4	UMPT 26ST1 A - ABS	02/05/2026	Jefferies Company		(24,982)	(24,982)		1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					7,811,821	7,813,018		XXX
82321A-AA-5	SHENTL 2025-1 A2 - ABS	04/10/2026	CANTOR FITZGERALD & CO. INC.		413,620	410,000	1,477	1.G FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					413,620	410,000	1,477	XXX
14051L-AE-2	CAPST 261 A - ABS	04/17/2026	GOLDMAN		887,000	887,000		1.A FE
55378H-AA-8	TOWR 261 A2 - ABS	04/23/2026	TORONTO DOMINION BK		257,000	257,000		1.G FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					1,144,000	1,144,000		XXX
464338-AA-0	CLDHQ 261 A2I - ABS	04/22/2026	Various		1,512,891	1,512,000		1.A FE
464338-AB-8	CLDHQ 261 2II - ABS	04/20/2026	PERSHING LLC		334,000	334,000		1.D FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					1,846,891	1,846,000		XXX
1889999999. Total - asset-backed securities (unaffiliated)					41,889,633	42,267,743	48,192	XXX
1899999999. Total - asset-backed securities (affiliated)								XXX
1909999997. Total - asset-backed securities - Part 3					41,889,633	42,267,743	48,192	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					41,889,633	42,267,743	48,192	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					56,640,242	57,404,743	98,901	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
31339#-11-1	FEDERAL HOME LOAN BANK OF NEW YORK	04/03/2026	FEDERAL HOME LOAN BANK OF NEW YORK	181.000	18,100			
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					18,100	XXX		XXX
5989999997. Total - common stocks - Part 3					18,100	XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					18,100	XXX		XXX
5999999999. Total - preferred and common stocks					18,100	XXX		XXX
6009999999 - Totals					56,658,342	XXX	98,901	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..679111-ZX-5	OKLAHOMA ST TPK AUTH TPK REV	05/06/2026	PERSHING LLC		238,176	260,000	223,608	239,541		1,663		1,663		241,204		(3,029)	(3,029)	3,806	01/01/2030	1.D FE
..679111-ZY-3	OKLAHOMA ST TPK AUTH TPK REV	05/06/2026	WELLS FARGO SECURITIES		309,700	345,000	291,963	312,042		2,098		2,098		314,139		(4,440)	(4,440)	5,343	01/01/2031	1.D FE
..88256C-EX-3	TEXAS MUN GAS ACQUISITION & SUPPLY CORP	05/07/2026	PERSHING LLC		157,232	155,000	178,455	158,695		(1,339)		(1,339)		157,355		(123)	(123)	3,848	12/15/2026	1.G FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					705,107	760,000	694,026	710,277		2,422		2,422		712,699		(7,592)	(7,592)	12,997	XXX	XXX
..48255B-AA-7	KKR PINE BROOKE ISSUER LLC	06/15/2026	Redemption @ 100.00		17,354	17,354	13,017	13,280		40		40		13,320		4,034	4,034	260	03/15/2051	2.A PL
..532457-BV-9	ELI LILLY AND CO	05/20/2026	JP MORGAN SECS INC., - FIXED INCOME		1,565,068	1,605,000	1,602,528	1,604,133		99		99		1,604,232		(39,164)	(39,164)	37,015	03/15/2029	1.D FE
..89103*-AA-7	TOREADOR HOLDINGS LLC	06/30/2026	Redemption @ 100.00		20,022	20,022	20,022	20,022						20,022				596	10/31/2043	1.G PL
..911312-BR-6	UNITED PARCEL SERVICE INC	05/06/2026	CITIGROUP GLOBAL MARKETS INC.		1,597,270	1,633,000	1,631,073	1,632,311		71		71		1,632,382		(35,112)	(35,112)	35,781	03/15/2029	1.F FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					3,199,714	3,275,376	3,266,641	3,269,746		210		210		3,269,956		(70,242)	(70,242)	73,653	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					3,904,821	4,035,376	3,960,667	3,980,023		2,632		2,632		3,982,654		(77,834)	(77,834)	86,649	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					3,904,821	4,035,376	3,960,667	3,980,023		2,632		2,632		3,982,654		(77,834)	(77,834)	86,649	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					3,904,821	4,035,376	3,960,667	3,980,023		2,632		2,632		3,982,654		(77,834)	(77,834)	86,649	XXX	XXX
..36179S-GK-7	G2 MA3802 - RMBS	06/01/2026	Paydown		3,508	3,508	3,591	3,645		(137)		(137)		3,508				44	07/20/2046	1.A
..38380K-GF-6	GNR 2017-172 PA - CMO/RMBS	06/01/2026	Paydown		9,329	9,329	9,075	8,985		345		345		9,329				110	02/20/2047	1.A
..38381Q-CX-7	GNR 2025-140 P - CMO/RMBS	06/01/2026	Paydown		18,494	18,494	18,620	18,619		(125)		(125)		18,494				389	08/20/2055	1.A
..38381W-S3-3	GNR 2019-092 GF - CMO/RMBS	06/20/2026	Paydown		9,054	9,054	8,290			764		764		9,054				111	07/20/2049	1.A
..38381Y-HP-2	GNR 2019-097 FG - CMO/RMBS	06/20/2026	Paydown		19,713	19,713	18,048			1,666		1,666		19,713				214	08/20/2049	1.A
..38382C-GQ-8	GNR 2020-005 FA - CMO/RMBS	06/20/2026	Paydown		9,596	9,596	8,798			798		798		9,596				114	01/20/2050	1.A
..38383B-5R-9	GNR 2025-178 Q - CMO/RMBS	06/01/2026	Paydown		21,503	21,503	21,650	21,649		(145)		(145)		21,503				452	10/20/2055	1.A
..38384J-Y7-3	GNR 2024-024 AD - CMO/RMBS	06/01/2026	Paydown		103,843	103,843	104,078	104,086		(243)		(243)		103,843				2,192	03/20/2052	1.A
..38385M-NM-4	GNR 2026-024 PG - CMO/RMBS	06/01/2026	Paydown		37,142	37,142	37,560			(418)		(418)		37,142				307	02/20/2056	1.A
..38385N-T4-6	GNR 2025-050 DK - CMO/RMBS	06/01/2026	Paydown		5,343	5,343	5,196			147		147		5,343				20	03/20/2056	1.A
..38385P-2Q-1	GNR 2026-062 EK - CMO/RMBS	06/01/2026	Paydown		3,323	3,323	3,287			35		35		3,323				13	04/20/2056	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					240,849	240,849	238,194	156,983		2,687		2,687		240,849				3,965	XXX	XXX
..38381J-D7-9	GNR 2023-175 KC - CMBS	06/01/2026	Paydown		2,723	2,723	2,594	2,621		102		102		2,723				51	01/16/2065	1.A
..38381J-UQ-8	GNR 2023-139 AE - CMBS	06/01/2026	Paydown		6,375	6,375	5,891	6,063		311		311		6,375				93	01/16/2064	1.A
..38381K-BB-9	GNR 2024-037 AC - CMBS	06/01/2026	Paydown		5,352	5,352	4,949	5,042		310		310		5,352				89	05/16/2065	1.A
..38381S-GF-8	GNR 2026-018 AD - CMBS	06/01/2026	Paydown		8,363	8,363	8,318			45		45		8,363				63	09/16/2059	1.A
..38381S-JC-2	GNR 2026-042 AE - CMBS	06/01/2026	Paydown		2,622	2,622	2,610			12		12		2,622				21	12/16/2066	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					25,435	25,435	24,362	13,727		780		780		25,435				317	XXX	XXX
..3128MF-RJ-9	FH G16589 - RMBS	06/01/2026	Paydown		55,577	55,577	55,021	55,145		432		432		55,577				817	09/01/2032	1.A
..3128MJ-UN-8	FH G08588 - RMBS	06/01/2026	Paydown		2,946	2,946	3,083	3,115		(169)		(169)		2,946				51	05/01/2044	1.A
..3128MJ-ZZ-6	FH G08759 - RMBS	06/01/2026	Paydown		19,986	19,986	20,923	21,623		(1,637)		(1,637)		19,986				366	04/01/2047	1.A
..31292K-6A-0	FH C03565 - RMBS	06/01/2026	Paydown		4,194	4,194	4,422	4,423		(229)		(229)		4,194				75	12/01/2040	1.A
..312933-AP-9	FH A86314 - RMBS	06/01/2026	Paydown		74	74	78	78		(4)		(4)		74				1	05/01/2039	1.A
..312943-AK-9	FH A94510 - RMBS	06/01/2026	Paydown		257	257	271	271		(14)		(14)		257				4	10/01/2040	1.A
..312945-DS-4	FH A96413 - RMBS	06/01/2026	Paydown		1,313	1,313	1,385	1,380		(66)		(66)		1,313				22	01/01/2041	1.A
..3132CX-K5-0	FH SB1216 - RMBS	05/27/2026	Various		1,869,271	1,941,813	1,910,259	1,911,835		1,674		1,674		1,913,510		(44,239)	(44,239)	30,911	10/01/2037	1.A
..3132DM-3W-3	FH SD0813 - RMBS	06/01/2026	Paydown		21,326	21,326	21,796	21,737		(410)		(410)		21,326				264	01/01/2052	1.A
..3132DM-FC-4	FH SD0163 - RMBS	06/01/2026	Paydown		17,125	17,125	17,456	17,566		(442)		(442)		17,125				199	12/01/2049	1.A
..3132DM-GD-1	FH SD0196 - RMBS	06/01/2026	Paydown		54,712	54,712	54,028	54,086		626		626		54,712				973	11/01/2049	1.A
..3132DM-XN-0	FH SD0685 - RMBS	06/01/2026	Paydown		35,833	35,833	34,954	35,033		800		800		35,833				528	09/01/2051	1.A
..3132DN-S7-9	FH SD1442 - RMBS	06/01/2026	Paydown		56,028	56,028	54,115	54,331		1,696		1,696		56,028				945	08/01/2052	1.A
..3132DN-VL-4	FH SD1519 - RMBS	06/01/2026	Paydown		43,326	43,326	42,934	42,963		364		364		43,326				718	08/01/2052	1.A
..3132DN-WH-2	FH SD1548 - RMBS	06/01/2026	Paydown		44,891	44,891	42,590	42,692		2,198		2,198		44,891				709	08/01/2052	1.A
..3132DN-XN-8	FH SD1585 - RMBS	06/01/2026	Paydown		26,981	26,981	25,337	25,450		1,531		1,531		26,981				387	08/01/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3132DQ-3R-5	FH SD3508 - RMBS	06/01/2026	Paydown		87,320	87,320	81,044	81,637		5,682		5,682		87,320				1,400	06/01/2053	1.A
3132DQ-F7-6	FH SD2890 - RMBS	06/01/2026	Paydown		85,170	85,170	85,216	85,158		11		11		85,170				1,992	05/01/2053	1.A
3132DS-CH-3	FH SD4572 - RMBS	06/01/2026	Paydown		7,100	7,100	7,040	7,041		59		59		7,100				146	08/01/2053	1.A
3132DS-Q6-2	FH SD4977 - RMBS	06/01/2026	Paydown		73,489	73,489	71,319	71,349		2,141		2,141		73,489				1,512	11/01/2053	1.A
3132DU-PK-7	FH SD6726 - RMBS	06/01/2026	Paydown		27,444	27,444	26,409	26,399		1,045		1,045		27,444				417	08/01/2052	1.A
3132DV-LZ-6	FH SD7544 - RMBS	06/01/2026	Paydown		88,916	88,916	95,257	94,746		(5,829)		(5,829)		88,916				1,107	07/01/2051	1.A
3132DW-FE-8	FH SD8265 - RMBS	06/01/2026	Paydown		53,186	53,186	48,789	48,917		4,268		4,268		53,186				861	11/01/2052	1.A
3132DW-G9-8	FH SD8324 - RMBS	06/01/2026	Paydown		4,654	4,654	4,615	4,615		39		39		4,654				101	05/01/2053	1.A
3132DW-GG-2	FH SD8299 - RMBS	06/01/2026	Paydown		52,208	52,208	50,364	50,378		1,830		1,830		52,208				1,106	02/01/2053	1.A
3132DW-GX-5	FH SD8314 - RMBS	06/01/2026	Paydown		45,370	45,370	43,803	43,854		1,515		1,515		45,370				873	04/01/2053	1.A
3132DW-H2-2	FH SD8349 - RMBS	06/01/2026	Paydown		40,427	40,427	40,040	40,044		382		382		40,427				879	08/01/2053	1.A
3132DW-HE-6	FH SD8329 - RMBS	06/01/2026	Paydown		217,602	217,602	211,598	211,789		5,813		5,813		217,602				4,426	06/01/2053	1.A
3132DW-HG-1	FH SD8331 - RMBS	06/01/2026	Paydown		90,453	90,453	89,648	89,653		800		800		90,453				1,997	06/01/2053	1.A
3132DW-HS-5	FH SD8341 - RMBS	06/01/2026	Paydown		94,441	94,441	91,652	91,689		2,752		2,752		94,441				1,946	07/01/2053	1.A
3132DW-JF-1	FH SD8362 - RMBS	06/01/2026	Paydown		7,231	7,231	7,170	7,171		61		61		7,231				160	09/01/2053	1.A
3132DW-JR-5	FH SD8372 - RMBS	06/01/2026	Paydown		23,311	23,311	23,081	23,084		227		227		23,311				500	11/01/2053	1.A
3132DW-K7-7	FH SD8418 - RMBS	06/01/2026	Paydown		41,293	41,293	38,928	38,999		2,294		2,294		41,293				772	04/01/2054	1.A
3132DW-MX-8	FH SD8474 - RMBS	06/01/2026	Paydown		40,874	40,874	39,801	39,818		1,056		1,056		40,874				813	11/01/2054	1.A
3132DW-NW-9	FH SD8505 - RMBS	06/01/2026	Paydown		26,369	26,369	26,365			4		4		26,369				421	02/01/2055	1.A
3132GF-3H-8	FH Q02600 - RMBS	06/01/2026	Paydown		978	978	1,032	1,026		(48)		(48)		978				14	08/01/2041	1.A
3132WJ-U2-5	FH Q45100 - RMBS	06/01/2026	Paydown		76,847	76,847	79,644	79,905		(3,058)		(3,058)		76,847				1,153	12/01/2046	1.A
3132WM-SU-9	FH Q47730 - RMBS	06/01/2026	Paydown		10,777	10,777	10,942	10,975		(198)		(198)		10,777				180	04/01/2047	1.A
3132XC-RX-5	FH G67702 - RMBS	06/01/2026	Paydown		9,123	9,123	9,346	9,363		(240)		(240)		9,123				152	01/01/2047	1.A
3132XC-SE-6	FH G67717 - RMBS	06/01/2026	Paydown		7,214	7,214	7,373	7,440		(226)		(226)		7,214				118	11/01/2048	1.A
31334Y-TD-9	FH QA2348 - RMBS	06/01/2026	Paydown		1,568	1,568	1,609	1,627		(58)		(58)		1,568				20	09/01/2049	1.A
31335A-FP-8	FH G60174 - RMBS	06/01/2026	Paydown		1,159	1,159	1,222	1,222		(62)		(62)		1,159				18	10/01/2043	1.A
31335B-R5-7	FH G61408 - RMBS	06/29/2026	Various		1,547,595	1,639,186	1,629,569	1,629,803		572		572		1,630,375		(82,780)	(82,780)	33,029	06/01/2044	1.A
3133AM-SV-9	FH QC3232 - RMBS	06/01/2026	Paydown		16,878	16,878	18,278	18,164		(1,286)		(1,286)		16,878				222	06/01/2051	1.A
3133AQ-V8-7	FH QC6039 - RMBS	06/01/2026	Paydown		4,939	4,939	5,287	5,265		(326)		(326)		4,939				61	08/01/2051	1.A
3133BM-TV-7	FH QF0564 - RMBS	06/01/2026	Paydown		2,295	2,295	2,313	2,309		(14)		(14)		2,295				52	09/01/2052	1.A
3133KM-SE-6	FH RA5917 - RMBS	06/01/2026	Paydown		61,562	61,562	65,937	65,333		(3,771)		(3,771)		61,562				771	09/01/2051	1.A
31346Y-5J-8	FH QA5349 - RMBS	06/01/2026	Paydown		26,180	26,180	26,806	26,831		(651)		(651)		26,180				307	12/01/2049	1.A
31346Y-ZM-8	FH QA5248 - RMBS	06/01/2026	Paydown		16,026	16,026	16,409	16,442		(416)		(416)		16,026				179	12/01/2049	1.A
3136B5-VF-9	FNR 2019-42 LA - CMO/RMBS	06/01/2026	Paydown		20,238	20,238	20,652	20,685		(447)		(447)		20,238				252	08/25/2049	1.A
3136BY-N9-9	FNR 2026-11 BD - CMO/RMBS	06/01/2026	Paydown		56,568	56,568	55,808			760		760		56,568				637	03/25/2056	1.A
3138EP-ZP-2	FN AL7049 - RMBS	06/01/2026	Paydown		3,135	3,135	3,330	3,376		(241)		(241)		3,135				59	02/01/2045	1.A
3138ER-QJ-2	FN AL9456 - RMBS	06/01/2026	Paydown		6,970	6,970	7,494	7,471		(502)		(502)		6,970				131	10/01/2045	1.A
3138ER-SC-5	FN AL9514 - RMBS	06/01/2026	Paydown		7,751	7,751	8,179	8,127		(376)		(376)		7,751				129	02/01/2043	1.A
3138WC-HZ-9	FN AS2947 - RMBS	06/01/2026	Paydown		19,433	19,433	19,725	19,756		(323)		(323)		19,433				322	07/01/2044	1.A
3138WJ-UH-9	FN AS8683 - RMBS	06/01/2026	Paydown		18,782	18,782	19,442	19,615		(833)		(833)		18,782				284	01/01/2047	1.A
3140J5-U6-4	FN BM1504 - RMBS	06/01/2026	Paydown		25,217	25,217	26,308	26,334		(1,117)		(1,117)		25,217				455	02/01/2046	1.A
3140J6-DN-4	FN BM1908 - RMBS	06/01/2026	Paydown		13,283	13,283	13,633	13,609		(326)		(326)		13,283				229	01/01/2044	1.A
3140J7-6B-6	FN BM3565 - RMBS	06/01/2026	Paydown		24,122	24,122	23,392	23,439		683		683		24,122				297	10/01/2047	1.A
3140J8-UH-4	FN BM4183 - RMBS	06/29/2026	Various		1,105,778	1,110,088	1,156,747	1,142,314		(4,041)		(4,041)		1,138,273		(32,495)	(32,495)	28,553	04/01/2045	1.A
3140JA-FF-0	FN BM5565 - RMBS	06/01/2026	Paydown		15,188	15,188	15,720	16,262		(1,074)		(1,074)		15,188				230	01/01/2049	1.A
3140JQ-QK-2	FN BN7657 - RMBS	06/01/2026	Paydown		4,479	4,479	4,669	4,673		(193)		(193)		4,479				63	07/01/2049	1.A
3140K3-HT-2	FN BO7441 - RMBS	06/01/2026	Paydown		26,854	26,854	27,407	27,488		(633)		(633)		26,854				356	11/01/2049	1.A
3140KL-DM-1	FN BQ1007 - RMBS	06/01/2026	Paydown		8,240	8,240	8,917	8,792		(553)		(553)		8,240				103	07/01/2051	1.A
3140MQ-AK-5	FN BV9909 - RMBS	06/01/2026	Paydown		33,189	33,189	32,893	32,873		315		315		33,189				569	06/01/2052	1.A
3140MQ-BN-8	FN BV9944 - RMBS	06/01/2026	Paydown		29,332	29,332	26,949	27,136		2,196		2,196		29,332				411	06/01/2052	1.A
3140MR-BB-2	FN BW0033 - RMBS	06/01/2026	Paydown		48,267	48,267	47,015	46,979		1,289		1,289		48,267				872	07/01/2052	1.A
3140MS-KY-0	FN BW1210 - RMBS	06/01/2026	Paydown		16,706	16,706	15,904	15,905		800		800		16,706				276	10/01/2052	1.A
31400Q-HP-1	FN CA2037 - RMBS	06/01/2026	Paydown		28,541	28,541	29,284	29,342		(800)		(800)		28,541				474	07/01/2048	1.A
31400E-ZX-3	FN CA7057 - RMBS	06/01/2026	Paydown		30,950	30,950	29,112	29,299		1,651		1,651		30,950				439	09/01/2050	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
31400K-5J-3	FN CB0848 - RMBS	06/01/2026	Paydown		8,358	8,358	8,914	8,849		(491)		(491)		8,358				104	06/01/2051	1.A
31400M-5T-7	FN CB2657 - RMBS	06/01/2026	Paydown		47,763	47,763	48,785	48,625		(862)		(862)		47,763				566	01/01/2052	1.A
31400N-YJ-5	FN CB3412 - RMBS	06/01/2026	Paydown		7,736	7,736	7,382	7,394		342		342		7,736				109	04/01/2052	1.A
31400P-HS-9	FN CB3840 - RMBS	06/01/2026	Paydown		6,559	6,559	6,035	6,070		489		489		6,559				94	06/01/2052	1.A
31400P-JJ-7	FN CB3864 - RMBS	06/01/2026	Paydown		35,329	35,329	35,075	35,086		243		243		35,329				650	06/01/2052	1.A
31400R-MZ-3	FN CB5775 - RMBS	06/01/2026	Paydown		153,405	153,405	151,547	151,521		1,884		1,884		153,405				3,389	12/01/2052	1.A
31400S-YM-7	FN CB7015 - RMBS	06/01/2026	Paydown		483,673	483,673	477,004	477,296		6,377		6,377		483,673				10,612	09/01/2053	1.A
3140W0-ZE-8	FN FA0740 - RMBS	06/01/2026	Paydown		25,343	25,343	24,058	24,085		1,258		1,258		25,343				491	03/01/2055	1.A
3140W1-TJ-2	FN FA1452 - RMBS	06/01/2026	Paydown		175,304	175,304	176,701	176,578		(1,274)		(1,274)		175,304				3,893	04/01/2055	1.A
3140W3-4X-4	FN FA3537 - RMBS	06/01/2026	Paydown		76,410	76,410	76,279	76,277		133		133		76,410				1,850	11/01/2055	1.A
3140W5-5L-4	FN FA5350 - RMBS	06/01/2026	Paydown		10,827	10,827	10,656			171		171		10,827				45	03/01/2056	1.A
3140X5-BC-6	FN FM1834 - RMBS	06/01/2026	Paydown		14,951	14,951	15,257	15,383		(432)		(432)		14,951				162	10/01/2049	1.A
3140XB-NR-7	FN FM7599 - RMBS	06/01/2026	Paydown		35,686	35,686	33,350	33,333		2,354		2,354		35,686				510	01/01/2051	1.A
3140XC-ML-9	FN FM8462 - RMBS	06/01/2026	Paydown		26,181	26,181	28,022	27,791		(1,610)		(1,610)		26,181				350	08/01/2051	1.A
3140XD-JS-6	FN FM9272 - RMBS	06/01/2026	Paydown		49,540	49,540	52,497	51,999		(2,459)		(2,459)		49,540				599	10/01/2051	1.A
3140XD-LL-8	FN FM9330 - RMBS	06/01/2026	Paydown		23,607	23,607	24,960	24,881		(1,274)		(1,274)		23,607				304	07/01/2051	1.A
3140XD-WC-6	FN FM9642 - RMBS	06/01/2026	Paydown		16,344	16,344	17,200	17,086		(743)		(743)		16,344				225	11/01/2051	1.A
3140XE-AU-8	FN FM9918 - RMBS	06/01/2026	Paydown		22,101	22,101	23,280	23,132		(1,031)		(1,031)		22,101				286	12/01/2051	1.A
3140XF-LL-3	FN FS0330 - RMBS	06/01/2026	Paydown		34,169	34,169	35,221	35,082		(913)		(913)		34,169				442	01/01/2052	1.A
3140XF-V3-2	FN FS0633 - RMBS	06/01/2026	Paydown		40,086	40,086	40,587	40,529		(443)		(443)		40,086				488	02/01/2052	1.A
3140XF-YB-1	FN FS0705 - RMBS	06/01/2026	Paydown		23,297	23,297	22,096	22,228		1,068		1,068		23,297				364	05/01/2050	1.A
3140XH-LW-5	FN FS2140 - RMBS	06/01/2026	Paydown		37,074	37,074	33,963	34,238		2,836		2,836		37,074				543	06/01/2052	1.A
3140XJ-AE-3	FN FS2704 - RMBS	06/01/2026	Paydown		3,692	3,692	3,492	3,507		185		185		3,692				54	08/01/2052	1.A
3140XJ-GT-4	FN FS2909 - RMBS	06/01/2026	Paydown		2,211	2,211	2,225	2,222		(11)		(11)		2,211				51	09/01/2052	1.A
3140XJ-GU-1	FN FS2910 - RMBS	06/01/2026	Paydown		21,234	21,234	21,423	21,401		(167)		(167)		21,234				523	09/01/2052	1.A
3140XJ-HJ-5	FN FS2932 - RMBS	05/27/2026	Various		762,424	783,960	773,181	773,960		853		853		774,813		(12,389)	(12,389)	12,450	01/01/2037	1.A
3140XJ-PY-3	FN FS3138 - RMBS	06/01/2026	Paydown		56,425	56,425	55,248	55,317		1,108		1,108		56,425				1,099	10/01/2052	1.A
3140XL-5L-8	FN FS5350 - RMBS	06/01/2026	Paydown		65,015	65,015	61,002	61,033		3,982		3,982		65,015				993	10/01/2052	1.A
3140XL-K6-4	FN FS4816 - RMBS	06/01/2026	Paydown		82,890	82,890	78,603	78,820		4,070		4,070		82,890				1,359	05/01/2053	1.A
3140XL-LW-6	FN FS4840 - RMBS	06/01/2026	Paydown		5,011	5,011	4,969	4,969		42		42		5,011				103	05/01/2053	1.A
3140XN-VF-8	FN FS6913 - RMBS	06/01/2026	Paydown		23,479	23,479	22,555	22,608		871		871		23,479				438	09/01/2050	1.A
3140XN-VZ-4	FN FS6931 - RMBS	06/01/2026	Paydown		19,508	19,508	19,356	19,358		150		150		19,508				423	01/01/2053	1.A
3140XP-BW-8	FN FS7252 - RMBS	06/01/2026	Paydown		174,401	174,401	169,632	169,792		4,609		4,609		174,401				3,571	11/01/2053	1.A
3140XQ-M5-3	FN FS8479 - RMBS	06/01/2026	Paydown		143,950	143,950	142,713	142,718		1,231		1,231		143,950				3,151	08/01/2053	1.A
31418D-C6-7	FN MA3692 - RMBS	06/01/2026	Paydown		40,305	40,305	37,811	38,019		2,285		2,285		40,305				582	07/01/2049	1.A
31418D-RT-1	FN MA4097 - RMBS	06/01/2026	Paydown		11,551	11,551	12,044	12,167		(616)		(616)		11,551				145	08/01/2050	1.A
31418E-HK-9	FN MA4733 - RMBS	06/01/2026	Paydown		57,850	57,850	56,964	56,983		867		867		57,850				1,096	09/01/2052	1.A
31418E-R7-7	FN MA5009 - RMBS	06/01/2026	Paydown		18,252	18,252	17,707	17,712		539		539		18,252				377	05/01/2053	1.A
31418E-U7-3	FN MA5105 - RMBS	06/01/2026	Paydown		17,559	17,559	16,944	16,963		596		596		17,559				329	08/01/2053	1.A
31418E-U9-9	FN MA5107 - RMBS	06/01/2026	Paydown		11,542	11,542	11,445	11,446		97		97		11,542				256	08/01/2053	1.A
31418E-V8-0	FN MA5138 - RMBS	06/01/2026	Paydown		38,271	38,271	37,906	37,907		363		363		38,271				836	09/01/2053	1.A
31418F-EC-7	FN MA5530 - RMBS	06/01/2026	Paydown		144,892	144,892	144,892							144,892				2,290	11/01/2054	1.A
31418F-GX-9	FN MA5613 - RMBS	06/01/2026	Paydown		81,203	81,203	81,191			13		13		81,203				1,326	02/01/2055	1.A
31418F-KL-0	FN MA5698 - RMBS	06/01/2026	Paydown		24,758	24,757	24,070	24,077		681		681		24,757				441	05/01/2055	1.A
31418F-QF-7	FN MA5853 - RMBS	06/01/2026	Paydown		45,567	45,567	45,531			36		36		45,567				209	10/01/2055	1.A
31418F-TA-5	FN MA5944 - RMBS	06/01/2026	Paydown		94,395	94,395	94,233			162		162		94,395				1,575	01/01/2056	1.A
31418F-UB-1	FN MA5977 - RMBS	06/01/2026	Paydown		77,228	77,228	76,299			929		929		77,228				563	02/01/2041	1.A
31418F-UX-3	FN MA5997 - RMBS	06/01/2026	Paydown		21,966	21,966	21,575			391		391		21,966				92	03/01/2056	1.A
3141J0-B5-9	FN AE2759 - RMBS	06/01/2026	Paydown		78	78	80	78						78				1	08/01/2026	1.A
31427Q-DZ-2	FH SL2819 - RMBS	06/01/2026	Paydown		35,077	35,077	35,066			11		11		35,077				530	08/01/2055	1.A
31427Q-QP-0	FH SL3161 - RMBS	06/01/2026	Paydown		46,164	46,164	42,586	42,592		3,572		3,572		46,164				691	08/01/2053	1.A
3142GX-DU-8	FH RJ6414 - RMBS	06/01/2026	Paydown		51,453	51,453	50,721			732		732		51,453				214	04/01/2056	1.A
3142J6-CW-1	FH RQ0084 - RMBS	06/01/2026	Paydown		89,388	89,388	89,234			154		154		89,388				1,497	01/01/2056	1.A
3142J6-DG-5	FEDERAL HOME LOAN MORTGAGE CORPORATION - ...	06/01/2026	Paydown		69,282	69,282	68,483			799		799		69,282				520	03/01/2056	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							NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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	
3142JC-B7-4	FH RR0061 - RMBS	06/01/2026	Paydown		68,219	68,219	67,537		682		682		68,219				502	02/01/2041	1.A
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS	06/01/2026	Paydown		24,618	24,618	24,050	24,439	180		180		24,618				359	03/25/2058	1.A
35563P-JF-7	SCRT 2019-1 MA - CMO/RMBS	06/01/2026	Paydown		16,357	16,357	16,451	16,440	(83)		(83)		16,357				237	07/25/2058	1.A
35563P-KG-3	SCRT 2019-2 MA - CMO/RMBS	06/01/2026	Paydown		17,246	17,246	17,511	17,362	(115)		(115)		17,246				251	08/26/2058	1.A
35563P-ML-0	SCRT 2019-4 MA - CMO/RMBS	06/01/2026	Paydown		11,925	11,925	12,186	12,061	(136)		(136)		11,925				151	02/25/2059	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)					10,515,984	10,705,964	10,644,921	9,768,664		51,635		51,635		10,687,887		(171,903)	(171,903)	195,179	XXX	XXX
302970-AG-3	FRESB 2019-SB59 A1F - CMBS	06/01/2026	Paydown		2,079	2,079	2,089	2,081		(2)		(2)		2,079				30	01/25/2029	1.A
302970-AH-1	FRESB 2019-SB59 A1H - CMBS	06/01/2026	Paydown		1,353	1,353	1,360	1,400		(46)		(46)		1,353				20	11/25/2038	1.A
30297D-AM-2	FRESB 2018-SB53 A1H - CMBS	06/01/2026	Paydown		1,847	1,847	1,812	1,882		(35)		(35)		1,847				26	05/25/2038	1.A
3137FH-PJ-6	FHMS K-080 A2 - CMBS	05/07/2026	SANTANDER US CAPITAL MARKETS LLC		3,326,996	3,347,000	3,447,397	3,370,265		(4,385)		(4,385)		3,365,881		(38,884)	(38,884)	58,766	07/25/2028	1.A
3137FJ-EH-8	FHMS K-081 A2 - CMBS	05/07/2026	GOLDMAN		2,603,113	2,620,000	2,667,393	2,629,552		(2,179)		(2,179)		2,627,373		(24,260)	(24,260)	45,697	08/25/2028	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)					5,935,388	5,972,279	6,120,050	6,005,180		(6,647)		(6,647)		5,998,533		(63,144)	(63,144)	104,541	XXX	XXX
00039G-AA-7	ADMT 24NQM1 A1 - RMBS	06/01/2026	Paydown		54,541	54,541	54,541	55,666		(1,125)		(1,125)		54,541				1,370	02/25/2069	1.A
03464B-AA-6	AOMT 2022-1 A1 - RMBS	06/01/2026	Paydown		10,859	10,859	10,859	11,142		(283)		(283)		10,859				171	12/25/2066	1.A
03464P-AA-5	AOMT 2022-2 A1 - RMBS	06/01/2026	Paydown		16,623	16,623	16,565	16,921		(298)		(298)		16,623				270	01/25/2067	1.A
04285E-AM-9	ARRW 2022-2 A1 - CMO/RMBS	06/01/2026	Paydown		19,952	19,952	19,711	20,151		(199)		(199)		19,952				443	07/25/2057	1.A
06745A-AA-2	BARC 24NQM1 A1 - RMBS	06/01/2026	Paydown		57,232	57,232	57,095	55,917		1,315		1,315		57,232				1,453	01/25/2064	1.A FE
10569F-AA-6	BRAVO 2022-NQM1 A1 - CMO/RMBS	06/01/2026	Paydown		40,913	40,913	40,882	41,914		(1,001)		(1,001)		40,913				668	09/26/2061	1.A
12569Q-AA-8	CHNGE 234 A1 - RMBS	06/01/2026	Paydown		30,445	30,445	30,444	30,638		(193)		(193)		30,445				1,000	09/25/2058	1.A FE
12660B-AM-3	CSMC 2022-ATH1 A1A - CMO/RMBS	06/01/2026	Paydown		4,612	4,612	4,612	4,700		(89)		(89)		4,612				67	01/25/2067	1.A
12665W-AC-4	CSMC 22ATH2 A1 - CMO/RMBS	06/01/2026	Paydown		9,857	9,857	9,857	9,869		(12)		(12)		9,857				196	05/25/2067	1.A
16159H-AD-9	CHASE 2024-3 A4 - RMBS	06/01/2026	Paydown		110,533	110,533	109,822	109,686		847		847		110,533				2,573	02/25/2055	1.A
16159X-AB-8	CHASE 2024-8 A3 - RMBS	06/01/2026	Paydown		86,331	86,331	86,385	86,453		(122)		(122)		86,331				1,780	08/25/2055	1.A
16160D-AB-9	CHASE 241 A3 - RMBS	06/01/2026	Paydown		103,271	103,271	102,916	102,943		328		328		103,271				2,372	01/25/2055	1.A
161929-AB-0	CHASE 2024-2 A3 - RMBS	06/01/2026	Paydown		119,086	119,086	117,820	118,641		445		445		119,086				2,770	02/25/2055	1.A
19685E-AA-9	COLT 2022-2 A1 - CMO/RMBS	06/01/2026	Paydown		24,818	24,818	24,818	24,846		(27)		(27)		24,818				345	02/25/2067	1.A FE
22757H-AA-9	CROSS 24H5 A1 - RMBS	06/01/2026	Paydown		131,615	131,615	131,614	131,818		(203)		(203)		131,615				3,161	08/26/2069	1.A
24380X-AA-5	DRMT 2022-2 A1 - RMBS	06/01/2026	Paydown		9,559	9,559	9,547	9,575		(16)		(16)		9,559				169	03/25/2067	1.A
24381G-AA-1	DRMT 26INV1 A1 - RMBS	06/01/2026	Paydown		19,905	19,905	19,905							19,905				354	12/26/2070	1.A FE
24382E-AC-1	DRMT 25INV1 A1 - RMBS	06/01/2026	Paydown		44,720	44,720	44,720	44,720						44,720				994	11/25/2060	1.A
26844Q-AA-5	EFMT 2023-1 A1 - CMO/RMBS	06/01/2026	Paydown		77,394	77,394	77,326	77,830		(436)		(436)		77,394				1,862	02/27/2068	1.A
26846G-AF-4	EFMT 26NQM1 A1 - RMBS	06/01/2026	Paydown		44,158	44,158	44,157							44,158				726	02/25/2071	1.A FE
33851J-AA-7	FSMT 2018-3INV A1 - RMBS	06/01/2026	Paydown		10,716	10,716	9,685	9,667		1,050		1,050		10,716				185	05/25/2048	1.A
36258W-AM-4	GSMBS 20PJ3 A11 - CMO/RMBS	06/01/2026	Paydown		1,966	1,966	1,984	2,012		(46)		(46)		1,966				19	10/25/2050	1.A
36258W-AR-3	GSMBS 20PJ3 A13 - CMO/RMBS	06/01/2026	Paydown		4,096	4,096	4,134	4,193		(97)		(97)		4,096				39	10/25/2050	1.A
36262W-AB-2	GSMBS 21PJ8 A2 - CMO/RMBS	06/01/2026	Paydown		109,303	109,303	85,188	85,736		23,567		23,567		109,303				1,191	01/25/2052	1.A
36264E-AG-9	GSMBS 2022-NQM1 A4 - CMO/RMBS	06/01/2026	Paydown		52,934	52,934	51,123	51,301		1,633		1,633		52,934				870	05/25/2062	1.A
36275J-AC-4	GSMBS 25DSC2 A1 - RMBS	06/01/2026	Paydown		22,980	22,980	22,980	22,977		3		3		22,980				476	01/25/2066	1.A
36276E-AA-8	GSMBS 26NQM1 A1 - RMBS	06/01/2026	Paydown		47,652	47,652	47,652							47,652				835	03/01/2066	1.A FE
36830F-AA-4	GCAT 24INV3 A1 - RMBS	06/01/2026	Paydown		142,759	142,759	143,874	144,387		(1,628)		(1,628)		142,759				3,571	09/25/2054	1.A
36831B-AB-0	GCAT 24INV1 A2 - RMBS	06/01/2026	Paydown		32,813	32,813	32,320	32,386		426		426		32,813				734	01/26/2054	1.A
36831Q-AC-5	GCAT 2025-NQM6 A1 - RMBS	06/01/2026	Paydown		28,646	28,646	28,645	28,646						28,646				557	10/27/2070	1.A
43762C-AA-9	HOMES 25NQM5 A1 - RMBS	06/01/2026	Paydown		46,607	46,607	46,607	46,607						46,607				934	09/25/2070	1.A FE
465976-AA-6	JPMMT 22LTV1 A1 - CMO/RMBS	06/01/2026	Paydown		21,944	21,944	21,545	21,465		479		479		21,944				301	07/25/2052	1.A
465978-AH-7	JPMMT 2023-1 A3A - CMO/RMBS	06/01/2026	Paydown		23,493	23,493	22,976	23,053		440		440		23,493				431	06/25/2053	1.A
46657T-AB-1	JPMMT 242 A3 - RMBS	06/01/2026	Paydown		27,820	27,820	27,551	27,338		483		483		27,820				643	08/25/2054	1.A
55283F-AA-6	MFRA 21NQM1 A1 - CMO/RMBS	06/01/2026	Paydown		3,656	3,656	3,656	3,658		(1)		(1)		3,656				19	04/25/2065	1.A
61748H-AC-5	MSM 2004-2AR 3A - CMO/RMBS	06/01/2026	Paydown		1,018	1,018	1,043	1,050		(32)		(32)		1,018				26	02/25/2034	1.A FM
617790-AA-1	MSRM 25NQM8 A1 - RMBS	06/01/2026	Paydown		60,215	60,215	60,215	60,215						60,215				1,254	09/25/2070	1.A
617942-AA-5	MSRM 25HX1 A1 - RMBS	06/01/2026	Paydown		9,009	9,009	9,009	9,016		(7)		(7)		9,009				220	03/25/2070	1.A

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
..64830U-AA-3	NRZT 2020-NQM2 A1 - CMO/RMBS	06/01/2026	Paydown		4,606	4,606	4,606	4,640		(34)		(34)		4,606				37	05/25/2060	1.A
..64831M-AA-0	NRZT 2022-NQM2 A1 - CMO/RMBS	06/01/2026	Paydown		22,071	22,071	21,988	22,386		(316)		(316)		22,071				307	03/27/2062	1.A
..64832G-AC-8	NRZT 2025-NQM5 A1 - RMBS	06/01/2026	Paydown		91,604	91,604	91,602	91,604						91,604				1,927	08/25/2065	1.A
..64832L-AE-3	NRZT 2026-NQM1 A1 - RMBS	06/01/2026	Paydown		56,888	56,888	56,888							56,888				886	11/25/2065	1.A FE
..74391E-AA-9	PRPM 2025-NQM1 A1 - RMBS	06/01/2026	Paydown		33,015	33,015	33,014	32,883		132		132		33,015				799	11/25/2069	1.A
..74938Q-AB-0	RCKT 24INV1 A2 - RMBS	06/01/2026	Paydown		83,518	83,518	83,257	83,245		272		272		83,518				1,963	06/25/2054	1.A
..753917-AB-9	RATE 24J2 A2 - RMBS	06/01/2026	Paydown		228,880	228,880	226,306	225,784		3,096		3,096		228,880				4,639	08/25/2054	1.A
..76112B-KP-4	GMACM 2005-AR1 4A - CMO/RMBS	06/01/2026	Paydown		307	307	309	328		(20)		(20)		307				9	03/18/2035	1.A FM
..78433Q-AA-3	SGR 221 A1 - CMO/RMBS	06/01/2026	Paydown		39,709	39,709	39,709	39,729		(21)		(21)		39,709				552	03/27/2062	1.A FE
..79592A-AA-7	GRADE 2024-INV1 A1 - RMBS	06/01/2026	Paydown		68,072	68,072	68,145	68,470		(398)		(398)		68,072				1,413	08/25/2059	1.A FE
..80293I-AC-9	SAN 26NQM1 A1 - RMBS	06/01/2026	Paydown		25,178	25,178	25,178							25,178				515	11/25/2065	1.A FE
..81748E-AB-2	SEMT 2024-7 A2 - RMBS	06/01/2026	Paydown		134,827	134,827	134,048	133,185		1,643		1,643		134,827				3,189	08/25/2054	1.A
..85573E-AA-5	STAR 2020-INV1 A1 - CMO/RMBS	06/01/2026	Paydown		3,740	3,740	3,740	3,738		1		1		3,740				17	11/26/2055	1.A FE
..85573U-AA-9	STAR 2022-2 A1 - CMO/RMBS	06/01/2026	Paydown		22,798	22,798	22,792	23,438		(640)		(640)		22,798				374	02/25/2067	1.A
..92258D-AA-5	VCC 2021-4 A - RMBS	06/01/2026	Paydown		15,609	15,609	15,605	15,593		16		16		15,609				160	12/26/2051	1.A FE
..92258W-AA-3	VCC 2023-3 A - CMBS/RMBS	06/01/2026	Paydown		51,647	51,647	51,638	51,514		133		133		51,647				1,624	08/25/2053	1.A FE
..92258X-AA-1	VCC 2022-1 A - CMBS/RMBS	06/01/2026	Paydown		12,855	12,855	12,767	12,798		57		57		12,855				194	02/26/2052	1.A FE
..92259K-AA-8	VCC 2022-4 A - CMBS/RMBS	06/01/2026	Paydown		32,396	32,396	32,389	32,449		(53)		(53)		32,396				766	08/26/2052	1.A FE
..92259P-AA-7	VCC 2024-2 A - RMBS	06/01/2026	Paydown		76,211	76,211	76,192	76,138		73		73		76,211				2,035	04/27/2054	1.A FE
..92259Q-AA-5	VCC 2024-3 A - CMO/RMBS	06/01/2026	Paydown		51,212	51,212	51,210	50,950		262		262		51,212				1,537	06/25/2054	1.A FE
..92259T-AA-9	VCC 2021-1 A - CMO/RMBS	06/01/2026	Paydown		48,453	48,453	48,449	48,426		27		27		48,453				271	05/25/2051	1.A FE
..92259V-AA-4	VCC 2023-1 A - CMBS/RMBS	06/01/2026	Paydown		13,412	13,412	13,409	13,392		21		21		13,412				363	01/27/2053	1.A FE
..92259W-AA-2	VCC 2024-4 A - RMBS	06/01/2026	Paydown		102,233	102,233	102,229	102,180		52		52		102,233				2,546	08/25/2054	1.A FE
..92260A-AA-7	VCC 2023-2 A - RMBS	06/01/2026	Paydown		32,007	32,007	32,005	31,975		31		31		32,007				816	05/27/2053	1.A FE
..92261A-BA-5	VCC 2024-5 A - RMBS	06/01/2026	Paydown		19,114	19,114	19,113	19,132		(18)		(18)		19,114				433	10/26/2054	1.A FE
..92261B-AA-4	VCC 2024-6 A - RMBS	06/01/2026	Paydown		129,603	129,603	130,451	130,206		(603)		(603)		129,603				3,102	12/28/2054	1.A FE
..92262J-AA-6	VCC 2025-4 - RMBS	06/01/2026	Paydown		58,661	58,661	58,656	58,657		4		4		58,661				1,304	09/27/2055	1.A FE
..92262R-AA-8	VCC 2025-3 A - RMBS	06/01/2026	Paydown		49,429	49,429	49,427	49,404		25		25		49,429				1,247	06/25/2055	1.A FE
..92295S-AA-7	VCC 2025-1 A - RMBS	05/01/2026	Paydown		52,300	52,300	52,298	52,264		36		36		52,300				1,215	02/25/2055	1.A FE
..92493Z-AC-0	VERUS 2026-R1 A1 - RMBS	06/01/2026	Paydown		24,039	24,039	24,038							24,039				391	10/25/2067	1.A FE
..92538B-AA-1	VERUS 2021-R1 A1 - CMO/RMBS	06/01/2026	Paydown		11,064	11,064	11,064	11,061		3		3		11,064				40	10/25/2063	1.A
..92538D-AA-7	VERUS 2021-R2 A1 - CMO/RMBS	06/01/2026	Paydown		7,034	7,034	7,034	7,034		(1)		(1)		7,034				26	02/25/2064	1.A FE
..92540H-AA-4	VERUS 2024-5 A1 - RMBS	06/01/2026	Paydown		128,440	128,440	128,438	129,184		(744)		(744)		128,440				3,103	06/25/2069	1.A
..92838C-AA-6	VISIO 221 A1 - RMBS	06/01/2026	Paydown		51,671	51,671	51,670	51,947		(276)		(276)		51,671				1,198	08/27/2057	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					3,446,653	3,446,653	3,413,446	3,200,872		27,963		27,963		3,446,653				74,045	XXX	XXX
..05492V-AK-1	BBCMS 2020-C7 B - CMBS	06/25/2026	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		85,190	99,000	101,968	100,318		(158)		(158)		100,160		(14,970)	(14,970)	1,777	04/17/2053	1.B
..05611V-AC-5	BX 24XL4 B - CMBS	06/15/2026	Paydown		10,146	10,146	10,120	10,139		6		6		10,146				280	02/15/2039	1.A
..06540Y-AW-9	BANK 2020-BNK28 C - CMBS	06/25/2026	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		275,250	319,000	328,560	323,704		(487)		(487)		323,217		(47,968)	(47,968)	5,729	03/15/2063	1.A
..12629S-AA-2	CRBCM 251 A - CMBS	06/01/2026	Paydown		20,656	20,656	20,552	20,552		103		103		20,656				308	09/16/2058	1.A FE
..12636M-AE-8	CSAIL 2016-C6 A5 - CMBS	04/17/2026	Paydown		464,684	464,684	466,537	464,218		466		466		464,684				4,786	01/15/2049	1.A
..30335J-AC-5	FARM 241 A - CMO/RMBS	06/01/2026	Paydown		14,842	14,842	14,048	13,943		899		899		14,842				288	05/25/2053	1.B FE
..30768B-AA-2	FARM 2025-2 A1 - CMO/RMBS	06/01/2026	Paydown		50,614	50,614	51,404	51,397		(783)		(783)		50,614				1,117	11/26/2035	1.B FE
..30768C-AC-6	FARM 251 A - CMO/RMBS	06/01/2026	Paydown		25,799	25,799	25,077	25,059		739		739		25,799				505	01/25/2054	1.B FE
..46657X-AC-0	JW 24MRCO B - CMBS	05/15/2026	Paydown		1,100,000	1,100,000	1,097,250	1,097,835		2,165		2,165		1,100,000				25,952	06/15/2039	1.A
..50093T-AA-5	KSL 2024-HT2 A - CMBS	06/15/2026	Paydown		436,693	436,693	435,601	435,072		1,620		1,620		436,693				11,215	12/17/2029	1.A
..61691N-AK-1	MSC 2017-HR2 C - CMBS	06/24/2026	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		1,930,703	2,000,000	2,008,012	2,000,577		(843)		(843)		1,999,735		(69,032)	(69,032)	49,567	12/16/2050	1.F
..61770K-BC-8	MSC 2020-L4 C - CMBS	06/24/2026	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		269,897	308,000	307,668	307,623		(5)		(5)		307,618		(37,721)	(37,721)	6,171	02/18/2053	2.A
..74332Y-AA-7	PROG 22SFR5 A - CMBS	06/01/2026	Paydown		2,698	2,698	2,681	2,689		9		9		2,698				52	06/17/2039	1.A FE
..81631W-AC-0	SELF 2024-STRG B - CMBS	06/15/2026	Paydown		336,000	336,000	335,160	335,577		423		423		336,000				9,625	11/15/2034	1.D 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
..92254A-AA-5	VEGAS 2024-T1 A - CMBS	06/03/2026	Various		816,677	816,000	818,251	817,050		(436)		(436)		816,614		63	63	21,255	11/10/2039	1.A FE
..92262K-AA-3	VCC 255 A - CMBS	06/01/2026	Paydown		18,685	18,685	18,685	18,685						18,685				424	12/27/2055	1.A FE
..92263D-AA-8	VCC 262 A - CMBS	06/01/2026	Paydown		4,712	4,712	4,711			1		1		4,712				36	05/25/2056	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					5,863,245	6,027,528	6,046,285	6,024,440		3,722		3,722		6,032,872		(169,628)	(169,628)	139,089	XXX	XXX
..63943E-AA-5	NAVEL 25A A - CDO	06/15/2026	Paydown		33,870	33,870	33,864	33,865		6		6		33,870				678	07/15/2055	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					33,870	33,870	33,864	33,865		6		6		33,870				678	XXX	XXX
..00833B-AU-2	AFRMT 261 A - ABS	05/21/2026	CITIGROUP GLOBAL MARKETS INC.		380,262	383,000	382,939			4		4		382,943		(2,681)	(2,681)	5,347	02/15/2034	1.A FE
..03842V-AA-5	AOFIT 2021-A A - ABS	06/17/2026	Paydown		2,604	2,604	2,604	2,604						2,604				17	07/17/2046	1.A FE
..08860D-AB-9	BHG 2022-C B - ABS	06/17/2026	Paydown		63,972	63,972	63,966	63,972						63,972				1,475	10/17/2035	1.A FE
..08862B-AB-1	BHG 2021-B B - ABS	06/17/2026	Paydown		115,610	115,610	101,756	115,610						115,610				794	10/17/2034	1.A FE
..19424R-AA-6	CASL 24A A1A - ABS	06/25/2026	Paydown		159,812	159,812	159,794	159,762		50		50		159,812				3,640	06/25/2054	1.A FE
..19425M-AA-6	CASL 2023-B A1A - ABS	06/25/2026	Paydown		19,414	19,414	19,409	19,410		4		4		19,414				522	06/25/2054	1.A FE
..20268B-AA-8	CBSLT 201 A - ABS	06/25/2026	Paydown		11,904	11,904	11,902	12,175		(272)		(272)		11,904				84	10/25/2051	1.A FE
..28165A-AA-7	EDVES 22A A - ABS	06/25/2026	Paydown		6,585	6,585	6,422	6,469		116		116		6,585				142	11/26/2040	1.A FE
..28166L-AA-2	EDVES 2021-A A - ABS	06/25/2026	Paydown		4,695	4,695	4,690	4,692		3		3		4,695				35	11/27/2045	1.A FE
..28627L-AA-5	ELFI 2024-A A - ABS	06/25/2026	Paydown		23,276	23,276	23,269	23,269		7		7		23,276				530	08/25/2049	1.A FE
..28628C-AA-4	ELFI 22A A - ABS	06/25/2026	Paydown		17,654	17,654	17,654	17,654						17,654				331	08/26/2047	1.A FE
..30340W-AA-3	FNH 251 A - ABS	06/15/2026	Paydown		36,990	36,990	36,990	36,990						36,990				921	03/15/2045	1.F FE
..34411Y-AA-5	FNH 2021-1 A - ABS	06/10/2026	Paydown		7,280	7,280	7,279	7,278		2		2		7,280				45	01/10/2032	1.F FE
..349941-AB-0	FFIN 2024-1 B - ABS	06/15/2026	Paydown		9,747	9,747	9,747	9,967		(220)		(220)		9,747				240	12/15/2049	1.D FE
..35040W-AA-5	FFIN 2025-1 A - ABS	06/15/2026	Paydown		27,176	27,176	27,174	27,174		2		2		27,176				555	04/15/2050	1.A FE
..35042N-AB-1	FFIN 2025-2 B - ABS	06/15/2026	Paydown		25,827	25,827	25,820	26,220		(393)		(393)		25,827				520	04/15/2052	1.D FE
..35042N-AC-9	FFIN 2025-2 C - ABS	06/15/2026	Paydown		43,010	43,010	43,002	43,678		(668)		(668)		43,010				892	04/15/2052	1.G FE
..38149X-AA-7	GHIT 2021-GRN2 A - ABS	06/25/2026	Paydown		3,332	3,332	3,320	3,327		5		5		3,332				16	06/26/2051	1.A FE
..38150Y-AA-1	GHIT 22GRN1 A - ABS	05/21/2026	Various		173,805	174,484	172,577	174,484						174,484		(679)	(679)	3,182	06/25/2052	1.A FE
..38151J-AA-3	GHIT 22GRN2 A - ABS	06/25/2026	Paydown		9,340	9,340	9,301	9,192		148		148		9,340				263	10/25/2052	1.A FE
..381935-AA-3	GDLP 241 A - ABS	06/20/2026	Paydown		38,067	38,067	38,066	37,782		286		286		38,067				837	10/22/2046	1.G FE
..381951-AA-0	GDLP 261 A - ABS	06/20/2026	Paydown		31,860	31,860	31,854			6		6		31,860				251	12/20/2049	1.G FE
..38237B-AA-8	GOOD 2024-1 A - ABS	06/20/2026	Paydown		12,871	12,871	12,867	12,888		(17)		(17)		12,871				331	06/20/2057	1.F FE
..38237K-AA-8	GOOD 2022-2 A - ABS	06/20/2026	Paydown		798	798	788	788		10		10		798				13	04/20/2049	2.C FE
..38237T-AA-9	GOOD 2022-3 A - ABS	06/20/2026	Paydown		11,354	11,354	11,350	11,350		5		5		11,354				233	07/20/2049	2.C FE
..38237V-AA-4	GOOD 231 A - ABS	06/20/2026	Paydown		4,632	4,632	4,631	4,631		1		1		4,632				105	02/22/2055	2.C FE
..38238F-AA-8	GDLP 2025-2 A - ABS	06/20/2026	Paydown		124,954	124,954	124,948	124,948		6		6		124,954				2,594	06/21/2049	1.G FE
..39571M-AF-5	GSKY 2024-1 B - ABS	06/25/2026	Paydown		7,484	7,484	7,483	7,687		(203)		(203)		7,484				181	06/25/2059	1.C FE
..39571V-AE-8	GSKY 2025-2 B - ABS	06/25/2026	Paydown		20,813	20,813	20,812	20,812		1		1		20,813				528	06/25/2060	1.C FE
..39571X-AC-8	GSKY 2024-2 A3 - ABS	06/25/2026	Paydown		3,981	3,981	3,980	3,981		1		1		3,981				103	10/27/2059	1.A FE
..53948K-AA-7	LPSLT 2020-2 A - ABS	06/20/2026	Paydown		8,129	8,129	8,257	8,236		(107)		(107)		8,129				93	07/22/2047	1.D FE
..53948N-AA-1	LPSLT 2020-3 A - ABS	06/20/2026	Paydown		18,579	18,579	18,571	18,572		7		7		18,579				191	12/20/2047	1.D FE
..53948Q-AA-4	LPSLT 2021-2 A - ABS	06/20/2026	Paydown		33,070	33,070	33,067	33,852		(782)		(782)		33,070				307	03/20/2048	1.D FE
..542514-TQ-7	LBMLT 2006-2 1A - RMBS	06/25/2026	Paydown		7,119	7,119	5,695	6,283	65	771		836		7,119				95	03/25/2036	1.A FM
..551923-AA-3	MTBRV 261 A1 - ABS	05/06/2026	Various		286,143	289,043	289,028							289,028		(2,885)	(2,885)	2,741	01/16/2046	1.A FE
..618933-AA-3	MSAIC 233 A - ABS	06/20/2026	Paydown		8,423	8,423	8,242	8,162		261		261		8,423				208	11/20/2053	1.D FE
..618934-AA-1	MSAIC 2023-4 A - ABS	06/20/2026	Paydown		27,326	27,326	27,320	27,020		306		306		27,326				738	05/20/2053	1.D FE
..61945L-AA-1	MSAIC 2019-2 A - ABS	06/20/2026	Paydown		11,413	11,413	12,083	11,932		(519)		(519)		11,413				136	09/20/2040	1.A FE
..61945V-AA-9	MSAIC 231 A - ABS	06/16/2026	Various		186,278	199,117	198,530	196,856		47		47		196,903		(10,625)	(10,625)	5,192	06/20/2053	1.F FE
..61946G-AA-1	MSAIC 2017-2 A - ABS	06/20/2026	Paydown		4,027	4,027	3,694	3,774		253		253		4,027				63	06/22/2043	1.D FE
..61946K-AA-2	MSAIC 223 A - ABS	06/16/2026	Various		95,090	97,363	97,359	97,360						97,360		(2,270)	(2,270)	2,913	06/20/2053	1.G FE
..61946N-AA-6	MSAIC 2020-1 A - ABS	06/20/2026	Paydown		8,065	8,065	8,220	8,184		(119)		(119)		8,065				69	04/20/2046	1.A FE
..61946P-AA-1	MSAIC 2020-2 A - ABS	06/20/2026	Paydown		3,033	3,033	3,010	3,014		18		18		3,033				18	08/20/2046	1.A FE
..61946P-AB-9	MSAIC 2020-2 B - ABS	06/16/2026	Various		30,015	38,100	37,553	37,584		31		31		37,615		(7,600)	(7,600)	411	08/20/2046	1.E FE
..61946Q-AA-9	MSAIC 2022-1 A - ABS	06/20/2026	Paydown		9,104	9,104	8,768	8,793		311		311		9,104				99	01/20/2053	1.D 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
..61946T-AA-3	MSAIC 2021-3 A - ABS	06/20/2026	Paydown		15,154	15,154	14,930	14,971		183		183		15,154				89	06/20/2052	1.B FE
..61946T-AB-1	MSAIC 2021-3 B - ABS	06/20/2026	Paydown		1,941	1,941	1,928	1,929		12		12		1,941				15	06/20/2052	1.G FE
..61946U-AA-0	MSAIC 2022-2 A - ABS	06/20/2026	Paydown		3,232	3,232	3,200	3,204		29		29		3,232				58	01/21/2053	1.D FE
..61947D-AA-7	MSAIC 2021-1 A - ABS	06/20/2026	Paydown		56,768	56,768	56,027	56,177		592		592		56,768				357	12/20/2046	1.B FE
..61947D-AB-5	MSAIC 2021-1 B - ABS	06/20/2026	Paydown		4,573	4,573	4,545	4,548		25		25		4,573				39	12/20/2046	1.E FE
..63940Y-AB-2	NAVSL 2019-C A2 - ABS	06/15/2026	Paydown		1,858	1,858	1,751	1,835		24		24		1,858				24	02/15/2068	1.A FE
..63942C-AB-8	NAVSL 2021-D B - ABS	06/15/2026	Paydown		4,307	4,307	4,307	4,307						4,307				47	04/15/2060	1.D FE
..63942C-AC-6	NAVSL 2021-D C - ABS	06/15/2026	Paydown		19,935	19,935	19,932	19,934		1		1		19,935				288	04/15/2060	1.F FE
..63942T-AA-3	NAVSL 23B A1A - ABS	06/15/2026	Paydown		6,135	6,135	6,135	6,135						6,135				157	03/15/2072	1.A FE
..63943C-AA-9	NAVSL 24A A - ABS	06/15/2026	Paydown		63,375	63,375	63,366	63,367		7		7		63,375				1,462	10/17/2072	1.A FE
..63943E-AB-3	NAVEL 25A B - ABS	06/15/2026	Paydown		141,603	141,603	141,580	141,584		18		18		141,603				3,062	07/15/2055	1.C FE
..63943M-AA-7	NAVEL 26A A - ABS	06/15/2026	Paydown		1,924	1,924	1,924			1		1		1,924				11	09/15/2056	1.A FE
..63943N-AA-5	NAVRL 25B A - ABS	06/15/2026	Paydown		171,267	171,267	171,233	171,236		32		32		171,267				3,284	09/15/2055	1.A FE
..64032B-AA-1	NSLT 25B A1A - ABS	06/15/2026	Paydown		85,646	85,646	85,773	85,775		(129)		(129)		85,646				1,703	05/15/2055	1.A FE
..64033X-AD-6	NSLT 2025-A A1A - ABS	06/15/2026	Paydown		70,154	70,154	70,401	70,404		(250)		(250)		70,154				1,453	03/15/2057	1.A FE
..75907D-AB-3	RMIT 2022-1 B - ABS	06/15/2026	Paydown		489,857	489,857	460,312	480,339		9,517		9,517		489,857				7,499	03/15/2032	1.A FE
..78445Q-AE-1	SLMA 2010-C A5 - ABS	06/15/2026	Paydown		44,423	44,423	47,426	47,524		(3,101)		(3,101)		44,423				1,584	10/15/2041	1.A FE
..78448Y-AD-3	SMB 2021-A B - ABS	06/15/2026	Paydown		288,617	288,617	274,385	279,542		9,075		9,075		288,617				2,765	01/15/2053	1.A FE
..78449C-AA-6	SMB 2022-C A1A - ABS	06/15/2026	Paydown		51,379	51,379	51,378	51,379						51,379				952	05/16/2050	1.A FE
..78450Q-AA-1	SMB 2023-A A1A - ABS	06/15/2026	Paydown		9,357	9,357	9,226	9,250		107		107		9,357				208	01/15/2053	1.A FE
..81758F-AA-8	SE 2024-1 A - ABS	06/20/2026	Paydown		40,542	40,542	40,647	40,612		(69)		(69)		40,542				1,043	11/20/2035	1.F FE
..83206E-AA-5	SMB 24C A1A - ABS	06/15/2026	Paydown		35,321	35,321	35,315	35,316		5		5		35,321				801	06/17/2052	1.A FE
..83207D-AA-6	SMB 23C A1A - ABS	06/15/2026	Paydown		12,454	12,454	12,451	12,452		3		3		12,454				292	11/15/2052	1.A FE
..83207V-AA-6	SMB 24F A1A - ABS	06/15/2026	Paydown		40,286	40,286	40,286	40,286						40,286				839	03/16/2054	1.A FE
..83407M-AA-4	SCLP 26B A - ABS	06/25/2026	Paydown		199,935	199,935	199,918			18		18		199,935				1,752	02/25/2036	1.C FE
..83407R-AA-3	SPLT 241 A - ABS	06/12/2026	Paydown		57,046	57,046	57,044	57,046						57,046				1,422	02/12/2031	1.A FE
..85022W-AP-9	SCFT 2020-A A - ABS	06/25/2026	Paydown		20,542	20,542	20,541	20,542						20,542				169	09/26/2037	1.A FE
..86745A-AA-4	SNVA 2022-A A - ABS	06/20/2026	Paydown		12,145	12,145	11,957	12,075		71		71		12,145				140	02/22/2049	1.D FE
..86772J-AA-1	SUNRN 2023-2 A1 - ABS	04/30/2026	Paydown		6,847	6,847	6,804	6,755		92		92		6,847				226	01/30/2059	1.G FE
..86773C-AA-5	SUNRN 2024-1 A - ABS	04/30/2026	Paydown		22,046	22,046	22,036	21,895		151		151		22,046				691	02/01/2055	1.F FE
..91533V-AA-4	UMPT 26ST1 A - ABS	05/06/2026	Various		371,338	372,018	372,018							372,018		(679)	(679)	3,797	03/15/2034	1.A FE
..916925-AA-8	UPXHI 251 A - ABS	06/25/2026	Paydown		56,201	56,201	56,196	56,196		5		5		56,201				1,194	01/25/2047	1.G FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					4,541,136	4,571,330	4,510,761	3,275,029	65	15,783		15,848		4,568,556		(27,420)	(27,420)	75,424	XXX	XXX
..14051L-AA-0	CAPST 241 A - ABS	04/24/2026	Call @ 100.00		2,609,000	2,609,000	2,609,000	2,609,000						2,609,000				52,211	10/16/2028	1.A FE
..14051L-AB-8	CAPST 241 B - ABS	04/27/2026	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				20,998	10/16/2028	1.C FE
..552339-AA-1	LYRA 242 A2 - ABS	06/20/2026	Paydown		64	64	63	62		2		2		64				2	12/20/2064	1.F FE
..552339-AD-5	LYRA 2025-1 A2 - ABS	06/20/2026	Paydown		15	15	15	15						15					09/21/2065	1.F FE
..75458J-AA-5	RAYCSC 2022 A1 - ABS	06/01/2026	Paydown		16,118	16,118	16,118	16,118						16,118				186	12/01/2032	1.A FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					3,625,197	3,625,197	3,625,196	3,625,195		2		2		3,625,197				73,398	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					34,227,757	34,649,105	34,657,078	32,103,953	65	95,930		95,995		34,659,852		(432,095)	(432,095)	666,635	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)																			XXX	XXX
1909999997. Total - asset-backed securities - Part 4					34,227,757	34,649,105	34,657,078	32,103,953	65	95,930		95,995		34,659,852		(432,095)	(432,095)	666,635	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					34,227,757	34,649,105	34,657,078	32,103,953	65	95,930		95,995		34,659,852		(432,095)	(432,095)	666,635	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					38,132,578	38,684,481	38,617,746	36,083,976	65	98,561		98,626		38,642,506		(509,928)	(509,928)	753,284	XXX	XXX
4509999997. Total - preferred stocks - Part 4						XXX													XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks						XXX													XXX	XXX
5989999997. Total - common stocks - Part 4						XXX													XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks						XXX													XXX	XXX
5999999999. Total - preferred and common stocks						XXX													XXX	XXX
6009999999 - Totals					38,132,578	XXX	38,617,746	36,083,976	65	98,561		98,626		38,642,506		(509,928)	(509,928)	753,284	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
JPMorgan Chase Bank, N.A. ..... New York, New York		2.990	167,827		23,866,940	10,756,916	15,985,205	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX			25,330	29,583	4,949	XXX
0199999. Totals - open depositories	XXX	XXX	167,827		23,892,270	10,786,499	15,990,154	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	167,827		23,892,270	10,786,499	15,990,154	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	167,827		23,892,270	10,786,499	15,990,154	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - issuer credit obligations (unaffiliated)								
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations								
31607A-70-3	FIDELITY IMM:GOVT INSTL		06/30/2026	3.580		390,994		8,546
4812A2-60-3	JPMORGAN:PRIME MM INST		06/30/2026	3.650		33,460		600
4812C2-68-4	JPMORGAN:US GVT MM INST		06/30/2026	3.500		105,825		1,821
857492-70-6	SS INST INV:US GV MM PRM		06/30/2026	3.590		7,791,606		24,842
8309999999. Subtotal - all other money market mutual funds						8,321,885		35,810
8589999999. Total cash equivalents (unaffiliated)						8,321,885		35,810
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						8,321,885		35,810