QUARTERLY STATEMENT

OF THE

SELECTIVE AUTO INSURANCE COMPANY OF NEW JERSEY

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
JUNE 30, 2026

PROPERTY AND CASUALTY

2026

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 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	

DIRECTORS OR TRUSTEES

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

State of New Jersey
County of Sussex
SS

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

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

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

Christine Marie Lawson

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

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

CHRISTINE MARIE LAWSON NOTARY PUBLIC NEW JERSEY

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	610,331,517		610,331,517	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 ($ 8,272,749), cash equivalents ($ 3,221,340) and short-term investments ($ ....)	11,494,089		11,494,089	31,260,248
6.	Contract loans (including $ .... premium notes)				
7.	Derivatives				
8.	Other invested assets	44,405,536		44,405,536	37,563,022
9.	Receivables for securities	1,000,000		1,000,000	
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	667,231,142		667,231,142	640,842,635
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	4,655,400		4,655,400	4,424,254
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	36,297,983	1,419,041	34,878,942	35,953,810
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 3,380,597 earned but unbilled premiums)	83,457,530	535,398	82,922,132	77,418,675
	15.3 Accrued retrospective premiums ($ 44,066) and contracts subject to redetermination ($ ....)	44,066	3,462	40,604	65,662
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	6,716,739		6,716,739	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	13,941,554		13,941,554	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	9,869,191	4,853,799	5,015,392	4,986,950
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	822,233,313	6,811,700	815,421,613	785,402,104
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	822,233,313	6,811,700	815,421,613	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	3,524,581		3,524,581	3,234,962
2502.	Equities and deposits in pools and associations	1,348,830		1,348,830	1,458,453
2503.	Other assets	2,439,763	2,297,782	141,981	293,535
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,556,017	2,556,017		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,869,191	4,853,799	5,015,392	4,986,950

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 67,361,271)	339,375,545	317,200,707
2.	Reinsurance payable on paid losses and loss adjustment expenses	13,447,104	11,262,663
3.	Loss adjustment expenses	64,484,056	62,004,307
4.	Commissions payable, contingent commissions and other similar charges	6,841,762	10,534,242
5.	Other expenses (excluding taxes, licenses and fees)	5,520,737	6,640,409
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	1,613,913	2,435,966
7.1	Current federal and foreign income taxes (including $ (107,044) on realized capital gains (losses))	681,268	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 $ 63,284,046 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)	149,561,208	148,751,285
10.	Advance premium	540,425	812,942
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	430,732	485,945
12.	Ceded reinsurance premiums payable (net of ceding commissions)	8,820,179	7,629,313
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	616,804	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	29,639	
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	4,635,296	4,584,086
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	596,600,883	575,070,106
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	596,600,883	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)	163,970,730	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)	218,820,730	210,331,996
38.	Totals (Page 2, Line 28, Col. 3)	815,421,613	785,402,102
	DETAILS OF WRITE-INS		
2501.	Other liabilities	3,523,442	3,290,234
2502.	Unpresented checks for escheatment	929,191	1,116,462
2503.	Liability for accrued pension benefits	77,011	77,620
2598.	Summary of remaining write-ins for Line 25 from overflow page	105,652	99,770
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,635,296	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 $ 60,396,288)	62,676,565	61,035,964	123,309,720
	1.2 Assumed (written $ 146,772,137)	145,962,214	140,808,833	286,091,749
	1.3 Ceded (written $ 60,396,288)	62,676,565	61,035,964	123,309,720
	1.4 Net (written $ 146,772,137)	145,962,214	140,808,833	286,091,749
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 85,833,696):			
	2.1 Direct	42,955,138	40,863,668	102,486,827
	2.2 Assumed	84,261,633	80,081,058	162,245,422
	2.3 Ceded	42,955,138	40,863,668	102,486,827
	2.4 Net	84,261,633	80,081,058	162,245,422
3.	Loss adjustment expenses incurred	13,636,818	14,124,256	27,210,098
4.	Other underwriting expenses incurred	45,239,060	45,977,350	90,056,171
5.	Aggregate write-ins for underwriting deductions	22,969	23,594	61,018
6.	Total underwriting deductions (Lines 2 through 5)	143,160,480	140,206,258	279,572,709
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	2,801,734	602,575	6,519,040
	INVESTMENT INCOME			
9.	Net investment income earned	14,709,114	13,379,544	29,385,213
10.	Net realized capital gains (losses) less capital gains tax of $ (107,044)	(429,709)	83,451	150,589
11.	Net investment gain (loss) (Lines 9 + 10)	14,279,405	13,462,995	29,535,802
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 29,351 amount charged off $ 272,023)	(242,672)	(263,705)	(545,307)
13.	Finance and service charges not included in premiums	294,369	320,752	632,944
14.	Aggregate write-ins for miscellaneous income	648,905	354,086	997,612
15.	Total other income (Lines 12 through 14)	700,602	411,133	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)	17,781,741	14,476,703	37,140,091
17.	Dividends to policyholders	71,404	128,068	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)	17,710,337	14,348,635	36,921,558
19.	Federal and foreign income taxes incurred	4,404,197	4,238,850	8,479,640
20.	Net income (Line 18 minus Line 19)(to Line 22)	13,306,140	10,109,785	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)	13,306,140	10,109,785	28,441,918
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 169,418	637,334	89,699	(1,304,080)
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	665,884	1,057,935	1,437,238
27.	Change in nonadmitted assets	(755,142)	(24,832)	(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	(5,460,000)		
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	94,518	102,372	356,565
38.	Change in surplus as regards policyholders (Lines 22 through 37)	8,488,734	21,334,959	37,960,744
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	218,820,730	193,706,211	210,331,996
	DETAILS OF WRITE-INS			
0501.	Miscellaneous expense	3,529	13,339	38,685
0502.	Commercial Auto Insurance Procedure premium deficiency	19,440	10,255	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)	22,969	23,594	61,018
1401.	Other income	648,905	354,086	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)	648,905	354,086	997,612
3701.	Change in overfunded pension plan asset	93,909	102,067	373,634
3702.	Change in pension liability	609	305	(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)	94,518	102,372	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	143,180,145	140,409,792	284,629,800
2. Net investment income	13,835,472	12,571,334	28,104,329
3. Miscellaneous income	1,115,169	1,066,229	1,631,462
4. Total (Lines 1 to 3)	158,130,786	154,047,355	314,365,591
5. Benefit and loss related payments	59,427,739	61,665,621	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	63,091,297	59,129,174	108,413,356
8. Dividends paid to policyholders	126,617	143,197	277,644
9. Federal and foreign income taxes paid (recovered) net of $ 215,441 tax on capital gains (losses)	5,787,379	5,558,649	8,857,010
10. Total (Lines 5 through 9)	128,433,032	126,496,641	242,560,592
11. Net cash from operations (Line 4 minus Line 10)	29,697,754	27,550,714	71,804,999
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	81,423,844	69,917,804	159,586,948
12.2 Stocks			
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets	150,495	2,919,156	10,872,495
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(863)	(863)
12.7 Miscellaneous proceeds		2,349,855	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	81,574,339	75,185,952	170,458,580
13. Cost of investments acquired (long-term only):			
13.1 Bonds	119,627,913	107,149,968	231,378,817
13.2 Stocks			
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets	6,188,587	2,538,596	4,257,876
13.6 Miscellaneous applications	1,000,014		299,994
13.7 Total investments acquired (Lines 13.1 to 13.6)	126,816,514	109,688,564	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)	(45,242,176)	(34,502,612)	(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	5,460,000		
16.6 Other cash provided (applied)	1,238,264	(974,292)	(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)	(4,221,737)	9,025,708	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)	(19,766,159)	2,073,810	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)	11,494,089	18,098,479	31,260,248

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

20.0001. Exchange of bond securities		115,401	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 #	6/30/2026	12/31/2025
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 13,306,140	$ 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	$ 13,306,140	$ 28,441,918
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 218,820,730	$ 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	$ 218,820,730	$ 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.

D. Asset-Backed Securities

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

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

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

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

June 30, 2026		
a) The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	(1,714,395)
2. 12 Months or Longer	$	(4,897,028)
b) The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	158,823,639
2. 12 Months or Longer	$	54,675,679
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 not 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

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
c. Subject to repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
d. Subject to reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
e. Subject to dollar repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
f. Subject to dollar reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
g. Placed under option contracts	$ -	$ -	$ -	$ -	$ -	$ -	$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	$ -	$ -	$ -	$ -	$ -
i. FHLB capital stock	$ -	$ -	$ -	$ -	$ -	$ -	$ -
j. On deposit with states	$ 127,511	$ -	$ -	$ -	$ 127,511	$ 127,398	$ 113
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)	$ 127,511	$ -	$ -	$ -	$ 127,511	$ 127,398	$ 113

(a) Subset of Column 1

(b) Subset of Column 3

Restricted Asset Category	Current Year						
	8	9	Percentage		12	13	14
	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)	Reported in General Interroga-tories	Difference from Note and GI	GI Ref
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
b. Collateral held under security lending agreements	$ -	$ -	0.000%	0.000%			25.04 + 25.05
c. Subject to repurchase agreements	$ -	$ -	0.000%	0.000%			26.21
d. Subject to reverse repurchase agreements	$ -	$ -	0.000%	0.000%			26.22
e. Subject to dollar repurchase agreements	$ -	$ -	0.000%	0.000%			26.23
f. Subject to dollar reverse repurchase agreements	$ -	$ -	0.000%	0.000%			26.24
g. Placed under option contracts	$ -	$ -	0.000%	0.000%			26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	0.000%	0.000%			26.26
i. FHLB capital stock	$ -	$ -	0.000%	0.000%			26.27
j. On deposit with states	$ -	$ 127,511	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)	$ -	$ 127,511	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

NOTES TO FINANCIAL STATEMENTS

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

   None

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

   None

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

   None

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

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

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

P. Short Sales
The Company has no short sales.

Q. Investment Income Associated with Prepayment Penalty and Acceleration Fees
The Company has no investment income with Prepayment Penalty and Acceleration Fees received as of June 30, 2026.

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

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

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

A. The Company has no investments in Joint Ventures, Partnerships or Limited Liability Companies 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 June 30, 2026.

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

D. The aggregate deferred interest.
None

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

NOTE 8 Derivative Instruments

The Company 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 $5,460,000 to SIGI for the six months ended June 30, 2026. No cash dividends were paid for the six months ended June 30, 2025. Please see Note 13(d) for further details.

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

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

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

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

	June 30, 2026	December 31, 2025
Selective Insurance Company of America (SICA)	-	1,054,631

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

	June 30, 2026	December 31, 2025
SICA	29,639	-

All balances are settled within 60 days.

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

NOTES TO FINANCIAL STATEMENTS

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

G. Changes in ownership of outstanding shares:
None

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

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

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

K. Investment in a foreign insurance subsidiary:
None

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

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

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

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

NOTE 11 Debt

A. The Company has no debt.

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

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

A. Defined Benefit Plan

	Pension Benefits	
	2026	2025
(4) Components of net periodic benefit cost		
a. Service cost	$ -	$ -
b. Interest cost	$ 443,468	$ 476,787
c. Expected return on plan assets	$ (693,918)	$ (640,677)
d. Transition asset or obligation	$ -	$ -
e. Gains and losses	$ 93,909	$ 102,067
f. Prior service cost or credit	$ -	$ -
g. Gain or loss recognized due to a settlement or curtailment	$ -	$ -
h. Total net periodic benefit cost	$ (156,541)	$ (61,823)

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

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

B. Investment policies and strategies:
No change

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

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

E. Defined Contribution Plan
No significant change

F. Multiemployer Plans
None

G. Consolidated/Holding Company Plans
None

H. Postemployment Benefits and Compensated Absences
None

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

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

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

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

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

D. The Company paid ordinary dividends as follows:

	2026	2025
March	5,040,000	-
June	420,000	-
Total	5,460,000	-

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 $ 5,740,189

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

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

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

NOTE 14 Liabilities, Contingencies and Assessments

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

B. Assessments
No significant change

C. Gain Contingencies
None

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

E. Product Warranties
None

F. Joint and Several Liabilities
None

G. All Other Contingencies
No significant change

NOTE 15 Leases

No significant change

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

None

NOTES TO FINANCIAL STATEMENTS

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

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

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

C. Wash Sales
The Company had no wash sales.

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

None

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

None

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

June 30, 2026

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Cash Equivalents	$ 3,221,340	$ -	$ -	$ -	$ 3,221,340
Total assets at fair value/NAV	$ 3,221,340	$ -	$ -	$ -	$ 3,221,340

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 June 30, 2026 and December 31, 2025.

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

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

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

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

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

June 30, 2026

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds: Issuer Credit Obligations	$ 261,725,989	$ 264,695,105	$ 190,562	$ 261,535,427	$ -	$ -	$ -
Bonds: Asset-Backed Securities	$ 340,057,711	$ 345,636,412	$ -	$ 340,057,711	$ -	$ -	$ -
Cash Equivalents	$ 3,221,340	$ 3,221,340	$ 3,221,340	$ -	$ -	$ -	$ -

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 June 30, 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 does not have any reinsurance recoverable items in dispute.

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

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

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

F. Retroactive Reinsurance
None

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

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

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

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

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

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

B. Policy of recording accrued retrospective premiums:
No change

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

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

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 June 30, 2026, $53.0 million has been paid for incurred losses and claim adjustment expenses attributable to insured events of prior years in the current calendar year. Reserves remaining for prior years are now $324.5 million. Therefore, there has been $1.7 million of favorable prior-year development from December 2025 to June 2026 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on property lines of business. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. The Company does not write a significant amount of business related to retrospectively rated policies.

NOTE 26 Intercompany Pooling Arrangements

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

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

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

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

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

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

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

NOTE 27 Structured Settlements

No significant change

NOTE 28 Health Care Receivables

None

NOTE 29 Participating Policies

None

NOTE 30 Premium Deficiency Reserves

No significant change

NOTE 31 High Deductibles

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

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

None

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

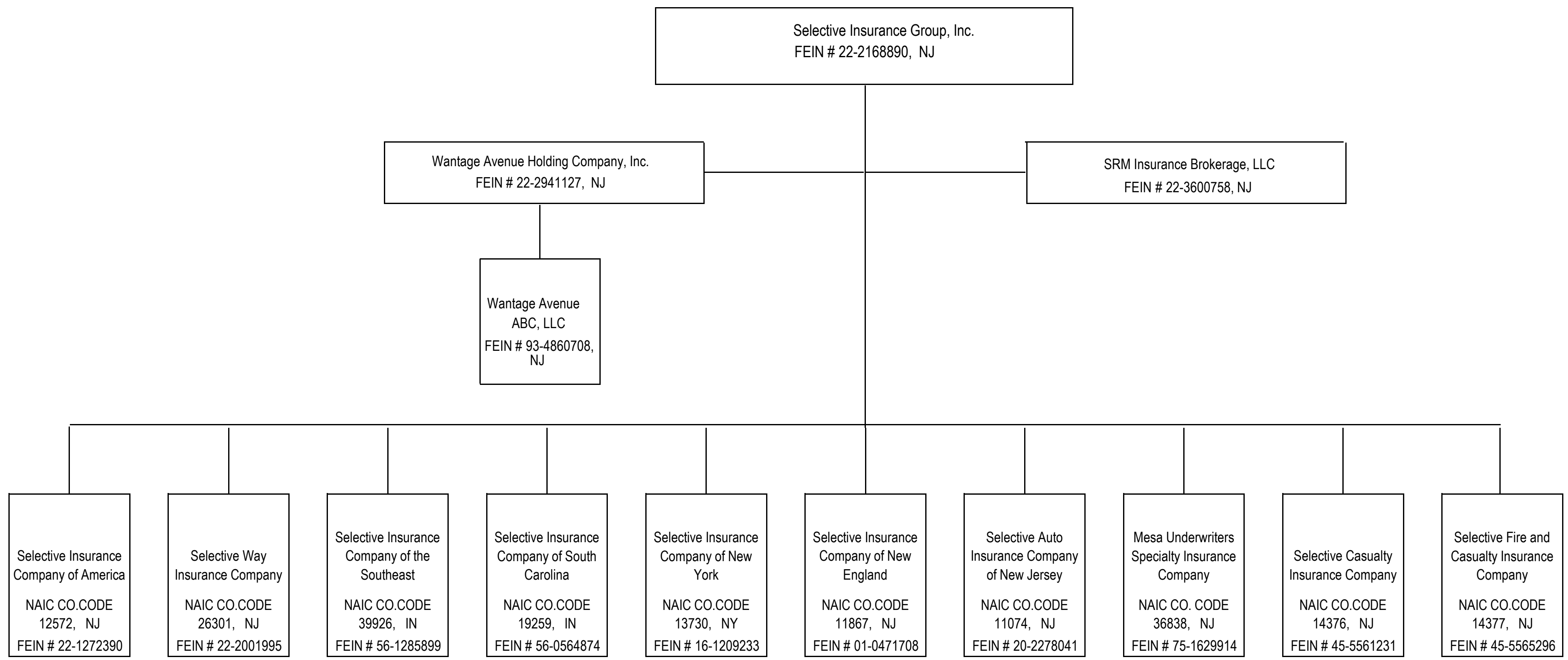
	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, etc.	Active Status (a)	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	N						
2. Alaska AK	N						
3. Arizona 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	60,396,288	61,477,272	39,599,104	34,348,227	68,603,005	45,483,152
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	60,396,288	61,477,272	39,599,104	34,348,227	68,603,005	45,483,152
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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0242	Selective Insurance Group, Inc. Holding Company	12572	22-1272390				Selective Insurance Company of America	NJ	IA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
0242	Selective Insurance Group, Inc. Holding Company	26301	22-2001995				Selective Way Insurance Company	NJ	IA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
0242	Selective Insurance Group, Inc. Holding Company	39926	56-1285899				Selective Insurance Company of the Southeast	IN	IA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
0242	Selective Insurance Group, Inc. Holding Company	19259	56-0564874				Selective Insurance Company of South Carolina	IN	IA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
0242	Selective Insurance Group, Inc. Holding Company	13730	16-1209233				Selective Insurance Company of New York	NY	IA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
0242	Selective Insurance Group, Inc. Holding Company	11867	01-0471708				Selective Insurance Company of New England	NJ	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	27,884,065	15,045,918	54.0	33.6
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	22,751	287,549	1,263.9	
17.1	Other liability - occurrence	1,955,979	1,058,052	54.1	80.8
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)	4,155,294	2,816,667	67.8	126.1
19.2	Other private passenger auto liability	16,164,967	18,310,392	113.3	117.6
19.3	Commercial auto no-fault (personal injury protection)				
19.4	Other commercial auto liability				
21.1	Private passenger auto physical damage	12,043,727	5,423,321	45.0	52.7
21.2	Commercial auto physical damage				
22.	Aircraft (all perils)				
23.	Fidelity				
24.	Surety				
26.	Burglary and theft				
27.	Boiler and machinery	449,782	13,239	2.9	7.8
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business				
35.	Totals	62,676,565	42,955,138	68.5	67.0
	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	15,543,851	27,254,341	26,266,336
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	11,762	20,732	23,153
17.1	Other liability - occurrence	1,060,466	1,904,121	1,969,635
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)	1,943,909	3,734,903	4,523,897
19.2	Other private passenger auto liability	8,200,100	15,561,623	16,509,995
19.3	Commercial auto no-fault (personal injury protection)			
19.4	Other commercial auto liability			
21.1	Private passenger auto physical damage	6,078,941	11,506,770	11,739,670
21.2	Commercial auto physical damage			
22.	Aircraft (all perils)			
23.	Fidelity			
24.	Surety			
26.	Burglary and theft			
27.	Boiler and machinery	226,083	413,798	444,586
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	33,065,112	60,396,288	61,477,272
	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	22,577	838	23,415	44,949	1,589	94,820	141,358	13,817	(13,518)	299
2. 2024	19,296	64,289	83,585	9,038	500	9,538	19,304	1,069	53,653	74,026	9,046	(9,067)	(21)
3. Subtotals 2024 + Prior	73,005	175,054	248,059	31,615	1,338	32,953	64,253	2,658	148,473	215,384	22,863	(22,585)	278
4. 2025	20,437	110,709	131,146	17,303	2,786	20,089	17,576	2,630	88,941	109,147	14,442	(16,352)	(1,910)
5. Subtotals 2025 + Prior	93,442	285,763	379,205	48,918	4,124	53,042	81,829	5,288	237,414	324,531	37,305	(38,937)	(1,632)
6. 2026	XXX	XXX	XXX	XXX	20,202	20,202	XXX	12,680	66,649	79,329	XXX	XXX	XXX
7. Totals	93,442	285,763	379,205	48,918	24,326	73,244	81,829	17,968	304,063	403,860	37,305	(38,937)	(1,632)
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. 39.9	2. (13.6)	3. (0.4)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.8)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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 2
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 2
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 2
4. Director and Officer Supplement [Document Identifier 505] — 1 1 0 7 4 2 0 2 6 5 0 5 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Prepaid pension cost	8,492,274	8,492,274		
2505. Overfunded pension plan asset	(5,936,257)	(5,936,257)		
2597. Summary of remaining write-ins for Line 25 from overflow page	2,556,017	2,556,017		

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	29,229	42,787
2506. Commercial Auto Insurance Procedure premium deficiency reserve	76,937	57,497
2597. Summary of remaining write-ins for Line 25 from overflow page	105,652	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	5,251,601	4,257,875
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease)	804,422	(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)	44,405,536	37,563,022
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	44,405,536	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	119,627,913	232,859,836
3.	Accrual of discount	817,771	1,220,822
4.	Unrealized valuation increase/(decrease)	2,340	3,267
5.	Total gain (loss) on disposals	(536,753)	29,592
6.	Deduct consideration for bonds and stocks disposed of	81,423,844	161,067,967
7.	Deduct amortization of premium	175,275	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)	610,331,517	572,019,365
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	610,331,517	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)	113,944,253	5,341,474	3,995,442	83,930	113,944,253	115,374,216		108,403,765
2. NAIC 2 (a)	146,188,953	7,847,999	4,871,925	155,863	146,188,953	149,320,890		139,282,738
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total ICO	260,133,206	13,189,473	8,867,367	239,793	260,133,206	264,695,105		247,686,503
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	325,739,783	46,314,436	30,283,525	78,892	325,739,783	341,849,586		320,459,584
9. NAIC 2	3,600,121	228,938	311,916	269,683	3,600,121	3,786,825		3,637,227
10. NAIC 3								
11. NAIC 4								
12. NAIC 5	225,336			(225,336)	225,336			236,051
13. NAIC 6								
14. Total ABS	329,565,240	46,543,374	30,595,441	123,238	329,565,240	345,636,412		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	589,698,446	59,732,848	39,462,808	363,032	589,698,446	610,331,517		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	21,485,591	71,598,538
3.	Accrual of discount		
4.	Unrealized valuation increase/(decrease)	(9)	6
5.	Total gain (loss) on disposals		(862)
6.	Deduct consideration received on disposals	34,802,982	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)	3,221,340	16,538,740
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	3,221,340	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	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Constellation Capital Fund II	Chicago	IL	Constellation Wealth Capital Fund II GP		02/09/2026	3		3,692,965		15,370,048	3.583
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated									3,692,965		15,370,048	XXX
7899999. Total - unaffiliated									3,692,965		15,370,048	XXX
7999999. Total - affiliated												XXX
8099999 - Totals									3,692,965		15,370,048	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
8099999 - Totals																			

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
57563R-UH-0	MASSACHUSETTS EDL FING AUTH	05/20/2026	RBC CAPITAL MARKETS		530,000	530,000		1.C FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					530,000	530,000		XXX
02209S-BL-6	ALTRIA GROUP INC	04/28/2026	Bank of America Securities		1,342,343	1,521,000	8,799	2.A FE
075887-CP-2	BECTON DICKINSON AND CO	05/07/2026	MORGAN STANLEY CO		1,340,881	1,380,000	12,113	2.B FE
141781-CB-8	CARGILL INC	05/07/2026	JPMORGAN VPR FTP		499,110	500,000	924	1.F FE
25278X-AV-1	DIAMONDBACK ENERGY INC	05/07/2026	JP MORGAN SECS INC., - FIXED INCOME		1,075,090	1,000,000	9,201	2.B FE
264399-ED-4	DUKE ENERGY CAROLINAS LLC	04/28/2026	CITIGROUP GLOBAL MARKETS INC.		829,323	761,000	1,909	2.A FE
26884T-AW-2	ERAC USA FINANCE LLC	05/07/2026	US BANCORP INVESTMENTS INC.		997,650	1,000,000	953	1.G FE
26884T-BA-9	ERAC USA FINANCE LLC	04/28/2026	Bank of America Securities		380,217	380,000	744	1.G FE
37045X-FG-6	GENERAL MOTORS FINANCIAL COMPANY INC	04/28/2026	BNP PARIBAS SECURITIES BOND		625,200	608,000	2,375	2.B FE
404119-CQ-0	HCA INC	05/07/2026	JP MORGAN SECS INC., - FIXED INCOME		511,575	500,000	11,993	2.C FE
46647P-BJ-4	JPMORGAN CHASE & CO	04/28/2026	Bank of America Securities		189,633	190,000	830	1.E FE
49456B-AR-2	KINDER MORGAN INC	04/28/2026	MORGAN STANLEY CO		337,748	380,000	1,562	2.A FE
50077L-BM-7	KRAFT HEINZ FOODS CO	05/07/2026	JP MORGAN SECS INC., - FIXED INCOME		508,350	500,000	3,828	2.B FE
548661-EH-6	LOWE'S COMPANIES INC	04/28/2026	Bank of America Securities		505,873	532,000	1,552	2.A FE
677415-CV-1	OHIO POWER CO	05/07/2026	JP MORGAN SECS INC., - FIXED INCOME		500,040	500,000	10,903	2.A FE
68233J-CK-8	ONCOR ELECTRIC DELIVERY COMPANY LLC	04/28/2026	Bank of America Securities		564,813	570,000	3,170	1.F FE
797440-CB-8	SAN DIEGO GAS & ELECTRIC CO	04/28/2026	MILLENIUM ADVISORS LLC		521,516	570,000	2,090	1.F FE
857477-CR-2	STATE STREET CORP	04/28/2026	Bank of America Securities		762,689	761,000	692	1.D FE
92277G-AW-7	VENTAS REALTY LP	04/28/2026	PERSHING LLC		271,575	304,000	1,224	2.A FE
95040Q-AP-9	WELLTOWER OP LLC	04/28/2026	CITIGROUP GLOBAL MARKETS INC.		895,846	989,000	7,857	1.G FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					12,659,473	12,946,000	82,718	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					13,189,473	13,476,000	82,718	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					13,189,473	13,476,000	82,718	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					13,189,473	13,476,000	82,718	XXX
38381Q-CX-7	GNR 2025-140 P - CMO/RMBS	06/01/2026	MIZUHO SECURITIES USA INC.		(2,223)		(1)	1.A
38383B-5R-9	GNR 2025-178 Q - CMO/RMBS	05/01/2026	MIZUHO SECURITIES USA INC.		(4,852)		1	1.A
38384C-KE-8	GNR 2023-111 B - CMO/RMBS	04/28/2026	BANK OF NEW YORK		2,237,604	2,257,000		1.A
38385N-T4-6	GNR 2025-050 DK - CMO/RMBS	05/13/2026	BMOCM/BONDS		1,304,708	1,341,494	2,851	1.A
38385P-2Q-1	GNR 2026-062 EK - CMO/RMBS	05/12/2026	CITIGROUP GLOBAL MARKETS INC.		1,827,384	1,847,082	3,412	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					5,362,621	5,445,575	6,263	XXX
31418F-QF-7	FN MA5853 - RMBS	05/15/2026	Morgan Stanley		3,965,279	3,968,379	10,307	1.A
31418F-YR-2	FN MA6119 - RMBS	06/17/2026	Morgan Stanley		1,308,483	1,304,000	3,387	1.A
3142GX-DU-8	FH RJ6414 - RMBS	05/12/2026	CITIGROUP GLOBAL MARKETS INC.		6,900,208	6,999,735	11,666	1.A
3142GX-V6-1	FH RJ6936 - RMBS	06/17/2026	Morgan Stanley		853,320	850,000	2,208	1.A
3142J6-DG-5	FEDERAL HOME LOAN MORTGAGE CORPORATION -	05/07/2026	DAIWA SECURITIES AMERICA INC.		2,209,807	2,239,905	2,178	1.A
3142J6-DQ-3	FH RQ0110 - RMBS	06/03/2026	BARCLAYS CAPITAL INC FIXED INC		1,824,025	1,859,471	775	1.A
3142J6-DY-6	FH RQ0118 - RMBS	06/01/2026	BARCLAY INVESTMENTS, INC.		2,927,270	2,976,214	413	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					19,988,391	20,197,705	30,933	XXX
12544M-AA-7	CWHL 2007-16 A1 - CMO/RMBS	06/01/2026	Direct		4	4		1.A FM
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					4	4		XXX
92263D-AA-8	VCC 262 A - CMBS	05/07/2026	BARCLAYS CAPITAL INC FIXED INC		773,992	774,193	4,923	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					773,992	774,193	4,923	XXX
00119Y-AN-3	AGL 10 A1R - CDO	04/29/2026	MORGAN STANLEY CO		1,498,950	1,500,000	3,027	1.A FE
04040C-AA-5	ARIN 5 A - CDO	04/29/2026	BANK OF NYC/MIZUHO SEC		2,499,250	2,500,000	5,107	1.A FE
87170X-AA-6	SYMP 47 A1 - CDO	05/01/2026	CITIGROUP GLOBAL MARKETS INC.		4,995,000	5,000,000	9,348	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					8,993,200	9,000,000	17,483	XXX
381951-AA-0	GDLP 261 A - ABS	04/02/2026	GOLDMAN		342,936	343,000		1.G FE
381951-AB-8	GDLP 261 B - ABS	04/02/2026	GOLDMAN		228,938	229,000		2.B FE
39571Y-AA-0	GSKY 26REV1 A - ABS	05/21/2026	CitiGroup		461,990	462,000		1.A FE
39571Y-AB-8	GSKY-26REV1-B - ABS	05/21/2026	CITIGROUP GLOBAL MARKETS INC.		483,972	484,000		1.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
52603K-AA-5	LFT 261 A - ABS	04/28/2026	PERSHING LLC		489,906	490,000		1.A FE
52603K-AB-3	LFT 261 B - ABS	04/28/2026	PERSHING LLC		165,942	166,000		1.D FE
56848F-AA-2	MFIT 26A A - ABS	05/15/2026	WELLS FARGO SECURITIES		295,924	296,000		1.A FE
56848F-AB-0	MFIT 26A B - ABS	05/15/2026	WELLS FARGO SECURITIES		1,299,758	1,300,000		1.D FE
63943M-AA-7	NAVEL 26A A - ABS	04/20/2026	BARCLAYS CAPITAL INC FIXED INC		118,968	119,000		1.A FE
63943M-AB-5	NAVEL 26A B - ABS	04/20/2026	BARCLAYS CAPITAL INC FIXED INC		134,964	135,000		1.C FE
68270G-AA-2	OMFIT 261 A - ABS	06/05/2026	BARCLAYS CAPITAL INC FIXED INC		1,529,800	1,530,000		1.A FE
68270G-AB-0	OMFIT 261 B - ABS	06/05/2026	BARCLAYS CAPITAL INC FIXED INC		488,861	489,000		1.C FE
76042L-AA-1	REPS 26A A - ABS	04/21/2026	BMOCM/BONDS		553,884	554,000		1.A FE
91533U-AC-2	UMPTT-26ST2-B - ABS	05/15/2026	Jefferies Company		1,000,000	1,000,000		1.D FE
91533V-AA-4	UMPT 26ST1 A - ABS	02/05/2026	Jefferies Company		(23,976)	(23,976)		1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					7,571,867	7,573,024		XXX
82321A-AA-5	SHENTL 2025-1 A2 - ABS	04/10/2026	CANTOR FITZGERALD & CO. INC.		393,443	390,000	1,405	1.G FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					393,443	390,000	1,405	XXX
14051L-AE-2	CAPST 261 A - ABS	04/17/2026	GOLDMAN		907,000	907,000		1.A FE
55378H-AA-8	TOWR 261 A2 - ABS	04/23/2026	TORONTO DOMINION BK		231,000	231,000		1.G FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					1,138,000	1,138,000		XXX
464338-AA-0	CLDHQ 261 A2I - ABS	04/22/2026	Various		1,476,891	1,476,000		1.A FE
464338-AB-8	CLDHQ 261 2II - ABS	04/20/2026	PERSHING LLC		321,000	321,000		1.D FE
538908-AG-9	LMDV 261 A2 - ABS	06/24/2026	TORONTO DOMINION BK		523,966	524,000		1.G FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					2,321,857	2,321,000		XXX
1889999999. Total - asset-backed securities (unaffiliated)					46,543,374	46,839,502	61,007	XXX
1899999999. Total - asset-backed securities (affiliated)								XXX
1909999997. Total - asset-backed securities - Part 3					46,543,374	46,839,502	61,007	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					46,543,374	46,839,502	61,007	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					59,732,848	60,315,502	143,725	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					59,732,848	XXX	143,725	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
679111-ZX-5	OKLAHOMA ST TPK AUTH TPK REV	05/06/2026	PERSHING LLC		229,015	250,000	215,008	230,328		1,599		1,599		231,927		(2,912)	(2,912)	3,659	01/01/2030	1.D FE
679111-ZY-3	OKLAHOMA ST TPK AUTH TPK REV	05/06/2026	WELLS FARGO SECURITIES		300,723	335,000	283,500	302,997		2,037		2,037		305,034		(4,311)	(4,311)	5,188	01/01/2031	1.D FE
88256C-EX-3	TEXAS MUN GAS ACQUISITION & SUPPLY CORP	05/07/2026	PERSHING LLC		15,216	15,000	17,270	15,358		(130)		(130)		15,228		(12)	(12)	372	12/15/2026	1.G FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					544,954	600,000	515,778	548,682		3,507		3,507		552,189		(7,235)	(7,235)	9,220	XXX	XXX
172967-LW-9	CITIGROUP INC	05/20/2026	Bank of America Securities		991,880	1,000,000	1,040,590	1,011,786		(1,895)		(1,895)		1,009,891		(18,011)	(18,011)	23,544	04/23/2029	1.G FE
29278N-AG-8	ENERGY TRANSFER LP	05/20/2026	JPMORGAN VPR FTP		711,004	700,000	776,538	735,776		(4,316)		(4,316)		731,461		(20,457)	(20,457)	22,050	04/15/2029	2.B FE
548661-DR-5	LOWE'S COMPANIES INC	05/06/2026	Bank of America Securities		883,638	900,000	908,352	902,961		(320)		(320)		902,641		(19,003)	(19,003)	19,345	04/05/2029	2.A FE
681919-BR-6	OMNICOM GROUP INC	05/20/2026	MORGAN STANLEY CO		440,822	495,000	444,570	445,288		3,340		3,340		448,628		(7,806)	(7,806)	8,580	03/01/2031	2.A FE
68389X-BU-8	ORACLE CORP	05/20/2026	JP MORGAN SECS INC., - FIXED INCOME		2,750,633	2,790,000	2,784,002	2,788,844		352		352		2,789,195		(38,562)	(38,562)	49,910	04/01/2027	2.B FE
907818-FB-9	UNION PACIFIC CORP	05/06/2026	CITIGROUP GLOBAL MARKETS INC.		957,584	970,000	969,583	969,856		15		15		969,871		(12,287)	(12,287)	24,525	03/01/2029	1.G FE
91324P-DP-4	UNITEDHEALTH GROUP INC	05/06/2026	BNP PARIBAS SECURITIES BOND		1,451,273	1,465,000	1,459,960	1,463,302		189		189		1,463,491		(12,218)	(12,218)	22,392	12/15/2028	1.F FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					8,186,834	8,320,000	8,383,595	8,317,813		(2,635)		(2,635)		8,315,178		(128,344)	(128,344)	170,346	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					8,731,788	8,920,000	8,899,373	8,866,496		872		872		8,867,367		(135,579)	(135,579)	179,566	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					8,731,788	8,920,000	8,899,373	8,866,496		872		872		8,867,367		(135,579)	(135,579)	179,566	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					8,731,788	8,920,000	8,899,373	8,866,496		872		872		8,867,367		(135,579)	(135,579)	179,566	XXX	XXX
36230S-AL-8	G2 757211 - RMBS	06/01/2026	Paydown		2,492	2,492	2,603	2,594		(103)		(103)		2,492				47	12/20/2040	1.A
38380K-GF-6	GNR 2017-172 PA - CMO/RMBS	06/01/2026	Paydown		19,642	19,642	19,108	18,917		724		724		19,642				245	02/20/2047	1.A
38381Q-CX-7	GNR 2025-140 P - CMO/RMBS	06/01/2026	Paydown		18,070	18,070	18,192	18,192		(122)		(122)		18,070				380	08/20/2055	1.A
38382C-GQ-8	GNR 2020-005 FA - CMO/RMBS	06/20/2026	Paydown		9,596	9,596	8,798			798		798		9,596				114	01/20/2050	1.A
38383B-5R-9	GNR 2025-178 Q - CMO/RMBS	06/01/2026	Paydown		21,010	21,010	21,096	21,094		(85)		(85)		21,010				441	10/20/2055	1.A
38384J-Y7-3	GNR 2024-024 AD - CMO/RMBS	06/01/2026	Paydown		69,229	69,229	69,386	69,391		(162)		(162)		69,229				1,461	03/20/2052	1.A
38385M-NM-4	GNR 2026-024 PG - CMO/RMBS	06/01/2026	Paydown		36,012	36,012	36,417			(405)		(405)		36,012				297	02/20/2056	1.A
38385N-T4-6	GNR 2025-050 DK - CMO/RMBS	06/01/2026	Paydown		4,793	4,793	4,662			131		131		4,793				18	03/20/2056	1.A
38385P-2Q-1	GNR 2026-062 EK - CMO/RMBS	06/01/2026	Paydown		2,658	2,658	2,630			28		28		2,658				11	04/20/2056	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					183,500	183,500	182,891	130,188		806		806		183,500				3,014	XXX	XXX
38381J-D7-9	GNR 2023-175 KC - CMBS	06/01/2026	Paydown		1,362	1,362	1,297	1,311		51		51		1,362				26	01/16/2065	1.A
38381J-UQ-8	GNR 2023-139 AE - CMBS	06/01/2026	Paydown		4,270	4,270	3,946	4,061		209		209		4,270				62	01/16/2064	1.A
38381K-BB-9	GNR 2024-037 AC - CMBS	06/01/2026	Paydown		4,014	4,014	3,712	3,782		232		232		4,014				67	05/16/2065	1.A
38381S-GF-8	GNR 2026-018 AD - CMBS	06/01/2026	Paydown		8,098	8,098	8,054			44		44		8,098				61	09/16/2059	1.A
38381S-JC-2	GNR 2026-042 AE - CMBS	06/01/2026	Paydown		2,537	2,537	2,526			12		12		2,537				20	12/16/2066	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					20,280	20,280	19,534	9,153		547		547		20,280				236	XXX	XXX
3128MF-RJ-9	FH G16589 - RMBS	06/01/2026	Paydown		100,039	100,039	99,038	99,261		778		778		100,039				1,471	09/01/2032	1.A
3128MJ-UN-8	FH G08588 - RMBS	06/01/2026	Paydown		1,473	1,473	1,542	1,558		(85)		(85)		1,473				25	05/01/2044	1.A
3128MM-NH-2	FH G18391 - RMBS	06/01/2026	Paydown		1,111	1,111	1,161	1,113		(2)		(2)		1,111				17	06/01/2026	1.A
31292K-6A-0	FH C03565 - RMBS	06/01/2026	Paydown		1,050	1,050	1,107	1,107		(57)		(57)		1,050				19	12/01/2040	1.A
312933-AP-9	FH A86314 - RMBS	06/01/2026	Paydown		23	23	24	24		(1)		(1)		23					05/01/2039	1.A
312943-AK-9	FH A94510 - RMBS	06/01/2026	Paydown		63	63	66	66		(3)		(3)		63				1	10/01/2040	1.A
312943-RC-9	FH A94983 - RMBS	06/01/2026	Paydown		942	942	925	927		15		15		942				16	11/01/2040	1.A
312945-DS-4	FH A96413 - RMBS	06/01/2026	Paydown		327	327	345	344		(16)		(16)		327				5	01/01/2041	1.A
312946-CC-8	FH A97267 - RMBS	06/01/2026	Paydown		140	140	147	149		(9)		(9)		140				3	03/01/2041	1.A
312946-N9-3	FH A97616 - RMBS	06/01/2026	Paydown		18,380	18,380	18,766	18,679		(300)		(300)		18,380				317	03/01/2041	1.A
3132CX-K5-0	FH SB1216 - RMBS	05/27/2026	Various		1,869,271	1,941,813	1,910,259	1,911,835		1,674		1,674		1,913,510		(44,239)	(44,239)	30,911	10/01/2037	1.A
3132DM-GD-1	FH SD0196 - RMBS	06/01/2026	Paydown		52,605	52,605	51,947	52,003		602		602		52,605				936	11/01/2049	1.A
3132DN-S7-9	FH SD1442 - RMBS	06/01/2026	Paydown		83,860	83,860	81,509	81,771		2,090		2,090		83,860				1,414	08/01/2052	1.A
3132DN-VL-4	FH SD1519 - RMBS	06/01/2026	Paydown		43,326	43,326	42,934	42,963		364		364		43,326				718	08/01/2052	1.A
3132DN-WH-2	FH SD1548 - RMBS	06/01/2026	Paydown		44,891	44,891	42,590	42,692		2,198		2,198		44,891				709	08/01/2052	1.A

STATEMENT AS OF JUNE 30, 2026 OF THE SELECTIVE AUTO INSURANCE COMPANY OF NEW JERSEY

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
3132DN-XN-8	FH SD1585 - RMBS	06/01/2026	Paydown		26,981	26,981	25,337	25,450		1,531		1,531		26,981				387	08/01/2052	1.A
3132DS-CH-3	FH SD4572 - RMBS	06/01/2026	Paydown		2,646	2,646	2,623	2,624		22		22		2,646				54	08/01/2053	1.A
3132DS-Q6-2	FH SD4977 - RMBS	06/01/2026	Paydown		27,565	27,565	26,751	26,762		803		803		27,565				567	11/01/2053	1.A
3132DU-PK-7	FH SD6726 - RMBS	06/01/2026	Paydown		27,444	27,444	26,409	26,414		1,030		1,030		27,444				417	08/01/2052	1.A
3132DV-LK-9	FH SD7530 - RMBS	06/01/2026	Paydown		9,550	9,550	10,087	10,076		(526)		(526)		9,550				100	11/01/2050	1.A
3132DW-G9-8	FH SD8324 - RMBS	06/01/2026	Paydown		1,722	1,722	1,707	1,708		14		14		1,722				37	05/01/2053	1.A
3132DW-GG-2	FH SD8299 - RMBS	06/01/2026	Paydown		52,208	52,208	50,364	50,378		1,830		1,830		52,208				1,106	02/01/2053	1.A
3132DW-H2-2	FH SD8349 - RMBS	06/01/2026	Paydown		15,160	15,160	15,015	15,017		143		143		15,160				330	08/01/2053	1.A
3132DW-HE-6	FH SD8329 - RMBS	06/01/2026	Paydown		62,337	62,337	60,606	60,658		1,679		1,679		62,337				1,268	06/01/2053	1.A
3132DW-HG-1	FH SD8331 - RMBS	06/01/2026	Paydown		33,920	33,920	33,618	33,620		300		300		33,920				749	06/01/2053	1.A
3132DW-HS-5	FH SD8341 - RMBS	06/01/2026	Paydown		35,400	35,400	34,354	34,368		1,031		1,031		35,400				729	07/01/2053	1.A
3132DW-JF-1	FH SD8362 - RMBS	06/01/2026	Paydown		2,733	2,733	2,710	2,710		23		23		2,733				61	09/01/2053	1.A
3132DW-JR-5	FH SD8372 - RMBS	06/01/2026	Paydown		8,742	8,742	8,656	8,657		85		85		8,742				188	11/01/2053	1.A
3132DW-MX-8	FH SD8474 - RMBS	06/01/2026	Paydown		40,874	40,874	39,801	39,818		1,056		1,056		40,874				813	11/01/2054	1.A
3132DW-NW-9	FH SD8505 - RMBS	06/01/2026	Paydown		8,790	8,790	8,788			1		1		8,790				140	02/01/2055	1.A
3132GF-3H-8	FH Q02600 - RMBS	06/01/2026	Paydown		247	247	260	259		(12)		(12)		247				4	08/01/2041	1.A
3132WJ-U2-5	FH Q45100 - RMBS	06/01/2026	Paydown		3,850	3,850	3,990	4,003		(153)		(153)		3,850				58	12/01/2046	1.A
3132XC-RX-5	FH G67702 - RMBS	06/01/2026	Paydown		13,032	13,032	13,350	13,374		(342)		(342)		13,032				218	01/01/2047	1.A
3132XC-SE-6	FH G67717 - RMBS	06/01/2026	Paydown		10,303	10,303	10,531	10,625		(322)		(322)		10,303				169	11/01/2048	1.A
31335A-FP-8	FH G60174 - RMBS	06/01/2026	Paydown		290	290	306	305		(16)		(16)		290				5	10/01/2043	1.A
31339S-TL-9	FH QA3255 - RMBS	06/01/2026	Paydown		21,596	21,596	22,147	22,222		(626)		(626)		21,596				253	10/01/2049	1.A
3133AM-SV-9	FH QC3232 - RMBS	06/01/2026	Paydown		16,878	16,878	18,278	18,164		(1,286)		(1,286)		16,878				222	06/01/2051	1.A
3133BM-TV-7	FH QF0564 - RMBS	06/01/2026	Paydown		2,295	2,295	2,313	2,309		(14)		(14)		2,295				52	09/01/2052	1.A
3133KM-SE-6	FH RA5917 - RMBS	06/01/2026	Paydown		1,272	1,272	1,327	1,320		(48)		(48)		1,272				16	09/01/2051	1.A
3133KN-F7-3	FH RA6490 - RMBS	06/01/2026	Paydown		14,241	14,241	14,869	14,790		(548)		(548)		14,241				178	12/01/2051	1.A
3136B0-NW-2	FNR 2017-110 PA - CMO/RMBS	06/01/2026	Paydown		23,674	23,674	23,678	23,672		2		2		23,674				304	01/25/2055	1.A
3136B5-VF-9	FNR 2019-42 LA - CMO/RMBS	06/01/2026	Paydown		17,202	17,202	17,554	17,582		(380)		(380)		17,202				214	08/25/2049	1.A
3136BY-N9-9	FNR 2026-11 BD - CMO/RMBS	06/01/2026	Paydown		50,283	50,283	49,607			676		676		50,283				566	03/25/2056	1.A
3138EP-ZP-2	FN AL7049 - RMBS	06/01/2026	Paydown		1,564	1,564	1,661	1,684		(120)		(120)		1,564				29	02/01/2045	1.A
3138ER-SC-5	FN AL9514 - RMBS	06/01/2026	Paydown		1,940	1,940	2,047	2,034		(94)		(94)		1,940				32	02/01/2043	1.A
3138WC-NT-6	FN AS3101 - RMBS	06/01/2026	Paydown		3,967	3,967	4,204	4,204		(237)		(237)		3,967				66	08/01/2044	1.A
3138WJ-UH-9	FN AS8683 - RMBS	06/01/2026	Paydown		939	939	972	981		(42)		(42)		939				14	01/01/2047	1.A
3140J6-DN-4	FN BM1908 - RMBS	06/01/2026	Paydown		18,986	18,986	19,487	19,452		(466)		(466)		18,986				327	01/01/2044	1.A
3140J8-UH-4	FN BM4183 - RMBS	06/01/2026	Paydown		35,549	35,549	37,043	36,581		(1,032)		(1,032)		35,549				660	04/01/2045	1.A
3140JQ-QK-2	FN BN7657 - RMBS	06/01/2026	Paydown		225	225	234	235		(10)		(10)		225				3	07/01/2049	1.A
3140KL-DM-1	FN BQ1007 - RMBS	06/01/2026	Paydown		8,240	8,240	8,917	8,792		(553)		(553)		8,240				103	07/01/2051	1.A
3140KT-DP-7	FN BQ7309 - RMBS	06/01/2026	Paydown		9,485	9,485	10,024	9,938		(453)		(453)		9,485				99	11/01/2050	1.A
3140MQ-AK-5	FN BV9909 - RMBS	06/01/2026	Paydown		29,866	29,866	29,600	29,582		284		284		29,866				512	06/01/2052	1.A
3140MQ-BN-8	FN BV9944 - RMBS	06/01/2026	Paydown		34,237	34,237	31,455	31,674		2,563		2,563		34,237				480	06/01/2052	1.A
3140MR-BB-2	FN BW0033 - RMBS	06/01/2026	Paydown		48,267	48,267	47,015	46,979		1,289		1,289		48,267				872	07/01/2052	1.A
3140MS-KY-0	FN BW1210 - RMBS	06/01/2026	Paydown		50,090	50,090	47,687	47,706		2,384		2,384		50,090				827	10/01/2052	1.A
3140Q9-HP-1	FN CA2037 - RMBS	06/01/2026	Paydown		24,463	24,463	25,099	25,149		(686)		(686)		24,463				406	07/01/2048	1.A
3140QB-JE-9	FN CA3860 - RMBS	06/01/2026	Paydown		11,083	11,083	11,494	11,721		(638)		(638)		11,083				164	07/01/2049	1.A
3140QE-ZX-3	FN CA7057 - RMBS	06/01/2026	Paydown		30,950	30,950	29,112	29,299		1,651		1,651		30,950				439	09/01/2050	1.A
3140QM-VQ-4	FN CB2422 - RMBS	06/01/2026	Paydown		55,568	55,568	57,862	57,531		(1,963)		(1,963)		55,568				651	12/01/2051	1.A
3140QP-HS-9	FN CB3840 - RMBS	06/01/2026	Paydown		7,656	7,656	7,043	7,085		571		571		7,656				110	06/01/2052	1.A
3140QP-JJ-7	FN CB3864 - RMBS	06/01/2026	Paydown		31,790	31,790	31,562	31,572		218		218		31,790				585	06/01/2052	1.A
3140QR-MZ-3	FN CB5775 - RMBS	06/01/2026	Paydown		153,405	153,405	151,547	151,521		1,884		1,884		153,405				3,389	12/01/2052	1.A
3140W0-ZE-8	FN FA0740 - RMBS	06/01/2026	Paydown		25,343	25,343	24,058	24,085		1,258		1,258		25,343				491	03/01/2055	1.A
3140W1-TJ-2	FN FA1452 - RMBS	06/01/2026	Paydown		175,419	175,419	176,817	176,694		(1,275)		(1,275)		175,419				3,895	04/01/2055	1.A
3140W3-4X-4	FN FA3537 - RMBS	06/01/2026	Paydown		74,757	74,757	74,629	74,627		130		130		74,757				1,810	11/01/2055	1.A
3140X8-N5-2	FN FM4911 - RMBS	06/01/2026	Paydown		2,049	2,049	2,162	2,159		(109)		(109)		2,049				24	11/01/2050	1.A
3140XB-NR-7	FN FM7599 - RMBS	06/01/2026	Paydown		23,788	23,788	22,231	22,229		1,559		1,559		23,788				340	01/01/2051	1.A
3140XC-ZA-9	FN FM8836 - RMBS	06/01/2026	Paydown		1,681	1,681	1,763	1,757		(75)		(75)		1,681				21	11/01/2050	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3140XD-JS-6	FN FM9272 - RMBS	06/01/2026	Paydown		45,915	45,915	48,656	48,195		(2,279)		(2,279)		45,915				555	10/01/2051	1.A
3140XE-AU-8	FN FM9918 - RMBS	06/01/2026	Paydown		19,338	19,338	20,370	20,240		(902)		(902)		19,338				251	12/01/2051	1.A
3140XF-V3-2	FN FS0633 - RMBS	06/01/2026	Paydown		32,069	32,069	32,470	32,423		(354)		(354)		32,069				390	02/01/2052	1.A
3140XH-LA-3	FN FS2120 - RMBS	06/01/2026	Paydown		14,233	14,233	13,677	13,707		526		526		14,233				207	06/01/2052	1.A
3140XH-LW-5	FN FS2140 - RMBS	06/01/2026	Paydown		43,245	43,245	39,616	39,937		3,307		3,307		43,245				633	06/01/2052	1.A
3140XJ-AE-3	FN FS2704 - RMBS	06/01/2026	Paydown		3,692	3,692	3,492	3,507		185		185		3,692				54	08/01/2052	1.A
3140XJ-GT-4	FN FS2909 - RMBS	06/01/2026	Paydown		2,211	2,211	2,225	2,222		(11)		(11)		2,211				51	09/01/2052	1.A
3140XJ-GU-1	FN FS2910 - RMBS	06/01/2026	Paydown		21,234	21,234	21,423	21,401		(167)		(167)		21,234				523	09/01/2052	1.A
3140XJ-HJ-5	FN FS2932 - RMBS	05/27/2026	Various		1,372,367	1,411,129	1,391,726	1,393,129		1,535		1,535		1,394,664		(22,296)	(22,296)	22,409	01/01/2037	1.A
3140XJ-PY-3	FN FS3138 - RMBS	06/01/2026	Paydown		56,425	56,425	55,248	55,317		1,108		1,108		56,425				1,099	10/01/2052	1.A
3140XK-YA-2	FN FS4304 - RMBS	06/01/2026	Paydown		61,141	61,141	60,682	60,696		445		445		61,141				1,218	04/01/2053	1.A
3140XL-5L-8	FN FS5350 - RMBS	06/01/2026	Paydown		46,449	46,449	43,582	43,604		2,845		2,845		46,449				710	10/01/2052	1.A
3140XL-LW-6	FN FS4840 - RMBS	06/01/2026	Paydown		1,866	1,866	1,850	1,851		16		16		1,866				38	05/01/2053	1.A
3140XN-VZ-4	FN FS6931 - RMBS	06/01/2026	Paydown		7,316	7,316	7,258	7,259		56		56		7,316				159	01/01/2053	1.A
3140XP-BW-8	FN FS7252 - RMBS	06/01/2026	Paydown		45,496	45,496	44,252	44,294		1,202		1,202		45,496				932	11/01/2053	1.A
3140XQ-M5-3	FN FS8479 - RMBS	06/01/2026	Paydown		53,981	53,981	53,517	53,519		462		462		53,981				1,182	08/01/2053	1.A
31418E-HK-9	FN MA4733 - RMBS	06/01/2026	Paydown		57,850	57,850	56,964	56,983		867		867		57,850				1,096	09/01/2052	1.A
31418E-R7-7	FN MA5009 - RMBS	06/01/2026	Paydown		6,848	6,848	6,643	6,646		202		202		6,848				142	05/01/2053	1.A
31418E-U9-9	FN MA5107 - RMBS	06/01/2026	Paydown		4,333	4,333	4,297	4,297		36		36		4,333				96	08/01/2053	1.A
31418E-V8-0	FN MA5138 - RMBS	06/01/2026	Paydown		14,363	14,363	14,226	14,227		136		136		14,363				314	09/01/2053	1.A
31418F-EC-7	FN MA5530 - RMBS	06/01/2026	Paydown		48,288	48,288	48,288							48,288				763	11/01/2054	1.A
31418F-GX-9	FN MA5613 - RMBS	06/01/2026	Paydown		27,091	27,091	27,087			4		4		27,091				442	02/01/2055	1.A
31418F-KL-0	FN MA5698 - RMBS	06/01/2026	Paydown		24,765	24,765	24,078	24,084		681		681		24,765				441	05/01/2055	1.A
31418F-QF-7	FN MA5853 - RMBS	06/01/2026	Paydown		43,847	43,847	43,812			34		34		43,847				201	10/01/2055	1.A
31418F-UB-1	FN MA5977 - RMBS	06/01/2026	Paydown		98,318	98,318	97,135			1,183		1,183		98,318				717	02/01/2041	1.A
31419F-CN-4	FN AE4576 - RMBS	05/26/2026	Paydown		971	971	996	971						971				13	06/01/2026	1.A
31427Q-DZ-2	FH SL2819 - RMBS	06/01/2026	Paydown		11,683	11,683	11,680			4		4		11,683				176	08/01/2055	1.A
31427Q-QP-0	FH SL3161 - RMBS	06/01/2026	Paydown		92,328	92,328	85,173	85,184		7,144		7,144		92,328				1,382	08/01/2053	1.A
3142GX-DU-8	FH RJ6414 - RMBS	06/01/2026	Paydown		55,707	55,707	54,915			792		792		55,707				232	04/01/2056	1.A
3142J6-DG-5	FEDERAL HOME LOAN MORTGAGE CORPORATION -	06/01/2026	Paydown		66,692	66,692	65,923			769		769		66,692				501	03/01/2056	1.A
3142JC-B7-4	FH RR0061 - RMBS	06/01/2026	Paydown		83,852	83,852	83,014			839		839		83,852				617	02/01/2041	1.A
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS	06/01/2026	Paydown		16,412	16,412	16,033	16,292		120		120		16,412				240	03/25/2058	1.A
35563P-JF-7	SCRT 2019-1 MA - CMO/RMBS	06/01/2026	Paydown		13,789	13,789	13,868	13,859		(70)		(70)		13,789				200	07/25/2058	1.A
35563P-KG-3	SCRT 2019-2 MA - CMO/RMBS	06/01/2026	Paydown		14,550	14,550	14,772	14,647		(97)		(97)		14,550				212	08/26/2058	1.A
35563P-ML-0	SCRT 2019-4 MA - CMO/RMBS	06/01/2026	Paydown		10,174	10,174	10,397	10,291		(117)		(117)		10,174				128	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)					6,128,879	6,240,184	6,152,470	5,665,427		39,738		39,738		6,195,415		(66,536)	(66,536)	100,437	XXX	XXX
302970-AG-3	FRESB 2019-SB59 A1F - CMBS	06/01/2026	Paydown		1,422	1,422	1,429	1,424		(2)		(2)		1,422				21	01/25/2029	1.A
302970-AH-1	FRESB 2019-SB59 A1H - CMBS	06/01/2026	Paydown		922	922	927	954		(32)		(32)		922				14	11/25/2038	1.A
30297D-AM-2	FRESB 2018-SB53 A1H - CMBS	06/01/2026	Paydown		1,560	1,560	1,530	1,590		(30)		(30)		1,560				22	05/25/2038	1.A
3137FH-PJ-6	FHMS K-080 A2 - CMBS	05/07/2026	SANTANDER US CAPITAL MARKETS LLC		2,810,104	2,827,000	2,911,799	2,846,651		(3,703)		(3,703)		2,842,947		(32,843)	(32,843)	49,636	07/25/2028	1.A
3137FJ-EH-8	FHMS K-081 A2 - CMBS	05/07/2026	GOLDMAN		2,781,953	2,800,000	2,850,649	2,810,208		(2,328)		(2,328)		2,807,880		(25,927)	(25,927)	48,837	08/25/2028	1.A
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					5,595,962	5,630,904	5,766,334	5,660,826		(6,095)		(6,095)		5,654,731		(58,770)	(58,770)	98,530	XXX	XXX
00039G-AA-7	ADMT 24NQM1 A1 - RMBS	06/01/2026	Paydown		54,541	54,541	54,541	55,666		(1,125)		(1,125)		54,541				1,370	02/25/2069	1.A
02149Q-AD-2	CWALT 2007-OA10 2A1 - CMO/RMBS	06/25/2026	Paydown			7,398	1,044	182		7,216		7,216		7,398		(7,398)	(7,398)	86	09/25/2047	1.A FM
03464B-AA-6	AOMT 2022-1 A1 - RMBS	06/01/2026	Paydown		10,315	10,315	10,315	10,584		(269)		(269)		10,315				162	12/25/2066	1.A
03464P-AA-5	AOMT 2022-2 A1 - RMBS	06/01/2026	Paydown		15,748	15,748	15,693	16,031		(282)		(282)		15,748				256	01/25/2067	1.A
04285E-AM-9	ARRW 2022-2 A1 - CMO/RMBS	06/01/2026	Paydown		19,280	19,280	19,047	19,473		(193)		(193)		19,280				428	07/25/2057	1.A
06745A-AA-2	BARC 24NQM1 A1 - RMBS	06/01/2026	Paydown		57,232	57,232	57,095	55,917		1,315		1,315		57,232				1,453	01/25/2064	1.A FE
12569Q-AA-8	CHNGE 234 A1 - RMBS	06/01/2026	Paydown		30,445	30,445	30,444	30,638		(193)		(193)		30,445				1,000	09/25/2058	1.A FE
12660B-AM-3	CSMC 2022-ATH1 A1A - CMO/RMBS	06/01/2026	Paydown		4,325	4,325	4,325	4,408		(83)		(83)		4,325				63	01/25/2067	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
12665W-AC-4	CSMC 22ATH2 A1 - CMO/RMBS	06/01/2026	Paydown		9,857	9,857	9,857	9,869		(12)		(12)		9,857				196	05/25/2067	1.A
16159H-AD-9	CHASE 2024-3 A4 - RMBS	06/01/2026	Paydown		144,543	144,543	143,614	143,435		1,107		1,107		144,543				3,364	02/25/2055	1.A
16159X-AB-8	CHASE 2024-8 A3 - RMBS	06/01/2026	Paydown		86,331	86,331	86,385	86,453		(122)		(122)		86,331				1,780	08/25/2055	1.A
16160D-AB-9	CHASE 241 A3 - RMBS	06/01/2026	Paydown		103,271	103,271	102,916	102,943		328		328		103,271				2,372	01/25/2055	1.A
161929-AB-0	CHASE 2024-2 A3 - RMBS	06/01/2026	Paydown		47,634	47,634	47,128	47,456		178		178		47,634				1,108	02/25/2055	1.A
19685E-AA-9	COLT 2022-2 A1 - CMO/RMBS	06/01/2026	Paydown		23,524	23,524	23,524	23,550		(26)		(26)		23,524				327	02/25/2067	1.A FE
22757H-AA-9	CROSS 24H5 A1 - RMBS	06/01/2026	Paydown		89,469	89,469	89,468	89,606		(138)		(138)		89,469				2,149	08/26/2069	1.A
24381G-AA-1	DRMT 26INV1 A1 - RMBS	06/01/2026	Paydown		19,905	19,905	19,905							19,905				354	12/26/2070	1.A FE
24382E-AC-1	DRMT 25INV1 A1 - RMBS	06/01/2026	Paydown		67,276	67,276	67,275	67,280		(4)		(4)		67,276				1,495	11/25/2060	1.A
26844Q-AA-5	EFMT 2023-1 A1 - CMO/RMBS	06/01/2026	Paydown		45,421	45,421	45,380	45,676		(255)		(255)		45,421				1,093	02/27/2068	1.A
26846G-AF-4	EFMT 26NQM1 A1 - RMBS	06/01/2026	Paydown		44,158	44,158	44,157							44,158				726	02/25/2071	1.A FE
33851J-AA-7	FSMT 2018-3INV A1 - RMBS	06/01/2026	Paydown		5,537	5,537	5,004	4,994		542		542		5,537				95	05/25/2048	1.A
36258W-AM-4	GSMBS 20PJ3 A11 - CMO/RMBS	06/01/2026	Paydown		1,761	1,761	1,777	1,802		(41)		(41)		1,761				17	10/25/2050	1.A
36258W-AR-3	GSMBS 20PJ3 A13 - CMO/RMBS	06/01/2026	Paydown		3,604	3,604	3,638	3,690		(85)		(85)		3,604				34	10/25/2050	1.A
36264E-AG-9	GSMBS 2022-NQM1 A4 - CMO/RMBS	06/01/2026	Paydown		17,327	17,327	14,782	14,977		2,350		2,350		17,327				285	05/25/2062	1.A
36275J-AC-4	GSMBS 25DSC2 A1 - RMBS	06/01/2026	Paydown		45,989	45,989	45,988	45,986		4		4		45,989				953	01/25/2066	1.A
36276E-AA-8	GSMBS 26NQM1 A1 - RMBS	06/01/2026	Paydown		47,652	47,652	47,652							47,652				835	03/01/2066	1.A FE
36830F-AA-4	GCAT 24INV3 A1 - RMBS	06/01/2026	Paydown		51,393	51,393	51,795	51,979		(586)		(586)		51,393				1,285	09/25/2054	1.A
36831B-AB-0	GCAT 24INV1 A2 - RMBS	06/01/2026	Paydown		32,813	32,813	32,320	32,386		426		426		32,813				734	01/26/2054	1.A
36831Q-AC-5	GCAT 2025-NQM6 A1 - RMBS	06/01/2026	Paydown		28,646	28,646	28,645	28,649		(3)		(3)		28,646				557	10/27/2070	1.A
43762C-AA-9	HOMES 25NQM5 A1 - RMBS	06/01/2026	Paydown		46,607	46,607	46,607	46,614		(7)		(7)		46,607				934	09/25/2070	1.A FE
465976-AA-6	JPMMT 22LTV1 A1 - CMO/RMBS	06/01/2026	Paydown		20,413	20,413	20,042	19,967		446		446		20,413				280	07/25/2052	1.A
465978-AH-7	JPMMT 2023-1 A3A - CMO/RMBS	06/01/2026	Paydown		23,493	23,493	22,976	23,053		440		440		23,493				431	06/25/2053	1.A
46657T-AB-1	JPMMT 242 A3 - RMBS	06/01/2026	Paydown		16,795	16,795	16,633	16,504		291		291		16,795				388	08/25/2054	1.A
55283F-AA-6	MFRA 21NQM1 A1 - CMO/RMBS	06/01/2026	Paydown		2,816	2,816	2,816	2,817		(1)		(1)		2,816				15	04/25/2065	1.A
57645L-AA-2	MARP 2006-2 1A1 - CMO/RMBS	06/01/2026	Paydown		13,489	13,489	11,481	11,962		1,527		1,527		13,489				256	05/25/2036	1.A FM
61779Q-AA-1	MSRM 25NQM8 A1 - RMBS	06/01/2026	Paydown		60,215	60,215	60,215	60,222		(7)		(7)		60,215				1,254	09/25/2070	1.A
617942-AA-5	MSRM 25HX1 A1 - RMBS	06/01/2026	Paydown		10,352	10,352	10,352	10,360		(8)		(8)		10,352				253	03/25/2070	1.A
64831M-AA-0	NRZT 2022-NQM2 A1 - CMO/RMBS	06/01/2026	Paydown		20,963	20,963	20,884	21,262		(300)		(300)		20,963				292	03/27/2062	1.A
64832G-AC-8	NRZT 2025-NQM5 A1 - RMBS	06/01/2026	Paydown		91,604	91,604	91,602	92,496		(892)		(892)		91,604				1,927	08/25/2065	1.A
64832L-AE-3	NRZT 2026-NQM1 A1 - RMBS	06/01/2026	Paydown		56,888	56,888	56,888							56,888				886	11/25/2065	1.A FE
74938Q-AB-0	RCKT 24INV1 A2 - RMBS	06/01/2026	Paydown		72,129	72,129	71,903	71,894		235		235		72,129				1,695	06/25/2054	1.A
753917-AB-9	RATE 24J2 A2 - RMBS	06/01/2026	Paydown		81,743	81,743	80,823	80,637		1,106		1,106		81,743				1,657	08/25/2054	1.A
795924-AA-7	GRADE 2024-INV1 A1 - RMBS	06/01/2026	Paydown		17,914	17,914	17,913	18,000		(86)		(86)		17,914				372	08/25/2059	1.A FE
802931-AC-9	SAN 26NQM1 A1 - RMBS	06/01/2026	Paydown		25,178	25,178	25,178							25,178				515	11/25/2065	1.A FE
81748E-AB-2	SEMT 2024-7 A2 - RMBS	06/01/2026	Paydown		134,827	134,827	134,048	133,185		1,643		1,643		134,827				3,189	08/25/2054	1.A
85573E-AA-5	STAR 2020-INV1 A1 - CMO/RMBS	06/01/2026	Paydown		7,394	7,394	7,394	7,392		2		2		7,394				34	11/26/2055	1.A FE
92258D-AA-5	VCC 2021-4 A - RMBS	06/01/2026	Paydown		17,028	17,028	17,024	17,011		17		17		17,028				174	12/26/2051	1.A FE
92258W-AA-3	VCC 2023-3 A - CMBS/RMBS	06/01/2026	Paydown		51,647	51,647	52,036	51,697		(50)		(50)		51,647				1,624	08/25/2053	1.A FE
92258X-AA-1	VCC 2022-1 A - CMBS/RMBS	06/01/2026	Paydown		12,192	12,192	12,108	12,138		54		54		12,192				184	02/26/2052	1.A FE
92259K-AA-8	VCC 2022-4 A - CMBS/RMBS	06/01/2026	Paydown		32,396	32,396	32,389	32,449		(53)		(53)		32,396				766	08/26/2052	1.A FE
92259P-AA-7	VCC 2024-2 A - RMBS	06/01/2026	Paydown		77,905	77,905	77,886	77,830		75		75		77,905				2,080	04/27/2054	1.A FE
92259Q-AA-5	VCC 2024-3 A - CMO/RMBS	06/01/2026	Paydown		30,727	30,727	30,726	30,570		157		157		30,727				922	06/25/2054	1.A FE
92259T-AA-9	VCC 2021-1 A - CMO/RMBS	06/01/2026	Paydown		48,453	48,453	48,449	48,426		27		27		48,453				271	05/25/2051	1.A FE
92259V-AA-4	VCC 2023-1 A - CMBS/RMBS	06/01/2026	Paydown		13,439	13,439	13,436	13,418		21		21		13,439				364	01/27/2053	1.A FE
92259W-AA-2	VCC 2024-4 A - RMBS	06/01/2026	Paydown		34,078	34,078	34,076	34,060		17		17		34,078				849	08/25/2054	1.A FE
92260A-AA-7	VCC 2023-2 A - RMBS	06/01/2026	Paydown		30,007	30,007	30,005	29,978		29		29		30,007				765	05/27/2053	1.A FE
92261A-BA-5	VCC 2024-5 A - RMBS	06/01/2026	Paydown		9,579	9,579	9,579	9,588		(9)		(9)		9,579				217	10/26/2054	1.A FE
92261B-AA-4	VCC 2024-6 A - RMBS	06/01/2026	Paydown		124,203	124,203	124,194	124,111		92		92		124,203				2,973	12/28/2054	1.A FE
92262J-AA-6	VCC 2025-4 - RMBS	06/01/2026	Paydown		58,661	58,661	58,656	58,664		(3)		(3)		58,661				1,304	09/27/2055	1.A FE
92262R-AA-8	VCC 2025-3 A - RMBS	06/01/2026	Paydown		49,429	49,429	49,427	49,404		25		25		49,429				1,247	06/25/2055	1.A FE
922955-AA-7	VCC 2025-1 A - RMBS	05/01/2026	Paydown		52,300	52,300	52,298	52,264		36		36		52,300				1,215	02/25/2055	1.A FE
924932-AC-0	VERUS 2026-R1 A1 - RMBS	06/01/2026	Paydown		40,032	40,032	40,031							40,032				652	10/25/2067	1.A FE
92538B-AA-1	VERUS 2021-R1 A1 - CMO/RMBS	06/01/2026	Paydown		9,484	9,484	9,484	9,481		3		3		9,484				34	10/25/2063	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
92538D-AA-7	VERUS 2021-R2 A1 - CMO/RMBS	06/01/2026	Paydown		7,034	7,034	7,034	7,034		(1)		(1)		7,034				26	02/25/2064	1.A FE
92540H-AA-4	VERUS 2024-5 A1 - RMBS	06/01/2026	Paydown		128,440	128,440	128,438	129,184		(744)		(744)		128,440				3,103	06/25/2069	1.A
92838C-AA-6	VISIO 221 A1 - RMBS	06/01/2026	Paydown		48,226	48,226	48,223	48,483		(257)		(257)		48,226				1,118	08/27/2057	1.A FE
933637-AH-3	WAMU 2006-AR18 3A2 - CMO/RMBS	06/01/2026	Paydown		1,728	1,811	1,512	1,642		170		170		1,811		(83)	(83)	25	01/25/2037	1.A FM
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					2,687,803	2,695,284	2,678,481	2,447,428		14,046		14,046		2,695,284		(7,482)	(7,482)	58,865	XXX	XXX
05492V-AK-1	BBCMS 2020-C7 B - CMBS	06/25/2026	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		74,864	87,000	89,608	88,158		(139)		(139)		88,020		(13,155)	(13,155)	1,562	04/17/2053	1.B
05611V-AC-5	BX 24XL4 B - CMBS	06/15/2026	Paydown		10,146	10,146	10,092	10,138		8		8		10,146				280	02/15/2039	1.A
06540Y-AW-9	BANK 2020-BNK28 C - CMBS	06/25/2026	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		258,855	300,000	308,991	304,424		(458)		(458)		303,966		(45,111)	(45,111)	5,388	03/15/2063	1.A
06541T-BT-5	BANK 2020-BNK29 B - CMBS	06/25/2026	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		280,513	330,000	339,892	334,990		(496)		(496)		334,494		(53,981)	(53,981)	4,540	11/17/2053	1.A
12595E-AG-0	COMM 2017-COR2 B - CMBS	06/24/2026	HARRIS NESBITT CORP BONDS		393,936	410,000	419,485	411,981		(709)		(709)		411,272		(17,336)	(17,336)	9,772	09/12/2050	1.A
12629S-AA-2	CRBCM 251 A - CMBS	06/01/2026	Paydown		19,795	19,795	19,696	19,696		99		99		19,795				297	09/16/2058	1.A FE
30335J-AC-5	FARM 241 A - CMO/RMBS	06/01/2026	Paydown		14,842	14,842	14,048	13,943		899		899		14,842				288	05/25/2053	1.B FE
30768B-AA-2	FARM 2025-2 A1 - CMO/RMBS	06/01/2026	Paydown		50,614	50,614	51,404	51,418		(804)		(804)		50,614				1,117	11/26/2035	1.B FE
30768C-AC-6	FARM 251 A - CMO/RMBS	06/01/2026	Paydown		25,799	25,799	25,077	25,059		739		739		25,799				505	01/25/2054	1.B FE
46657X-AC-0	JW 24MRCO B - CMBS	05/15/2026	Paydown		1,100,000	1,100,000	1,097,250	1,097,835		2,165		2,165		1,100,000				25,952	06/15/2039	1.A
500937-AA-5	KSL 2024-HT2 A - CMBS	06/15/2026	Paydown		436,693	436,693	435,601	435,072		1,620		1,620		436,693				11,215	12/17/2029	1.A
61770K-BC-8	MSC 2020-L4 C - CMBS	06/24/2026	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		236,598	270,000	269,709	269,669		(4)		(4)		269,665		(33,067)	(33,067)	5,410	02/18/2053	2.A
74332Y-AA-7	PROG 22SFR5 A - CMBS	06/01/2026	Paydown		2,701	2,701	2,684	2,692		9		9		2,701				52	06/17/2039	1.A FE
81631W-AC-0	SELF 2024-STRG B - CMBS	06/15/2026	Paydown		315,000	315,000	314,213	314,603		397		397		315,000				9,023	11/15/2034	1.D FE
92254A-AA-5	VEGAS 2024-TI A - CMBS	06/03/2026	Various		545,453	545,000	545,000	544,735		(97)		(97)		544,638		815	815	14,195	11/10/2039	1.A FE
92262K-AA-3	VCC 255 A - CMBS	06/01/2026	Paydown		10,378	10,378	10,378	10,378						10,378				235	12/27/2055	1.A FE
92263D-AA-8	VCC 262 A - CMBS	06/01/2026	Paydown		4,712	4,712	4,711			1		1		4,712				36	05/25/2056	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					3,780,899	3,932,679	3,957,837	3,934,792		3,230		3,230		3,942,733		(161,835)	(161,835)	89,869	XXX	XXX
03328T-BW-4	ANCHC 7RRR CR3 - CDO	04/28/2026	Paydown		600,000	600,000	600,000	600,000						600,000				18,856	04/28/2037	1.F FE
056162-AQ-3	BABSN 2015-I BR - CDO	04/20/2026	Paydown		240,921	240,921	240,921	240,921						240,921				6,624	01/20/2031	1.A FE
056162-AS-9	BABSN 2015-I CR - CDO	04/20/2026	Paydown		46,888	46,888	37,645	45,389		1,498		1,498		46,888				1,372	01/20/2031	1.A FE
17181P-AC-3	CIFC 2017-1 ARR - CDO	06/15/2026	Call @ 100.00		1,000,000	1,000,000	998,900	996,997		(987)		(987)		996,010		3,990	3,990	35,314	04/21/2037	1.A FE
29001V-AU-3	ELMW6 VI ARR - CDO	06/29/2026	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				26,073	07/20/2037	1.A FE
29003F-AB-8	ELM27 27 B - CDO	05/05/2026	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				31,767	04/20/2037	1.C FE
77341D-AE-7	ROCKT 2017-3 B - CDO	04/20/2026	Paydown		222,120	222,120	222,675	225,472		(3,352)		(3,352)		222,120				6,186	10/21/2030	1.A FE
81881Q-AW-6	SHACK 2013-III CR - CDO	04/15/2026	Paydown		605,153	605,153	605,673	602,204		2,949		2,949		605,153				18,360	07/15/2030	1.B FE
87232B-AH-5	TSYMP 2017-1 BR - CDO	04/15/2026	Paydown		864,573	864,573	864,573	864,573						864,573				24,482	07/15/2030	1.A FE
87249Q-AN-0	SIXST XI BR - CDO	05/04/2026	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				30,976	04/27/2037	1.C FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					6,579,655	6,579,655	6,570,388	6,575,556		109		109		6,575,665		3,990	3,990	200,011	XXX	XXX
00833B-AU-2	AFRMT 261 A - ABS	05/21/2026	CITIGROUP GLOBAL MARKETS INC.		380,262	383,000	382,939			4		4		382,943		(2,681)	(2,681)	5,347	02/15/2034	1.A FE
03842V-AA-5	AQFIT 2021-A A - ABS	06/17/2026	Paydown		1,302	1,302	1,302	1,302						1,302				8	07/17/2046	1.A FE
08860D-AB-9	BHG 2022-C B - ABS	06/17/2026	Paydown		63,972	63,972	63,966	63,972						63,972				1,475	10/17/2035	1.A FE
08862B-AB-1	BHG 2021-B B - ABS	06/17/2026	Paydown		73,481	73,481	66,524	73,481						73,481				505	10/17/2034	1.A FE
19424R-AA-6	CASL 24A A1A - ABS	06/25/2026	Paydown		162,198	162,198	162,179	162,147		51		51		162,198				3,694	06/25/2054	1.A FE
19425M-AA-6	CASL 2023-B A1A - ABS	06/25/2026	Paydown		19,882	19,882	19,876	19,877		4		4		19,882				534	06/25/2054	1.A FE
20268B-AA-8	CBSLT 201 A - ABS	06/25/2026	Paydown		10,631	10,631	10,629	10,873		(242)		(242)		10,631				75	10/25/2051	1.A FE
28165A-AA-7	EDVES 22A A - ABS	06/25/2026	Paydown		5,866	5,866	5,721	5,762		104		104		5,866				126	11/26/2040	1.A FE
28166L-AA-2	EDVES 2021-A A - ABS	06/25/2026	Paydown		4,419	4,419	4,414	4,416		3		3		4,419				33	11/27/2045	1.A FE
28627L-AA-5	ELFI 2024-A A - ABS	06/25/2026	Paydown		46,598	46,599	46,584	46,584		14		14		46,599				1,061	08/25/2049	1.A FE
28628C-AA-4	ELFI 22A A - ABS	06/25/2026	Paydown		16,957	16,957	16,957	16,957						16,957				318	08/26/2047	1.A FE
30340W-AA-3	FNH 251 A - ABS	06/15/2026	Paydown		33,627	33,627	33,627	33,627						33,627				837	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	06/10/2026	Paydown		4,507	4,507	4,506	4,505		1		1		4,507				28	01/10/2032	1.F FE
349941-AB-0	FFIN 2024-1 B - ABS	06/15/2026	Paydown		4,451	4,451	4,451	4,551		(100)		(100)		4,451				110	12/15/2049	1.D FE
35040W-AA-5	FFIN 2025-1 A - ABS	06/15/2026	Paydown		27,176	27,176	27,174	27,174		2		2		27,176				555	04/15/2050	1.A FE
35042N-AB-1	FFIN 2025-2 B - ABS	06/15/2026	Paydown		25,827	25,827	25,820	26,220		(393)		(393)		25,827				520	04/15/2052	1.D FE
35042N-AC-9	FFIN 2025-2 C - ABS	06/15/2026	Paydown		43,010	43,010	43,002	43,678		(668)		(668)		43,010				892	04/15/2052	1.G FE
38149X-AA-7	GHIT 2021-GRN2 A - ABS	06/25/2026	Paydown		3,082	3,082	3,071	3,077		5		5		3,082				15	06/26/2051	1.A FE
38150Y-AA-1	GHIT 22GRN1 A - ABS	05/21/2026	Various		166,719	167,370	165,540	167,370						167,370		(652)	(652)	3,052	06/25/2052	1.A FE
38151J-AA-3	GHIT 22GRN2 A - ABS	06/25/2026	Paydown		9,340	9,340	9,301	9,192		148		148		9,340				263	10/25/2052	1.A FE
381951-AA-0	GDLP 261 A - ABS	06/20/2026	Paydown		30,783	30,783	30,777			6		6		30,783				242	12/20/2049	1.G FE
38237B-AA-8	GOOD 2024-1 A - ABS	06/20/2026	Paydown		12,871	12,871	12,867	12,888		(17)		(17)		12,871				331	06/20/2057	1.F FE
38237F-AA-9	GDLP 253 A - ABS	06/20/2026	Paydown		34,853	34,853	34,849	34,849		3		3		34,853				724	10/20/2049	1.G FE
38237K-AA-8	GOOD 2022-2 A - ABS	06/20/2026	Paydown		798	798	788	788		10		10		798				13	04/20/2049	2.C FE
38237T-AA-9	GOOD 2022-3 A - ABS	06/20/2026	Paydown		11,354	11,354	11,350	11,350		5		5		11,354				233	07/20/2049	2.C FE
38237V-AA-4	GOOD 231 A - ABS	06/20/2026	Paydown		4,632	4,632	4,631	4,631		1		1		4,632				105	02/22/2055	2.C FE
38238F-AA-8	GDLP 2025-2 A - ABS	06/20/2026	Paydown		115,709	115,709	115,704	115,704		5		5		115,709				2,402	06/21/2049	1.G FE
39571M-AF-5	GSKY 2024-1 B - ABS	06/25/2026	Paydown		7,484	7,484	7,483	7,687		(203)		(203)		7,484				181	06/25/2059	1.C FE
39571V-AE-8	GSKY 2025-2 B - ABS	06/25/2026	Paydown		20,813	20,813	20,812	20,812		1		1		20,813				528	06/25/2060	1.C FE
39571X-AC-8	GSKY 2024-2 A3 - ABS	06/25/2026	Paydown		2,849	2,849	2,848	2,849						2,849				73	10/27/2059	1.A FE
53948K-AA-7	LPSLT 2020-2 A - ABS	06/20/2026	Paydown		3,843	3,843	3,841	3,842		1		1		3,843				44	07/22/2047	1.D FE
53948N-AA-1	LPSLT 2020-3 A - ABS	06/20/2026	Paydown		16,662	16,662	16,655	16,656		7		7		16,662				172	12/20/2047	1.D FE
53948Q-AA-4	LPSLT 2021-2 A - ABS	06/20/2026	Paydown		30,755	30,755	30,752	31,482		(727)		(727)		30,755				286	03/20/2048	1.D FE
542514-TQ-7	LBMLT 2006-2 1A - RMBS	06/25/2026	Paydown		5,695	5,695	4,556	5,026	52	617		669		5,695				76	03/25/2036	1.A FM
551923-AA-3	MTBRV 261 A1 - ABS	05/06/2026	Various		286,143	289,043	289,028							289,028		(2,885)	(2,885)	2,741	01/16/2046	1.A FE
618933-AA-3	MSAIC 233 A - ABS	06/20/2026	Paydown		8,423	8,423	8,242	8,162		261		261		8,423				208	11/20/2053	1.D FE
618934-AA-1	MSAIC 2023-4 A - ABS	06/20/2026	Paydown		27,326	27,326	27,320	27,020		306		306		27,326				738	05/20/2053	1.D FE
61945L-AA-1	MSAIC 2019-2 A - ABS	06/20/2026	Paydown		15,615	15,615	16,509	16,308		(693)		(693)		15,615				187	09/20/2040	1.A FE
61945V-AA-9	MSAIC 231 A - ABS	06/16/2026	Various		180,182	192,600	192,033	190,414		45		45		190,459		(10,277)	(10,277)	5,022	06/20/2053	1.F FE
61946G-AA-1	MSAIC 2017-2 A - ABS	06/20/2026	Paydown		3,222	3,222	2,955	3,019		202		202		3,222				51	06/22/2043	1.D FE
61946K-AA-2	MSAIC 223 A - ABS	06/16/2026	Various		95,090	97,363	97,359	97,360						97,360		(2,270)	(2,270)	2,913	06/20/2053	1.G FE
61946N-AA-6	MSAIC 2020-1 A - ABS	06/20/2026	Paydown		1,466	1,466	1,466	1,466						1,466				13	04/20/2046	1.A FE
61946N-AB-4	MSAIC 2020-1 B - ABS	06/20/2026	Paydown		1,466	1,466	1,466	1,409		58		58		1,466				18	04/20/2046	1.E FE
61946P-AA-1	MSAIC 2020-2 A - ABS	06/20/2026	Paydown		1,596	1,596	1,584	1,587		10		10		1,596				9	08/20/2046	1.A FE
61946Q-AA-9	MSAIC 2022-1 A - ABS	06/20/2026	Paydown		8,754	8,754	8,430	8,455		299		299		8,754				96	01/20/2053	1.D FE
61946T-AA-3	MSAIC 2021-3 A - ABS	06/20/2026	Paydown		13,619	13,619	13,418	13,455		165		165		13,619				80	06/20/2052	1.B FE
61946U-AA-0	MSAIC 2022-2 A - ABS	06/20/2026	Paydown		3,232	3,232	3,200	3,204		29		29		3,232				58	01/21/2053	1.D FE
61947D-AA-7	MSAIC 2021-1 A - ABS	06/20/2026	Paydown		52,821	52,821	52,131	52,270		551		551		52,821				332	12/20/2046	1.B FE
61947D-AB-5	MSAIC 2021-1 B - ABS	06/20/2026	Paydown		4,235	4,235	4,208	4,211		23		23		4,235				36	12/20/2046	1.E FE
63940Y-AB-2	NAVSL 2019-C A2 - ABS	06/15/2026	Paydown		2,564	2,564	2,416	2,532		33		33		2,564				33	02/15/2068	1.A FE
63942C-AD-4	NAVSL 2021-D D - ABS	06/15/2026	Paydown		9,962	9,962	9,683	9,837		125		125		9,962				173	04/15/2060	2.B FE
63942T-AA-3	NAVSL 23B A1A - ABS	06/15/2026	Paydown		6,135	6,135	6,135	6,135						6,135				157	03/15/2072	1.A FE
63943C-AA-9	NAVSL 24A A - ABS	06/15/2026	Paydown		45,560	45,560	45,554	45,555		5		5		45,560				1,051	10/17/2072	1.A FE
63943E-AB-3	NAVEL 25A B - ABS	06/15/2026	Paydown		70,801	70,801	70,685	70,704		97		97		70,801				1,531	07/15/2055	1.C FE
63943M-AA-7	NAVEL 26A A - ABS	06/15/2026	Paydown		1,803	1,803	1,802							1,803				10	09/15/2056	1.A FE
63943N-AA-5	NAVRL 25B A - ABS	06/15/2026	Paydown		165,351	165,351	165,318	165,321		30		30		165,351				3,171	09/15/2055	1.A FE
64032B-AA-1	NSLT 25B A1A - ABS	06/15/2026	Paydown		85,090	85,090	85,214	85,216		(126)		(126)		85,090				1,692	05/15/2055	1.A FE
64033X-AD-6	NSLT 2025-A A1A - ABS	06/15/2026	Paydown		67,784	67,784	68,026	68,028		(245)		(245)		67,784				1,404	03/15/2057	1.A FE
75907D-AB-3	RMIT 2022-1 B - ABS	06/15/2026	Paydown		264,787	264,787	248,817	259,643		5,144		5,144		264,787				4,054	03/15/2032	1.A FE
78445Q-AE-1	SLMA 2010-C A5 - ABS	06/15/2026	Paydown		39,318	39,318	41,979	42,064		(2,746)		(2,746)		39,318				1,402	10/15/2041	1.A FE
78448Y-AD-3	SMB 2021-A B - ABS	06/15/2026	Paydown		227,974	227,974	217,128	221,059		6,915		6,915		227,974				2,184	01/15/2053	1.A FE
78449C-AA-6	SMB 2022-C A1A - ABS	06/15/2026	Paydown		48,883	48,883	48,882	48,883						48,883				905	05/16/2050	1.A FE
78450F-AF-4	SMB 2022-A D - ABS	06/15/2026	Paydown		13,265	13,265	13,230	13,214		51		51		13,265				261	11/16/2054	2.A FE
78450Q-AA-1	SMB 2023-A A1A - ABS	06/15/2026	Paydown		9,357	9,357	9,226	9,250		107		107		9,357				208	01/15/2053	1.A FE
81758F-AA-8	SE 2024-1 A - ABS	06/20/2026	Paydown		29,687	29,687	29,792	29,757		(70)		(70)		29,687				764	11/20/2035	1.F FE
83206E-AA-5	SMB 24C A1A - ABS	06/15/2026	Paydown		24,113	24,113	24,109	24,109		4		4		24,113				547	06/17/2052	1.A FE

STATEMENT AS OF JUNE 30, 2026 OF THE SELECTIVE AUTO INSURANCE COMPANY OF NEW JERSEY

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
83207D-AA-6	SMB 23C A1A - ABS	06/15/2026	Paydown		12,454	12,454	12,451	12,452		3		3		12,454				292	11/15/2052	1.A FE
83207V-AA-6	SMB 24F A1A - ABS	06/15/2026	Paydown		33,572	33,572	33,571	33,572						33,572				699	03/16/2054	1.A FE
83407M-AA-4	SCLP 26B A - ABS	06/25/2026	Paydown		192,565	192,565	192,548			17		17		192,565				1,687	02/25/2036	1.C FE
83407R-AA-3	SPLT 241 A - ABS	06/12/2026	Paydown		57,046	57,046	57,044	57,046						57,046				1,422	02/12/2031	1.A FE
85022W-AP-9	SCFT 2020-A A - ABS	06/25/2026	Paydown		18,336	18,336	18,336	18,336						18,336				151	09/26/2037	1.A FE
86745A-AA-4	SNVA 2022-A A - ABS	06/20/2026	Paydown		11,538	11,538	11,359	11,471		67		67		11,538				133	02/22/2049	1.D FE
86772J-AA-1	SUNRN 2023-2 A1 - ABS	04/30/2026	Paydown		6,847	6,847	6,804	6,755		92		92		6,847				226	01/30/2059	1.G FE
86773C-AA-5	SUNRN 2024-1 A - ABS	04/30/2026	Paydown		23,030	23,030	23,019	22,872		158		158		23,030				722	02/01/2055	1.F FE
91533V-AA-4	UMPT 26ST1 A - ABS	05/06/2026	Various		356,373	357,024	357,024							357,024		(652)	(652)	3,644	03/15/2034	1.A FE
916925-AA-8	UPXHI 251 A - ABS	06/25/2026	Paydown		56,201	56,201	56,196	56,196		5		5		56,201				1,194	01/25/2047	1.G FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					3,985,996	4,007,629	3,971,198	2,741,676	52	9,566		9,618		4,005,413		(19,417)	(19,417)	67,078	XXX	XXX
14051L-AA-0	CAPST 241 A - ABS	04/24/2026	Call @ 100.00		1,304,000	1,304,000	1,304,000	1,304,000						1,304,000				26,096	10/16/2028	1.A FE
552339-AA-1	LYRA 242 A2 - ABS	06/20/2026	Paydown		47	47	45	45		2		2		47				1	12/20/2064	1.F FE
552339-AD-5	LYRA 2025-1 A2 - ABS	06/20/2026	Paydown		15	15	15	15						15					09/21/2065	1.F FE
75458J-AA-5	RAYCSC 2022 A1 - ABS	06/01/2026	Paydown		16,118	16,118	16,118	16,118						16,118				186	12/01/2032	1.A FE
78396Y-AD-5	SESAC 241 A2 - ABS	04/25/2026	Paydown		1,420	1,420	1,451	1,443		(23)		(23)		1,420				46	02/25/2064	2.C FE
864300-AE-8	SUBWAY 2024-1 A23 - ABS	04/30/2026	Paydown		820	820	820	820						820				27	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)					1,322,419	1,322,419	1,322,449	1,322,441		(22)		(22)		1,322,419				26,356	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					30,285,392	30,612,535	30,621,583	28,487,488	52	61,925		61,977		30,595,441		(310,049)	(310,049)	644,393	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)																			XXX	XXX
1909999997. Total - asset-backed securities - Part 4					30,285,392	30,612,535	30,621,583	28,487,488	52	61,925		61,977		30,595,441		(310,049)	(310,049)	644,393	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					30,285,392	30,612,535	30,621,583	28,487,488	52	61,925		61,977		30,595,441		(310,049)	(310,049)	644,393	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					39,017,180	39,532,535	39,520,956	37,353,983	52	62,797		62,849		39,462,808		(445,628)	(445,628)	823,960	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					39,017,180	XXX	39,520,956	37,353,983	52	62,797		62,849		39,462,808		(445,628)	(445,628)	823,960	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	8,481		19,107,138	10,111,998	8,272,737	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX			889	416	12	XXX
0199999. Totals - open depositories	XXX	XXX	8,481		19,108,027	10,112,414	8,272,749	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	8,481		19,108,027	10,112,414	8,272,749	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	8,481		19,108,027	10,112,414	8,272,749	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - issuer credit obligations (unaffiliated)								
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations								
31607A-70-3	FIDELITY IMM:GOVT INSTL		06/30/2026	3.580		921,315		14,457
4812A2-60-3	JPMORGAN:PRIME MM INST		06/30/2026	3.650		19,017		292
4812C2-68-4	JPMORGAN:US GVT MM INST		06/30/2026	3.500		58,168		856
857492-70-6	SS INST INV:US GV MM PRM		06/30/2026	3.590		2,222,839		9,404
8309999999. Subtotal - all other money market mutual funds						3,221,340		25,009
8589999999. Total cash equivalents (unaffiliated)						3,221,340		25,009
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						3,221,340		25,009