QUARTERLY STATEMENT

OF THE

SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
JUNE 30, 2026

PROPERTY AND CASUALTY

2026

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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

SELECTIVE INSURANCE COMPANY OF NEW ENGLAND

NAIC Group Code 0242 (Current) 0242 (Prior) NAIC Company Code 11867 Employer's ID Number 01-0471708

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 (Street and Number) , Branchville, NJ, US 07890 (City or Town, State, Country and Zip Code)

Main Administrative Office 40 Wantage Avenue (Street and Number)

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

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

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

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

Internet Website Address www.selective.com

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

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

OFFICERS

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

OTHER

Nathan Charles Rugge #, EVP	Jeffrey Francis Kamrowski, EVP	

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 & Chief Compliance Officer	Anthony David Harnett Senior Vice President, Chief Accounting Officer & Treasurer

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

Christine Marie Lawson

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

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

CHRISTINE MARIE LAWSON NOTARY PUBLIC NEW JERSEY

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	319,973,954		319,973,954	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 ($ 579,943), cash equivalents ($ 6,455,984) and short-term investments ($ ....)	7,035,927		7,035,927	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)	327,009,881		327,009,881	314,943,765
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	3,141,562		3,141,562	2,618,144
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	18,148,992	709,521	17,439,471	17,976,906
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 1,690,299 earned but unbilled premiums)	41,728,765	267,699	41,461,066	38,709,338
15.3 Accrued retrospective premiums ($ 22,033) and contracts subject to redetermination ($ ....)	22,033	1,731	20,302	32,831
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	9,990,850		9,990,850	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	7,544,226	553,102	6,991,124	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	4,934,594	2,426,900	2,507,694	2,493,468
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	412,530,757	3,958,953	408,571,804	395,729,758
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	412,530,757	3,958,953	408,571,804	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	1,762,291		1,762,291	1,617,481
2502. Equities and deposits in pools and associations	674,415		674,415	729,226
2503. Other assets	1,219,880	1,148,892	70,988	146,761
2598. Summary of remaining write-ins for Line 25 from overflow page	1,278,008	1,278,008		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,934,594	2,426,900	2,507,694	2,493,468

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 33,680,636)	169,687,775	158,600,356
2.	Reinsurance payable on paid losses and loss adjustment expenses	6,723,552	5,631,331
3.	Loss adjustment expenses	32,242,029	31,002,154
4.	Commissions payable, contingent commissions and other similar charges	3,420,881	5,267,121
5.	Other expenses (excluding taxes, licenses and fees)	2,759,108	3,320,405
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	806,956	1,217,983
7.1	Current federal and foreign income taxes (including $ (142,291) on realized capital gains (losses))	324,715	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 $ 90,031,592 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)	74,780,604	74,375,642
10.	Advance premium	270,212	406,471
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	215,366	242,972
12.	Ceded reinsurance premiums payable (net of ceding commissions)	7,745,520	9,569,690
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	308,402	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	1,222,045	
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	2,317,647	2,292,043
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	303,030,617	293,103,635
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	303,030,617	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)	64,386,314	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)	105,541,187	102,626,124
38.	Totals (Page 2, Line 28, Col. 3)	408,571,804	395,729,759
	DETAILS OF WRITE-INS		
2501.	Other liabilities	1,761,721	1,645,117
2502.	Unpresented checks for escheatment	464,596	558,231
2503.	Liability for accrued pension benefits	38,505	38,810
2598.	Summary of remaining write-ins for Line 25 from overflow page	52,825	49,885
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,317,647	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 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 87,667,228)	86,334,827	87,855,011	176,573,306
	1.2 Assumed (written $ 73,392,203)	72,992,394	70,414,478	143,066,192
	1.3 Ceded (written $ 87,673,362)	86,346,114	87,865,072	176,593,623
	1.4 Net (written $ 73,386,069)	72,981,107	70,404,417	143,045,875
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 42,916,848):			
	2.1 Direct	58,230,062	44,103,679	91,217,522
	2.2 Assumed	42,137,569	40,048,971	81,133,715
	2.3 Ceded	58,236,814	44,112,121	91,228,526
	2.4 Net	42,130,817	40,040,529	81,122,711
3.	Loss adjustment expenses incurred	6,818,409	7,062,128	13,605,048
4.	Other underwriting expenses incurred	22,619,530	22,988,674	45,028,086
5.	Aggregate write-ins for underwriting deductions	11,484	11,796	30,508
6.	Total underwriting deductions (Lines 2 through 5)	71,580,240	70,103,127	139,786,353
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	1,400,867	301,290	3,259,522
	INVESTMENT INCOME			
9.	Net investment income earned	7,354,904	6,202,065	12,940,483
10.	Net realized capital gains (losses) less capital gains tax of $ (142,291)	(533,403)	40,785	(111,452)
11.	Net investment gain (loss) (Lines 9 + 10)	6,821,501	6,242,850	12,829,031
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 14,676 amount charged off $ 136,012)	(121,336)	(131,853)	(272,653)
13.	Finance and service charges not included in premiums	147,185	160,376	316,472
14.	Aggregate write-ins for miscellaneous income	316,020	194,524	515,883
15.	Total other income (Lines 12 through 14)	341,869	223,047	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)	8,564,237	6,767,187	16,648,255
17.	Dividends to policyholders	35,702	64,034	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)	8,528,535	6,703,153	16,538,988
19.	Federal and foreign income taxes incurred	2,177,171	1,982,765	4,260,804
20.	Net income (Line 18 minus Line 19)(to Line 22)	6,351,364	4,720,388	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)	6,351,364	4,720,388	12,278,184
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 25,881	97,361	51,146	(38,795)
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	389,652	465,183	743,742
27.	Change in nonadmitted assets	(470,573)	(124,601)	(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	(3,500,000)		
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	47,259	51,186	178,283
38.	Change in surplus as regards policyholders (Lines 22 through 37)	2,915,063	15,163,302	22,298,928
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	105,541,187	95,490,498	102,626,124
	DETAILS OF WRITE-INS			
0501.	Miscellaneous expense	1,764	6,668	19,341
0502.	Commercial Auto Insurance Procedure premium deficiency	9,720	5,128	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)	11,484	11,796	30,508
1401.	Other income	316,020	194,524	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)	316,020	194,524	515,883
3701.	Change in overfunded pension plan asset	46,954	51,034	186,817
3702.	Change in pension liability	305	152	(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)	47,259	51,186	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	69,170,469	67,624,214	141,625,670
2.	Net investment income	6,537,959	5,830,902	12,012,245
3.	Miscellaneous income	549,152	550,594	832,807
4.	Total (Lines 1 to 3)	76,257,580	74,005,710	154,470,722
5.	Benefit and loss related payments	35,896,934	27,921,683	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	31,547,108	29,564,487	54,205,976
8.	Dividends paid to policyholders	63,309	71,599	138,822
9.	Federal and foreign income taxes paid (recovered) net of $ (15,503) tax on capital gains (losses)	2,404,561	2,552,785	4,135,265
10.	Total (Lines 5 through 9)	69,911,912	60,110,554	115,813,565
11.	Net cash from operations (Line 4 minus Line 10)	6,345,668	13,895,156	38,657,157
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	50,400,595	31,276,617	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		(279)	(279)
	12.7 Miscellaneous proceeds		10	30
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	50,400,595	31,276,348	55,832,832
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	63,067,431	52,377,997	98,869,526
	13.2 Stocks			
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	80		
	13.7 Total investments acquired (Lines 13.1 to 13.6)	63,067,511	52,377,997	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)	(12,666,916)	(21,101,649)	(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	3,500,000		
	16.6 Other cash provided (applied)	9,479,404	1,250,934	(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)	5,979,404	11,250,934	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)	(341,844)	4,044,441	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)	7,035,927	10,314,798	7,377,771

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

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 #	6/30/2026	12/31/2025
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 6,351,364	$ 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	$ 6,351,364	$ 12,278,184
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 105,541,187	$ 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	$ 105,541,187	$ 102,626,124

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 did 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.

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

June 30, 2026	
a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ (217,762)
2. 12 Months or Longer	$ (2,990,731)
b) The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 27,568,798
2. 12 Months or Longer	$ 28,893,009

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 enter into any 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

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

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity	$ -	$ -	$ -	$ -
2. Overnight	$ 10,700,000	$ 5,900,000	$ -	$ -
3. 2 Days to 1 Week	$ -	$ -	$ -	$ -
4. > 1 Week to 1 Month	$ -	$ -	$ -	$ -
5. > 1 Month to 3 Months	$ -	$ -	$ -	$ -
6. > 3 Months to 1 Year	$ -	$ -	$ -	$ -
7. > 1 Year	$ -	$ -	$ -	$ -
b. Ending Balance				
1. Open – No Maturity	$ -	$ -	$ -	$ -
2. Overnight	$ -	$ -	$ -	$ -
3. 2 Days to 1 Week	$ -	$ -	$ -	$ -
4. > 1 Week to 1 Month	$ -	$ -	$ -	$ -
5. > 1 Month to 3 Months	$ -	$ -	$ -	$ -
6. > 3 Months to 1 Year	$ -	$ -	$ -	$ -
7. > 1 Year	$ -	$ -	$ -	$ -

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

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount	$ 10,943,669	$ 6,024,481	$ -	$ -
b. Ending Balance	$ -	$ -	$ -	$ -

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	$ 5,900,000	$ -	$ -
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	$ 5,900,000	$ -	$ -
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.

NOTES TO FINANCIAL STATEMENTS

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

L. Restricted Assets

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
c. Subject to repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
d. Subject to reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
e. Subject to dollar repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
f. Subject to dollar reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
g. Placed under option contracts	$ -	$ -	$ -	$ -	$ -	$ -	$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	$ -	$ -	$ -	$ -	$ -
i. FHLB capital stock	$ -	$ -	$ -	$ -	$ -	$ -	$ -
j. On deposit with states	$ 628,603	$ -	$ -	$ -	$ 628,603	$ 633,401	$ (4,798)
k. On deposit with other regulatory bodies	$ 489,098	$ -	$ -	$ -	$ 489,098	$ 487,971	$ 1,127
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)	$ 1,117,701	$ -	$ -	$ -	$ 1,117,701	$ 1,121,372	$ (3,671)

(a) Subset of Column 1
(b) Subset of Column 3

	Current Year						
	8	9	Percentage		12	13	14
Restricted Asset Category	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)	Reported in General Interroga-tories	Difference from Note and GI	GI Ref
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
b. Collateral held under security lending agreements	$ -	$ -	0.000%	0.000%			25.04 + 25.05
c. Subject to repurchase agreements	$ -	$ -	0.000%	0.000%			26.21
d. Subject to reverse repurchase agreements	$ -	$ -	0.000%	0.000%			26.22
e. Subject to dollar repurchase agreements	$ -	$ -	0.000%	0.000%			26.23
f. Subject to dollar reverse repurchase agreements	$ -	$ -	0.000%	0.000%			26.24
g. Placed under option contracts	$ -	$ -	0.000%	0.000%			26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	0.000%	0.000%			26.26
i. FHLB capital stock	$ -	$ -	0.000%	0.000%			26.27
j. On deposit with states	$ -	$ 628,603	0.152%	0.154%			26.28
k. On deposit with other regulatory bodies	$ -	$ 489,098	0.119%	0.120%			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)	$ -	$ 1,117,701	0.271%	0.274%	XXX	XXX	XXX

(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

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

None

NOTES TO FINANCIAL STATEMENTS

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

   None

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

   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 June 30, 2026.

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

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

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

A. The Company has no investments in Joint Ventures, Partnerships or Limited Liability Companies.

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 June 30, 2026.

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

D. The aggregate deferred interest.
None

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

NOTE 8 Derivative Instruments

The Company did not invest in derivative instruments.

NOTE 9 Income Taxes

No significant change

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

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

B. The Company paid cash dividends of $3,500,000 to SIGI for the six months ended June 30, 2026. No cash dividends were paid for the six months ended June 30, 2025. Please see Note 13(d) for further details.

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

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

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

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

	June 30, 2026	December 31, 2025
Selective Insurance Company of America (SICA)	-	8,180,336

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

	June 30, 2026	December 31, 2025
SICA	1,222,045	-

All balances are settled within 60 days.

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

NOTES TO FINANCIAL STATEMENTS

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

G. Changes in ownership of outstanding shares:
None

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

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

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

K. Investment in a foreign insurance subsidiary:
None

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

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

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

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

NOTE 11 Debt

A. The Company has no debt.

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

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

A. Defined Benefit Plan

	Pension Benefits 2026		Pension Benefits 2025	
(4) Components of net periodic benefit cost				
a. Service cost	$	-	$	-
b. Interest cost	$	221,734	$	238,394
c. Expected return on plan assets	$	(346,959)	$	(320,339)
d. Transition asset or obligation	$	-	$	-
e. Gains and losses	$	46,954	$	51,034
f. Prior service cost or credit	$	-	$	-
g. Gain or loss recognized due to a settlement or curtailment	$	-	$	-
h. Total net periodic benefit cost	$	(78,271)	$	(30,911)

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

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

B. Investment policies and strategies:
No change

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

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

E. Defined Contribution Plan
No significant change

F. Multiemployer Plans
None

G. Consolidated/Holding Company Plans
None

H. Postemployment Benefits and Compensated Absences
None

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

D. The Company paid ordinary dividends as follows:

	2026	2025
March	2,000,000	-
June	1,500,000	-
Total	3,500,000	-

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 $ (21)

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

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

NOTES TO FINANCIAL STATEMENTS

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

June 30, 2026

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Cash Equivalents	$ 3,255,984	$ -	$ -	$ -	$ 3,255,984
Total assets at fair value/NAV	$ 3,255,984	$ -	$ -	$ -	$ 3,255,984

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 June 30, 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.

June 30, 2026

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds: Issuer Credit Obligations	$ 189,637,285	$ 190,549,636	$ 996,871	$ 188,640,414	$ -	$ -	$ -
Bonds: Asset-Backed Securities	$ 126,978,542	$ 129,424,318	$ -	$ 126,978,542	$ -	$ -	$ -
Cash Equivalents	$ 6,455,663	$ 6,455,984	$ 3,255,984	$ 3,199,679	$ -	$ -	$ -

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 June 30, 2026 and December 31, 2025.

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

NOTE 21 Other Items

A. Unusual or Infrequent Items
None

B. Troubled Debt Restructuring: Debtors
None

C. Other Disclosures
None

D. Business Interruption Insurance Recoveries
None

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

F. Subprime Mortgage Related Risk Exposure
No significant change

NOTES TO FINANCIAL STATEMENTS

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

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

NOTE 22 Events Subsequent
None

NOTE 23 Reinsurance

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

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

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

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

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

F. Retroactive Reinsurance
None

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

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

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

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

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

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

B. Policy of recording accrued retrospective premiums:
No change

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

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

E. Calculation of nonadmitted retrospective premium:
No significant change

F. Risk Sharing Provisions of the Affordable Care Act

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

NOTE 25 Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2025 were $189.6 million. As of June 30, 2026, $26.5 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 $162.3 million. Therefore, there has been $0.8 million of favorable prior-year development from December 2025 to June 2026 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on property lines of business. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. The Company does not write a significant amount of business related to retrospectively rated policies.

NOTE 26 Intercompany Pooling Arrangements

A. Change in lead entity and all affiliated entities participating in the intercompany pool and their respective percentage shares of pooled business

No change

B. Description of the lines and types of business subject to the pooling agreement

No change

C. Description of cessions to non-affiliated reinsurers of business subject to the pooling agreement

No change

D. Identification of all pool members that are parties to reinsurance agreements with non-affiliated reinsurers

No change

E. Explanation of any discrepancies between entries regarding pooled business on assumed and ceded reinsurance schedules

None

F. Description of intercompany sharing, if other than in accordance with the pool participation percentage, of the Provision for Reinsurance and the write-off of uncollectible reinsurance

None

G. Amounts due to/from the lead entity and all affiliated entities participating in the intercompany pool

No significant change

NOTE 27 Structured Settlements

No significant change

NOTE 28 Health Care Receivables

None

NOTE 29 Participating Policies

None

NOTE 30 Premium Deficiency Reserves

No significant change

NOTE 31 High Deductibles

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

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

None

NOTE 33 Asbestos/Environmental Reserves

No significant change

NOTE 34 Subscriber Savings Accounts

None

NOTE 35 Multiple Peril Crop Insurance

None

NOTE 36 Financial Guaranty Insurance

None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

13.2 If yes, please complete the following:

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

16.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

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

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

GENERAL INTERROGATORIES

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

   5.1 A&H loss percent .... %

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

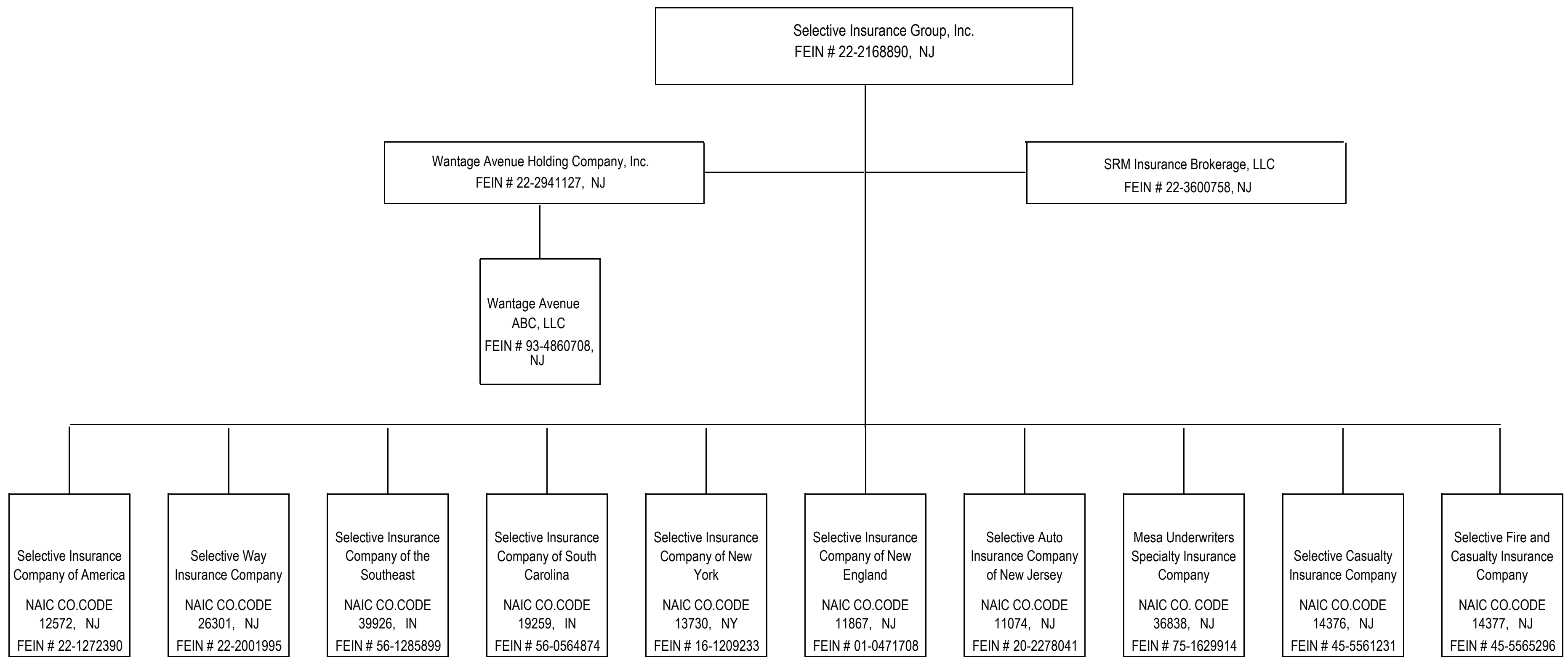
States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	N						
2. Alaska AK	N						
3. Arizona AZ	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	830,321	753,421			159,771	147,015
31. New Jersey NJ	L	86,836,907	92,897,811	43,603,182	32,972,420	169,394,443	147,381,854
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	87,667,228	93,651,232	43,603,182	32,972,420	169,554,214	147,528,869
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
2. R - Registered - Non-domiciled RRGs ....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) ....
4. Q - Qualified - Qualified or accredited reinsurer 1
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile ....
6. N - None of the above - Not allowed to write business in the state 53

SCHEDULE Y

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

Asterisk	Explanation
	None

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	3,669,820	13,763,957	375.1	8.7
2.1	Allied Lines	4,090,239	4,341,666	106.1	34.0
2.2	Multiple peril crop				
2.3	Federal flood	30,372,290	202,075	0.7	3.1
2.4	Private crop				
2.5	Private flood				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril				
5.1	Commercial multiple peril (non-liability portion)	5,629,005	5,804,501	103.1	27.8
5.2	Commercial multiple peril (liability portion)	2,197,165	3,350,113	152.5	110.8
6.	Mortgage guaranty				
8.	Ocean marine				
9.1	Inland marine	1,327,354	139,412	10.5	46.1
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	2,341,795	1,801,729	76.9	46.0
17.1	Other liability - occurrence	19,562,705	10,848,512	55.5	67.8
17.2	Other liability - claims-made	407,347	320,300	78.6	145.8
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	2,949,569	1,605,329	54.4	69.8
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)	120,222	7,826	6.5	543.6
19.4	Other commercial auto liability	9,729,636	14,294,497	146.9	141.2
21.1	Private passenger auto physical damage				
21.2	Commercial auto physical damage	2,883,171	1,470,047	51.0	45.7
22.	Aircraft (all perils)				
23.	Fidelity	210,993	170,977	81.0	25.3
24.	Surety				
26.	Burglary and theft	10,778	9,500	88.1	
27.	Boiler and machinery	832,738	99,621	12.0	3.8
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	86,334,827	58,230,062	67.4	50.2
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	2,358,006	3,921,928	4,372,425
2.1	Allied Lines	2,551,320	4,557,866	4,511,844
2.2	Multiple peril crop			
2.3	Federal flood	15,909,504	30,885,586	28,810,116
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril			
5.1	Commercial multiple peril (non-liability portion)	2,768,379	5,395,423	5,441,909
5.2	Commercial multiple peril (liability portion)	1,082,350	2,089,910	2,134,966
6.	Mortgage guaranty			
8.	Ocean marine			
9.1	Inland marine	790,549	1,268,758	1,555,611
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	673,040	1,273,663	1,589,753
17.1	Other liability - occurrence	11,915,287	20,727,458	23,379,187
17.2	Other liability - claims-made	244,737	444,037	497,513
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	1,614,359	2,693,930	3,838,612
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)	54,272	85,780	145,470
19.4	Other commercial auto liability	5,966,210	10,513,264	12,541,926
21.1	Private passenger auto physical damage			
21.2	Commercial auto physical damage	1,583,385	2,723,594	3,706,235
22.	Aircraft (all perils)			
23.	Fidelity	113,905	213,585	232,842
24.	Surety			
26.	Burglary and theft	5,647	11,866	11,303
27.	Boiler and machinery	508,063	860,580	881,520
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	48,139,013	87,667,228	93,651,232
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

PART 3 ($000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2026 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2026 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2026 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2023 + Prior	26,854	55,383	82,237	11,289	419	11,708	22,474	795	47,409	70,678	6,909	(6,760)	149
2. 2024	9,648	32,145	41,793	4,519	250	4,769	9,652	535	26,826	37,013	4,523	(4,534)	(11)
3. Subtotals 2024 + Prior	36,502	87,528	124,030	15,808	669	16,477	32,126	1,330	74,235	107,691	11,432	(11,294)	138
4. 2025	10,218	55,355	65,573	8,652	1,393	10,045	8,788	1,315	44,471	54,574	7,222	(8,176)	(954)
5. Subtotals 2025 + Prior	46,720	142,883	189,603	24,460	2,062	26,522	40,914	2,645	118,706	162,265	18,654	(19,470)	(816)
6. 2026	XXX	XXX	XXX	XXX	10,101	10,101	XXX	6,340	33,325	39,665	XXX	XXX	XXX
7. Totals	46,720	142,883	189,603	24,460	12,163	36,623	40,914	8,985	152,031	201,930	18,654	(19,470)	(816)
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. 39.9	2. (13.6)	3. (0.4)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.8)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	YES

AUGUST FILING

5. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	YES

Explanations:

1.

2.

3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] — 1 1 8 6 7 2 0 2 6 4 9 0 0 0 0 0 2
2. Supplement A to Schedule T [Document Identifier 455] — 1 1 8 6 7 2 0 2 6 4 5 5 0 0 0 0 2
3. Medicare Part D Coverage Supplement [Document Identifier 365] — 1 1 8 6 7 2 0 2 6 3 6 5 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Prepaid pension cost	4,246,137	4,246,137		
2505. Overfunded pension plan asset	(2,968,129)	(2,968,129)		
2597. Summary of remaining write-ins for Line 25 from overflow page	1,278,008	1,278,008		

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	14,614	21,394
2506. Commercial Auto Insurance Procedure premium deficiency reserve	38,468	28,748
2597. Summary of remaining write-ins for Line 25 from overflow page	52,825	49,885

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
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 points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
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)		

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
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)		

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	307,565,994	264,233,023
2.	Cost of bonds and stocks acquired	63,067,431	98,869,526
3.	Accrual of discount	499,938	1,078,636
4.	Unrealized valuation increase/(decrease)	123,292	(49,136)
5.	Total gain (loss) on disposals	(675,694)	(202,449)
6.	Deduct consideration for bonds and stocks disposed of	50,400,595	55,833,081
7.	Deduct amortization of premium	206,412	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)	319,973,954	307,565,994
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	319,973,954	307,565,994

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)	130,909,212	117,351,487	101,158,779	(2,881,684)	130,909,212	144,220,236		113,158,939
2. NAIC 2 (a)	45,800,063	8,293,670	7,694,488	3,130,157	45,800,063	49,529,401		45,132,785
3. NAIC 3 (a)	181,199			(181,199)	181,199			179,047
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total ICO	176,890,474	125,645,157	108,853,267	67,274	176,890,474	193,749,637		158,470,770
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	139,741,990	4,821,436	16,795,218	1,656,109	139,741,990	129,424,318		147,549,774
9. NAIC 2								
10. NAIC 3								
11. NAIC 4	120,177			(120,177)	120,177			145,889
12. NAIC 5	1,335,543			(1,335,543)	1,335,543			1,399,561
13. NAIC 6								
14. Total ABS	141,197,711	4,821,436	16,795,218	200,388	141,197,711	129,424,318		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	318,088,185	130,466,593	125,648,485	267,662	318,088,185	323,173,955		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 $ 3,200,000 ; NAIC 2 $; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

Schedule DA - Part 1 - Short-Term Investments

NONE

Schedule DA - Verification - Short-Term Investments

NONE

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	5,673,985	3,990,836
2.	Cost of cash equivalents acquired	210,699,021	877,580,317
3.	Accrual of discount	843	1,633
4.	Unrealized valuation increase/(decrease)	(51)	30
5.	Total gain (loss) on disposals		(279)
6.	Deduct consideration received on disposals	209,917,814	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)	6,455,984	5,673,985
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	6,455,984	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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
91282C-QT-1	UNITED STATES TREASURY	06/11/2026	WELLS FARGO SECURITIES, LLC		128,913	130,000	181	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					128,913	130,000	181	XXX
00108W-AV-2	AEP TEXAS INC	04/23/2026	CITADEL SECURITIES INSTITUTIONAL LLC		991,430	1,000,000	6,067	2.A FE
031162-DR-8	AMGEN INC	06/22/2026	JP MORGAN SECURITIES LLC		710,759	700,000	11,331	2.A FE
05946K-AX-9	BANCO BILBAO VIZCAYA ARGENTARIA SA	04/30/2026	BANCO BILBAO VIZCAYA ARGENTARIA S.A		1,100,000	1,100,000		1.G FE
05971K-AW-9	BANCO SANTANDER SA	04/08/2026	BCO SANTANDER US		2,000,000	2,000,000		1.G FE
06051G-NA-3	BANK OF AMERICA CORP	06/22/2026	JP MORGAN SECURITIES LLC		1,385,300	1,400,000	10,955	1.E FE
11271L-AM-4	BROOKFIELD FINANCE INC	04/23/2026	CITADEL SECURITIES INSTITUTIONAL LLC		1,531,080	1,500,000	23,409	1.G FE
113004-AC-9	BROOKFIELD ASSET MANAGEMENT LTD	04/14/2026	RBC CAPITAL MARKETS, LLC		1,286,506	1,300,000	28,506	1.G FE
12636Y-AE-2	CRH AMERICA FINANCE INC	04/23/2026	CITADEL SECURITIES INSTITUTIONAL LLC		1,026,500	1,000,000	22,950	2.A FE
14040H-DQ-5	CAPITAL ONE FINANCIAL CORP	06/22/2026	JP MORGAN SECURITIES LLC		933,366	950,000	20,089	2.A FE
29273V-BK-5	ENERGY TRANSFER LP	04/23/2026	CITADEL SECURITIES INSTITUTIONAL LLC		999,260	1,000,000	12,929	2.B FE
404119-DB-2	HCA INC	04/23/2026	CITADEL SECURITIES INSTITUTIONAL LLC		1,556,295	1,500,000	12,698	2.C FE
46647P-EX-0	JPMORGAN CHASE & CO	04/23/2026	CITADEL SECURITIES INSTITUTIONAL LLC		1,034,150	1,000,000	310	1.E FE
46647P-FP-6	JPMORGAN CHASE & CO	04/24/2026	Various		2,508,445	2,500,000	1,001	1.E FE
606822-DV-3	MITSUBISHI UFJ FINANCIAL GROUP INC	04/23/2026	CITADEL SECURITIES INSTITUTIONAL LLC		1,756,720	1,750,000	777	1.G FE
61748U-AW-2	MORGAN STANLEY	06/22/2026	JP MORGAN SECURITIES LLC		990,200	1,000,000	8,817	1.E FE
66989H-BJ-6	NOVARTIS CAPITAL CORP	05/19/2026	MORGAN STANLEY CO		2,934,150	3,000,000	25,317	1.D FE
74153W-DB-2	PRICOA GLOBAL FUNDING I	05/19/2026	JP MORGAN SECURITIES LLC		1,999,740	2,000,000		1.D FE
797440-CG-7	SAN DIEGO GAS & ELECTRIC CO	04/23/2026	CITADEL SECURITIES INSTITUTIONAL LLC		1,229,556	1,200,000	1,620	1.F FE
808513-CH-6	CHARLES SCHWAB CORP	06/22/2026	JP MORGAN SECURITIES LLC		1,059,880	1,000,000	20,283	1.F FE
842400-JG-9	SOUTHERN CALIFORNIA EDISON CO	04/23/2026	CITADEL SECURITIES INSTITUTIONAL LLC		1,007,150	1,000,000	8,024	1.G FE
929089-AK-6	VOYA FINANCIAL INC	04/23/2026	CITADEL SECURITIES INSTITUTIONAL LLC		976,060	1,000,000	7,294	2.A FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					29,016,547	28,900,000	222,376	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					29,145,460	29,030,000	222,557	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					29,145,460	29,030,000	222,557	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					29,145,460	29,030,000	222,557	XXX
3618N6-C9-6	G2 MB0995 - RMBS	06/22/2026	Goldman Sachs & Co.		3,796,363	3,962,122	10,896	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					3,796,363	3,962,122	10,896	XXX
31418F-R5-8	FN MA5907 - RMBS	04/27/2026	MORGAN STANLEY & CO. LLC		1,025,073	1,084,285	3,253	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)					1,025,073	1,084,285	3,253	XXX
1889999999. Total - asset-backed securities (unaffiliated)					4,821,436	5,046,408	14,149	XXX
1899999999. Total - asset-backed securities (affiliated)								XXX
1909999997. Total - asset-backed securities - Part 3					4,821,436	5,046,408	14,149	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					4,821,436	5,046,408	14,149	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					33,966,896	34,076,408	236,705	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					33,966,896	XXX	236,705	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-DY-4	UNITED STATES TREASURY	04/23/2026	JP MORGAN SECURITIES LLC		667,529	750,000	674,770	700,286		2,303		2,303		702,589		(35,060)	(35,060)	9,673	02/15/2032	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					667,529	750,000	674,770	700,286		2,303		2,303		702,589		(35,060)	(35,060)	9,673	XXX	XXX
249182-LV-6	DENVER COLO CITY & CNTY ARPT REV	04/27/2026	STIFEL NICHOLAUS & CO, INC		1,019,900	1,000,000	1,176,838	1,064,116		(6,829)		(6,829)		1,057,287		(37,387)	(37,387)	20,417	12/01/2043	1.E FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					1,019,900	1,000,000	1,176,838	1,064,116		(6,829)		(6,829)		1,057,287		(37,387)	(37,387)	20,417	XXX	XXX
031162-DD-9	AMGEN INC	06/22/2026	JP MORGAN SECURITIES LLC		672,623	700,000	635,167	663,323		5,210		5,210		668,533		4,090	4,090	17,558	02/22/2029	2.A FE
06051G-MA-4	BANK OF AMERICA CORP	06/22/2026	JP MORGAN SECURITIES LLC		1,424,612	1,400,000	1,480,164	1,471,158		(3,511)		(3,511)		1,467,647		(43,035)	(43,035)	70,173	01/23/2035	1.G FE
097023-DS-1	BOEING CO	05/19/2026	BOFA SECURITIES, INC		3,341,521	3,100,000	3,366,662	3,337,780		(9,100)		(9,100)		3,328,681		12,840	12,840	111,865	05/01/2034	2.C FE
11271L-AD-4	BROOKFIELD FINANCE INC	04/23/2026	CITADEL SECURITIES INSTITUTIONAL LLC		2,517,225	2,500,000	2,910,725	2,667,789		(16,846)		(16,846)		2,650,943		(133,718)	(133,718)	69,045	03/29/2029	1.G
126650-DJ-6	CVS HEALTH CORP	06/22/2026	JP MORGAN SECURITIES LLC		1,446,870	1,500,000	1,496,655	1,498,354		171		171		1,498,525		(51,655)	(51,655)	40,938	04/01/2030	2.B FE
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP	06/16/2026	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				16,875	12/29/2049	1.G FE
30212P-BH-7	EXPEDIA GROUP INC	04/23/2026	FHN Financial		99,868	108,000	107,007	107,450		30		30		107,481		(7,613)	(7,613)	1,938	03/15/2031	2.B FE
617446-8L-6	MORGAN STANLEY	06/22/2026	JP MORGAN SECURITIES LLC		926,670	1,000,000	891,751	933,299		6,338		6,338		939,636		(12,966)	(12,966)	24,816	01/22/2031	1.E FE
674599-EL-5	OCCIDENTAL PETROLEUM CORP	05/19/2026	Susquehanna Financial Group, LLLP		1,521,390	1,500,000	1,490,525	1,491,745		280		280		1,492,025		29,365	29,365	52,956	10/01/2034	2.C FE
87612G-AA-9	TARGA RESOURCES CORP	06/22/2026	JP MORGAN SECURITIES LLC		567,888	600,000	598,890	599,197		47		47		599,244		(31,356)	(31,356)	22,540	02/01/2033	2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					13,518,667	13,408,000	13,977,547	13,770,095		(17,381)		(17,381)		13,752,714		(234,048)	(234,048)	428,703	XXX	XXX
90932E-AA-1	UNITED AIRLINES 2016-2 PASS THROUGH TRUS	04/07/2026	Paydown		40,677	40,677	40,543	40,620		57		57		40,677				585	04/07/2030	1.F FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					40,677	40,677	40,543	40,620		57		57		40,677				585	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					15,246,773	15,198,677	15,869,697	15,575,117		(21,850)		(21,850)		15,553,267		(306,494)	(306,494)	459,378	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					15,246,773	15,198,677	15,869,697	15,575,117		(21,850)		(21,850)		15,553,267		(306,494)	(306,494)	459,378	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					15,246,773	15,198,677	15,869,697	15,575,117		(21,850)		(21,850)		15,553,267		(306,494)	(306,494)	459,378	XXX	XXX
83162C-SE-4	SBAP 2008-20L A - ABS	06/01/2026	Paydown		18,597	18,597	18,597	18,597						18,597				578	12/01/2028	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					18,597	18,597	18,597	18,597						18,597				578	XXX	XXX
3128M9-GP-1	FH G07106 - RMBS	06/01/2026	Paydown		1,336	1,336	1,343	1,342		(6)		(6)		1,336				19	08/01/2042	1.A
3128MJ-2S-8	FH G08784 - RMBS	06/01/2026	Paydown		18,690	18,690	18,477	18,342		347		347		18,690				276	10/01/2047	1.A
3128MJ-4W-7	FH G08836 - RMBS	06/01/2026	Paydown		4,795	4,795	4,904	5,113		(318)		(318)		4,795				80	09/01/2048	1.A
3128MJ-5B-2	FH G08841 - RMBS	06/01/2026	Paydown		24,503	24,503	24,086	23,555		948		948		24,503				368	10/01/2048	1.A
3128MJ-5C-0	FH G08842 - RMBS	06/01/2026	Paydown		7,507	7,507	7,484	7,469		38		38		7,507				125	10/01/2048	1.A
3128MJ-5H-9	FH G08847 - RMBS	06/01/2026	Paydown		8,330	8,330	8,518	8,887		(556)		(556)		8,330				143	11/01/2048	1.A
3128MJ-5Y-2	FH G08862 - RMBS	06/01/2026	Paydown		653	653	668	705		(52)		(52)		653				11	02/01/2049	1.A
3128MJ-6B-1	FH G08865 - RMBS	06/01/2026	Paydown		12,921	12,921	13,062	13,336		(415)		(415)		12,921				190	03/01/2049	1.A
3128MJ-6N-5	FH G08876 - RMBS	06/01/2026	Paydown		7,524	7,524	7,628	7,824		(300)		(300)		7,524				114	05/01/2049	1.A
3132AE-J8-0	FH ZT2087 - RMBS	06/01/2026	Paydown		2,574	2,574	2,664	2,823		(248)		(248)		2,574				42	06/01/2049	1.A
3132DV-3M-5	FH SD8004 - RMBS	06/01/2026	Paydown		3,170	3,170	3,195	3,239		(69)		(69)		3,170				39	08/01/2049	1.A
3132DV-3P-8	FH SD8006 - RMBS	06/01/2026	Paydown		5,938	5,938	6,180	6,539		(600)		(600)		5,938				93	08/01/2049	1.A
3132DV-3Z-6	FH SD8016 - RMBS	06/01/2026	Paydown		3,726	3,726	3,777	3,839		(113)		(113)		3,726				47	10/01/2049	1.A
3132DW-CQ-4	FH SD8179 - RMBS	06/01/2026	Paydown		91,847	91,847	96,152	95,828		(3,981)		(3,981)		91,847				1,165	11/01/2051	1.A
3132DW-DK-6	FH SD8206 - RMBS	06/01/2026	Paydown		25,660	25,660	24,901	24,989		672		672		25,660				324	04/01/2052	1.A
3132DW-EG-4	FH SD8235 - RMBS	06/01/2026	Paydown		156,984	156,984	139,520	140,128		16,856		16,856		156,984				1,974	08/01/2052	1.A
3132DW-ER-0	FH SD8244 - RMBS	06/01/2026	Paydown		7,541	7,541	7,171	7,211		330		330		7,541				126	09/01/2052	1.A
3132DW-HD-8	FH SD8328 - RMBS	06/01/2026	Paydown		329,302	329,302	318,600	319,460		9,843		9,843		329,302				6,335	06/01/2053	1.A
3132DW-KT-9	FH SD8406 - RMBS	06/01/2026	Paydown		13,797	13,797	12,647	12,673		1,123		1,123		13,797				242	01/01/2054	1.A
3132DW-M6-7	FH SD8481 - RMBS	06/01/2026	Paydown		28,124	28,124	27,028	27,074		1,050		1,050		28,124				497	10/01/2054	1.A
3132DW-ND-1	FH SD8488 - RMBS	06/01/2026	Paydown		2,702	2,702	2,510	2,515		187		187		2,702				45	01/01/2055	1.A
3132DW-PE-7	FH SD8521 - RMBS	06/01/2026	Paydown		3,601	3,601	3,345	3,352		248		248		3,601				60	04/01/2055	1.A
3132L8-ZR-1	FH V83452 - RMBS	06/01/2026	Paydown		2,341	2,341	2,386	2,404		(63)		(63)		2,341				39	09/01/2047	1.A
3132WP-6X-0	FH Q49885 - RMBS	06/01/2026	Paydown		6,711	6,711	6,596	6,569		143		143		6,711				84	08/01/2047	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3133BB-TU-3	FH QE2363 - RMBS	06/01/2026	Paydown		62,988	62,988	61,384	61,573		1,415		1,415		62,988				909	05/01/2052	1.A
3138MT-KY-2	FN MB0310 - RMBS	06/01/2026	Paydown		362,867	362,867	341,832	342,334		20,534		20,534		362,867				5,642	05/01/2055	1.A
3140KF-2R-5	FN BP7983 - RMBS	06/01/2026	Paydown		62,537	62,537	61,218	61,308		1,229		1,229		62,537				770	04/01/2052	1.A
3140N0-6Y-6	FN BW8086 - RMBS	06/01/2026	Paydown		21,370	21,370	21,076	21,105		265		265		21,370				400	09/01/2052	1.A
31418C-3C-6	FN MA3494 - RMBS	06/01/2026	Paydown		1,033	1,033	1,054	1,098		(66)		(66)		1,033				16	10/01/2048	1.A
31418C-4F-8	FN MA3521 - RMBS	06/01/2026	Paydown		12,914	12,914	12,937	13,013		(99)		(99)		12,914				220	11/01/2048	1.A
31418C-4W-1	FN MA3536 - RMBS	06/01/2026	Paydown		19,080	19,080	19,305	19,714		(634)		(634)		19,080				319	12/01/2048	1.A
31418D-GL-0	FN MA3802 - RMBS	06/01/2026	Paydown		6,682	6,682	6,776	6,902		(220)		(220)		6,682				82	10/01/2049	1.A
31418D-JR-4	FN MA3871 - RMBS	06/01/2026	Paydown		14,669	14,669	14,885	15,118		(449)		(449)		14,669				185	12/01/2049	1.A
31418E-2C-3	FN MA5270 - RMBS	06/01/2026	Paydown		109,603	109,603	106,983	107,218		2,384		2,384		109,603				2,274	02/01/2054	1.A
31418E-CA-6	FN MA4564 - RMBS	06/01/2026	Paydown		128,258	128,258	130,310	130,063		(1,804)		(1,804)		128,258				1,586	03/01/2052	1.A
31418E-J6-8	FN MA4784 - RMBS	06/01/2026	Paydown		22,237	22,237	21,933	21,954		283		283		22,237				419	10/01/2052	1.A
31418E-Z5-2	FN MA5263 - RMBS	06/01/2026	Paydown		33,749	33,749	30,937	31,028		2,721		2,721		33,749				608	01/01/2054	1.A
31418F-AV-9	FN MA5419 - RMBS	06/01/2026	Paydown		78,062	78,062	75,732	75,920		2,142		2,142		78,062				1,625	07/01/2054	1.A
31418F-EA-1	FN MA5528 - RMBS	06/01/2026	Paydown		2,489	2,489	2,312	2,317		172		172		2,489				42	11/01/2054	1.A
31418F-EY-9	FN MA5550 - RMBS	06/01/2026	Paydown		1,712	1,712	1,590	1,595		117		117		1,712				29	12/01/2054	1.A
31418F-GX-9	FN MA5613 - RMBS	06/01/2026	Paydown		56,075	56,075	54,594	54,616		1,459		1,459		56,075				1,149	02/01/2055	1.A
31418F-R5-8	FN MA5907 - RMBS	06/01/2026	Paydown		6,426	6,426	6,075			351		351		6,426				34	12/01/2055	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)					1,773,028	1,773,028	1,713,776	1,712,088		54,865		54,865		1,773,028				28,748	XXX	XXX
3132XG-VV-5	FH WN2427 - CMBS/RMBS	06/01/2026	Paydown		1,070	1,070	1,020	1,042		28		28		1,070				21	04/01/2028	1.A
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					1,070	1,070	1,020	1,042		28		28		1,070				21	XXX	XXX
07384Y-PJ-9	BSABS 2003-AC7 A2 - RMBS	06/01/2026	Paydown		461	461	392	335		126		126		461				9	01/25/2034	1.A FM
161927-AC-2	CHASE 23RPL3 A1 - CMO/RMBS	06/01/2026	Paydown		14,297	14,297	11,793	11,537		2,760		2,760		14,297				193	11/26/2063	1.A
59981T-AC-9	MCMLT 2019-GS2 A1 - CMO/RMBS	06/01/2026	Paydown		36,315	36,315	36,544	36,313		2		2		36,315				408	08/25/2059	1.A
67117P-AA-1	OBX 23NQM3 A1 - RMBS	05/16/2026	Various		566,507	566,507	566,506	567,791		32		32		567,823		(1,316)	(1,316)	17,274	02/26/2063	1.A
69392T-AL-1	PMTLT 25J2 A11 - RMBS	06/25/2026	Paydown		268,607	268,607	268,605	270,930		(2,324)		(2,324)		268,607				5,411	08/25/2056	1.A
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					886,186	886,186	883,840	886,907		595		595		887,503		(1,316)	(1,316)	23,295	XXX	XXX
36253P-AC-6	GSMS 2017-GS6 A3 - CMBS	04/23/2026	MORGAN STANLEY & CO. LLC		4,948,047	5,000,000	4,925,977	4,983,660		2,981		2,981		4,986,641		(38,594)	(38,594)	68,183	05/12/2050	1.A
437300-AA-4	HPA 211 A - CMBS	06/01/2026	Paydown		9,881	9,881	8,270	8,706		1,175		1,175		9,881				72	09/19/2041	1.A FE
46591E-AS-6	JPMCC 2019-COR5 A3 - CMBS	05/01/2026	Paydown		255,186	255,186	258,495	256,180		(994)		(994)		255,186				3,321	06/14/2052	1.A
61691E-BA-2	MSC 2016-UBS12 A4 - CMBS	04/23/2026	BOFA SECURITIES, INC		4,967,578	5,000,000	5,378,125	5,045,738		(18,848)		(18,848)		5,026,890		(59,312)	(59,312)	71,421	12/17/2049	1.A
95001J-AV-9	WFCM 2018-C44 ASB - CMBS	06/01/2026	Paydown		108,482	108,482	111,736	108,849		(367)		(367)		108,482				1,885	05/17/2051	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					10,289,174	10,373,549	10,682,603	10,403,133		(16,053)		(16,053)		10,387,080		(97,906)	(97,906)	144,882	XXX	XXX
83610K-AL-7	SNDPT XVI BR - CDO	04/27/2026	Call @ 100.00		309,811	309,811	309,811	309,811						309,811				8,684	07/25/2030	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					309,811	309,811	309,811	309,811						309,811				8,684	XXX	XXX
05494L-AB-1	BHG 252CON B - ABS	06/17/2026	Paydown		136,595	136,595	136,563	136,564		31		31		136,595				3,289	09/17/2036	1.D FE
07387V-AC-3	BSABS 2007-HE7 2A1 - RMBS	06/25/2026	Paydown		1,403	1,403	1,196	1,373		30		30		1,403				24	10/25/2037	1.A FM
126673-UR-1	CWL 2004-15 MV5 - RMBS	06/25/2026	Paydown		40,612	40,612	40,714	40,273	608	(268)		340		40,612				622	04/25/2035	1.A FM
14044E-AD-0	COPAR 2023-2 A3 - ABS	06/15/2026	Paydown		711,477	711,477	711,347	711,437		40		40		711,477				17,104	06/15/2028	1.A FE
20268W-AA-2	CBSLT 2021-A-GS A - ABS	06/25/2026	Paydown		46,255	46,255	36,802	38,064		8,192		8,192		46,255				235	03/25/2052	1.A FE
23347A-AC-5	DLLMT 241 A2 - ABS	05/20/2026	Paydown		41,876	41,876	41,873	41,876		1		1		41,876				734	02/22/2027	1.A FE
37988X-AB-1	GSAR 241 A2 - ABS	06/15/2026	Paydown		82,161	82,161	82,159	82,209		(48)		(48)		82,161				1,778	03/15/2030	1.A FE
55316E-AE-2	MMAF 2019-B A5 - ABS	06/12/2026	Paydown		1,329,985	1,329,985	1,198,909	1,313,044		16,941		16,941		1,329,985				14,610	11/12/2041	1.A FE
59022V-AA-9	MLMI 2006-OPT1 A1 - RMBS	06/25/2026	Paydown		48,966	48,966	47,604	45,281	4,074	(389)		3,685		48,966				669	08/25/2037	1.A FM
78449V-AB-2	SMB 2020-PT-A A2A - ABS	06/25/2026	Paydown		24,761	24,761	24,355	24,567		194		194		24,761				163	09/15/2054	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
91531A-AB-0	UPGA 251 A2 - ABS	06/15/2026	Paydown		281,553	281,553	281,546	281,546		7		7		281,553				5,265	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)					2,745,644	2,745,644	2,603,067	2,716,233	4,681	24,730		29,412		2,745,644				44,491	XXX	XXX
05377R-GJ-7	AESOP 232 A - ABS	06/20/2026	Paydown		466,667	466,667	466,632	466,640		27		27		466,667				11,122	10/20/2027	1.A FE
30610G-AA-1	FLCON 2019-1 A - ABS	06/15/2026	Paydown		49,764	49,764	49,762	49,617		147		147		49,764				867	09/15/2039	1.F FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					516,431	516,431	516,394	516,257		174		174		516,431				11,989	XXX	XXX
71710T-AG-3	PCG 2024-A A1 - ABS	06/01/2026	Paydown		156,054	156,054	156,051	156,100		(45)		(45)		156,054				3,775	06/01/2035	1.A FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					156,054	156,054	156,051	156,100		(45)		(45)		156,054				3,775	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					16,695,995	16,780,370	16,885,158	16,720,168	4,681	64,294		68,975		16,795,218		(99,222)	(99,222)	266,463	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)																			XXX	XXX
1909999997. Total - asset-backed securities - Part 4					16,695,995	16,780,370	16,885,158	16,720,168	4,681	64,294		68,975		16,795,218		(99,222)	(99,222)	266,463	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					16,695,995	16,780,370	16,885,158	16,720,168	4,681	64,294		68,975		16,795,218		(99,222)	(99,222)	266,463	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					31,942,768	31,979,047	32,754,855	32,295,285	4,681	42,444		47,125		32,348,485		(405,717)	(405,717)	725,841	XXX	XXX
4509999997. Total - preferred stocks - Part 4						XXX													XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks						XXX													XXX	XXX
5989999997. Total - common stocks - Part 4						XXX													XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks						XXX													XXX	XXX
5999999999. Total - preferred and common stocks						XXX													XXX	XXX
6009999999 - Totals					31,942,768	XXX	32,754,855	32,295,285	4,681	42,444		47,125		32,348,485		(405,717)	(405,717)	725,841	XXX	XXX

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
JPMorgan Chase Bank ... New York, New York		2.990	6,781		889,512	2,264,824	579,208	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX			2,335	620	735	XXX
0199999. Totals - open depositories	XXX	XXX	6,781		891,847	2,265,444	579,943	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	6,781		891,847	2,265,444	579,943	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	6,781		891,847	2,265,444	579,943	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	FEDERAL HOME LOAN BANKS		06/30/2026	0.000	07/01/2026	3,200,000		303
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)						3,200,000		303
0489999999. Total - issuer credit obligations (unaffiliated)						3,200,000		303
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations						3,200,000		303
31607A-70-3	FIDELITY IMM:GOVT INSTL		06/30/2026	3.580		1,020,396		17,172
4812A2-60-3	JPMORGAN:PRIME MM INST		06/30/2026	3.650		102,223		1,834
4812C2-68-4	JPMORGAN:US GVT MM INST		06/30/2026	3.500		49,970		860
857492-70-6	SS INST INV:US GV MM PRM		06/30/2026	3.590		2,083,395		16,129
8309999999. Subtotal - all other money market mutual funds						3,255,984		35,996
8589999999. Total cash equivalents (unaffiliated)						6,455,984		36,300
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						6,455,984		36,300