

QUARTERLY STATEMENT

OF THE

SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

TO THE

Insurance Department

OF THE

STATE OF

**FOR THE QUARTER ENDED
MARCH 31, 2026**

PROPERTY AND CASUALTY

2026



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT
AS OF MARCH 31, 2026
OF THE CONDITION AND AFFAIRS OF THE
SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

NAIC Group Code	0242	0242	NAIC Company Code	11867	Employer's ID Number	01-0471708
	(Current)	(Prior)				
Organized under the Laws of	New Jersey			State of Domicile or Port of Entry		NJ
Country of Domicile	United States of America					
Incorporated/Organized	05/20/1992			Commenced Business		06/29/1992
Statutory Home Office	40 Wantage Avenue			Branchville, NJ, US 07890		
	(Street and Number)			(City or Town, State, Country and Zip Code)		
Main Administrative Office	40 Wantage Avenue			973-948-3000		
	(Street and Number)			(Area Code) (Telephone Number)		
	Branchville, NJ, US 07890			973-948-3000		
	(City or Town, State, Country and Zip Code)			(Area Code) (Telephone Number)		
Mail Address	40 Wantage Avenue			Branchville, NJ, US 07890		
	(Street and Number or P.O. Box)			(City or Town, State, Country and Zip Code)		
Primary Location of Books and Records	40 Wantage Avenue			973-948-3000		
	(Street and Number)			(Area Code) (Telephone Number)		
	Branchville, NJ, US 07890			973-948-3000		
	(City or Town, State, Country and Zip Code)			(Area Code) (Telephone Number)		
Internet Website Address	www.selective.com					
Statutory Statement Contact	Patricia Behnke			973-948-1260		
	(Name)			(Area Code) (Telephone Number)		
	StatutoryStatementContact@selective.com			855-540-6760		
	(E-mail Address)			(FAX Number)		

OFFICERS

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

OTHER

Nathan Charles Rugge #, EVP	Jeffrey Francis Kamrowski, EVP	Joseph Owen Eppers, EVP
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DIRECTORS OR TRUSTEES

Michael Haran Lanza	John Joseph Marchioni	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.

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

Subscribed and sworn to before me this 15th day of APRIL, 2026
Christine Marie Lawson

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

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



ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	318,088,185		318,088,185	307,565,994
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks				
3. Mortgage loans on real estate:				
3.1 First liens				
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 (\$2,489,144), cash equivalents (\$ 6,892,573) and short-term investments (\$)	9,381,717		9,381,717	7,377,771
6. Contract loans (including \$ premium notes)				
7. Derivatives				
8. Other invested assets				
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)	327,469,902		327,469,902	314,943,765
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	2,744,963		2,744,963	2,618,144
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	14,126,008	637,196	13,488,812	17,976,906
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 1,506,704 earned but unbilled premiums)	40,279,790	262,394	40,017,396	38,709,338
15.3 Accrued retrospective premiums (\$ 18,430) and contracts subject to redetermination (\$)	18,430	1,806	16,624	32,831
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	8,546,625		8,546,625	4,045,093
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	7,409,965	485,544	6,924,421	6,715,562
19. Guaranty funds receivable or on deposit	9,854		9,854	14,315
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				8,180,336
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	5,197,004	2,797,200	2,399,804	2,493,468
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	405,802,541	4,184,140	401,618,401	395,729,758
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	405,802,541	4,184,140	401,618,401	395,729,758
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	1,662,740		1,662,740	1,617,481
2502. Equities and deposits in pools and associations	605,621		605,621	729,226
2503. Other assets	1,713,247	1,581,804	131,443	146,761
2598. Summary of remaining write-ins for Line 25 from overflow page	1,215,396	1,215,396		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	5,197,004	2,797,200	2,399,804	2,493,468

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 18,397,547)	164,147,544	158,600,356
2. Reinsurance payable on paid losses and loss adjustment expenses	7,415,815	5,631,331
3. Loss adjustment expenses	31,663,755	31,002,154
4. Commissions payable, contingent commissions and other similar charges	2,833,351	5,267,121
5. Other expenses (excluding taxes, licenses and fees)	2,626,870	3,320,405
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	906,970	1,217,983
7.1 Current federal and foreign income taxes (including \$ (56,728) on realized capital gains (losses))	1,627,172	694,396
7.2 Net deferred tax liability		
8. Borrowed money \$ 0 and interest thereon \$		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 84,998,324 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)	74,625,021	74,375,642
10. Advance premium	275,670	406,471
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders	242,880	242,972
12. Ceded reinsurance premiums payable (net of ceding commissions)	3,735,152	9,569,690
13. Funds held by company under reinsurance treaties		
14. Amounts withheld or retained by company for account of others	343,622	277,266
15. Remittances and items not allocated		
16. Provision for reinsurance (including \$ 201,551 certified)	205,805	205,805
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates	5,338,833	
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	2,278,168	2,292,043
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	298,266,628	293,103,635
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	298,266,628	293,103,635
29. Aggregate write-ins for special surplus funds		
30. Common capital stock	4,500,000	4,500,000
31. Preferred capital stock		
32. Aggregate write-ins for other than special surplus funds		
33. Surplus notes		
34. Gross paid in and contributed surplus	36,654,873	36,654,873
35. Unassigned funds (surplus)	62,196,900	61,471,251
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)	103,351,773	102,626,124
38. Totals (Page 2, Line 28, Col. 3)	401,618,401	395,729,759
DETAILS OF WRITE-INS		
2501. Other liabilities	1,651,085	1,645,117
2502. Unpresented checks for escheatment	536,068	558,231
2503. Liability for accrued pension benefits	38,658	38,810
2598. Summary of remaining write-ins for Line 25 from overflow page	52,357	49,885
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,278,168	2,292,043
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	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 39,528,215)	43,231,868	43,820,477	176,573,306
1.2 Assumed (written \$ 36,768,553)	36,521,541	34,767,750	143,066,192
1.3 Ceded (written \$ 39,531,523)	43,237,543	43,825,528	176,593,623
1.4 Net (written \$ 36,765,245)	36,515,866	34,762,699	143,045,875
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 21,479,102):			
2.1 Direct	39,846,328	27,900,580	91,217,522
2.2 Assumed	21,038,214	19,312,235	81,133,715
2.3 Ceded	39,852,968	27,908,635	91,228,526
2.4 Net	21,031,574	19,304,180	81,122,711
3. Loss adjustment expenses incurred	3,429,679	3,081,542	13,605,048
4. Other underwriting expenses incurred	11,440,113	11,386,114	45,028,086
5. Aggregate write-ins for underwriting deductions	1,763	5,892	30,508
6. Total underwriting deductions (Lines 2 through 5)	35,903,129	33,777,728	139,786,353
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	612,737	984,971	3,259,522
INVESTMENT INCOME			
9. Net investment income earned	3,623,118	3,036,122	12,940,483
10. Net realized capital gains (losses) less capital gains tax of \$ (56,728)	(213,249)	72,235	(111,452)
11. Net investment gain (loss) (Lines 9 + 10)	3,409,869	3,108,357	12,829,031
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 8,344 amount charged off \$ 67,050)	(58,706)	(79,955)	(272,653)
13. Finance and service charges not included in premiums	74,002	81,809	316,472
14. Aggregate write-ins for miscellaneous income	130,792	71,733	515,883
15. Total other income (Lines 12 through 14)	146,088	73,587	559,702
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	4,168,694	4,166,915	16,648,255
17. Dividends to policyholders	20,988	29,493	109,267
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)	4,147,706	4,137,422	16,538,988
19. Federal and foreign income taxes incurred	989,504	1,092,810	4,260,804
20. Net income (Line 18 minus Line 19)(to Line 22)	3,158,202	3,044,612	12,278,184
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	102,626,124	80,327,196	80,327,196
22. Net income (from Line 20)	3,158,202	3,044,612	12,278,184
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ 2,114	7,956	53,526	(38,795)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	231,624	177,631	743,742
27. Change in nonadmitted assets	(695,762)	(125,799)	(705,306)
28. Change in provision for reinsurance			(157,180)
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		10,000,000	10,000,000
33.2 Transferred to capital (stock dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) home office			
35. Dividends to stockholders	(2,000,000)		
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	23,629	25,593	178,283
38. Change in surplus as regards policyholders (Lines 22 through 37)	725,649	13,175,563	22,298,928
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	103,351,773	93,502,759	102,626,124
DETAILS OF WRITE-INS			
0501. Miscellaneous expense	1,144	3,380	19,341
0502. Commercial Auto Insurance Procedure premium deficiency	619	2,512	11,167
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	1,763	5,892	30,508
1401. Other income	130,792	71,733	515,883
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)	130,792	71,733	515,883
3701. Change in overfunded pension plan asset	23,477	25,517	186,817
3702. Change in pension liability	152	76	(8,534)
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page			
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	23,629	25,593	178,283

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	34,023,472	33,182,974	141,625,670
2. Net investment income	3,356,949	2,956,456	12,012,245
3. Miscellaneous income	394,755	439,178	832,807
4. Total (Lines 1 to 3)	37,775,176	36,578,608	154,470,722
5. Benefit and loss related payments	18,201,434	16,512,216	57,333,502
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	18,069,242	16,531,163	54,205,976
8. Dividends paid to policyholders	21,080	38,832	138,822
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)		(85,363)	4,135,265
10. Total (Lines 5 through 9)	36,291,756	32,996,848	115,813,565
11. Net cash from operations (Line 4 minus Line 10)	1,483,420	3,581,760	38,657,157
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	18,457,827	14,934,166	55,833,081
12.2 Stocks			
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(200)	(279)
12.7 Miscellaneous proceeds		4,577,402	30
12.8 Total investment proceeds (Lines 12.1 to 12.7)	18,457,827	19,511,368	55,832,832
13. Cost of investments acquired (long-term only):			
13.1 Bonds	29,100,535	32,182,364	98,869,526
13.2 Stocks			
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications	70		
13.7 Total investments acquired (Lines 13.1 to 13.6)	29,100,605	32,182,364	98,869,526
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)	(10,642,778)	(12,670,996)	(43,036,694)
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		10,000,000	10,000,000
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	2,000,000		
16.6 Other cash provided (applied)	13,163,304	5,507,719	(4,513,049)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	11,163,304	15,507,719	5,486,951
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) .	2,003,946	6,418,483	1,107,414
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	7,377,771	6,270,357	6,270,357
19.2 End of period (Line 18 plus Line 19.1)	9,381,717	12,688,840	7,377,771

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

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STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

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 England (the “Company”) are presented on the basis of accounting practices prescribed or permitted by the State of New Jersey Department of Banking and Insurance (the “Department”).

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

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

	SSAP #	F/S Page	F/S Line #	3/31/2026	12/31/2025
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 3,158,202	\$ 12,278,184
(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	<u>\$ 3,158,202</u>	<u>\$ 12,278,184</u>
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 103,351,773	\$ 102,626,124
(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	<u>\$ 103,351,773</u>	<u>\$ 102,626,124</u>

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
The Company does not own any mortgage loans.

B. Debt Restructuring
The Company did not restructure any debt.

C. Reverse Mortgages
The Company did not invest in reverse mortgage loans.

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

NOTES TO FINANCIAL STATEMENTS

D. Asset-Backed Securities

- (1) Asset-backed securities are adjusted for the effects of changes in prepayment assumptions, which are obtained through the Company's third party investment accounting administrators from nationally recognized outside sources.
- (2) The Company did not recognize other-than-temporary impairment ("OTTI") charges for asset-backed securities in 2026 as a result of: (i) the intent to sell; or (ii) the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis.
- (3) The Company did not hold any asset-backed securities for which OTTI charges were recognized in 2026 due to the present value of expected cash flows being less than amortized cost.
- (4) securities for which OTTI charges have not been recognized in earnings as a realized loss, (including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains) and the related aggregate fair value, at March 31, 2026 and December 31, 2025:

March 31, 2026

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	\$ (111,069)
2. 12 Months or Longer	\$ (2,983,568)
b) The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	\$ 17,803,332
2. 12 Months or Longer	\$ 40,271,276

December 31, 2025

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	\$ (71,182)
2. 12 Months or Longer	\$ (2,907,238)
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	\$ 8,419,292
2. 12 Months or Longer	\$ 43,596,709

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not invest in repurchase agreements that are accounted for as secured borrowing.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

REPURCHASE TRANSACTION – CASH PROVIDER – OVERVIEW OF SECURED BORROWING TRANSACTIONS

- (2) Type of Repo Trades Used

- a. Bilateral (YES/NO)
- b. Tri-Party (YES/NO)

FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
Yes			
No			

- (3) Original (Flow) & Residual Maturity

a. Maximum Amount

1. Open – No Maturity
2. Overnight
3. 2 Days to 1 Week
4. > 1 Week to 1 Month
5. > 1 Month to 3 Months
6. > 3 Months to 1 Year
7. > 1 Year

FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
\$ -	\$ -	\$ -	\$ -
\$ 10,700,000		\$ -	\$ -
\$ -	\$ -	\$ -	\$ -
\$ -	\$ -	\$ -	\$ -
\$ -	\$ -	\$ -	\$ -
\$ -	\$ -	\$ -	\$ -
\$ -	\$ -	\$ -	\$ -
b. Ending Balance			
1. Open – No Maturity			
2. Overnight			
3. 2 Days to 1 Week			
4. > 1 Week to 1 Month			
5. > 1 Month to 3 Months			
6. > 3 Months to 1 Year			
7. > 1 Year			

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

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

- a. Maximum Amount
- b. Ending Balance

FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
\$ 10,943,669	\$ -	\$ -	\$ -
\$ -	\$ -	\$ -	\$ -

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

NOTES TO FINANCIAL STATEMENTS

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

ENDING BALANCE

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

ENDING BALANCE

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

(7) Collateral Provided – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	\$ 10,700,000	\$ -	\$ -	\$ -
2. Securities (FV)	\$ -	\$ -	\$ -	\$ -
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b. Ending Balance				
1. Cash	\$ -	\$ -	\$ -	\$ -
2. Securities (FV)	\$ -	\$ -	\$ -	\$ -
3. Securities (BACV)	\$ -	\$ -	\$ -	\$ -
4. Nonadmitted Subset (BACV)	\$ -	\$ -	\$ -	\$ -

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

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

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	\$ 10,700,000	\$ -	\$ -	\$ -
2. Securities (FV)	\$ -	\$ -	\$ -	\$ -
b. Ending Balance				
1. Cash	\$ -	\$ -	\$ -	\$ -
2. Securities (FV)	\$ -	\$ -	\$ -	\$ -

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

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

- H. Repurchase Agreements Transactions Accounted for as a Sale
The Company did not enter into any repurchase agreements that are accounted for as a sale.
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
The Company did not enter into any in 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 Securities.

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
b. Collateral held under security lending agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
c. Subject to repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
d. Subject to reverse repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
e. Subject to dollar repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
f. Subject to dollar reverse repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
g. Placed under option contracts	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
i. FHLB capital stock	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
j. On deposit with states	\$ 631,029	\$ -	\$ -	\$ -	\$ 631,029	\$ 633,401	\$ (2,372)
k. On deposit with other regulatory bodies	\$ 488,528	\$ -	\$ -	\$ -	\$ 488,528	\$ 487,971	\$ 557
l. Pledged collateral to FHLB (including assets backing funding agreements)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
m. Pledged as collateral not captured in other categories	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
n. Other restricted assets	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
o. Collateral assets received and on balance sheet	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
p. Assets held under modco reinsurance agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
q. Assets held under funds withheld reinsurance agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
r. Total restricted assets (Sum of a through q)	\$ 1,119,557	\$ -	\$ -	\$ -	\$ 1,119,557	\$ 1,121,372	\$ (1,815)

(a) Subset of Column 1

(b) Subset of Column 3

Restricted Asset Category	Current Year						
	8	9	Percentage		12	13	14
			10 Gross (Admitted & Non- admitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)			
Total Non- admitted Restricted	Total Admitted Restricted (5 minus 8)			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	\$ -	\$ -	0.000%	0.000%			26.27
j. On deposit with states	\$ -	\$ 631,029	0.156%	0.157%			26.28
k. On deposit with other regulatory bodies	\$ -	\$ 488,528	0.120%	0.122%			26.29
l. Pledged collateral to FHLB (including assets backing funding agreements)	\$ -	\$ -	0.000%	0.000%			26.31
m. Pledged as collateral not captured in other categories	\$ -	\$ -	0.000%	0.000%			26.30
n. Other restricted assets	\$ -	\$ -	0.000%	0.000%			26.32
o. Collateral assets received and on balance sheet	\$ -	\$ -	0.000%	0.000%	XXX	XXX	XXX
p. Assets held under modco reinsurance agreements	\$ -	\$ -	0.000%	0.000%	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements	\$ -	\$ -	0.000%	0.000%	XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	\$ -	\$ 1,119,557	0.276%	0.279%	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

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

NOTES TO FINANCIAL STATEMENTS

4. Collateral Received and Assets Held under Modco/Funds Withheld (FWH) Reinsurance Agreements Reflected as Assets Within the Reporting Entity's Financial Statements
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 has no short sales.
- Q. Investment Income Associated with Prepayment Penalty and Acceleration Fees
The Company has no investment income with Prepayment Penalty and Acceleration Fees received as of March 31,2026.
- 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.
- 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.

NOTE 7 Investment Income

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

- C. The gross, nonadmitted and admitted amounts for interest income due and accrued.
No significant change
- D. The aggregate deferred interest.
None
- E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance.
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 \$2,000,000 and \$0 to SIGI for the three months ended March 31, 2026 and March 31, 2025, respectively. See Note 13(d) for further details.

The Company did not have any transactions for which the method of establishing those terms were different in a preceding period.
- C. Transactions with related party who are not reported on Schedule Y
On March 27, 2026, The Vanguard Group, Inc. filed a Schedule 13G/A with the SEC indicating that it holds no interest in the Parent's common shares. The filing indicated that due to an internal alignment, The Vanguard Group, Inc. will report beneficial interests on a disaggregated basis from its subsidiaries or business units. On April 29, 2026, Vanguard Portfolio Management ("VPM") filed a Schedule 13G reporting that it held 5.87% of the Parent's common shares as of March 31, 2026. On April 30, 2026, Vanguard Capital Management ("VCM") filed a Schedule 13G reporting that it held 5.24% of the Parent's common shares as of March 31, 2026. As the holdings reported in both of these filings are below the related party disclosure threshold, no additional information is provided, and neither VPM nor VCM are considered related parties for purposes of this disclosure.
- D. The Company reported amounts receivable from parent, subsidiaries and affiliates as of March 31, 2026 and December 31, 2025 as follows:

	March 31 2026	December 31, 2025
SICA	-	8,180,336

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

	March 31, 2026	December 31, 2025
SICA	5,338,833	-

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

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

NOTES TO FINANCIAL STATEMENTS

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

NOTE 11 Debt
The Company has no debt.

- B. FHLB (Federal Home Loan Bank) Agreements
(1) The Company is not a member of a Federal Home Loan Bank.
- C. Unused commitments and lines of credit for financing arrangements:
The following describes all unused commitments as of March 31, 2026. The Company's statutory borrowing capacity, as defined under relevant corporate and regulatory requirements, is further constrained by the financial covenants and obligations set forth in its loan agreements and other agreements. Under these requirements, the maximum the Company could borrow at any time is \$39,572,976.
- (1) In 2006, the Company entered into an intercompany revolving demand loan agreement with Selective Insurance Company of America ("SICA"), that allows the Company to borrow from SICA. Borrowings under the agreement are limited to 5% of SICA's admitted assets as of the preceding year-end, and the Company's borrowing capacity is limited to 10% of its admitted assets as of the preceding year-end. Borrowings are payable on demand, and the borrowing interest rate is determined by the "Federal Funds Effective Rate" published by the Wall Street Journal. As of March 31, 2026, The Company's borrowing capacity under this agreement was \$39,572,976.

	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)	\$ 39,572,976	\$ -	\$ 39,572,976	\$ -
3. Total	\$ 39,572,976	\$ -	\$ 39,572,976	\$ -

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	\$ 110,867	\$ 119,197
c. Expected return on plan assets	\$ (173,479)	\$ (160,169)
d. Transition asset or obligation	\$ -	\$ -
e. Gains and losses	\$ 23,477	\$ 25,517
f. Prior service cost or credit	\$ -	\$ -
g. Gain or loss recognized due to a settlement or curtailment	\$ -	\$ -
h. Total net periodic benefit cost	\$ (39,135)	\$ (15,455)

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

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

- B. Investment policies and strategies:
No change
- C. The fair value of each class of plan assets
No change
- D. Basis used to determine the overall expected long-term rate-of-return-on-assets assumption:
No change
- E. Defined Contribution Plan
No significant change
- F. Multiemployer Plans
None
- G. Consolidated/Holding Company Plans
None

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

NOTES TO FINANCIAL STATEMENTS

H. Postemployment Benefits and Compensated Absences
None

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

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

- A. Shares authorized, issued, and outstanding:
No change
- B. Dividend rate, liquidation value and redemption schedule of preferred stock issues:
None
- C. Changes in dividend restrictions, if any, and an indication if the dividends are cumulative:
No change
- D. The Company paid ordinary dividends as follows:

	<u>2026</u>	<u>2025</u>
March	2,000,000	-

- E. Restrictions on the portion of the reporting entity's profits that may be paid as ordinary dividends to stockholders:
None
- F. Restrictions placed on the unassigned funds (surplus):
None
- G. The total amount of advances to surplus not repaid for mutual reciprocals, and similarly organized entities:
None
- H. Amount of stock held by the Company for special purposes:
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 \$ (113,193)
- 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:
None
- B. Assessments
No significant change
- C. Gain Contingencies
None
- D. Claims related extra contractual obligations and bad faith losses stemming from lawsuits
None
- E. Product Warranties
None
- F. Joint and Several Liabilities
None
- G. All Other Contingencies
No significant change

NOTE 15 Leases
No significant change

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

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

- A. Transfers of Receivables Reported as Sales
The Company had no transfer of receivables.
- B. Transfer and Servicing of Financial Assets
The Company had no transfers of financial assets.
- C. Wash Sales
The Company had no wash sales.

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

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

NOTES TO FINANCIAL STATEMENTS

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

NOTE 20 Fair Value Measurements
A.

(1) Fair Value Measurements at Reporting Date
March 31, 2026

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Asset-Backed Securities	\$ -	\$ 1,441,370	\$ -	\$ -	\$ 1,441,370
Cash Equivalents	\$ 6,892,573	\$ -	\$ -	\$ -	\$ 6,892,573
Total assets at fair value/NAV	\$ 6,892,573	\$ 1,441,370	\$ -	\$ -	\$ 8,333,943

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

December 31, 2025

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Issuer Credit Obligations	\$ -	\$ 179,047	\$ -	\$ -	\$ 179,047
Bonds: Asset-Backed Securities	\$ -	\$ 1,468,018	\$ -	\$ -	\$ 1,468,018
Cash Equivalents	\$ 5,673,985	\$ -	\$ -	\$ -	\$ 5,673,985
Total assets at fair value/NAV	\$ 5,673,985	\$ 1,647,065	\$ -	\$ -	\$ 7,321,050

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
There were no securities measured and reported using Level 3 inputs at March 31, 2026 and December 31, 2025.

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

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

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

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

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.
March 31, 2026

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds: Issuer Credit Obligations	\$ 175,470,448	\$ 176,890,474	\$ 1,535,516	\$ 173,934,932	\$ -	\$ -	\$ -
Bonds: Asset-Backed Securities	\$ 139,397,099	\$ 141,197,711	\$ -	\$ 139,397,099	\$ -	\$ -	\$ -
Cash Equivalents	\$ 6,892,573	\$ 6,892,573	\$ 6,892,573	\$ -	\$ -	\$ -	\$ -

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	\$ 159,319,662	\$ 158,470,770	\$ 1,542,556	\$ 157,777,106	\$ -	\$ -	\$ -
Bonds: Asset-Backed Securities	\$ 148,149,222	\$ 149,095,224	\$ -	\$ 148,149,222	\$ -	\$ -	\$ -
Cash Equivalents	\$ 5,673,985	\$ 5,673,985	\$ 5,673,985	\$ -	\$ -	\$ -	\$ -

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 March 31, 2026 and December 31, 2025.

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

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

NOTES TO FINANCIAL STATEMENTS

NOTE 21 Other Items

- A. Unusual or Infrequent Items
None
- B. Troubled Debt Restructuring: Debtors
None
- C. Other Disclosures
None
- D. Business Interruption Insurance Recoveries
None
- E. State Transferable and Non-transferable Tax Credits
No significant change
- F. Subprime Mortgage Related Risk Exposure
No significant change
- G. Insurance-Linked Securities (ILS) Contracts
No change in the per occurrence excess of loss indemnity reinsurance agreement with High Point Re Ltd.
- H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy
No significant change

NOTE 22 Events Subsequent

- None

NOTE 23 Reinsurance

- A. Unsecured Reinsurance Recoverables
No significant change in the reinsurers that have unsecured balances greater than 3% of surplus.
- B. Reinsurance Recoverable in Dispute
The Company did not have any reinsurance recoverable items in dispute.
- C. Reinsurance Assumed and Ceded
No significant change in assumed and ceded additional or return commission.
- D. Uncollectible Reinsurance
The Company did not write off any reinsurance balances due in the current reporting period.
- E. Commutation of Reinsurance Reflected in Income and Expenses.
The Company did not enter into any commutations during the current reporting period.
- F. Retroactive Reinsurance
None
- G. Reinsurance Accounted for as a Deposit
The Company did not have any agreements that have been accounted for as deposits during the current reporting period.
- H. Disclosures for the Transfer of Property and Casualty Run-off Agreements
The Company did not enter into any agreements to receive P&C Run-off Accounting Treatment.
- I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation
The Company did not cede to any certified reinsurer whose rating was downgraded during the current reporting period.
- J. Reinsurance Agreements Qualifying for Reinsurer Aggregation
The Company did not have any reinsurance agreements which qualify for reinsurer aggregation.
- K. Reinsurance Credit
The Company did not have any reinsurance contracts covering health business.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

- A. Method used by the reporting entity to estimate accrued retrospective premium adjustments:
No change
- B. Policy of recording accrued retrospective premiums:
No change
- C. Amount of net premiums written that are subject to retrospective rating features and the corresponding percentage to total net premiums written:
No significant change
- D. Medical loss ratio rebates required pursuant to the Public Health Service Act.
None

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

NOTES TO FINANCIAL STATEMENTS

- 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 \$189.6 million. As of March 31, 2026, \$14.9 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 \$174.2 million. Therefore, there has been \$0.5 million of favorable prior-year development from December 2025 to March 2026 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on property lines of business. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. The Company does not write a significant amount of business related to retrospectively rated policies.

NOTE 26 Intercompany Pooling Arrangements

- A. Change in lead entity and all affiliated entities participating in the intercompany pool and their respective percentage shares of pooled business
No change
- B. Description of the lines and types of business subject to the pooling agreement
No change
- C. Description of cessions to non-affiliated reinsurers of business subject to the pooling agreement
No change
- D. Identification of all pool members that are parties to reinsurance agreements with non-affiliated reinsurers
No change
- E. Explanation of any discrepancies between entries regarding pooled business on assumed and ceded reinsurance schedules
None
- F. Description of intercompany sharing, if other than in accordance with the pool participation percentage, of the Provision for Reinsurance and the write-off of uncollectible reinsurance
None
- G. Amounts due to/from the lead entity and all affiliated entities participating in the intercompany pool
No significant change

NOTE 27 Structured Settlements

No significant change

NOTE 28 Health Care Receivables

None

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

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

NOTES TO FINANCIAL STATEMENTS

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

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

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 ☒ No ☐
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes ☒ 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 ☒
- 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?

If yes, complete Schedule Y, Parts 1 and 1A.

Yes ☒ No ☐
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes ☐ No ☒
- 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 ☒ 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 ☒
- 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	2	3
Name of Entity	NAIC Company Code	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?

If yes, attach an explanation.

Yes ☐ No ☐ N/A ☒
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2022
- 6.2

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

12/31/2022
- 6.3

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

04/26/2024
- 6.4

By what department or departments?
State of New Jersey Department of Banking and Insurance
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes ☐ No ☐ N/A ☒
- 6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes ☐ No ☐ N/A ☒
- 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 ☒
- 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 ☒
- 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 ☒
- 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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	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?
(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.

Yes [X] No []

9.11

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

9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]

9.21

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

9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]

9.31

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

FINANCIAL

10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [] No [X]

10.2

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

INVESTMENT

11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [] No [X]

11.2

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

12.

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

13.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [] No [X]

13.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	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.

\$

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

GENERAL INTERROGATORIES

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

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

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

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

- 16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [] No [X]
- 16.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Selective Insurance Company of America – Joint Investment Operations Agreement	I.....

- 16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [] No [] N/A [X]
- 16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No [] N/A [X]

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

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

- 17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []
- 17.2 If no, list exceptions:
.....
18. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

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

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

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

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

]

7.3

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?
If yes, attach an explanation.
.....

Yes [] No [X] N/A []
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?
If yes, attach an explanation.
.....

Yes [] No [X]
- 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	2	3	4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	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 []

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

[illegible]

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

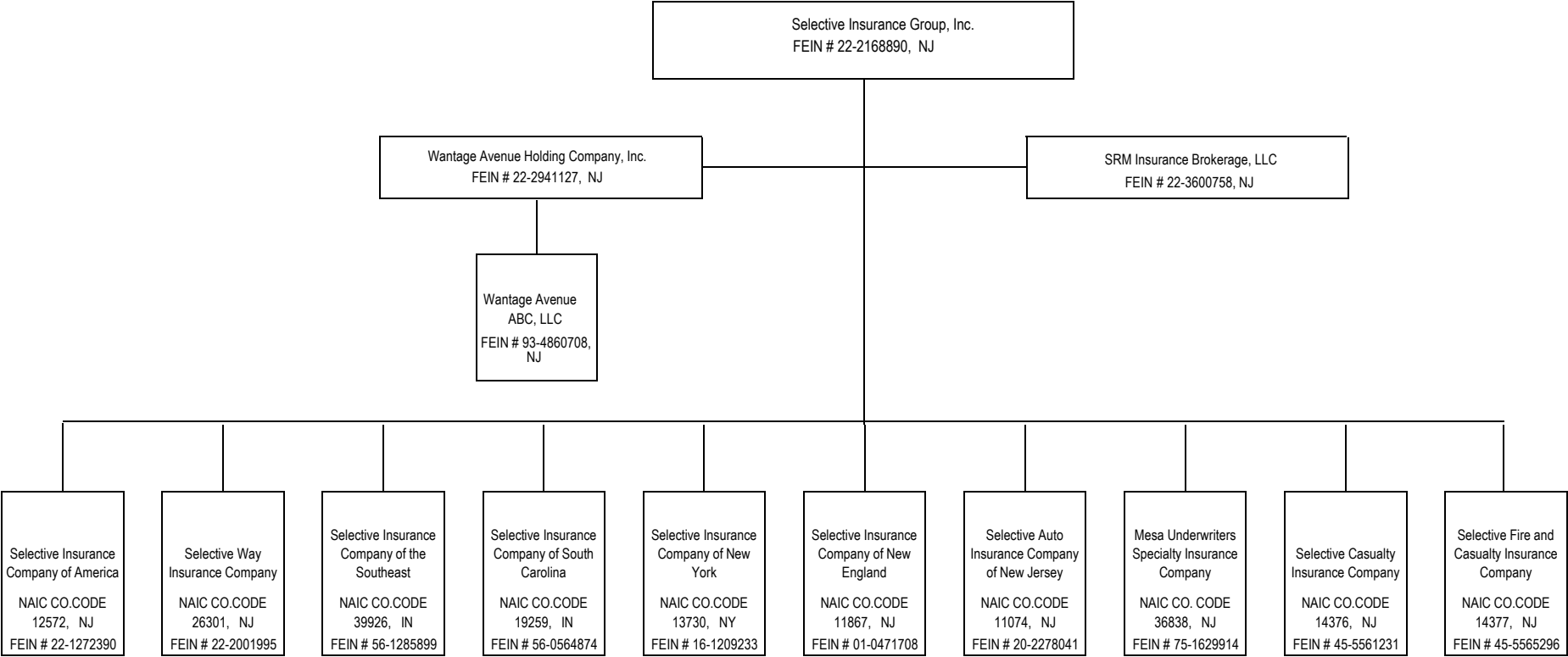
Current Year to Date - Allocated by States and Territories							
States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama	AL	N					
2. Alaska	AK	N					
3. Arizona	AZ	N					
4. Arkansas	AR	N					
5. California	CA	N					
6. Colorado	CO	N					
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	N					
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					
21. Maryland	MD	N					
22. Massachusetts	MA	N					
23. Michigan	MI	N					
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	L	413,912	344,673		156,140	138,900
31. New Jersey	NJ	L	39,114,303	41,291,881	18,311,739	176,305,782	145,773,741
32. New Mexico	NM	N					
33. New York	NY	N					
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	N					
40. Rhode Island	RI	N					
41. South Carolina	SC	N					
42. South Dakota	SD	N					
43. Tennessee	TN	N					
44. Texas	TX	N					
45. Utah	UT	N					
46. Vermont	VT	N					
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	39,528,215	41,636,554	18,311,739	18,385,549	176,461,922	145,912,641
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.....	3	4. Q - Qualified - Qualified or accredited reinsurer.....	1
2. R - Registered - Non-domiciled RRGs.....		5. D - Domestic Surplus Lines Insurer (DSLII) - Reporting entities authorized to write surplus lines in the state of domicile.....	
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI).....		6. N - None of the above - Not allowed to write business in the state.....	53

SCHEDULE Y

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

Asterisk	Explanation
.....	None

PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	Prior Year to Date Direct Loss Percentage
1.	Fire	1,851,740	12,761,216	689.1	(29.0)
2.1	Allied Lines	2,030,004	5,173,036	254.8	22.7
2.2	Multiple peril crop				
2.3	Federal flood	14,948,660	47,610	0.3	13.4
2.4	Private crop				
2.5	Private flood				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril				
5.1	Commercial multiple peril (non-liability portion)	2,807,564	4,891,501	174.2	37.2
5.2	Commercial multiple peril (liability portion)	1,102,677	1,738,295	157.6	140.1
6.	Mortgage guaranty				
8.	Ocean marine				
9.1	Inland marine	683,122	59,523	8.7	53.2
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	1,230,278	1,579,907	128.4	58.0
17.1	Other liability - occurrence	9,822,797	5,339,133	54.4	102.8
17.2	Other liability - claims-made	206,173	101,361	49.2	115.2
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	1,467,551	556,975	38.0	60.8
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)	65,226	(49,124)	(75.3)	247.9
19.4	Other commercial auto liability	4,987,170	6,848,809	137.3	161.8
21.1	Private passenger auto physical damage				
21.2	Commercial auto physical damage	1,502,435	733,878	48.8	44.8
22.	Aircraft (all perils)				
23.	Fidelity	106,187	(25,908)	(24.4)	107.4
24.	Surety				
26.	Burglary and theft	5,207			
27.	Boiler and machinery	415,077	90,116	21.7	3.0
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	43,231,868	39,846,328	92.2	63.7
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	1,563,922	1,563,922	1,732,794
2.1	Allied Lines	2,006,546	2,006,546	2,000,254
2.2	Multiple peril crop			
2.3	Federal flood	14,976,082	14,976,082	13,330,549
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril			
5.1	Commercial multiple peril (non-liability portion)	2,627,044	2,627,044	2,640,859
5.2	Commercial multiple peril (liability portion)	1,007,560	1,007,560	988,393
6.	Mortgage guaranty			
8.	Ocean marine			
9.1	Inland marine	478,209	478,209	669,916
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	600,623	600,623	451,589
17.1	Other liability - occurrence	8,812,171	8,812,171	10,115,146
17.2	Other liability - claims-made	199,300	199,300	228,121
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	1,079,571	1,079,571	1,673,507
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)	31,508	31,508	45,500
19.4	Other commercial auto liability	4,547,054	4,547,054	5,652,877
21.1	Private passenger auto physical damage			
21.2	Commercial auto physical damage	1,140,209	1,140,209	1,610,760
22.	Aircraft (all perils)			
23.	Fidelity	99,680	99,680	110,865
24.	Surety			
26.	Burglary and theft	6,219	6,219	6,579
27.	Boiler and machinery	352,517	352,517	378,845
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	39,528,215	39,528,215	41,636,554
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)			

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

PART 3 (\$000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13	
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2026 Loss and LAE Payments on Claims Reported as of Prior Year-End	2026 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2026 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)	
1. 2023 + Prior	26,854	55,383	82,237	6,048	141	6,189	24,038	373	51,760	76,171	3,232	(3,109)	123	
2. 2024	9,648	32,145	41,793	2,376	109	2,485	9,564	259	29,476	39,299	2,292	(2,301)	(9)	
3. Subtotals 2024 + Prior	36,502	87,528	124,030	8,424	250	8,674	33,602	632	81,236	115,470	5,524	(5,410)	114	
4. 2025	10,218	55,355	65,573	5,517	722	6,239	9,458	1,064	48,230	58,752	4,757	(5,339)	(582)	
5. Subtotals 2025 + Prior	46,720	142,883	189,603	13,941	972	14,913	43,060	1,696	129,466	174,222	10,281	(10,749)	(468)	
6. 2026	XXX	XXX	XXX	XXX	3,339	3,339	XXX	3,513	18,077	21,590	XXX	XXX	XXX	
7. Totals	46,720	142,883	189,603	13,941	4,311	18,252	43,060	5,209	147,543	195,812	10,281	(10,749)	(468)	
8. Prior year-end surplus as regards policyholders	102,626											Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
												1. 22.0	2. (7.5)	3. (0.2)
												Col. 13, Line 7 As a % of Col. 1 Line 8 4. (0.5)		

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

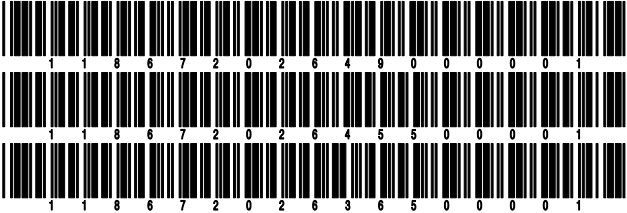
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state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

Explanations:

1.
2.
3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Supplement A to Schedule T [Document Identifier 455]
3. Medicare Part D Coverage Supplement [Document Identifier 365]



STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4 December 31 Prior Year Net Admitted Assets
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504.	Prepaid pension cost	4,207,002	4,207,002		
2505.	Overfunded pension plan asset	(2,991,606)	(2,991,606)		
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,215,396	1,215,396		

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Liability for accrued PRL benefits	(257)	(257)
2505.	Return retrospective premium	23,247	21,394
2506.	Commercial Auto Insurance Procedure premium deficiency reserve	29,367	28,748
2597.	Summary of remaining write-ins for Line 25 from overflow page	52,357	49,885

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	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)		

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, 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. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase/(decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and mortgage interest paid 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)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	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. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase/(decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
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		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	307,565,994	264,233,023
2. Cost of bonds and stocks acquired	29,100,535	98,869,526
3. Accrual of discount	292,661	1,078,636
4. Unrealized valuation increase/(decrease)	10,110	(49,136)
5. Total gain (loss) on disposals	(269,977)	(202,449)
6. Deduct consideration for bonds and stocks disposed of	18,457,827	55,833,081
7. Deduct amortization of premium	153,311	530,525
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)	318,088,184	307,565,994
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	318,088,184	307,565,994

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

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)	113,158,939	124,122,550	110,560,848	4,188,572	130,909,212			113,158,939
2. NAIC 2 (a)	45,132,785	8,077,445	3,264,084	(4,146,083)	45,800,063			45,132,785
3. NAIC 3 (a)	179,047			2,152	181,199			179,047
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total ICO	158,470,770	132,199,995	113,824,932	44,641	176,890,474			158,470,770
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	147,549,774		7,907,361	99,578	139,741,990			147,549,774
9. NAIC 2								
10. NAIC 3								
11. NAIC 4	145,889		26,061	350	120,177			145,889
12. NAIC 5	1,399,561		69,449	5,431	1,335,543			1,399,561
13. NAIC 6								
14. Total ABS	149,095,224		8,002,872	105,359	141,197,711			149,095,224
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	307,565,994	132,199,995	121,827,804	150,000	318,088,185			307,565,994

(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	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	5,673,985	3,990,836
2. Cost of cash equivalents acquired	112,332,872	877,580,317
3. Accrual of discount	540	1,633
4. Unrealized valuation increase/(decrease)	(41)	30
5. Total gain (loss) on disposals		(279)
6. Deduct consideration received on disposals	111,114,783	875,898,552
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)	6,892,573	5,673,985
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	6,892,573	5,673,985

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
57582R-MY-9	MASSACHUSETTS COMMONWEALTH	02/03/2026	JPMORGAN CHASE BANK/RBS SECURITIES		2,016,470	2,000,000	34,167	1.B FE
0049999999	Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)				2,016,470	2,000,000	34,167	XXX
09182T-GM-3	BLACK BELT ENERGY GAS DIST ALA GAS PROJ	01/06/2026	RBC CAPITAL MARKETS, LLC		2,122,980	2,000,000	3,889	1.F FE
13013J-HK-5	CALIFORNIA CMNTY CHOICE FING AUTH CLEAN	01/16/2026	MORGAN STANLEY & CO. LLC		1,397,474	1,300,000		1.E FE
560354-AE-2	MAIN STR ENERGY INC GA ENERGY PROJ REV	01/08/2026	BOFA SECURITIES, INC		1,229,845	1,150,000	2,556	1.G FE
0059999999	Subtotal - issuer credit obligations - municipal bonds - special revenue				4,750,299	4,450,000	6,444	XXX
02771D-2E-3	AMERICAN NATIONAL GLOBAL FUNDING	01/15/2026	JP MORGAN SECURITIES LLC		499,780	500,000		1.F FE
031162-DS-6	AMGEN INC	02/18/2026	BOFA SECURITIES, INC		2,038,940	2,000,000	51,956	2.A FE
207597-EL-5	CONNECTICUT LIGHT AND POWER CO	02/18/2026	CITIGROUP GLOBAL MARKETS INC.		3,270,240	4,000,000	61,333	1.F FE
36143L-2T-1	GA GLOBAL FUNDING TRUST	02/18/2026	MORGAN STANLEY & CO. LLC		2,057,120	2,000,000	42,167	1.F FE
53944Y-BJ-1	LLOYDS BANKING GROUP PLC	02/18/2026	HSBC SECURITIES (USA), INC.		3,052,530	3,000,000	4,251	1.G FE
571676-BB-0	MARS INC	02/18/2026	DEUTSCHE BANK SECURITIES, INC.		4,093,200	4,000,000	67,800	1.F FE
58013M-FA-7	MCDONALD'S CORP	02/18/2026	MORGAN STANLEY & CO. LLC		1,854,500	2,000,000	18,958	2.A FE
61748U-AT-9	MORGAN STANLEY	03/11/2026	CITIGROUP GLOBAL MARKETS INC.		1,283,451	1,300,000	7,328	1.E FE
695114-DQ-8	PACIFIC CORP	03/23/2026	JP MORGAN SECURITIES LLC		498,620	500,000		1.G FE
873923-AG-1	TAKEOFF MERGER SUB INC	03/10/2026	SMBC NIKKO SECURITIES AMERICA, INC.		3,685,385	3,700,000		1.G FE
0089999999	Subtotal - issuer credit obligations - corporate bonds (unaffiliated)				22,333,766	23,000,000	253,793	XXX
0489999999	Total - issuer credit obligations (unaffiliated)				29,100,535	29,450,000	294,404	XXX
0499999999	Total - issuer credit obligations (affiliated)							XXX
0509999997	Total - issuer credit obligations - Part 3				29,100,535	29,450,000	294,404	XXX
0509999998	Total - issuer credit obligations - Part 5				XXX	XXX	XXX	XXX
0509999999	Total - issuer credit obligations				29,100,535	29,450,000	294,404	XXX
1889999999	Total - asset-backed securities (unaffiliated)							XXX
1899999999	Total - asset-backed securities (affiliated)							XXX
1909999997	Total - asset-backed securities - Part 3							XXX
1909999998	Total - asset-backed securities - Part 5				XXX	XXX	XXX	XXX
1909999999	Total - asset-backed securities							XXX
2009999999	Total - issuer credit obligations and asset-backed securities				29,100,535	29,450,000	294,404	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
5989999997	Total - common stocks - Part 3					XXX		XXX
5989999998	Total - common stocks - Part 5				XXX	XXX	XXX	XXX
5989999999	Total - common stocks					XXX		XXX
5999999999	Total - preferred and common stocks					XXX		XXX
6009999999	- Totals				29,100,535	XXX	294,404	XXX

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	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 Recogn- ized	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
..05922K-E5-4	BALTIMORE MD PROJ REV	02/11/2026	MORGAN STANLEY & CO. LLC		1,957,800	2,000,000	2,219,420	2,084,232		(2,680)		(2,680)		2,081,552		(123,752)	(123,752)	49,111	07/01/2044	1.6 FE
..13013J-HK-5	CALIFORNIA CMNTY CHOICE FING AUTH CLEAN	03/11/2026	MORGAN STANLEY & CO. LLC		1,413,815	1,300,000	1,397,474			(961)		(961)		1,396,513		17,302	17,302	8,125	04/01/2056	1.E FE
..560354-AE-2	MAIN STR ENERGY INC GA ENERGY PROJ REV	02/18/2026	JP MORGAN SECURITIES LLC		1,255,536	1,150,000	1,229,845			(993)		(993)		1,228,852		26,684	26,684	8,944	12/01/2033	1.6 FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					4,627,151	4,450,000	4,846,739	2,084,232		(4,634)		(4,634)		4,706,916		(79,765)	(79,765)	66,181	XXX	XXX
..097023-DB-8	BOEING CO	02/18/2026	MORGAN STANLEY & CO. LLC		3,159,488	3,200,000	3,431,968	3,268,793		(4,709)		(4,709)		3,264,084		(104,596)	(104,596)	57,200	02/01/2028	2.C FE
..59524Q-AA-3	MID-ATLANTIC INTERSTATE TRANSMISSION LLC	01/08/2026	JANE STREET EXECUTION SERVICES LLC		1,101,452	1,100,000	1,084,163	1,089,736		.91		.91		1,089,828		11,624	11,624	6,765	05/15/2028	1.F FE
..842434-CU-4	SOUTHERN CALIFORNIA GAS CO	02/18/2026	SIMBC NIKKO SECURITIES AMERICA, INC.		1,515,312	1,600,000	1,627,536	1,612,986		(433)		(433)		1,612,552		(97,240)	(97,240)	22,440	02/01/2030	1.D FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					5,776,252	5,900,000	6,143,667	5,971,515		(5,051)		(5,051)		5,966,464		(190,212)	(190,212)	86,405	XXX	XXX
..90932W-AA-1	UNITED AIRLINES INC - ABS	02/15/2026	Paydown		51,552	51,552	51,552	51,552						51,552				1,405	08/15/2038	1.C FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					51,552	51,552	51,552	51,552						51,552				1,405	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					10,454,955	10,401,552	11,041,957	8,107,299		(9,685)		(9,685)		10,724,932		(269,978)	(269,978)	153,990	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					10,454,955	10,401,552	11,041,957	8,107,299		(9,685)		(9,685)		10,724,932		(269,978)	(269,978)	153,990	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					10,454,955	10,401,552	11,041,957	8,107,299		(9,685)		(9,685)		10,724,932		(269,978)	(269,978)	153,990	XXX	XXX
..83162C-SE-4	SBAP 2008-20L A - ABS	01/01/2026	Paydown																12/01/2028	1.A
..83162C-SK-0	SBAP 2009-20C A - ABS	03/01/2026	Paydown		21,629	21,629	21,629	21,626		3		3		21,629				504	03/01/2029	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					21,629	21,629	21,629	21,626		3		3		21,629				504	XXX	XXX
..3128M9-GP-1	FH G07106 - RMBS	03/01/2026	Paydown		1,741	1,741	1,749	1,748		(8)		(8)		1,741				11	08/01/2042	1.A
..3128MJ-2S-8	FH G08784 - RMBS	03/01/2026	Paydown		15,326	15,326	15,151	15,041		285		285		15,326				85	10/01/2047	1.A
..3128MJ-4W-7	FH G08836 - RMBS	03/01/2026	Paydown		4,344	4,344	4,443	4,633		(288)		(288)		4,344				28	09/01/2048	1.A
..3128MJ-5B-2	FH G08841 - RMBS	03/01/2026	Paydown		22,192	22,192	21,815	21,334		858		858		22,192				104	10/01/2048	1.A
..3128MJ-5C-0	FH G08842 - RMBS	03/01/2026	Paydown		6,307	6,307	6,289	6,275		.32		.32		6,307				37	10/01/2048	1.A
..3128MJ-5H-9	FH G08847 - RMBS	03/01/2026	Paydown		6,523	6,523	6,670	6,958		(435)		(435)		6,523				43	11/01/2048	1.A
..3128MJ-5Y-2	FH G08862 - RMBS	03/01/2026	Paydown		842	842	862	909		(67)		(67)		842				5	02/01/2049	1.A
..3128MJ-6B-1	FH G08865 - RMBS	03/01/2026	Paydown		8,663	8,663	8,757	8,941		(278)		(278)		8,663				45	03/01/2049	1.A
..3128MJ-6N-5	FH G08876 - RMBS	03/01/2026	Paydown		5,097	5,097	5,168	5,300		(203)		(203)		5,097				30	05/01/2049	1.A
..3132AE-JB-0	FH ZT2087 - RMBS	03/01/2026	Paydown		2,678	2,678	2,772	2,936		(258)		(258)		2,678				18	06/01/2049	1.A
..3132DV-3M-5	FH SD8004 - RMBS	03/01/2026	Paydown		2,813	2,813	2,835	2,874		(61)		(61)		2,813				14	08/01/2049	1.A
..3132DV-3P-8	FH SD8006 - RMBS	03/01/2026	Paydown		5,089	5,089	5,295	5,603		(514)		(514)		5,089				31	08/01/2049	1.A
..3132DV-3Z-6	FH SD8016 - RMBS	03/01/2026	Paydown		3,023	3,023	3,065	3,115		(92)		(92)		3,023				15	10/01/2049	1.A
..3132DW-CQ-4	FH SD8179 - RMBS	03/01/2026	Paydown		58,771	58,771	61,526	61,319		(2,547)		(2,547)		58,771				249	11/01/2051	1.A
..3132DW-DK-6	FH SD8206 - RMBS	03/01/2026	Paydown		22,065	22,065	21,412	21,488		578		578		22,065				110	04/01/2052	1.A
..3132DW-EG-4	FH SD8235 - RMBS	03/01/2026	Paydown		142,686	142,686	126,812	127,366		15,321		15,321		142,686				699	08/01/2052	1.A
..3132DW-ER-0	FH SD8244 - RMBS	03/01/2026	Paydown		5,794	5,794	5,510	5,540		254		254		5,794				39	09/01/2052	1.A
..3132DW-HD-8	FH SD8328 - RMBS	03/01/2026	Paydown		301,022	301,022	291,239	292,025		8,997		8,997		301,022				2,309	06/01/2053	1.A
..3132DW-KT-9	FH SD8406 - RMBS	03/01/2026	Paydown		18,771	18,771	17,207	17,243		1,528		1,528		18,771				94	01/01/2054	1.A
..3132DW-M6-7	FH SD8481 - RMBS	03/01/2026	Paydown		33,552	33,552	32,244	32,299		1,253		1,253		33,552				223	10/01/2054	1.A
..3132DW-ND-1	FH SD8488 - RMBS	03/01/2026	Paydown		1,891	1,891	1,756	1,760		131		131		1,891				11	01/01/2055	1.A
..3132DW-PE-7	FH SD8521 - RMBS	03/01/2026	Paydown		2,869	2,869	2,665	2,671		198		198		2,869				19	04/01/2055	1.A
..3132LB-ZR-1	FH V83452 - RMBS	03/01/2026	Paydown		14,308	14,308	14,585	14,691		(384)		(384)		14,308				95	09/01/2052	1.A
..3132WP-6X-0	FH Q49885 - RMBS	03/01/2026	Paydown		1,820	1,820	1,789	1,782		.39		.39		1,820				10	08/01/2047	1.A
..3133BB-TU-3	FH QE2363 - RMBS	03/01/2026	Paydown		63,661	63,661	62,040	62,231		1,431		1,431		63,661				356	05/01/2052	1.A
..3138MT-KY-2	FN MB0310 - RMBS	03/01/2026	Paydown		49,997	49,997	47,009	47,168		2,829		2,829		49,997				371	05/01/2055	1.A
..3140KF-ZR-5	FN BP7983 - RMBS	03/01/2026	Paydown		48,022	48,022	47,079	47,944		944		944		48,022				374	04/01/2052	1.A
..3140NO-6Y-6	FN BW8086 - RMBS	03/01/2026	Paydown		23,549	23,549	23,225	23,257		292		292		23,549				170	09/01/2052	1.A
..3141BC-3C-6	FN MA3494 - RMBS	03/01/2026	Paydown		956	956	976	1,017		(61)		(61)		956				6	10/01/2048	1.A
..3141BC-4F-8	FN MA3521 - RMBS	03/01/2026	Paydown		10,370	10,370	10,398	10,450		(80)		(80)		10,370				72	11/01/2048	1.A
..3141BC-4W-1	FN MA3536 - RMBS	03/01/2026	Paydown		18,597	18,597	18,817	19,215		(618)		(618)		18,597				135	12/01/2048	1.A

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

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 Recogn-ized	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
..31418D-GL-0	FN MA3802 - RMBS	03/01/2026	Paydown		6,034	6,034	6,119	6,233		(198)		(198)		6,034				29	10/01/2049	1.A
..31418D-JR-4	FN MA3871 - RMBS	03/01/2026	Paydown		12,019	12,019	12,195	12,387		(368)		(368)		12,019				57	12/01/2049	1.A
..31418E-2C-3	FN MA5270 - RMBS	03/01/2026	Paydown		116,338	116,338	113,557	113,807		2,531		2,531		116,338				1,065	02/01/2054	1.A
..31418E-CA-6	FN MA4564 - RMBS	03/01/2026	Paydown		110,994	110,994	112,770	112,556		(1,561)		(1,561)		110,994				575	03/01/2052	1.A
..31418E-J6-8	FN MA4784 - RMBS	03/01/2026	Paydown		16,310	16,310	16,087	16,102		208		208		16,310				124	10/01/2052	1.A
..31418E-Z5-2	FN MA5263 - RMBS	03/01/2026	Paydown		53,039	53,039	48,620	48,763		4,276		4,276		53,039				382	01/01/2054	1.A
..31418F-AV-9	FN MA5419 - RMBS	03/01/2026	Paydown		69,464	69,464	67,391	67,558		1,906		1,906		69,464				612	07/01/2054	1.A
..31418F-EA-1	FN MA5528 - RMBS	03/01/2026	Paydown		2,086	2,086	1,938	1,943		144		144		2,086				13	11/01/2054	1.A
..31418F-EY-9	FN MA5550 - RMBS	03/01/2026	Paydown		2,071	2,071	1,924	1,929		142		142		2,071				13	12/01/2054	1.A
..31418F-GX-9	FN MA5613 - RMBS	03/01/2026	Paydown		52,055	52,055	50,680	50,701		1,354		1,354		52,055				447	02/01/2055	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)					1,343,751	1,343,750	1,302,452	1,306,243		37,507		37,507		1,343,750				9,125	XXX	XXX
..07384Y-PJ-9	BSABS 2003-AC7 A2 - RMBS	03/01/2026	Paydown		1,236	1,236	1,052	899		337		337		1,236				12	01/25/2034	5.A FE
..161927-AC-2	CHASE 23RPL3 A1 - CMO/RMBS	03/01/2026	Paydown		9,065	9,065	7,477	7,315		1,750		1,750		9,065				48	11/26/2063	1.A FE
..59981T-AC-9	MCMLT 2019-GS2 A1 - CMO/RMBS	03/01/2026	Paydown		37,122	37,122	37,355	37,120		2		2		37,122				170	08/25/2059	1.A FE
..67117P-AA-1	OBX 23NQM3 A1 - RMBS	03/01/2026	Paydown		25,668	25,668	25,668	25,727		(58)		(58)		25,668				243	02/26/2063	1.A FE
..69392T-AL-1	PMTLT 25J2 A11 - RMBS	03/25/2026	Paydown		340,916	340,916	340,914	343,865		(2,949)		(2,949)		340,916				2,636	08/25/2056	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					414,007	414,007	412,467	414,926		(919)		(919)		414,007				3,109	XXX	XXX
..12635W-AA-5	COMM 2016-787S A - CMBS	02/12/2026	Paydown		400,000	400,000	438,344	400,445		(445)		(445)		400,000				2,363	02/12/2036	1.B FE
..437300-AA-4	HPA 211 A - CMBS	03/01/2026	Paydown		8,335	8,335	6,977	7,344		991		991		8,335				18	09/19/2041	1.A FE
..902055-AA-0	LBTY 2016-22SL A - CMBS	02/12/2026	Paydown		400,000	400,000	440,688	400,487		(487)		(487)		400,000				2,398	02/12/2036	1.B FE
..95001J-AV-9	WFCM 2018-C44 ASB - CMBS	03/01/2026	Paydown		114,810	114,810	118,253	115,199		(388)		(388)		114,810				822	05/17/2051	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					923,145	923,145	1,004,261	923,474		(329)		(329)		923,145				5,601	XXX	XXX
..05684R-AQ-5	BCC 212R BR - CDO	02/11/2026	Call @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				27,237	07/17/2034	1.C FE
..48250L-AY-5	KKR 9 BR2 - CDO	03/03/2026	Various		1,691,673	1,691,673	1,691,673	1,691,673						1,691,673				31,283	07/15/2030	1.A FE
..83610K-AL-7	SNDPT XVI BR - CDO	01/20/2026	Paydown		463,451	463,451	463,451	463,451						463,451				6,607	07/25/2030	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					3,655,124	3,655,124	3,655,124	3,655,124						3,655,124				65,127	XXX	XXX
..07387V-AC-3	BSABS 2007-HE7 2A1 - RMBS	03/25/2026	Paydown		2,134	2,134	1,819	2,089		45		45		2,134				9	10/25/2037	5.B FE
..126673-UR-1	CIVL 2004-15 MV5 - RMBS	03/25/2026	Paydown		26,061	26,061	26,127	25,843	390	(172)		218		26,061				141	04/25/2035	4.A FE
..14044E-AD-0	COPAR 2023-2 A3 - ABS	03/15/2026	Paydown		759,304	759,304	759,166	759,262		43		43		759,304				7,211	06/15/2028	1.A FE
..20268W-AA-2	CSLMT 2021-A-GS A - ABS	03/25/2026	Paydown		44,725	44,725	35,585	36,805		7,921		7,921		44,725				90	03/25/2052	1.A FE
..23347A-AC-5	DLLMT 241 A2 - ABS	03/20/2026	Paydown		117,389	117,389	117,379	117,387		2		2		117,389				980	02/22/2027	1.A FE
..37988X-AB-1	GSAR 241 A2 - ABS	03/15/2026	Paydown		86,262	86,262	86,260	86,312		(51)		(51)		86,262				756	03/15/2030	1.A FE
..55316E-AE-2	MMAF 2019-B A5 - ABS	03/12/2026	Paydown		304,006	304,006	274,045	300,134		3,872		3,872		304,006				1,108	11/12/2041	1.A FE
..59022V-AA-9	MLMI 2006-OPT11 A1 - RMBS	03/25/2026	Paydown		66,079	66,079	64,241	61,107	5,497	(524)		4,973		66,079				286	08/25/2037	5.B FE
..78449V-AB-2	SMB 2020-PT-A A2A - ABS	03/25/2026	Paydown		23,258	23,258	22,877	23,076		182		182		23,258				64	09/15/2054	1.A FE
..91531A-AB-0	UPGA 251 A2 - ABS	03/15/2026	Paydown		61,259	61,259	61,257	61,257		2		2		61,259				695	05/15/2029	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					1,490,478	1,490,478	1,448,755	1,473,272	5,887	11,319		17,206		1,490,478				11,341	XXX	XXX
..30610G-AA-1	FLCON 2019-1 A - ABS	01/15/2026	Paydown		4,684	4,684	4,684	4,671		14		14		4,684				14	09/15/2039	1.F FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					4,684	4,684	4,684	4,671		14		14		4,684				14	XXX	XXX
..23346T-AA-9	DTE 2023A A1 - ABS	03/01/2026	Paydown		52,940	52,940	52,921	52,940		(6)		(6)		52,940				1,580	03/01/2033	1.A FE
..291918-AA-8	AONON 24A A1 - ABS	01/01/2026	Paydown		35,945	35,945	35,944	35,957		(12)		(12)		35,945				888	01/02/2035	1.A FE
..88240T-AA-9	ERCOTT 2022 A1 - ABS	02/01/2026	Paydown		61,170	61,170	61,167	61,174		(4)		(4)		61,170				1,304	08/01/2036	1.A FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					150,055	150,055	150,032	150,076		(21)		(21)		150,055				3,773	XXX	XXX

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

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	
1889999999. Total - asset-backed securities (unaffiliated)					8,002,872	8,002,872	7,999,404	7,949,411	5,887	47,574		53,461		8,002,872				98,593	XXX	XXX	
1899999999. Total - asset-backed securities (affiliated)																			XXX	XXX	
1909999997. Total - asset-backed securities - Part 4					8,002,872	8,002,872	7,999,404	7,949,411	5,887	47,574		53,461		8,002,872				98,593	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	XXX
1909999999. Total - asset-backed securities					8,002,872	8,002,872	7,999,404	7,949,411	5,887	47,574		53,461		8,002,872				98,593	XXX	XXX	
2009999999. Total - issuer credit obligations and asset-backed securities					18,457,827	18,404,424	19,041,361	16,056,709	5,887	37,889		43,776		18,727,804		(269,977)	(269,977)	252,584	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	XXX
4509999999. Total - preferred stocks						XXX													XXX	XXX	
5989999997. Total - common stocks - Part 4						XXX													XXX	XXX	
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks						XXX													XXX	XXX	
5999999999. Total - preferred and common stocks						XXX													XXX	XXX	
6009999999 - Totals					18,457,827	XXX	19,041,361	16,056,709	5,887	37,889		43,776		18,727,804		(269,977)	(269,977)	252,584	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

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 New York, New York		2.990			1,784,122	504,628	2,488,643	.XXX.
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX			866	984	501	XXX
0199999. Totals - open depositories	XXX	XXX			1,784,988	505,612	2,489,144	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			1,784,988	505,612	2,489,144	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total	XXX	XXX			1,784,988	505,612	2,489,144	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]