QUARTERLY STATEMENT

OF THE

SELECTIVE AUTO INSURANCE COMPANY OF NEW JERSEY

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
MARCH 31, 2026

PROPERTY AND CASUALTY

2026

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2026
OF THE CONDITION AND AFFAIRS OF THE

SELECTIVE AUTO INSURANCE COMPANY OF NEW JERSEY

NAIC Group Code 0242 (Current) 0242 (Prior) NAIC Company Code 11074 Employer's ID Number 20-2278041

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

Country of Domicile United States of America

Incorporated/Organized 01/14/2005 Commenced Business 07/01/2006

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	Joseph Owen Eppers, 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	Anthony David Harnett Senior Vice President, Chief Accounting Officer & Treasurer

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

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

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

CHRISTINE MARIE LAWSON NOTARY PUBLIC NEW JERSEY

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	589,698,446		589,698,446	572,019,365
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 ($ 23,460,638), cash equivalents ($ 8,826,276) and short-term investments ($ ....)	32,286,914		32,286,914	31,260,248
6.	Contract loans (including $ .... premium notes)				
7.	Derivatives				
8.	Other invested assets	41,584,631		41,584,631	37,563,022
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)	663,569,991		663,569,991	640,842,635
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	4,240,520		4,240,520	4,424,254
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	28,252,016	1,274,392	26,977,624	35,953,810
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 3,013,408 earned but unbilled premiums)	80,559,580	524,789	80,034,791	77,418,675
	15.3 Accrued retrospective premiums ($ 36,860) and contracts subject to redetermination ($ ....)	36,860	3,612	33,248	65,662
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	9,386,635		9,386,635	7,191,355
	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	13,574,083		13,574,083	13,435,501
19.	Guaranty funds receivable or on deposit	19,708		19,708	28,631
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				1,054,631
24.	Health care ($ ....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	10,394,011	5,594,400	4,799,611	4,986,950
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	810,033,404	7,397,193	802,636,211	785,402,104
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	810,033,404	7,397,193	802,636,211	785,402,104
	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	3,325,480		3,325,480	3,234,962
2502.	Equities and deposits in pools and associations	1,211,241		1,211,241	1,458,453
2503.	Other assets	3,426,498	3,163,608	262,890	293,535
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,430,792	2,430,792		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	10,394,011	5,594,400	4,799,611	4,986,950

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 36,795,093)	328,295,083	317,200,707
2.	Reinsurance payable on paid losses and loss adjustment expenses	14,831,630	11,262,663
3.	Loss adjustment expenses	63,327,509	62,004,307
4.	Commissions payable, contingent commissions and other similar charges	5,666,701	10,534,242
5.	Other expenses (excluding taxes, licenses and fees)	5,254,540	6,640,409
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	1,813,940	2,435,966
7.1	Current federal and foreign income taxes (including $ (36,762) on realized capital gains (losses))	4,226,899	2,171,494
7.2	Net deferred tax liability		
8.	Borrowed money $ 0 and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 61,447,146 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)	149,250,042	148,751,285
10.	Advance premium	551,339	812,942
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	485,759	485,945
12.	Ceded reinsurance premiums payable (net of ceding commissions)	8,020,640	7,629,313
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	687,244	554,532
15.	Remittances and items not allocated		
16.	Provision for reinsurance (including $ 537 certified)	2,215	2,215
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	3,318,460	
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	4,556,336	4,584,086
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	590,288,337	575,070,106
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	590,288,337	575,070,106
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock	4,200,000	4,200,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	50,650,000	50,650,000
35.	Unassigned funds (surplus)	157,497,874	155,481,996
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)	212,347,874	210,331,996
38.	Totals (Page 2, Line 28, Col. 3)	802,636,211	785,402,102
	DETAILS OF WRITE-INS		
2501.	Other liabilities	3,302,170	3,290,234
2502.	Unpresented checks for escheatment	1,072,136	1,116,462
2503.	Liability for accrued pension benefits	77,315	77,620
2598.	Summary of remaining write-ins for Line 25 from overflow page	104,715	99,770
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,556,336	4,584,086
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 $ 27,331,176)	31,448,353	30,435,584	123,309,720
	1.2 Assumed (written $ 73,530,490)	73,031,733	69,525,397	286,091,749
	1.3 Ceded (written $ 27,331,176)	31,448,353	30,435,584	123,309,720
	1.4 Net (written $ 73,530,490)	73,031,733	69,525,397	286,091,749
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 42,958,205):			
	2.1 Direct	26,147,264	24,037,679	102,486,827
	2.2 Assumed	42,063,147	38,608,360	162,245,422
	2.3 Ceded	26,147,264	24,037,679	102,486,827
	2.4 Net	42,063,147	38,608,360	162,245,422
3.	Loss adjustment expenses incurred	6,859,359	6,163,082	27,210,098
4.	Other underwriting expenses incurred	22,880,227	22,772,226	90,056,171
5.	Aggregate write-ins for underwriting deductions	3,525	11,784	61,018
6.	Total underwriting deductions (Lines 2 through 5)	71,806,258	67,555,452	279,572,709
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	1,225,475	1,969,945	6,519,040
	INVESTMENT INCOME			
9.	Net investment income earned	7,212,978	6,469,405	29,385,213
10.	Net realized capital gains (losses) less capital gains tax of $ (36,762)	(54,363)	30,943	150,589
11.	Net investment gain (loss) (Lines 9 + 10)	7,158,615	6,500,348	29,535,802
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 16,688 amount charged off $ 134,099)	(117,411)	(159,910)	(545,307)
13.	Finance and service charges not included in premiums	148,003	163,618	632,944
14.	Aggregate write-ins for miscellaneous income	264,130	150,592	997,612
15.	Total other income (Lines 12 through 14)	294,722	154,300	1,085,249
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	8,678,812	8,624,593	37,140,091
17.	Dividends to policyholders	41,975	58,986	218,533
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)	8,636,837	8,565,607	36,921,558
19.	Federal and foreign income taxes incurred	2,092,167	2,295,210	8,479,640
20.	Net income (Line 18 minus Line 19)(to Line 22)	6,544,670	6,270,397	28,441,918
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	210,331,996	172,371,252	172,371,252
22.	Net income (from Line 20)	6,544,670	6,270,397	28,441,918
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 351,874	1,323,715	590,287	(1,304,080)
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	480,869	431,363	1,437,238
27.	Change in nonadmitted assets	(1,340,635)	(112,864)	(970,322)
28.	Change in provision for reinsurance			(575)
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	(5,040,000)		
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	47,259	51,186	356,565
38.	Change in surplus as regards policyholders (Lines 22 through 37)	2,015,878	17,230,369	37,960,744
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	212,347,874	189,601,621	210,331,996
	DETAILS OF WRITE-INS			
0501.	Miscellaneous expense	2,288	6,759	38,685
0502.	Commercial Auto Insurance Procedure premium deficiency	1,237	5,025	22,333
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	3,525	11,784	61,018
1401.	Other income	264,130	150,592	997,612
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)	264,130	150,592	997,612
3701.	Change in overfunded pension plan asset	46,954	51,034	373,634
3702.	Change in pension liability	305	152	(17,069)
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	356,565

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	80,107,348	71,108,373	284,629,800
2.	Net investment income	7,114,022	6,306,306	28,104,329
3.	Miscellaneous income	792,057	885,482	1,631,462
4.	Total (Lines 1 to 3)	88,013,427	78,300,161	314,365,591
5.	Benefit and loss related payments	29,595,084	31,885,735	125,012,582
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	36,137,283	33,062,419	108,413,356
8.	Dividends paid to policyholders	42,161	77,664	277,644
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)		(301,256)	8,857,010
10.	Total (Lines 5 through 9)	65,774,528	64,724,562	242,560,592
11.	Net cash from operations (Line 4 minus Line 10)	22,238,899	13,575,599	71,804,999
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	42,406,664	34,715,653	159,586,948
	12.2 Stocks			
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets	150,495	2,158,239	10,872,495
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(700)	(863)
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	42,557,159	36,873,192	170,458,580
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	59,895,066	46,690,869	231,378,817
	13.2 Stocks			
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets	2,495,622	1,319,083	4,257,876
	13.6 Miscellaneous applications	13	300,082	299,994
	13.7 Total investments acquired (Lines 13.1 to 13.6)	62,390,701	48,310,034	235,936,687
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)	(19,833,542)	(11,436,842)	(65,478,107)
	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	5,040,000		
	16.6 Other cash provided (applied)	3,661,309	1,920,062	(1,091,313)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,378,691)	11,920,062	8,908,687
	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)	1,026,666	14,058,819	15,235,579
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	31,260,248	16,024,669	16,024,669
	19.2 End of period (Line 18 plus Line 19.1)	32,286,914	30,083,488	31,260,248

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

20.0001. Exchange of bond securities			1,481,019

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	3/31/2026	12/31/2025
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 6,544,670	$ 28,441,918
(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	$ 6,544,670	$ 28,441,918
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 212,347,874	$ 210,331,996
(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	$ 212,347,874	$ 210,331,996

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 March 31, 2026 and December 31, 2025:

March 31, 2026		
a) The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	(1,149,154)
2. 12 Months or Longer	$	(4,923,763)
b) The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	133,048,432
2. 12 Months or Longer	$	62,471,540

December 31, 2025		
a) The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	(200,056)
2. 12 Months or Longer	$	(4,843,348)
b) The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	57,870,581
2. 12 Months or Longer	$	74,612,541

(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

The Company did enter into any reverse repurchase agreements that are accounted for as secured borrowing.

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 reverse repurchase agreements accounted for as a sale.

J. Real Estate

The Company did not invest in Real Estate.

K. Investments in Tax Credit Structures (tax credit investments)

The Company has no investments in Tax Credit Structures.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

No significant change.

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	$ 127,454	$ -	$ -	$ -	$ 127,454	$ 127,398	$ 56
k. On deposit with other regulatory bodies	$ -	$ -	$ -	$ -	$ -	$ -	$ -
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)	$ 127,454	$ -	$ -	$ -	$ 127,454	$ 127,398	$ 56

(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	$ -	$ 127,454	0.016%	0.016%			26.28
k. On deposit with other regulatory bodies	$ -	$ -	0.000%	0.000%			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)	$ -	$ 127,454	0.016%	0.016%	XXX	XXX	XXX

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

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

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

None

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

   None

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

   None

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

   None

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

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

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

P. Short Sales
The Company has no short sales.

Q. Investment Income Associated with Prepayment Penalty and Acceleration Fees
The Company has no investment income with Prepayment Penalty and Acceleration Fees received as of March 31,2026.

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

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

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

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

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

NOTE 7 Investment Income

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

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

D. The aggregate deferred interest.
None

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

NOTE 8 Derivative Instruments

The Company does not invest in derivative instruments.

NOTE 9 Income Taxes

No significant change

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

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

B. The Company paid cash dividends of $5,040,000 and $0 to SIGI for the three months ended March 31, 2026 and March 31, 2025, respectively. See Note 13(d) for further details.

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

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

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

	March 31, 2026	December 31, 2025
SICA	-	1,054,631

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

	March 31, 2026	December 31, 2025
SICA	3,318,460	-

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 SCA's.

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

NOTE 11 Debt

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.

C. Unused commitments and lines of credit for financing arrangements:
The following describes all unused commitments as of March 31, 2026. The Company's statutory borrowing capacity, as defined under relevant corporate and regulatory requirements, is further constrained by the financial covenants and obligations set forth in its loan agreements and other agreements. Under these requirements, the maximum the Company could borrow at any time is $78,540,210.

(1) In 2006, the Company entered into an intercompany revolving demand loan agreement with Selective Insurance Company of America ("SICA"), that allows the Company to borrow from SICA. Borrowings under the agreement are limited to 5% of SICA's admitted assets as of the preceding year-end, and the Company's borrowing capacity is limited to 10% of its admitted assets as of the preceding year-end. Borrowings are payable on demand, and the borrowing interest rate is determined by the "Federal Funds Effective Rate" published by the Wall Street Journal. As of March 31, 2026, The Company's borrowing capacity under this agreement was $78,540,210.

	Current Year		Prior Year	
	Unused Commitments	Unused Lines Of Credit	Unused Commitments	Unused Lines Of Credit
1. Short-Term (contracts terminating in 12 months or less)	$ -	$ -	$ -	$ -
2. Long-Term (contracts terminating in more than 12 months)	$ 78,540,210	$ -	$ 78,540,210	$ -
3. Total	$ 78,540,210	$ -	$ 78,540,210	$ -

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

A. Defined Benefit Plan

	Pension Benefits	
	2026	2025
(4) Components of net periodic benefit cost		
a. Service cost	$ -	$ -
b. Interest cost	$ 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

NOTES TO FINANCIAL STATEMENTS

G. Consolidated/Holding Company Plans
None

H. Postemployment Benefits and Compensated Absences
None

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

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

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

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

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

D. The Company paid ordinary dividends as follows:

	2026	2025
March	5,040,000	-

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 $ 6,609,026

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

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

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

NOTE 14 Liabilities, Contingencies and Assessments

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

B. Assessments
No significant change

C. Gain Contingencies
None

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

E. Product Warranties
None

F. Joint and Several Liabilities
None

G. All Other Contingencies
No significant change

NOTE 15 Leases

No significant change

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

None

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

A. Transfers of Receivables Reported as Sales
The Company had no transfer of receivables.

B. Transfer and Servicing of Financial Assets
The Company had no transfers of financial assets.

C. Wash Sales
The Company had no wash sales.

NOTES TO FINANCIAL STATEMENTS

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

None

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

None

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

March 31, 2026

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Asset-Backed Securities	$ -	$ 222,818	$ -	$ -	$ 222,818
Cash Equivalents	$ 8,826,276	$ -	$ -	$ -	$ 8,826,276
Total assets at fair value/NAV	$ 8,826,276	$ 222,818	$ -	$ -	$ 9,049,094

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

December 31, 2025

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Asset-Backed Securities	$ -	$ 226,550	$ -	$ -	$ 226,550
Cash Equivalents	$ 16,538,739	$ -	$ -	$ -	$ 16,538,739
Total assets at fair value/NAV	$ 16,538,739	$ 226,550	$ -	$ -	$ 16,765,289

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

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy
There were no securities measured and reported using Level 3 inputs at March 31, 2026 and December 31, 2025.

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

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

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

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

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

March 31, 2026

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds: Issuer Credit Obligations	$ 257,160,606	$ 260,133,206	$ 191,306	$ 256,969,300	$ -	$ -	$ -
Bonds: Asset-Backed Securities	$ 324,754,577	$ 329,565,240	$ -	$ 324,754,577	$ -	$ -	$ -
Cash Equivalents	$ 8,826,276	$ 8,826,276	$ 8,826,276	$ -	$ -	$ -	$ -

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	$ 248,196,110	$ 247,686,503	$ 192,007	$ 248,004,103	$ -	$ -	$ -
Bonds: Asset-Backed Securities	$ 321,720,256	$ 324,332,862	$ -	$ 321,720,256	$ -	$ -	$ -
Cash Equivalents	$ 16,538,739	$ 16,538,739	$ 16,538,739	$ -	$ -	$ -	$ -

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

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

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

NOTES TO FINANCIAL STATEMENTS

NOTE 21 Other Items

A. Unusual or Infrequent Items
None

B. Troubled Debt Restructuring: Debtors
None

C. Other Disclosures
None

D. Business Interruption Insurance Recoveries
None

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

F. Subprime Mortgage Related Risk Exposure
No significant change

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

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

NOTE 22 Events Subsequent

None

NOTE 23 Reinsurance

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

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

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

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

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

F. Retroactive Reinsurance
None

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

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

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

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

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

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

B. Policy of recording accrued retrospective premiums:
No change

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

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

NOTES TO FINANCIAL STATEMENTS

E. Calculation of nonadmitted retrospective premium:
No significant change

F. Risk Sharing Provisions of the Affordable Care Act

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

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

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

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

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

NOTE 25 Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2025 were $379.2 million. As of March 31, 2026, $29.8 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 $348.4 million. Therefore, there has been $0.9 million of favorable prior-year development from December 2025 to March 2026 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on property lines of business. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. The Company does not write a significant amount of business related to retrospectively rated policies.

NOTE 26 Intercompany Pooling Arrangements

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

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

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

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

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

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

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

NOTE 27 Structured Settlements

No significant change

NOTE 28 Health Care Receivables

None

NOTE 29 Participating Policies

None

NOTE 30 Premium Deficiency Reserves

No significant change

NOTE 31 High Deductibles

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

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

None

NOTES TO FINANCIAL STATEMENTS

NOTE 33 Asbestos/Environmental Reserves

No significant change

NOTE 34 Subscriber Savings Accounts

None

NOTE 35 Multiple Peril Crop Insurance

None

NOTE 36 Financial Guaranty Insurance

None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

13.2 If yes, please complete the following:

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

16.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

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

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

GENERAL INTERROGATORIES

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&H loss percent .... %

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

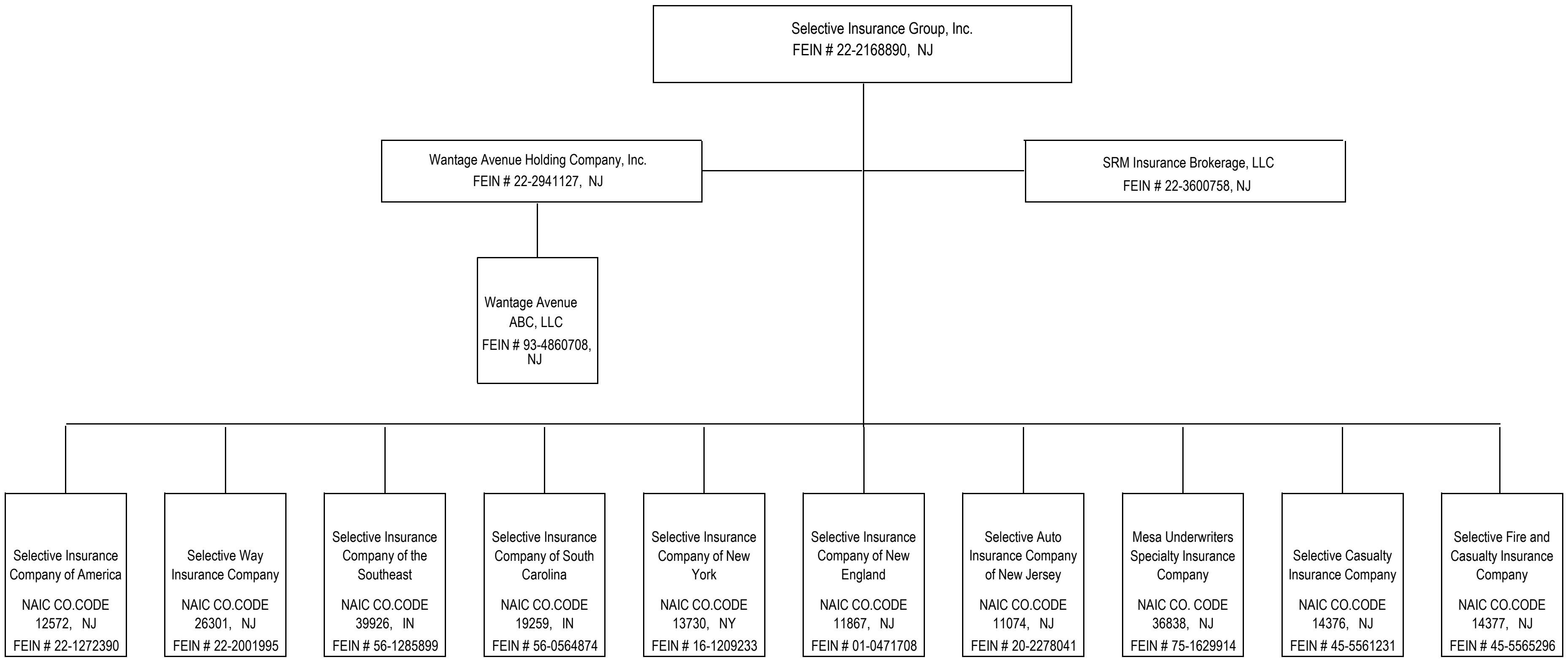
	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, etc.	Active Status (a)	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	N						
2. Alaska AK	N						
3. Arizona 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	N						
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	N						
31. New Jersey NJ	L	27,331,176	27,631,599	21,088,619	19,105,278	70,305,615	43,900,112
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	27,331,176	27,631,599	21,088,619	19,105,278	70,305,615	43,900,112
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 1
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 55

SCHEDULE Y

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

Asterisk	Explanation
	None

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire				
2.1	Allied Lines				
2.2	Multiple peril crop				
2.3	Federal flood				
2.4	Private crop				
2.5	Private flood				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	13,900,442	11,680,643	84.0	42.2
5.1	Commercial multiple peril (non-liability portion)				
5.2	Commercial multiple peril (liability portion)				
6.	Mortgage guaranty				
8.	Ocean marine				
9.1	Inland marine				
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	11,514	287,675	2,498.5	(0.1)
17.1	Other liability - occurrence	983,240	819,866	83.4	112.2
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence				
18.2	Products liability - claims-made				
19.1	Private passenger auto no-fault (personal injury protection)	2,130,113	1,617,196	75.9	149.2
19.2	Other private passenger auto liability	8,151,277	9,161,391	112.4	136.3
19.3	Commercial auto no-fault (personal injury protection)				
19.4	Other commercial auto liability				
21.1	Private passenger auto physical damage	6,044,356	2,578,566	42.7	56.1
21.2	Commercial auto physical damage				
22.	Aircraft (all perils)				
23.	Fidelity				
24.	Surety				
26.	Burglary and theft				
27.	Boiler and machinery	227,411	1,927	0.8	13.2
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	31,448,353	26,147,264	83.1	79.0
	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			
2.1	Allied Lines			
2.2	Multiple peril crop			
2.3	Federal flood			
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	11,710,490	11,710,490	11,328,526
5.1	Commercial multiple peril (non-liability portion)			
5.2	Commercial multiple peril (liability portion)			
6.	Mortgage guaranty			
8.	Ocean marine			
9.1	Inland marine			
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	8,970	8,970	10,015
17.1	Other liability - occurrence	843,655	843,655	867,396
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence			
18.2	Products liability - claims-made			
19.1	Private passenger auto no-fault (personal injury protection)	1,790,994	1,790,994	2,131,046
19.2	Other private passenger auto liability	7,361,523	7,361,523	7,646,545
19.3	Commercial auto no-fault (personal injury protection)			
19.4	Other commercial auto liability			
21.1	Private passenger auto physical damage	5,427,829	5,427,829	5,447,733
21.2	Commercial auto physical damage			
22.	Aircraft (all perils)			
23.	Fidelity			
24.	Surety			
26.	Burglary and theft			
27.	Boiler and machinery	187,715	187,715	200,338
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	27,331,176	27,331,176	27,631,599
	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	53,709	110,765	164,474	12,096	282	12,378	48,076	746	103,519	152,341	6,463	(6,218)	245
2. 2024	19,296	64,289	83,585	4,754	217	4,971	19,128	517	58,952	78,597	4,586	(4,603)	(17)
3. Subtotals 2024 + Prior	73,005	175,054	248,059	16,850	499	17,349	67,204	1,263	162,471	230,938	11,049	(10,821)	228
4. 2025	20,437	110,709	131,146	11,032	1,445	12,477	18,917	2,128	96,460	117,505	9,512	(10,676)	(1,164)
5. Subtotals 2025 + Prior	93,442	285,763	379,205	27,882	1,944	29,826	86,121	3,391	258,931	348,443	20,561	(21,497)	(936)
6. 2026	XXX	XXX	XXX	XXX	6,679	6,679	XXX	7,026	36,154	43,180	XXX	XXX	XXX
7. Totals	93,442	285,763	379,205	27,882	8,623	36,505	86,121	10,417	295,085	391,623	20,561	(21,497)	(936)
8. Prior year-end surplus as regards policyholders	210,332										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 22.0	2. (7.5)	3. (0.2)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.4)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] — 1 1 0 7 4 2 0 2 6 4 9 0 0 0 0 0 1
2. Supplement A to Schedule T [Document Identifier 455] — 1 1 0 7 4 2 0 2 6 4 5 5 0 0 0 0 1
3. Medicare Part D Coverage Supplement [Document Identifier 365] — 1 1 0 7 4 2 0 2 6 3 6 5 0 0 0 0 1
4. Director and Officer Supplement [Document Identifier 505] — 1 1 0 7 4 2 0 2 6 5 0 5 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
2504.	Prepaid pension cost	8,414,004	8,414,004		
2505.	Overfunded pension plan asset	(5,983,212)	(5,983,212)		
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,430,792	2,430,792		

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Liability for accrued PRL benefits	(514)	(514)
2505.	Return retrospective premium	46,495	42,787
2506.	Commercial Auto Insurance Procedure premium deficiency reserve	58,734	57,497
2597.	Summary of remaining write-ins for Line 25 from overflow page	104,715	99,770

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	37,563,022	44,726,549
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	936,986	
	2.2 Additional investment made after acquisition	1,558,636	4,257,875
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease)	1,676,482	(1,654,007)
6.	Total gain (loss) on disposals		1,105,100
7.	Deduct amounts received on disposals	150,495	10,872,495
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)	41,584,631	37,563,022
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	41,584,631	37,563,022

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	572,019,365	499,522,680
2.	Cost of bonds and stocks acquired	59,895,066	232,859,836
3.	Accrual of discount	413,555	1,220,822
4.	Unrealized valuation increase/(decrease)	(886)	3,267
5.	Total gain (loss) on disposals	(91,125)	29,592
6.	Deduct consideration for bonds and stocks disposed of	42,406,664	161,067,967
7.	Deduct amortization of premium	130,866	548,865
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)	589,698,446	572,019,365
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	589,698,446	572,019,365

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)	108,403,765	8,894,991	3,434,385	79,882	113,944,253			108,403,765
2. NAIC 2 (a)	139,282,738	16,042,688	9,244,936	108,462	146,188,953			139,282,738
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total ICO	247,686,503	24,937,680	12,679,321	188,345	260,133,206			247,686,503
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	320,459,584	34,957,386	29,752,581	75,393	325,739,783			320,459,584
9. NAIC 2	3,637,227		37,059	(47)	3,600,121			3,637,227
10. NAIC 3								
11. NAIC 4								
12. NAIC 5	236,051		28,828	18,113	225,336			236,051
13. NAIC 6								
14. Total ABS	324,332,862	34,957,386	29,818,468	93,459	329,565,240			324,332,862
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	572,019,365	59,895,066	42,497,789	281,804	589,698,446			572,019,365

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

NAIC 1 $; NAIC 2 $; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	16,538,740	9,966,347
2.	Cost of cash equivalents acquired	12,960,043	71,598,538
3.	Accrual of discount		
4.	Unrealized valuation increase/(decrease)	(8)	6
5.	Total gain (loss) on disposals		(862)
6.	Deduct consideration received on disposals	20,672,499	65,025,288
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,826,276	16,538,740
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	8,826,276	16,538,740

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

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
000000-00-0	Carlyle Credit Opportunities Fund, L.P.	Washington	DC	CCOF General Partner, L.P.		07/25/2019	2		50,973		1,325,247	3.553
1599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated									50,973		1,325,247	XXX
000000-00-0	BHARCAP PARTNERS II GP, LP	Wilmington	DE	BHARCAP PARTNERS II GP, LP		07/26/2024			1,159,759		7,646,527	2.516
000000-00-0	Constellation Wealth Capital Fund	Chicago	IL	Constellation Wealth Capital, LLC		10/25/2024			347,904		3,011,098	1.305
000000-00-0	Constellation Capital Fund II	Chicago	NY	Constellation Wealth Capital Fund II GP		11/01/2025	1	936,986			19,063,013	1.000
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								936,986	1,507,663		29,720,638	XXX
7899999. Total - unaffiliated								936,986	1,558,636		31,045,885	XXX
7999999. Total - affiliated												XXX
8099999 - Totals								936,986	1,558,636		31,045,885	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase/ (Decrease)	 10 Current Year's (Depreciation) or (Amortization)/ Accretion	 11 Current Year's Other Than Temporary Impairment Recognized	 12 Capitalized Deferred Interest and Other	 13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	 14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
000000-00-0	Carlyle Credit Opportunities Fund, L.P.	Washington	DC	CCOF General Partner, L.P.	07/25/2019	03/31/2026	150,495							150,495	150,495				
1599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated							150,495							150,495	150,495				
7899999. Total - unaffiliated							150,495							150,495	150,495				
7999999. Total - affiliated																			
8099999 - Totals							150,495							150,495	150,495				

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00846U-AN-1	AGILENT TECHNOLOGIES INC	03/20/2026	Bank of America Securities		2,233,825	2,500,000	1,757	2.A FE
008513-AA-1	AGREE LP	03/20/2026	Stifel Nicolaus & Co.		693,075	750,000	10,392	2.A FE
03027X-CR-9	AMERICAN TOWER CORP	03/05/2026	Bank of America Securities		210,403	210,000	2,495	2.A FE
04351L-AE-0	ASCENSION HEALTH ALLIANCE	03/02/2026	BARCLAYS CAPITAL INC FIXED INC		1,214,036	1,195,000	16,015	1.C FE
075887-CL-1	BECTON DICKINSON AND CO	03/20/2026	RBC CAPITAL MARKETS		3,077,935	3,500,000	7,991	2.B FE
11120V-AN-3	BRIXMOR OPERATING PARTNERSHIP LP	03/03/2026	BARCLAYS CAPITAL INC FIXED INC		308,193	300,000	6,630	2.B FE
11135F-CR-0	BROADCOM INC	03/02/2026	Bank of America Securities		465,822	525,000	683	1.G FE
120568-BS-8	BUNGE FINANCE LTD CORP	03/17/2026	JP MORGAN SECS INC., - FIXED INCOME		1,511,000	1,515,000		2.A FE
172967-QF-1	CITIGROUP INC	03/19/2026	CITIGROUP GLOBAL MARKETS INC.		791,800	800,000	901	1.G FE
17327C-AQ-6	CITIGROUP INC	03/02/2026	Bank of America Securities		686,845	745,000	2,404	1.G FE
22966R-AJ-5	CUBESMART LP	03/05/2026	GOLDMAN		533,946	600,000	875	2.B FE
25278X-AR-0	DIAMONDBACK ENERGY INC	03/20/2026	Bank of America Securities		927,170	1,000,000	15,538	2.B FE
29273V-AQ-3	ENERGY TRANSFER LP	03/02/2026	MORGAN STANLEY CO		158,739	150,000	431	2.B FE
29717P-AV-9	ESSEX PORTFOLIO LP	03/19/2026	BONY/TORONTO DOMINION SECURITI		705,552	800,000	294	2.A FE
30161N-BR-1	EXELON CORP	03/20/2026	MORGAN STANLEY CO		761,370	750,000	854	2.B FE
30225V-AV-9	EXTRA SPACE STORAGE LP	03/02/2026	JP MORGAN SECS INC., - FIXED INCOME		455,238	450,000	2,970	2.B FE
459200-LS-8	INTERNATIONAL BUSINESS MACHINES CORP	03/05/2026	JPMORGAN VPR FTP		747,267	750,000	3,086	1.G FE
502431-AN-9	L3HARRIS TECHNOLOGIES INC	03/20/2026	GOLDMAN		655,395	750,000	2,550	2.B FE
55336V-CA-6	MPLX LP	03/19/2026	JP MORGAN SECS INC., - FIXED INCOME		601,812	600,000	2,800	2.B FE
59523U-AY-3	MID-AMERICA APARTMENTS LP	03/03/2026	Bank of America Securities		300,057	300,000	4,418	1.G FE
65339K-BZ-2	NEXTERA ENERGY CAPITAL HOLDINGS INC	03/19/2026	JP MORGAN SECS INC., - FIXED INCOME		353,168	400,000	1,762	2.A FE
65339K-CJ-7	NEXTERA ENERGY CAPITAL HOLDINGS INC	03/03/2026	CITIGROUP GLOBAL MARKETS INC.		307,584	300,000	2,042	2.A FE
65473P-AL-9	NISOURCE INC	03/19/2026	Bank of America Securities		521,436	600,000	992	2.B FE
686514-AP-5	ORLANDO HEALTH INC	03/02/2026	MORGAN STANLEY CO		1,183,750	1,120,000	25,891	1.E FE
709599-BV-5	PENSKE TRUCK LEASING CO LP	03/19/2026	BONY/TORONTO DOMINION SECURITI		842,976	800,000	13,089	2.B FE
79466L-AT-1	SALESFORCE INC	03/11/2026	BARCLAYS CAPITAL INC FIXED INC		1,516,641	1,520,000		1.F FE
808513-CJ-2	CHARLES SCHWAB CORP	03/20/2026	BNP PARIBAS SECURITIES BOND		1,563,810	1,500,000	32,529	1.F FE
86944B-AQ-6	SUTTER HEALTH	03/06/2026	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		424,962	405,000	1,495	1.E FE
92343V-HF-4	VERIZON COMMUNICATIONS INC	03/03/2026	CITIGROUP GLOBAL MARKETS INC.		227,277	225,000	2,969	2.A FE
969457-BM-1	WILLIAMS COMPANIES INC	03/05/2026	MARKETAXESS		654,032	540,000	22,444	2.B FE
969457-BZ-2	WILLIAMS COMPANIES INC	03/03/2026	Bank of America Securities		302,562	300,000	736	2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					24,937,680	25,900,000	187,031	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					24,937,680	25,900,000	187,031	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					24,937,680	25,900,000	187,031	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					24,937,680	25,900,000	187,031	XXX
38382C-GQ-8	GNR 2020-005 FA - CMO/RMBS	01/15/2026	CitiGroup		541,096	590,152	57	1.A
38385M-NM-4	GNR 2026-024 PG - CMO/RMBS	03/12/2026	CITIGROUP GLOBAL MARKETS INC.		3,086,643	3,052,305	6,783	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					3,627,739	3,642,457	6,840	XXX
38381S-GF-8	GNR 2026-018 AD - CMBS	03/04/2026	CITIGROUP GLOBAL MARKETS INC.		3,028,257	3,044,669	3,045	1.A
38381S-JC-2	GNR 2026-042 AE - CMBS	03/10/2026	Bank of America Securities		1,492,369	1,499,162	2,374	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					4,520,626	4,543,832	5,418	XXX
3132DW-NW-9	FH SD8505 - RMBS	01/20/2026	WELLS FARGO SECURITIES		264,905	264,947	736	1.A
3136BY-N9-9	FNR 2026-11 BD - CMO/RMBS	02/04/2026	SANTANDER US CAPITAL MARKETS LLC		3,946,250	4,000,000	13,000	1.A
3140W3-4X-4	FN FA3537 - RMBS	02/01/2026	CITIGROUP GLOBAL MARKETS INC.		(4,480)			1.A
31418F-EC-7	FN MA5530 - RMBS	01/20/2026	Bank of America Securities		1,582,702	1,582,702	4,396	1.A
31418F-GX-9	FN MA5613 - RMBS	01/20/2026	WELLS FARGO SECURITIES		718,716	718,828	1,997	1.A
31418F-KL-0	FN MA5698 - RMBS	02/01/2026	GOLDMAN		(6,083)			1.A
31418F-UB-1	FN MA5977 - RMBS	03/26/2026	HARRIS NESBITT CORP BONDS		2,745,403	2,778,836	9,031	1.A
31427Q-DZ-2	FH SL2819 - RMBS	01/20/2026	CITIGROUP GLOBAL MARKETS INC.		431,362	431,497	1,199	1.A
3142J6-DG-5	FEDERAL HOME LOAN MORTGAGE CORPORATION -	03/19/2026	CITIGROUP GLOBAL MARKETS INC.		2,991,211	3,024,767	7,982	1.A
3142JC-B7-4	FH RR0061 - RMBS	03/24/2026	BMOCM/BONDS		2,287,905	2,311,015	6,933	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)					14,957,892	15,112,592	45,274	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
24381G-AA-1	DRMT 26INV1 A1 - RMBS	01/27/2026	WELLS FARGO SECURITIES		837,154	837,156	3,793	1.A FE
26846G-AF-4	EFMT 26NQM1 A1 - RMBS	01/30/2026	BARCLAY INVESTMENTS, INC.		1,610,395	1,610,399	7,256	1.A FE
64832L-AE-3	NRZT 26NQM1 A1 - RMBS	01/21/2026	BARCLAY INVESTMENTS, INC.		1,391,433	1,391,443	5,221	1.A FE
802931-AC-9	SAN 26NQM1 A1 - RMBS	01/09/2026	AMHERST PIERPONT SECURITIES		461,650	461,651	2,728	1.A FE
924932-AC-0	VERUS 26R1 A1 - RMBS	01/23/2026	JP MORGAN SECS INC., - FIXED INCOME		814,189	814,197	3,169	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					5,114,820	5,114,846	22,167	XXX
36276E-AA-8	GSMBS 26NQM1 A1 - CMBS	01/21/2026	GOLDMAN		564,385	564,390	2,214	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					564,385	564,390	2,214	XXX
38139V-AC-9	GLM 24 A - CDO	02/01/2026	Bank of America Securities		206			1.A FE
74690F-BE-5	QTSII 49 ARR - CDO	03/18/2026	TORONTO DOMINION BK		495,976	496,000		1.G FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					496,182	496,000		XXX
00833B-AU-2	AFRMT 261 A - ABS	01/22/2026	Morgan Stanley		382,939	383,000		1.A FE
00833B-AV-0	AFRMT 261 B - ABS	01/22/2026	MORGAN STANLEY CO		201,982	202,000		1.C FE
551923-AA-3	MTBRV 261 A1 - ABS	02/10/2026	BARCLAYS CAPITAL INC FIXED INC		301,985	302,000		1.A FE
83407M-AA-4	SCLP 26B A - ABS	03/19/2026	Bank of America Securities		1,227,892	1,228,000		1.C FE
91533V-AA-4	UMPT 26ST1 A - ABS	03/16/2026	Jefferies Company		404,976	404,976		1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					2,519,773	2,519,976		XXX
04033D-AC-8	ARIFL 2026-A A3 - ABS	01/09/2026	MUFG SECURITIES AMERICAS INC.		99,994	100,000		1.A FE
315961-AG-7	CNSL 261 A2 - ABS	03/03/2026	Morgan Stanley		244,990	245,000		1.G FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					344,984	345,000		XXX
20469B-AF-4	CMDC 261 A21 - ABS	02/11/2026	PERSHING LLC		562,000	562,000		1.A FE
20469B-AG-2	CMDC 261 A22 - ABS	02/11/2026	PERSHING LLC		1,750,000	1,750,000		1.D FE
74690F-AQ-9	QTSII 261 A2 - ABS	01/16/2026	BARCLAYS CAPITAL INC FIXED INC		498,986	499,000		1.G FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					2,810,986	2,811,000		XXX
1889999999. Total - asset-backed securities (unaffiliated)					34,957,386	35,150,092	81,913	XXX
1899999999. Total - asset-backed securities (affiliated)								XXX
1909999997. Total - asset-backed securities - Part 3					34,957,386	35,150,092	81,913	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					34,957,386	35,150,092	81,913	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					59,895,066	61,050,092	268,944	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					59,895,066	XXX	268,944	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	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN	02/13/2026	BAIRD (ROBERT W.) & CO. INC.		750,210	750,000	773,535	750,833		(435)		(435)		750,398		(188)	(188)	19,083	07/01/2026	1.F FE
646066-2G-4	NEW JERSEY ST EDL FACS AUTH REV	02/13/2026	Bank of America Securities		1,246,688	1,250,000	1,230,125	1,248,238		341		341		1,248,578		(1,891)	(1,891)	19,228	09/01/2026	1.G FE
646140-BZ-5	NEW JERSEY ST TPK AUTH TPK REV	02/13/2026	MORGAN STANLEY CO		809,316	770,000	920,427	803,337		(2,120)		(2,120)		801,218		8,099	8,099	24,169	01/01/2030	1.E FE
678908-3Z-5	OKSDEV 2022 A1 - ABS	02/01/2026	Paydown		15,879	15,879	15,879	15,879						15,879				340	02/01/2034	1.A FE
88256C-EX-3	TEXAS MUN GAS ACQUISITION & SUPPLY CORP	02/13/2026	Stifel Nicolaus & Co.		144,063	140,000	161,186	143,337		(448)		(448)		142,889		1,173	1,173	1,507	12/15/2026	1.G FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					2,966,155	2,925,879	3,101,152	2,961,625		(2,662)		(2,662)		2,958,962		7,193	7,193	64,328	XXX	XXX
025816-CH-0	AMERICAN EXPRESS CO	02/12/2026	Bank of America Securities		495,920	500,000	500,000	500,000						500,000		(4,080)	(4,080)	2,958	12/29/2049	2.C FE
04010L-BD-4	ARES CAPITAL CORP	02/12/2026	MORGAN STANLEY CO		3,440,473	3,505,000	3,487,615	3,500,051		396		396		3,500,448		(59,975)	(59,975)	16,235	06/15/2027	2.B FE
09261H-AK-3	BLACKSTONE PRIVATE CREDIT FUND	02/12/2026	WELLS FARGO SECURITIES		1,385,035	1,405,000	1,400,827	1,403,990		98		98		1,404,088		(19,053)	(19,053)	18,772	03/15/2027	2.B FE
099724-AL-0	BORGWARNER INC	02/12/2026	JPMORGAN VPR FTP		220,923	225,000	224,368	224,855		11		11		224,867		(3,944)	(3,944)	3,677	07/01/2027	2.A FE
11135F-AL-5	BROADCOM INC	01/16/2026	Call @ 100.01		465,042	465,000	491,017	475,665		(242)		(242)		475,423		(10,381)	(10,381)	6,742	09/15/2028	1.G FE
22822V-AB-7	CROWN CASTLE INC	02/12/2026	MILLENIUM ADVISORS LLC		254,597	255,000	254,385	254,988		11		11		254,999		(402)	(402)	5,611	02/15/2026	2.B FE
361841-AK-5	GLP CAPITAL LP	02/12/2026	Bank of America Securities		225,702	220,000	245,887	229,918		(522)		(522)		229,396		(3,693)	(3,693)	2,530	06/01/2028	2.C FE
548661-DP-9	LOWE'S COMPANIES INC	02/12/2026	CITIGROUP GLOBAL MARKETS INC.		277,575	280,000	271,586	278,439		136		136		278,575		(999)	(999)	2,411	05/03/2027	2.A FE
55261F-AL-8	M&T BANK CORP	01/28/2026	Call @ 100.00		495,000	495,000	500,099	495,000						495,000				18,077	12/31/2049	2.C FE
855244-AP-4	STARBUCKS CORP	02/12/2026	CITIGROUP GLOBAL MARKETS INC.		396,896	400,000	417,160	405,951		(359)		(359)		405,592		(8,696)	(8,696)	6,300	03/01/2028	2.A FE
902973-BC-9	US BANCORP	02/12/2026	MARKETAXESS		282,632	285,000	285,000	285,000						285,000		(2,368)	(2,368)	3,456	01/15/2027	2.B FE
958102-AQ-8	WESTERN DIGITAL CORP	02/20/2026	Call @ 100.00		195,000	195,000	194,641	194,834		7		7		194,842		158	158	3,118	02/01/2029	2.C FE
96949L-AD-7	WILLIAMS COMPANIES INC	02/12/2026	JPMORGAN VPR FTP		349,353	350,000	338,801	347,464		202		202		347,665		1,687	1,687	2,115	06/15/2027	2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					8,484,148	8,580,000	8,611,387	8,596,155		(261)		(261)		8,595,894		(111,746)	(111,746)	92,003	XXX	XXX
02376W-AA-9	AMERICAN AIRLINES 2016-1 PASS THROUGH TR	02/12/2026	Various		480,520	488,908	463,271	479,483		854		854		480,337		183	183	11,517	07/15/2029	2.C FE
90932M-AA-3	UNITED AIRLINES 2019-2 PASS THROUGH TRUS	02/12/2026	MARKETAXESS		361,858	377,147	373,589	375,838		60		60		375,898		(14,041)	(14,041)	3,099	11/01/2029	2.A FE
90933H-AA-3	UNITED AIRLINES CLASS B PASS THROUGH CER	01/07/2026	Maturity @ 100.00		268,229	268,229	265,813	268,219		11		11		268,229				4,895	07/07/2027	2.B FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					1,110,607	1,134,284	1,102,673	1,123,540		925		925		1,124,464		(13,858)	(13,858)	19,511	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					12,560,910	12,640,163	12,815,212	12,681,319		(1,998)		(1,998)		12,679,321		(118,411)	(118,411)	175,842	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					12,560,910	12,640,163	12,815,212	12,681,319		(1,998)		(1,998)		12,679,321		(118,411)	(118,411)	175,842	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					12,560,910	12,640,163	12,815,212	12,681,319		(1,998)		(1,998)		12,679,321		(118,411)	(118,411)	175,842	XXX	XXX
36230S-AL-8	G2 757211 - RMBS	03/01/2026	Paydown		5,704	5,704	5,959	5,938		(235)		(235)		5,704				43	12/20/2040	1.A
38380K-GF-6	GNR 2017-172 PA - CMO/RMBS	03/01/2026	Paydown		9,868	9,868	9,600	9,504		364		364		9,868				51	02/20/2047	1.A
38381Q-CX-7	GNR 2025-140 P - CMO/RMBS	03/01/2026	Paydown		16,639	16,639	16,799	16,798		(158)		(158)		16,639				133	08/20/2055	1.A
38382C-GQ-8	GNR 2020-005 FA - CMO/RMBS	03/20/2026	Paydown		14,307	14,307	13,117			1,189		1,189		14,307				68	01/20/2050	1.A
38383B-5R-9	GNR 2025-178 Q - CMO/RMBS	03/01/2026	Paydown		17,684	17,684	17,863	17,861		(177)		(177)		17,684				148	10/20/2055	1.A
38384J-Y7-3	GNR 2024-024 AD - CMO/RMBS	03/01/2026	Paydown		61,897	61,897	62,037	62,042		(145)		(145)		61,897				495	03/20/2052	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					126,098	126,098	125,375	112,142		838		838		126,098				938	XXX	XXX
38381J-D7-9	GNR 2023-175 KC - CMBS	03/01/2026	Paydown		1,343	1,343	1,279	1,293		50		50		1,343				10	01/16/2065	1.A
38381J-UQ-8	GNR 2023-139 AE - CMBS	03/01/2026	Paydown		4,205	4,205	3,886	3,999		205		205		4,205				25	01/16/2064	1.A
38381K-BB-9	GNR 2024-037 AC - CMBS	03/01/2026	Paydown		48,509	48,509	44,855	45,701		2,808		2,808		48,509				175	05/16/2065	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					54,057	54,057	50,021	50,993		3,063		3,063		54,057				210	XXX	XXX
3128MF-RJ-9	FH G16589 - RMBS	03/01/2026	Paydown		113,527	113,527	112,391	112,644		883		883		113,527				637	09/01/2032	1.A
3128MJ-UN-8	FH G08588 - RMBS	03/01/2026	Paydown		1,286	1,286	1,346	1,360		(74)		(74)		1,286				9	05/01/2044	1.A
3128MM-NH-2	FH G18391 - RMBS	03/01/2026	Paydown		1,893	1,893	1,979	1,897		(3)		(3)		1,893				12	06/01/2026	1.A
31292K-6A-0	FH C03565 - RMBS	03/01/2026	Paydown		1,235	1,235	1,303	1,303		(68)		(68)		1,235				7	12/01/2040	1.A
312933-AP-9	FH A86314 - RMBS	03/01/2026	Paydown		13	13	13	13		(1)		(1)		13					05/01/2039	1.A
312943-AK-9	FH A94510 - RMBS	03/01/2026	Paydown		64	64	67	67		(3)		(3)		64					10/01/2040	1.A
312943-RC-9	FH A94983 - RMBS	03/01/2026	Paydown		922	922	905	907		15		15		922				6	11/01/2040	1.A
312945-DS-4	FH A96413 - RMBS	03/01/2026	Paydown		337	337	355	354		(17)		(17)		337				2	01/01/2041	1.A
312946-CC-8	FH A97267 - RMBS	03/01/2026	Paydown		139	139	145	147		(9)		(9)		139				1	03/01/2041	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
312946-N9-3	FH A97616 - RMBS	03/01/2026	Paydown		3,596	3,596	3,672	3,655		(59)		(59)		3,596				27	03/01/2041	1.A
3132CX-K5-0	FH SB1216 - RMBS	03/01/2026	Paydown		87,300	87,300	85,881	85,952		1,348		1,348		87,300				492	10/01/2037	1.A
3132DM-GD-1	FH SD0196 - RMBS	03/01/2026	Paydown		16,767	16,767	16,558	16,576		192		192		16,767				139	11/01/2049	1.A
3132DN-S7-9	FH SD1442 - RMBS	03/01/2026	Paydown		69,045	69,045	67,108	67,324		1,720		1,720		69,045				413	08/01/2052	1.A
3132DN-VL-4	FH SD1519 - RMBS	03/01/2026	Paydown		33,211	33,211	32,910	32,932		279		279		33,211				141	08/01/2052	1.A
3132DN-WH-2	FH SD1548 - RMBS	03/01/2026	Paydown		43,047	43,047	40,841	40,939		2,108		2,108		43,047				233	08/01/2052	1.A
3132DN-XN-8	FH SD1585 - RMBS	03/01/2026	Paydown		33,182	33,182	31,160	31,300		1,883		1,883		33,182				145	08/01/2052	1.A
3132DS-CH-3	FH SD4572 - RMBS	03/01/2026	Paydown		5,520	5,520	5,473	5,474		46		46		5,520				46	08/01/2053	1.A
3132DS-Q6-2	FH SD4977 - RMBS	03/01/2026	Paydown		22,802	22,802	22,129	22,138		664		664		22,802				190	11/01/2053	1.A
3132DU-PK-7	FH SD6726 - RMBS	03/01/2026	Paydown		25,043	25,043	24,099	24,104		940		940		25,043				157	08/01/2052	1.A
3132DV-LK-9	FH SD7530 - RMBS	03/01/2026	Paydown		8,222	8,222	8,684	8,675		(453)		(453)		8,222				32	11/01/2050	1.A
3132DW-G9-8	FH SD8324 - RMBS	03/01/2026	Paydown		1,444	1,444	1,432	1,432		12		12		1,444				14	05/01/2053	1.A
3132DW-GG-2	FH SD8299 - RMBS	03/01/2026	Paydown		35,896	35,896	34,628	34,637		1,259		1,259		35,896				316	02/01/2053	1.A
3132DW-H2-2	FH SD8349 - RMBS	03/01/2026	Paydown		14,094	14,094	13,960	13,961		133		133		14,094				134	08/01/2053	1.A
3132DW-HE-6	FH SD8329 - RMBS	03/01/2026	Paydown		54,197	54,197	52,693	52,738		1,459		1,459		54,197				463	06/01/2053	1.A
3132DW-HG-1	FH SD8331 - RMBS	03/01/2026	Paydown		30,751	30,751	30,477	30,479		272		272		30,751				297	06/01/2053	1.A
3132DW-HS-5	FH SD8341 - RMBS	03/01/2026	Paydown		28,786	28,786	27,936	27,948		839		839		28,786				238	07/01/2053	1.A
3132DW-JF-1	FH SD8362 - RMBS	03/01/2026	Paydown		2,370	2,370	2,350	2,350		20		20		2,370				23	09/01/2053	1.A
3132DW-JR-5	FH SD8372 - RMBS	03/01/2026	Paydown		9,788	9,788	9,692	9,693		95		95		9,788				98	11/01/2053	1.A
3132DW-MX-8	FH SD8474 - RMBS	03/01/2026	Paydown		33,043	33,043	32,176	32,189		854		854		33,043				295	11/01/2054	1.A
3132DW-NW-9	FH SD8505 - RMBS	03/01/2026	Paydown		4,093	4,093	4,092			1		1		4,093				23	02/01/2055	1.A
3132GF-3H-8	FH Q02600 - RMBS	03/01/2026	Paydown		81	81	85	85		(4)		(4)		81				1	08/01/2041	1.A
3132WJ-U2-5	FH Q45100 - RMBS	03/01/2026	Paydown		1,412	1,412	1,464	1,469		(56)		(56)		1,412				8	12/01/2046	1.A
3132XC-RX-5	FH G67702 - RMBS	03/01/2026	Paydown		11,881	11,881	12,172	12,193		(312)		(312)		11,881				76	01/01/2047	1.A
3132XC-SE-6	FH G67717 - RMBS	03/01/2026	Paydown		8,938	8,938	9,135	9,217		(280)		(280)		8,938				61	11/01/2048	1.A
31335A-FP-8	FH G60174 - RMBS	03/01/2026	Paydown		239	239	252	252		(13)		(13)		239				2	10/01/2043	1.A
31339S-TL-9	FH QA3255 - RMBS	03/01/2026	Paydown		4,309	4,309	4,419	4,434		(125)		(125)		4,309				20	10/01/2049	1.A
3133AM-SV-9	FH QC3232 - RMBS	03/01/2026	Paydown		12,049	12,049	13,049	12,967		(918)		(918)		12,049				66	06/01/2051	1.A
3133BM-TV-7	FH QF0564 - RMBS	03/01/2026	Paydown		7,303	7,303	7,361	7,348		(45)		(45)		7,303				53	09/01/2052	1.A
3133KM-SE-6	FH RA5917 - RMBS	03/01/2026	Paydown		1,479	1,479	1,542	1,534		(56)		(56)		1,479				7	09/01/2051	1.A
3133KN-F7-3	FH RA6490 - RMBS	03/01/2026	Paydown		41,087	41,087	42,897	42,669		(1,582)		(1,582)		41,087				251	12/01/2051	1.A
3136B0-NW-2	FNR 2017-110 PA - CMO/RMBS	03/01/2026	Paydown		23,141	23,141	23,145	23,139		2		2		23,141				116	01/25/2055	1.A
3136B5-VF-9	FNR 2019-42 LA - CMO/RMBS	03/01/2026	Paydown		22,213	22,213	22,667	22,704		(491)		(491)		22,213				106	08/25/2049	1.A
3136BY-N9-9	FNR 2026-11 BD - CMO/RMBS	03/01/2026	Paydown		11,138	11,138	10,989			150		150		11,138				42	03/25/2056	1.A
3138A4-5N-1	FN AH3552 - RMBS	02/01/2026	Paydown		345	345	359	344						345				1	02/01/2026	1.A
3138AA-AP-6	FN AH8113 - RMBS	03/01/2026	Paydown		456	456	473	456						456				3	03/01/2026	1.A
3138EP-ZP-2	FN AL7049 - RMBS	03/01/2026	Paydown		1,739	1,739	1,847	1,873		(134)		(134)		1,739				10	02/01/2045	1.A
3138ER-SC-5	FN AL9514 - RMBS	03/01/2026	Paydown		1,538	1,538	1,623	1,613		(75)		(75)		1,538				10	02/01/2043	1.A
3138WC-NT-6	FN AS3101 - RMBS	03/01/2026	Paydown		2,870	2,870	3,042	3,042		(172)		(172)		2,870				17	08/01/2044	1.A
3138WJ-UH-9	FN AS8683 - RMBS	03/01/2026	Paydown		901	901	932	941		(40)		(40)		901				5	01/01/2047	1.A
3140J6-DN-4	FN BM1908 - RMBS	03/01/2026	Paydown		15,106	15,106	15,505	15,477		(371)		(371)		15,106				90	01/01/2044	1.A
3140J8-UH-4	FN BM4183 - RMBS	03/01/2026	Paydown		33,302	33,302	34,702	34,269		(967)		(967)		33,302				242	04/01/2045	1.A
3140JQ-QK-2	FN BN7657 - RMBS	03/01/2026	Paydown		332	332	346	346		(14)		(14)		332				2	07/01/2049	1.A
3140KL-DM-1	FN BQ1007 - RMBS	03/01/2026	Paydown		27,108	27,108	29,335	28,926		(1,818)		(1,818)		27,108				87	07/01/2051	1.A
3140KT-DP-7	FN BQ7309 - RMBS	03/01/2026	Paydown		3,672	3,672	3,881	3,847		(175)		(175)		3,672				15	11/01/2050	1.A
3140MQ-AK-5	FN BV9909 - RMBS	03/01/2026	Paydown		41,344	41,344	40,976	40,951		393		393		41,344				260	06/01/2052	1.A
3140MQ-BN-8	FN BV9944 - RMBS	03/01/2026	Paydown		16,822	16,822	15,455	15,563		1,259		1,259		16,822				82	06/01/2052	1.A
3140MR-BB-2	FN BW0033 - RMBS	03/01/2026	Paydown		23,926	23,926	23,306	23,288		639		639		23,926				209	07/01/2052	1.A
3140MS-KY-0	FN BW1210 - RMBS	03/01/2026	Paydown		88,149	88,149	83,920	83,953		4,195		4,195		88,149				542	10/01/2052	1.A
3140Q9-HP-1	FN CA2037 - RMBS	03/01/2026	Paydown		31,929	31,929	32,760	32,825		(895)		(895)		31,929				207	07/01/2048	1.A
3140QB-JE-9	FN CA3860 - RMBS	03/01/2026	Paydown		11,959	11,959	12,401	12,647		(688)		(688)		11,959				69	07/01/2049	1.A
3140QE-ZX-3	FN CA7057 - RMBS	03/01/2026	Paydown		52,189	52,189	49,091	49,406		2,784		2,784		52,189				254	09/01/2050	1.A
3140QM-VQ-4	FN CB2422 - RMBS	03/01/2026	Paydown		38,913	38,913	40,519	40,287		(1,374)		(1,374)		38,913				195	12/01/2051	1.A
3140QP-HS-9	FN CB3840 - RMBS	03/01/2026	Paydown		9,584	9,584	8,817	8,869		715		715		9,584				53	06/01/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3140QP-JJ-7	FN CB3864 - RMBS	03/01/2026	Paydown		4,493	4,493	4,460	4,462		31		31		4,493				34	06/01/2052	1.A
3140QR-MZ-3	FN CB5775 - RMBS	03/01/2026	Paydown		38,656	38,656	38,188	38,181		475		475		38,656				241	12/01/2052	1.A
3140W0-ZE-8	FN FA0740 - RMBS	03/01/2026	Paydown		19,949	19,949	18,938	18,959		990		990		19,949				149	03/01/2055	1.A
3140W1-TJ-2	FN FA1452 - RMBS	03/01/2026	Paydown		38,676	38,676	38,985	38,957		(281)		(281)		38,676				471	04/01/2055	1.A
3140W3-4X-4	FN FA3537 - RMBS	03/01/2026	Paydown		52,919	52,919	52,828	52,828		92		92		52,919				434	11/01/2055	1.A
3140X8-N5-2	FN FM4911 - RMBS	03/01/2026	Paydown		920	920	971	969		(49)		(49)		920				4	11/01/2050	1.A
3140XB-NR-7	FN FM7599 - RMBS	03/01/2026	Paydown		21,439	21,439	20,036	20,034		1,405		1,405		21,439				122	01/01/2051	1.A
3140XC-ZA-9	FN FM8836 - RMBS	03/01/2026	Paydown		8,870	8,870	9,303	9,268		(398)		(398)		8,870				57	11/01/2050	1.A
3140XD-JS-6	FN FM9272 - RMBS	03/01/2026	Paydown		15,515	15,515	16,441	16,285		(770)		(770)		15,515				78	10/01/2051	1.A
3140XE-AU-8	FN FM9918 - RMBS	03/01/2026	Paydown		33,280	33,280	35,055	34,831		(1,552)		(1,552)		33,280				188	12/01/2051	1.A
3140XF-V3-2	FN FS0633 - RMBS	03/01/2026	Paydown		31,710	31,710	32,106	32,060		(350)		(350)		31,710				162	02/01/2052	1.A
3140XH-LA-3	FN FS2120 - RMBS	03/01/2026	Paydown		19,629	19,629	18,862	18,903		726		726		19,629				138	06/01/2052	1.A
3140XH-LW-5	FN FS2140 - RMBS	03/01/2026	Paydown		25,477	25,477	23,339	23,528		1,949		1,949		25,477				140	06/01/2052	1.A
3140XJ-AE-3	FN FS2704 - RMBS	03/01/2026	Paydown		20,211	20,211	19,119	19,198		1,013		1,013		20,211				102	08/01/2052	1.A
3140XJ-GT-4	FN FS2909 - RMBS	03/01/2026	Paydown		31,982	31,982	32,192	32,142		(160)		(160)		31,982				383	09/01/2052	1.A
3140XJ-GU-1	FN FS2910 - RMBS	03/01/2026	Paydown		20,906	20,906	21,093	21,071		(165)		(165)		20,906				114	09/01/2052	1.A
3140XJ-HJ-5	FN FS2932 - RMBS	03/01/2026	Paydown		76,431	76,431	75,380	75,456		975		975		76,431				506	01/01/2037	1.A
3140XJ-PY-3	FN FS3138 - RMBS	03/01/2026	Paydown		46,942	46,942	45,963	46,021		922		922		46,942				314	10/01/2052	1.A
3140XK-YA-2	FN FS4304 - RMBS	03/01/2026	Paydown		28,899	28,899	28,682	28,689		210		210		28,899				228	04/01/2053	1.A
3140XL-5K-0	FN FS5349 - RMBS	02/01/2026	Adjustment		(26,582)											(26,582)	(26,582)	(3)	10/01/2052	1.A
3140XL-5L-8	FN FS5350 - RMBS	03/01/2026	Paydown		50,747	50,747	47,615	47,639		3,108		3,108		50,747				363	10/01/2052	1.A
3140XL-LW-6	FN FS4840 - RMBS	03/01/2026	Paydown		2,091	2,091	2,073	2,073		17		17		2,091				22	05/01/2053	1.A
3140XN-VZ-4	FN FS6931 - RMBS	03/01/2026	Paydown		6,842	6,842	6,789	6,790		53		53		6,842				69	01/01/2053	1.A
3140XP-BW-8	FN FS7252 - RMBS	03/01/2026	Paydown		36,336	36,336	35,342	35,375		960		960		36,336				307	11/01/2053	1.A
3140XQ-M5-3	FN FS8479 - RMBS	03/01/2026	Paydown		52,257	52,257	51,808	51,810		447		447		52,257				498	08/01/2053	1.A
31418E-HK-9	FN MA4733 - RMBS	03/01/2026	Paydown		44,056	44,056	43,382	43,396		660		660		44,056				321	09/01/2052	1.A
31418E-R7-7	FN MA5009 - RMBS	03/01/2026	Paydown		5,350	5,350	5,191	5,192		158		158		5,350				46	05/01/2053	1.A
31418E-U9-9	FN MA5107 - RMBS	03/01/2026	Paydown		4,203	4,203	4,167	4,167		35		35		4,203				39	08/01/2053	1.A
31418E-V8-0	FN MA5138 - RMBS	03/01/2026	Paydown		14,384	14,384	14,247	14,248		137		137		14,384				131	09/01/2053	1.A
31418F-EC-7	FN MA5530 - RMBS	03/01/2026	Paydown		30,898	30,898	30,898							30,898				204	11/01/2054	1.A
31418F-GX-9	FN MA5613 - RMBS	03/01/2026	Paydown		17,580	17,580	17,577			3		3		17,580				111	02/01/2055	1.A
31418F-KL-0	FN MA5698 - RMBS	03/01/2026	Paydown		38,706	38,706	37,622	37,632		1,074		1,074		38,706				313	05/01/2055	1.A
31419F-CN-4	FN AE4576 - RMBS	03/01/2026	Paydown		1,453	1,453	1,489	1,452		1		1		1,453				8	06/01/2026	1.A
31427Q-DZ-2	FH SL2819 - RMBS	03/01/2026	Paydown		4,218	4,218	4,217			1		1		4,218				25	08/01/2055	1.A
31427Q-QP-0	FH SL3161 - RMBS	03/01/2026	Paydown		65,042	65,042	60,001	60,009		5,033		5,033		65,042				380	08/01/2053	1.A
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS	03/01/2026	Paydown		17,131	17,131	16,735	17,006		125		125		17,131				103	03/25/2058	1.A
35563P-JF-7	SCRT 2019-1 MA - CMO/RMBS	03/01/2026	Paydown		12,494	12,494	12,566	12,557		(63)		(63)		12,494				73	07/25/2058	1.A
35563P-KG-3	SCRT 2019-2 MA - CMO/RMBS	03/01/2026	Paydown		12,977	12,977	13,175	13,063		(86)		(86)		12,977				79	08/26/2058	1.A
35563P-ML-0	SCRT 2019-4 MA - CMO/RMBS	03/01/2026	Paydown		10,431	10,431	10,659	10,551		(120)		(120)		10,431				55	02/25/2059	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					2,166,585	2,193,167	2,162,417	2,094,926		30,469		30,469		2,193,167		(26,582)	(26,582)	14,764	XXX	XXX
302970-AG-3	FRESB 2019-SB59 A1F - CMBS	03/01/2026	Paydown		17,843	17,843	17,930	17,863		(20)		(20)		17,843				89	01/25/2029	1.A
302970-AH-1	FRESB 2019-SB59 A1H - CMBS	03/01/2026	Paydown		21,944	21,944	22,052	22,698		(754)		(754)		21,944				118	11/25/2038	1.A
30297D-AJ-9	FRESB 2018-SB53 A1F - CMBS	02/18/2026	Various		248,176	250,131	250,197	249,693		1		1		249,694		(1,519)	(1,519)	1,977	06/25/2028	1.A
30297D-AM-2	FRESB 2018-SB53 A1H - CMBS	03/01/2026	Paydown		1,604	1,604	1,574	1,635		(30)		(30)		1,604				9	05/25/2038	1.A
30297J-AE-7	FRESB 2018-SB54 A1F - CMBS	02/18/2026	Various		356,876	359,118	352,772	355,754		163		163		355,916		960	960	2,770	05/25/2028	1.A
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					646,444	650,641	644,526	647,642		(640)		(640)		647,002		(559)	(559)	4,964	XXX	XXX
00039G-AA-7	ADMT 24NQM1 A1 - RMBS	03/01/2026	Paydown		62,667	62,667	62,667	63,961		(1,293)		(1,293)		62,667				699	02/25/2069	1.A FE
02149Q-AD-2	CWALT 2007-OA10 2A1 - CMO/RMBS	03/25/2026	Paydown		9,390	25,243	3,562	620		24,622		24,622		25,243		(15,852)	(15,852)	148	09/25/2047	5.B FE
03464B-AA-6	AOMT 2022-1 A1 - RMBS	03/01/2026	Paydown		7,319	7,319	7,318	7,509		(191)		(191)		7,319				39	12/25/2066	1.A FE
03464P-AA-5	AOMT 2022-2 A1 - RMBS	03/01/2026	Paydown		9,964	9,964	9,929	10,142		(179)		(179)		9,964				54	01/25/2067	1.A FE
04285E-AM-9	ARRW 2022-2 A1 - CMO/RMBS	03/01/2026	Paydown		18,700	18,700	18,474	18,887		(187)		(187)		18,700				160	07/25/2057	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					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
06745A-AA-2	BARC 24NQM1 A1 - RMBS	03/01/2026	Paydown		67,805	67,805	67,643	66,247		1,558		1,558		67,805				762	01/25/2064	1.A FE
12544M-AA-7	CWHL 2007-16 A1 - CMO/RMBS	02/01/2026	Paydown			1								1					10/25/2037	1.G FE
12569Q-AA-8	CHNGE 234 A1 - RMBS	03/01/2026	Paydown		40,625	40,625	40,624	40,864		(239)		(239)		40,625				787	09/25/2058	1.A FE
12660B-AM-3	CSMC 2022-ATH1 A1A - CMO/RMBS	03/01/2026	Paydown		2,492	2,492	2,492	2,540		(48)		(48)		2,492				15	01/25/2067	1.A FE
12665W-AC-4	CSMC 22ATH2 A1 - CMO/RMBS	03/01/2026	Paydown		6,613	6,613	6,613	6,622		(8)		(8)		6,613				39	05/25/2067	1.A FE
16159H-AD-9	CHASE 2024-3 A4 - RMBS	03/01/2026	Paydown		158,618	158,618	157,598	157,402		1,215		1,215		158,618				1,440	02/25/2055	1.A FE
16159X-AB-8	CHASE 2024-8 A3 - RMBS	03/01/2026	Paydown		80,497	80,497	80,547	80,610		(114)		(114)		80,497				719	08/25/2055	1.A FE
16160D-AB-9	CHASE 241 A3 - RMBS	03/01/2026	Paydown		108,144	108,144	107,772	107,801		343		343		108,144				1,083	01/25/2055	1.A FE
161929-AB-0	CHASE 2024-2 A3 - RMBS	03/01/2026	Paydown		44,474	44,474	44,001	44,308		166		166		44,474				474	02/25/2055	1.A FE
19685E-AA-9	COLT 2022-2 A1 - CMO/RMBS	03/01/2026	Paydown		9,051	9,051	9,051	9,061		(10)		(10)		9,051				49	02/25/2067	1.A FE
22757H-AA-9	CROSS 24H5 A1 - RMBS	03/01/2026	Paydown		110,200	110,200	110,199	110,370		(170)		(170)		110,200				1,177	08/26/2069	1.A FE
24381G-AA-1	DRMT 26INV1 A1 - RMBS	03/01/2026	Paydown		16,211	16,211	16,211							16,211				82	12/26/2070	1.A FE
24382E-AC-1	DRMT 25INV1 A1 - RMBS	03/01/2026	Paydown		37,388	37,388	37,388	37,390		(2)		(2)		37,388				349	11/25/2060	1.A FE
26844Q-AA-5	EFMT 2023-1 A1 - CMO/RMBS	03/01/2026	Paydown		39,704	39,704	39,668	39,919		(216)		(216)		39,704				411	02/27/2068	1.A FE
26846G-AF-4	EFMT 26NQM1 A1 - RMBS	03/01/2026	Paydown		20,626	20,626	20,626							20,626				150	02/25/2071	1.A FE
33851J-AA-7	FSMT 2018-3INV A1 - RMBS	03/01/2026	Paydown		11,944	11,944	10,794	10,774		1,170		1,170		11,944				57	05/25/2048	1.A FE
36258W-AM-4	GSMBS 20PJ3 A11 - CMO/RMBS	03/01/2026	Paydown		336	336	339	344		(8)		(8)		336				1	10/25/2050	1.A FE
36258W-AR-3	GSMBS 20PJ3 A13 - CMO/RMBS	03/01/2026	Paydown		688	688	694	704		(16)		(16)		688				3	10/25/2050	1.A FE
36264E-AG-9	GSMBS 2022-NQM1 A4 - CMO/RMBS	03/01/2026	Paydown		13,281	13,281	11,330	11,480		1,802		1,802		13,281				93	05/25/2062	1.A FE
36275J-AC-4	GSMBS 25DSC2 A1 - RMBS	03/01/2026	Paydown		34,327	34,327	34,326	34,324		3		3		34,327				358	01/25/2066	1.A FE
36276E-AA-8	GSMBS 26NQM1 A1 - RMBS	03/01/2026	Paydown		16,983	16,983	16,983							16,983				16	03/01/2066	1.A FE
36830F-AA-4	GCAT 2024-INV3 TRUST - RMBS	03/01/2026	Paydown		58,351	58,351	58,807	59,016		(666)		(666)		58,351				599	09/25/2054	1.A FE
36831B-AB-0	GCAT 24INV1 A2 - RMBS	03/01/2026	Paydown		34,652	34,652	34,132	34,202		450		450		34,652				328	01/26/2054	1.A FE
36831Q-AC-5	GCAT 25NQM6 A1 - RMBS	03/01/2026	Paydown		37,068	37,068	37,067	37,072		(4)		(4)		37,068				312	10/25/2070	1.A FE
43762C-AA-9	HOMES 25NQM5 A1 - RMBS	03/01/2026	Paydown		51,292	51,292	51,292	51,300		(8)		(8)		51,292				426	09/25/2070	1.A FE
465976-AA-6	JPMMT 22LTV1 A1 - CMO/RMBS	03/01/2026	Paydown		14,104	14,104	13,848	13,796		308		308		14,104				76	07/25/2052	1.A FE
465978-AH-7	JPMMT 2023-1 A3A - CMO/RMBS	03/01/2026	Paydown		18,236	18,236	17,834	17,894		342		342		18,236				161	06/25/2053	1.A FE
46657T-AB-1	JPMMT 242 A3 - RMBS	03/01/2026	Paydown		20,765	20,765	20,564	20,404		360		360		20,765				188	08/25/2054	1.A FE
55283F-AA-6	MFRA 21NQM1 A1 - CMO/RMBS	03/01/2026	Paydown		2,011	2,011	2,011	2,012		(1)		(1)		2,011				3	04/25/2065	1.A FE
57645L-AA-2	MARP 2006-2 1A1 - CMO/RMBS	03/01/2026	Paydown		19,923	19,882	16,922	17,631		2,251		2,251		19,882		41	41	130	05/25/2036	1.A FE
61779Q-AA-1	MSRM 25NQM8 A1 - RMBS	03/01/2026	Paydown		71,907	71,907	71,907	71,915		(8)		(8)		71,907				509	09/25/2070	1.A FE
617942-AA-5	MSRM 25HX1 A1 - RMBS	03/01/2026	Paydown		16,022	16,022	16,022	16,035		(13)		(13)		16,022				190	03/25/2070	1.A FE
64831M-AA-0	NRZT 2022-NQM2 A1 - CMO/RMBS	03/01/2026	Paydown		19,539	19,539	19,466	19,818		(279)		(279)		19,539				88	03/27/2062	1.A FE
64831V-AA-0	NRZT 22NQM5 A1 - CMO/RMBS	01/01/2026	Paydown															401	11/25/2052	1.A
64832G-AC-8	NRZT 2025-NQM5 A1 - RMBS	03/01/2026	Paydown		78,679	78,679	78,678	79,446		(766)		(766)		78,679				737	08/25/2065	1.A FE
64832L-AE-3	NRZT 26NQM1 A1 - RMBS	03/01/2026	Paydown		41,465	41,465	41,464							41,465				262	11/25/2065	1.A FE
670855-AA-3	OBX 23NQM1 A1 - CMO/RMBS	03/05/2026	Various		177,904	177,904	177,902	180,698		164		164		180,862		(2,958)	(2,958)	2,950	11/27/2062	1.A FE
74938Q-AB-0	RCKT 24INV1 A2 - RMBS	03/01/2026	Paydown		95,170	95,170	94,873	94,860		310		310		95,170				1,046	06/25/2054	1.A FE
753917-AB-9	RATE 24J2 A2 - RMBS	03/01/2026	Paydown		95,699	95,699	94,623	94,405		1,295		1,295		95,699				959	08/25/2054	1.A FE
78434K-AA-5	SGR 2022-2 A1 - CMO/RMBS	03/25/2026	Paydown		72,553	72,553	72,507	72,586		(33)		(33)		72,553				1,222	08/25/2062	1.A FE
795924-AA-7	GRADE 2024-INV1 A1 - RMBS	03/01/2026	Paydown		24,166	24,166	24,166	24,283		(117)		(117)		24,166				233	08/25/2059	1.A FE
802931-AC-9	SAN 26NQM1 A1 - RMBS	03/01/2026	Paydown		16,503	16,503	16,503							16,503				170	11/25/2065	1.A FE
81748E-AB-2	SEMT 2024-7 A2 - RMBS	03/01/2026	Paydown		159,139	159,139	158,219	157,200		1,939		1,939		159,139				1,664	08/25/2054	1.A FE
85573E-AA-5	STAR 2020-INV1 A1 - CMO/RMBS	03/01/2026	Paydown		5,799	5,799	5,799	5,797		2		2		5,799				9	11/26/2055	1.A FE
92258D-AA-5	VCC 2021-4 A - RMBS	03/01/2026	Paydown		4,257	4,257	4,257	4,253		4		4		4,257				20	12/26/2051	1.A FE
92258W-AA-3	VCC 2023-3 A - CMBS/RMBS	03/01/2026	Paydown		66,138	66,138	66,636	66,202		(64)		(64)		66,138				677	08/25/2053	1.A FE
92258X-AA-1	VCC 2022-1 A - CMBS/RMBS	03/01/2026	Paydown		18,305	18,305	18,180	18,224		81		81		18,305				130	02/26/2052	1.A FE
92259K-AA-8	VCC 2022-4 A - CMBS/RMBS	03/01/2026	Paydown		22,164	22,164	22,159	22,200		(36)		(36)		22,164				224	08/26/2052	1.A FE
92259P-AA-7	VCC 242 A - RMBS	03/01/2026	Paydown		59,407	59,407	59,392	59,350		57		57		59,407				552	04/27/2054	1.A FE
92259Q-AA-5	VCC 2024-3 A - CMO/RMBS	03/01/2026	Paydown		53,923	53,923	53,921	53,647		275		275		53,923				580	06/25/2054	1.A FE
92259T-AA-9	VCC 2021-1 A - CMO/RMBS	02/01/2026	Paydown		39,239	39,239	39,236	39,217		22		22		39,239				72	05/25/2051	1.A FE
92259V-AA-4	VCC 2023-1 A - CMBS/RMBS	03/01/2026	Paydown		19,393	19,393	19,388	19,363		30		30		19,393				203	01/27/2053	1.A FE
92259W-AA-2	VCC 2024-4 A - RMBS	03/01/2026	Paydown		45,456	45,456	45,455	45,433		23		23		45,456				386	08/25/2054	1.A FE
92260A-AA-7	VCC 2023-2 A - RMBS	03/01/2026	Paydown		64,283	64,283	64,279	64,220		63		63		64,283				588	05/27/2053	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					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
92261A-BA-5	VCC 2024-5 A - RMBS	03/01/2026	Paydown		20,667	20,667	20,666	20,686		(19)		(19)		20,667				179	10/26/2054	1.A FE
92261B-AA-4	VCC 2024-6 A - RMBS	03/01/2026	Paydown		127,212	127,212	127,203	127,118		95		95		127,212				1,232	12/28/2054	1.A FE
92262J-AA-6	VELOCITY COMMERCIAL CAPITAL LOAN TRUST 2	03/01/2026	Paydown		47,486	47,486	47,482	47,488		(2)		(2)		47,486				443	09/27/2055	1.A FE
92262R-AA-8	VCC 2025-3 A - RMBS	03/01/2026	Paydown		32,662	32,662	32,661	32,646		16		16		32,662				318	06/25/2055	1.A FE
922955-AA-7	VCC 2025-1 A - RMBS	03/01/2026	Paydown		57,122	57,122	57,120	57,083		39		39		57,122				498	02/25/2055	1.A FE
924932-AC-0	VERUS 26R1 A1 - RMBS	03/01/2026	Paydown		16,360	16,360	16,360							16,360				107	10/25/2067	1.A FE
92538B-AA-1	VERUS 2021-R1 A1 - CMO/RMBS	03/01/2026	Paydown		7,204	7,204	7,203	7,202		2		2		7,204				9	10/25/2063	1.A FE
92538D-AA-7	VERUS 2021-R2 A1 - CMO/RMBS	03/01/2026	Paydown		17,276	17,276	17,275	17,277		(1)		(1)		17,276				29	02/25/2064	1.A FE
92539B-AA-0	VERUS 2023-1 A1 - CMO/RMBS	02/25/2026	Paydown		236,291	236,291	236,289	239,398		(3,107)		(3,107)		236,291				2,289	12/27/2067	1.A FE
92540H-AA-4	VERUS 2024-5 A1 - RMBS	03/01/2026	Paydown		118,073	118,073	118,072	118,758		(684)		(684)		118,073				1,181	06/25/2069	1.A FE
92838C-AA-6	VISIO 221 A1 - RMBS	03/01/2026	Paydown		55,737	55,737	55,733	56,033		(297)		(297)		55,737				400	08/27/2057	1.A FE
933637-AH-3	WAMU 2006-AR18 3A2 - CMO/RMBS	03/01/2026	Paydown		1,222	1,317	1,100	1,193		123		123		1,317		(94)	(94)	8	01/25/2037	1.D FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					3,188,871	3,204,777	3,171,523	3,049,240		30,348		30,348		3,207,735		(18,864)	(18,864)	31,951	XXX	XXX
05611V-AC-5	BX 24XL4 B - CMBS	02/15/2026	Paydown		25,770	25,770	25,635	25,750		21		21		25,770				244	02/15/2039	1.D FE
08161B-AY-9	BMARK 2018-B3 A5 - CMBS	02/13/2026	BNP PARIBAS SECURITIES BOND		1,546,186	1,550,000	1,596,391	1,560,171		(706)		(706)		1,559,465		(13,279)	(13,279)	13,171	04/12/2051	1.A FE
12433C-AA-3	BX 2024-AIRC A - CMBS	01/15/2026	Paydown		95,832	95,832	95,593	95,586		246		246		95,832				449	08/15/2041	1.A FE
12595E-AH-8	COMM 2017-COR2 C - CMBS	02/01/2026	Adjustment															(77)	09/12/2050	2.A
12629S-AA-2	CRBCM 251 A - CMBS	03/01/2026	Paydown		30,330	30,330	30,178	30,178		151		151		30,330				118	09/16/2058	1.A FE
30335J-AC-5	FARM 241 A - CMO/RMBS	03/01/2026	Paydown		36,885	36,885	34,912	34,650		2,235		2,235		36,885				188	05/25/2053	1.B FE
30768B-AA-2	FARM 2025-2 A1 - CMO/RMBS	03/01/2026	Paydown		67,769	67,769	68,827	68,846		(1,077)		(1,077)		67,769				506	11/26/2035	1.B FE
30768C-AC-6	FARM 251 A - CMO/RMBS	03/01/2026	Paydown		14,960	14,960	14,541	14,532		429		429		14,960				96	01/25/2054	1.B FE
465968-AE-5	JPMCC 2017-JP7 A5 - CMBS	02/12/2026	Morgan Stanley		920,119	930,000	893,454	921,841		541		541		922,382		(2,263)	(2,263)	6,424	09/15/2050	1.A FE
500937-AA-5	KSL 2024-HT2 A - CMBS	03/15/2026	Paydown		39,052	39,052	38,954	38,907		145		145		39,052				512	12/17/2029	1.A FE
54910T-AJ-1	LNSTR 2017-5 A5 - CMBS	02/18/2026	Deutsche Bank		990,000	1,000,000	999,968	1,000,000						1,000,000		(10,000)	(10,000)	7,690	03/11/2050	1.A FE
64830R-AA-0	NRMLT 2022-SFR2 A - CMBS	03/19/2026	Paydown		667,164	667,164	643,362	657,215		9,949		9,949		667,164				6,255	09/19/2039	1.A FE
74332Y-AA-7	PROG 22SFR5 A - CMBS	03/01/2026	Paydown		2,831	2,831	2,813	2,821		9		9		2,831				29	06/17/2039	1.A FE
81631W-AC-0	SELF 2024-STRG B - CMBS	01/15/2026	Paydown		135,000	135,000	134,663	134,830		170		170		135,000				667	11/15/2034	1.D FE
92262K-AA-3	VCC 255 A - CMBS	03/01/2026	Paydown		8,498	8,498	8,497	8,498						8,498				90	12/27/2055	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					4,580,395	4,604,090	4,587,789	4,593,824		12,113		12,113		4,605,937		(25,542)	(25,542)	36,362	XXX	XXX
00177G-AY-7	AMMC 25RR A1R - CDO	02/17/2026	CITIGROUP GLOBAL MARKETS INC.		752,400	750,000	752,063	751,983		(34)		(34)		751,949		451	451	13,497	10/15/2038	1.A FE
056162-AQ-3	BABSN 2015-I BR - CDO	01/20/2026	Paydown		424,185	424,185	424,185	424,185						424,185				6,012	01/20/2031	1.A FE
143111-AL-6	CGMS 223R AR - CDO	02/23/2026	Call @ 100.00		500,000	500,000	501,950	501,890		(36)		(36)		501,853		(1,853)	(1,853)	9,408	04/20/2037	1.A FE
26250U-AU-9	DRSLF XXVI CR - CDO	01/22/2026	Call @ 100.00		1,000,000	1,000,000	999,300	997,664		63		63		997,727		2,273	2,273	16,178	04/16/2029	1.B FE
55819Q-BL-0	MDPK 19RRRR BR - CDO	02/03/2026	Call @ 100.00		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				43,378	01/22/2037	1.C FE
67592C-AN-6	OCT39 39 BR - CDO	02/24/2026	Call @ 100.00		600,000	600,000	600,000	600,000						600,000				12,179	10/21/2030	1.A FE
72133C-AL-6	PIPK 8 A1R - CDO	02/19/2026	BNP PARIBAS SECURITIES BOND		3,513,230	3,500,000	3,462,750	3,459,803		834		834		3,460,637		52,593	52,593	61,703	01/20/2038	1.A FE
96466C-AW-8	WBOX II A1R - CDO	02/18/2026	CITIGROUP GLOBAL MARKETS INC.		3,011,400	3,000,000	3,000,900	2,993,833		127		127		2,993,960		17,440	17,440	51,185	10/26/2037	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					12,201,215	12,174,185	12,141,148	12,129,357		954		954		12,130,311		70,904	70,904	213,539	XXX	XXX
03842V-AA-5	AQFIT 2021-A A - ABS	03/17/2026	Paydown		1,243	1,243	1,243	1,243						1,243				3	07/17/2046	1.A FE
05601D-AE-3	BREX 241 A1 - ABS	02/18/2026	Paydown		1,350,000	1,350,000	1,348,299	1,349,910		90		90		1,350,000				13,613	07/15/2027	1.A FE
08860D-AB-9	BHG 2022-C B - ABS	03/17/2026	Paydown		77,125	77,125	77,117	77,125						77,125				737	10/17/2035	1.D FE
08862B-AB-1	BHG 2021-B B - ABS	03/17/2026	Paydown		74,016	74,016	67,009	74,016						74,016				206	10/17/2034	1.A FE
19424R-AA-6	CASL 24A A1A - ABS	03/25/2026	Paydown		230,704	230,704	230,678	230,631		73		73		230,704				2,376	06/25/2054	1.A FE
19425M-AA-6	CASL 2023-B A1A - ABS	03/25/2026	Paydown		20,507	20,507	20,501	20,502		5		5		20,507				219	06/25/2054	1.A FE
20268B-AA-8	CBSLT 201 A - ABS	03/25/2026	Paydown		12,310	12,310	12,308	12,591		(281)		(281)		12,310				39	10/25/2051	1.A FE
28165A-AA-7	EDVES 22A A - ABS	03/25/2026	Paydown		6,260	6,260	6,105	6,149		111		111		6,260				53	11/26/2040	1.A FE
28166L-AA-2	EDVES 2021-A A - ABS	03/25/2026	Paydown		4,389	4,389	4,384	4,386		3		3		4,389				13	11/27/2045	1.A FE
28627L-AA-5	ELFI 2024-A A - ABS	03/25/2026	Paydown		42,568	42,568	42,554	42,555		13		13		42,568				404	08/25/2049	1.A FE
28628C-AA-4	ELFI 22A A - ABS	03/25/2026	Paydown		16,095	16,095	16,094	16,095						16,095				121	08/26/2047	1.A FE
30340W-AA-3	FNH 251 A - ABS	03/15/2026	Paydown		52,614	52,614	52,614	52,614						52,614				570	03/15/2045	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
34411Y-AA-5	FNH 2021-1 A - ABS	03/10/2026	Paydown		3,965	3,965	3,964	3,964		1		1		3,965				11	01/10/2032	1.F FE
349941-AB-0	FFIN 2024-1 B - ABS	03/15/2026	Paydown		4,276	4,276	4,276	4,372		(96)		(96)		4,276				42	12/15/2049	1.D FE
35040W-AA-5	FFIN 2025-1 A - ABS	03/15/2026	Paydown		34,400	34,400	34,398	34,398		2		2		34,400				263	04/15/2050	1.A FE
35042T-AA-0	FFIN 2025-3 A - ABS	02/09/2026	Various		766,756	764,398	764,371	764,371		1		1		764,372		2,384	2,384	5,236	08/15/2052	1.A FE
38149X-AA-7	GHIT 2021-GRN2 A - ABS	03/25/2026	Paydown		3,358	3,358	3,346	3,353		5		5		3,358				7	06/26/2051	1.A FE
38150Y-AA-1	GHIT 22GRN1 A - ABS	03/25/2026	Paydown		21,600	21,600	21,364	21,600						21,600				159	06/25/2052	1.A FE
38151J-AA-3	GHIT 22GRN2 A - ABS	03/25/2026	Paydown		9,558	9,558	9,517	9,406		152		152		9,558				107	10/25/2052	1.A FE
38237B-AA-8	GOOD 2024-1 A - ABS	03/20/2026	Paydown		11,968	11,968	11,965	11,984		(16)		(16)		11,968				131	06/20/2057	1.F FE
38237E-AA-2	GDLP 251 A - ABS	02/13/2026	Various		689,809	677,872	677,792	677,696		5		5		677,701		12,108	12,108	5,714	02/22/2049	1.G FE
38237F-AA-9	GDLP 253 A - ABS	03/20/2026	Paydown		43,330	43,330	43,326	43,326		4		4		43,330				358	10/20/2049	1.G FE
38237K-AA-8	GOOD 2022-2 A - ABS	03/20/2026	Paydown		847	847	836	836		11		11		847				5	04/20/2049	2.C FE
38237T-AA-9	GOOD 2022-3 A - ABS	03/20/2026	Paydown		9,189	9,189	9,185	9,185		4		4		9,189				69	07/20/2049	2.C FE
38237V-AA-4	GOOD 231 A - ABS	03/20/2026	Paydown		4,860	4,860	4,858	4,858		1		1		4,860				45	02/22/2055	2.C FE
38238F-AA-8	GDLP 2025-2 A - ABS	03/20/2026	Paydown		130,287	130,287	130,281	130,281		6		6		130,287				1,131	06/21/2049	1.G FE
39571M-AF-5	GSKY 2024-1 B - ABS	03/25/2026	Paydown		8,064	8,064	8,063	8,282		(219)		(219)		8,064				77	06/25/2059	1.C FE
39571V-AD-0	GSKY 2025-2 A4 - ABS	02/09/2026	Various		344,867	341,908	341,883	341,889		2		2		341,891		2,976	2,976	2,050	06/25/2060	1.A FE
52607M-AA-7	LFT 2021-1 A - ABS	02/13/2026	GOLDMAN		607,140	620,000	619,888	619,987		1		1		619,988		(12,848)	(12,848)	1,865	11/20/2031	1.C FE
53948K-AA-7	LPSLT 2020-2 A - ABS	03/20/2026	Paydown		3,546	3,546	3,545	3,545		1		1		3,546				16	07/22/2047	1.D FE
53948N-AA-1	LPSLT 2020-3 A - ABS	03/20/2026	Paydown		14,586	14,585	14,579	14,580		6		6		14,585				58	12/20/2047	1.D FE
53948Q-AA-4	LPSLT 2021-2 A - ABS	03/20/2026	Paydown		25,448	25,448	25,446	26,050		(602)		(602)		25,448				90	03/20/2048	1.D FE
542514-TQ-7	LBMLT 2006-2 1A - RMBS	03/25/2026	Paydown		3,585	3,585	2,868	3,164	33	389		421		3,585				15	03/25/2036	5.A FE
551923-AA-3	MTBRV 261 A1 - ABS	03/15/2026	Paydown		12,957	12,957	12,957			1		1		12,957				42	01/16/2046	1.A FE
618933-AA-3	MSAIC 233 A - ABS	03/20/2026	Paydown		7,425	7,425	7,266	7,196		230		230		7,425				68	11/20/2053	1.D FE
618934-AA-1	MSAIC 2023-4 A - ABS	03/20/2026	Paydown		41,656	41,656	41,647	41,189		467		467		41,656				469	05/20/2053	1.D FE
61945L-AA-1	MSAIC 2019-2 A - ABS	03/20/2026	Paydown		14,741	14,741	15,585	15,395		(654)		(654)		14,741				69	09/20/2040	1.A FE
61945V-AA-9	MSAIC 231 A - ABS	03/20/2026	Paydown		3,449	3,449	3,439	3,410		39		39		3,449				29	06/20/2053	1.F FE
61946G-AA-1	MSAIC 2017-2 A - ABS	03/20/2026	Paydown		3,214	3,214	2,948	3,012		202		202		3,214				20	06/22/2043	1.D FE
61946K-AA-2	MSAIC 223 A - ABS	03/20/2026	Paydown		2,295	2,295	2,295	2,295						2,295				23	06/20/2053	1.G FE
61946N-AA-6	MSAIC 2020-1 A - ABS	03/20/2026	Paydown		1,429	1,429	1,429	1,429						1,429				5	04/20/2046	1.A FE
61946N-AB-4	MSAIC 2020-1 B - ABS	03/20/2026	Paydown		1,429	1,429	1,429	1,373		56		56		1,429				7	04/20/2046	1.E FE
61946P-AA-1	MSAIC 2020-2 A - ABS	03/20/2026	Paydown		1,579	1,579	1,567	1,569		10		10		1,579				4	08/20/2046	1.A FE
61946Q-AA-9	MSAIC 2022-1 A - ABS	03/20/2026	Paydown		8,754	8,754	8,431	8,455		299		299		8,754				37	01/20/2053	1.D FE
61946T-AA-3	MSAIC 2021-3 A - ABS	03/20/2026	Paydown		13,860	13,860	13,655	13,693		168		168		13,860				32	06/20/2052	1.B FE
61946U-AA-0	MSAIC 2022-2 A - ABS	03/20/2026	Paydown		3,049	3,049	3,018	3,021		27		27		3,049				23	01/21/2053	1.D FE
61947D-AA-7	MSAIC 2021-1 A - ABS	03/20/2026	Paydown		45,633	45,633	45,037	45,158		476		476		45,633				113	12/20/2046	1.B FE
61947D-AB-5	MSAIC 2021-1 B - ABS	03/20/2026	Paydown		3,517	3,517	3,495	3,498		20		20		3,517				11	12/20/2046	1.E FE
63939N-AC-7	NAVSL 16A A2B - ABS	03/16/2026	Paydown		5,037	5,037	5,065	5,041		(5)		(5)		5,037				46	12/15/2045	1.A FE
63940Y-AB-2	NAVSL 2019-C A2 - ABS	03/15/2026	Paydown		2,730	2,730	2,572	2,695		35		35		2,730				14	02/15/2068	1.A FE
63942C-AD-4	NAVSL 2021-D D - ABS	03/15/2026	Paydown		6,458	6,458	6,277	6,377		81		81		6,458				42	04/15/2060	2.B FE
63942T-AA-3	NAVSL 23B A1A - ABS	03/15/2026	Paydown		7,486	7,486	7,486	7,486						7,486				79	03/15/2072	1.A FE
63943C-AA-9	NAVSL 24A A - ABS	03/15/2026	Paydown		48,567	48,567	48,560	48,561		6		6		48,567				437	10/17/2072	1.A FE
63943N-AA-5	NAVRL 25B A - ABS	03/15/2026	Paydown		183,015	183,015	182,978	182,981		34		34		183,015				1,394	09/15/2055	1.A FE
64032B-AA-1	NSLT 25B A1A - ABS	03/15/2026	Paydown		83,626	83,626	83,749	83,751		(124)		(124)		83,626				659	05/15/2055	1.A FE
64033X-AD-6	NSLT 2025-A A1A - ABS	03/15/2026	Paydown		70,840	70,840	71,092	71,095		(256)		(256)		70,840				588	03/15/2057	1.A FE
75907D-AB-3	RMIT 2022-1 B - ABS	03/15/2026	Paydown		92,225	92,225	86,663	90,434		1,792		1,792		92,225				855	03/15/2032	1.A FE
78445Q-AE-1	SLMA 2010-C A5 - ABS	03/16/2026	Paydown		37,865	37,865	40,427	40,509		(2,644)		(2,644)		37,865				557	10/15/2041	1.A FE
78448Y-AD-3	SMB 2021-A B - ABS	03/15/2026	Paydown		228,654	228,654	217,776	221,719		6,936		6,936		228,654				877	01/15/2053	1.A FE
78449C-AA-6	SMB 2022-C A1A - ABS	03/15/2026	Paydown		47,884	47,884	47,883	47,884						47,884				352	05/16/2050	1.A FE
78450F-AF-4	SMB 2022-A D - ABS	03/15/2026	Paydown		13,466	13,466	13,430	13,414		52		52		13,466				107	11/16/2054	2.A FE
78450Q-AA-1	SMB 2023-A A1A - ABS	03/15/2026	Paydown		10,141	10,141	9,999	10,025		116		116		10,141				88	01/15/2053	1.A FE
81758F-AA-8	SE 2024-1 A - ABS	03/20/2026	Paydown		28,259	28,259	28,359	28,326		(67)		(67)		28,259				269	11/20/2035	1.G FE
83206E-AA-5	SMB 24C A1A - ABS	03/15/2026	Paydown		24,092	24,092	24,088	24,088		4		4		24,092				217	06/17/2052	1.A FE
83207D-AA-6	SMB 23C A1A - ABS	03/15/2026	Paydown		17,432	17,432	17,428	17,428		4		4		17,432				162	11/15/2052	1.A FE
83207V-AA-6	SMB 24F A1A - ABS	03/15/2026	Paydown		33,508	33,508	33,507	33,508						33,508				280	03/16/2054	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
83407R-AA-3	SPLT 241 A - ABS	03/12/2026	Paydown		65,777	65,777	65,774	65,777						65,777				643	02/12/2031	1.A FE
85022W-AP-9	SCFT 2020-A A - ABS	03/25/2026	Paydown		19,603	19,603	19,602	19,603						19,603				67	09/26/2037	1.A FE
86745A-AA-4	SNVA 2022-A A - ABS	03/20/2026	Paydown		10,860	10,860	10,692	10,797		63		63		10,860				52	02/22/2049	1.D FE
86772J-AA-1	SUNRN 2023-2 A1 - ABS	01/30/2026	Paydown		8,206	8,206	8,155	8,096		110		110		8,206				135	01/30/2059	1.G FE
86773C-AA-5	SUNRN 2024-1 A - ABS	01/30/2026	Paydown		20,340	20,340	20,330	20,200		140		140		20,340				319	02/01/2055	1.F FE
91533V-AA-4	UMPT 26ST1 A - ABS	03/15/2026	Paydown		23,976	23,976	23,976							23,976				102	03/15/2034	1.A FE
916925-AA-8	UPXHI 251 A - ABS	03/25/2026	Paydown		70,019	70,019	70,013	70,013		6		6		70,019				586	01/25/2047	1.G FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					5,954,323	5,949,929	5,924,737	5,905,446	33	7,292		7,325		5,949,703		4,620	4,620	45,677	XXX	XXX
00218G-AB-8	ARIFL 23A A2 - ABS	02/17/2026	Paydown		55,174	55,174	55,172	55,169		5		5		55,174				280	02/17/2032	1.A FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					55,174	55,174	55,172	55,169		5		5		55,174				280	XXX	XXX
106230-AA-3	BRELPO 2022 A1 - ABS	03/01/2026	Paydown		27,023	27,023	27,023	27,023						27,023				677	09/01/2033	1.A FE
185512-AA-8	CNL 2022-A A1 - ABS	03/01/2026	Paydown		33,549	33,549	33,546	33,697		(148)		(148)		33,549				674	03/01/2033	1.A FE
491393-AA-2	AEP 2025 A - ABS	03/01/2026	Paydown		19,158	19,158	19,154	19,157		1		1		19,158				730	09/01/2047	1.A FE
693342-AF-4	PCG 2022-B A1 - ABS	02/13/2026	CITIGROUP GLOBAL MARKETS INC.		790,624	790,008	766,722	766,974		341		341		767,315		23,308	23,308	6,708	06/01/2033	1.A FE
78396Y-AD-5	SESAC 241 A2 - ABS	01/25/2026	Paydown		1,420	1,420	1,451	1,443		(23)		(23)		1,420				23	02/25/2064	2.C FE
864300-AE-8	SUBWAY 2024-1 A23 - ABS	01/30/2026	Paydown		820	820	820	820						820				13	07/30/2054	2.B FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					872,594	871,977	848,715	849,115		171		171		849,285		23,308	23,308	8,825	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					29,845,754	29,884,094	29,711,421	29,487,854	33	84,613		84,645		29,818,468		27,286	27,286	357,511	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)																			XXX	XXX
1909999997. Total - asset-backed securities - Part 4					29,845,754	29,884,094	29,711,421	29,487,854	33	84,613		84,645		29,818,468		27,286	27,286	357,511	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					29,845,754	29,884,094	29,711,421	29,487,854	33	84,613		84,645		29,818,468		27,286	27,286	357,511	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					42,406,664	42,524,257	42,526,633	42,169,173	33	82,614		82,647		42,497,789		(91,125)	(91,125)	533,353	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					42,406,664	XXX	42,526,633	42,169,173	33	82,614		82,647		42,497,789		(91,125)	(91,125)	533,353	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
JPMorgan Chase Bank, NA New York, New York		2.990	24,553		14,438,055	55,148,570	23,252,937	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX			399	795	207,701	XXX
0199999. Totals - open depositories	XXX	XXX	24,553		14,438,454	55,149,365	23,460,638	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	24,553		14,438,454	55,149,365	23,460,638	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	24,553		14,438,454	55,149,365	23,460,638	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - issuer credit obligations (unaffiliated)								
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations								
31607A-70-3	FIDELITY IMM:GOVT INSTL		03/31/2026	3.570		1,555,906		15,317
4812A2-60-3	JPMORGAN:PRIME MM INST		03/31/2026	3.640		18,849		123
4812C2-68-4	JPMORGAN:US GVT MM INST		03/31/2026	3.500		57,673		360
857492-70-6	SS INST INV:US GV MM PRM		03/31/2026	3.590		7,193,848		71,591
8309999999. Subtotal - all other money market mutual funds						8,826,276		87,390
8589999999. Total cash equivalents (unaffiliated)						8,826,276		87,390
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						8,826,276		87,390