

# **QUARTERLY STATEMENT**

**OF THE**

**SELECTIVE CASUALTY INSURANCE COMPANY**

**TO THE**

**Insurance Department**

**OF THE**

**STATE OF**

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

**PROPERTY AND CASUALTY**

# **2026**



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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

NAIC Group Code 0242 0242 NAIC Company Code 14376 Employer's ID Number 45-5561231  
(Current) (Prior)

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

Country of Domicile United States of America

Incorporated/Organized 06/18/2012 Commenced Business 07/01/2012

Statutory Home Office 40 Wantage Avenue Branchville, NJ, US 07890  
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 40 Wantage Avenue  
(Street and Number)  
Branchville, NJ, US 07890 973-948-3000  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

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

Primary Location of Books and Records 40 Wantage Avenue  
(Street and Number)  
Branchville, NJ, US 07890 973-948-3000  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.selective.com

Statutory Statement Contact Patricia Behnke 973-948-1260  
(Name) (Area Code) (Telephone Number)  
StatutoryStatementContact@selective.com 855-540-6760  
(E-mail Address) (FAX Number)

OFFICERS

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

OTHER

Jeffrey Francis Kamrowski, EVP Joseph Owen Eppers, EVP

DIRECTORS OR TRUSTEES

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

State of New Jersey SS  
County of Sussex

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

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

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

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



STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

ASSETS

|                                                                                                                                                                       | Current Statement Date |                         |                                           | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|-------------------------|-------------------------------------------|-------------------------------------------------------|
|                                                                                                                                                                       | 1<br>Assets            | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) |                                                       |
| 1. Bonds .....                                                                                                                                                        | 740,533,996            |                         | 740,533,996                               | 704,310,156                                           |
| 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 \$ .....<br>encumbrances) .....                                                                                          |                        |                         |                                           |                                                       |
| 4.2 Properties held for the production of income (less<br>\$ ..... encumbrances) .....                                                                                |                        |                         |                                           |                                                       |
| 4.3 Properties held for sale (less \$ .....<br>encumbrances) .....                                                                                                    |                        |                         |                                           |                                                       |
| 5. Cash (\$ ..... 8,326,734 ), cash equivalents<br>(\$ ..... 7,700,043 ) and short-term<br>investments (\$ ..... ) .....                                              | 16,026,777             |                         | 16,026,777                                | 20,682,844                                            |
| 6. Contract loans (including \$ ..... premium notes) .....                                                                                                            |                        |                         |                                           |                                                       |
| 7. Derivatives .....                                                                                                                                                  |                        |                         |                                           |                                                       |
| 8. Other invested assets .....                                                                                                                                        | 25,811,408             |                         | 25,811,408                                | 25,933,278                                            |
| 9. Receivables for securities .....                                                                                                                                   | 2,298,988              |                         | 2,298,988                                 | 29,070                                                |
| 10. Securities lending reinvested collateral assets .....                                                                                                             |                        |                         |                                           |                                                       |
| 11. Aggregate write-ins for invested assets .....                                                                                                                     |                        |                         |                                           |                                                       |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) .....                                                                                                         | 784,671,169            |                         | 784,671,169                               | 750,955,348                                           |
| 13. Title plants less \$ ..... charged off (for Title insurers<br>only) .....                                                                                         |                        |                         |                                           |                                                       |
| 14. Investment income due and accrued .....                                                                                                                           | 5,536,503              |                         | 5,536,503                                 | 5,738,692                                             |
| 15. Premiums and considerations:                                                                                                                                      |                        |                         |                                           |                                                       |
| 15.1 Uncollected premiums and agents' balances in the course of collection .....                                                                                      | 32,960,686             | 1,486,791               | 31,473,895                                | 41,946,113                                            |
| 15.2 Deferred premiums, agents' balances and installments booked but<br>deferred and not yet due (including \$ ..... 3,515,643<br>earned but unbilled premiums) ..... | 93,986,177             | 612,254                 | 93,373,923                                | 90,321,788                                            |
| 15.3 Accrued retrospective premiums (\$ ..... 43,003 ) and<br>contracts subject to redetermination (\$ ..... ) .....                                                  | 43,003                 | 4,215                   | 38,788                                    | 76,606                                                |
| 16. Reinsurance:                                                                                                                                                      |                        |                         |                                           |                                                       |
| 16.1 Amounts recoverable from reinsurers .....                                                                                                                        | 6,327,161              |                         | 6,327,161                                 | 5,562,786                                             |
| 16.2 Funds held by or deposited with reinsured companies .....                                                                                                        |                        |                         |                                           |                                                       |
| 16.3 Other amounts receivable under reinsurance contracts .....                                                                                                       |                        |                         |                                           |                                                       |
| 17. Amounts receivable relating to uninsured plans .....                                                                                                              |                        |                         |                                           |                                                       |
| 18.1 Current federal and foreign income tax recoverable and interest thereon ....                                                                                     |                        |                         |                                           |                                                       |
| 18.2 Net deferred tax asset .....                                                                                                                                     | 16,438,058             | 281,259                 | 16,156,799                                | 15,674,842                                            |
| 19. Guaranty funds receivable or on deposit .....                                                                                                                     | 22,993                 |                         | 22,993                                    | 33,402                                                |
| 20. Electronic data processing equipment and software .....                                                                                                           |                        |                         |                                           |                                                       |
| 21. Furniture and equipment, including health care delivery assets<br>(\$ ..... ) .....                                                                               |                        |                         |                                           |                                                       |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates .....                                                                                      |                        |                         |                                           |                                                       |
| 23. Receivables from parent, subsidiaries and affiliates .....                                                                                                        | 2,672,811              |                         | 2,672,811                                 | 10,119,232                                            |
| 24. Health care (\$ ..... ) and other amounts receivable .....                                                                                                        |                        |                         |                                           |                                                       |
| 25. Aggregate write-ins for other than invested assets .....                                                                                                          | 12,127,860             | 6,526,800               | 5,601,060                                 | 5,819,616                                             |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and<br>Protected Cell Accounts (Lines 12 to 25) .....                                               | 954,786,421            | 8,911,319               | 945,875,102                               | 926,248,425                                           |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell<br>Accounts .....                                                                                  |                        |                         |                                           |                                                       |
| 28. Total (Lines 26 and 27)                                                                                                                                           | 954,786,421            | 8,911,319               | 945,875,102                               | 926,248,425                                           |
| 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 .....                                                                                                                                                      | 3,879,727              |                         | 3,879,727                                 | 3,774,123                                             |
| 2502. Equities and deposits in pools and associations .....                                                                                                           | 1,413,115              |                         | 1,413,115                                 | 1,701,528                                             |
| 2503. Other assets .....                                                                                                                                              | 3,999,093              | 3,690,875               | 308,218                                   | 343,965                                               |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....                                                                                             | 2,835,925              | 2,835,925               |                                           |                                                       |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)                                                                                                       | 12,127,860             | 6,526,800               | 5,601,060                                 | 5,819,616                                             |

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

|                                                                                                                                                                                                                                                                               | 1<br>Current<br>Statement Date | 2<br>December 31,<br>Prior Year |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------|---------------------------------|
| 1. Losses (current accident year \$ 42,927,609 )                                                                                                                                                                                                                              | 383,010,930                    | 370,067,491                     |
| 2. Reinsurance payable on paid losses and loss adjustment expenses                                                                                                                                                                                                            | 17,303,568                     | 13,139,773                      |
| 3. Loss adjustment expenses                                                                                                                                                                                                                                                   | 73,882,093                     | 72,338,357                      |
| 4. Commissions payable, contingent commissions and other similar charges                                                                                                                                                                                                      | 6,611,151                      | 12,289,949                      |
| 5. Other expenses (excluding taxes, licenses and fees)                                                                                                                                                                                                                        | 6,130,197                      | 7,747,344                       |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes)                                                                                                                                                                                                      | 2,116,264                      | 2,841,961                       |
| 7.1 Current federal and foreign income taxes (including \$ (26,314) on realized capital gains (losses))                                                                                                                                                                       | 4,158,164                      | 1,650,861                       |
| 7.2 Net deferred tax liability                                                                                                                                                                                                                                                |                                |                                 |
| 8. Borrowed money \$ 0 and interest thereon \$                                                                                                                                                                                                                                |                                |                                 |
| 9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 113,123,587 and including warranty reserves of \$ and accrued accident and health experience rating refunds including \$ for medical loss ratio rebate per the Public Health Service Act) | 174,125,048                    | 173,543,165                     |
| 10. Advance premium                                                                                                                                                                                                                                                           | 643,229                        | 948,433                         |
| 11. Dividends declared and unpaid:                                                                                                                                                                                                                                            |                                |                                 |
| 11.1 Stockholders                                                                                                                                                                                                                                                             |                                |                                 |
| 11.2 Policyholders                                                                                                                                                                                                                                                            | 566,719                        | 566,935                         |
| 12. Ceded reinsurance premiums payable (net of ceding commissions)                                                                                                                                                                                                            | 11,149,991                     | 18,650,278                      |
| 13. Funds held by company under reinsurance treaties                                                                                                                                                                                                                          |                                |                                 |
| 14. Amounts withheld or retained by company for account of others                                                                                                                                                                                                             | 801,785                        | 646,954                         |
| 15. Remittances and items not allocated                                                                                                                                                                                                                                       |                                |                                 |
| 16. Provision for reinsurance (including \$ 197 certified)                                                                                                                                                                                                                    | 237,574                        | 237,574                         |
| 17. Net adjustments in assets and liabilities due to foreign exchange rates                                                                                                                                                                                                   |                                |                                 |
| 18. Drafts outstanding                                                                                                                                                                                                                                                        |                                |                                 |
| 19. Payable to parent, subsidiaries and affiliates                                                                                                                                                                                                                            |                                |                                 |
| 20. Derivatives                                                                                                                                                                                                                                                               |                                |                                 |
| 21. Payable for securities                                                                                                                                                                                                                                                    | 9,946,328                      |                                 |
| 22. Payable for securities lending                                                                                                                                                                                                                                            |                                |                                 |
| 23. Liability for amounts held under uninsured plans                                                                                                                                                                                                                          |                                |                                 |
| 24. Capital notes \$ 0 and interest thereon \$                                                                                                                                                                                                                                |                                |                                 |
| 25. Aggregate write-ins for liabilities                                                                                                                                                                                                                                       | 5,315,725                      | 5,348,100                       |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)                                                                                                                                                                                               | 695,998,766                    | 680,017,175                     |
| 27. Protected cell liabilities                                                                                                                                                                                                                                                |                                |                                 |
| 28. Total liabilities (Lines 26 and 27)                                                                                                                                                                                                                                       | 695,998,766                    | 680,017,175                     |
| 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                                                                                                                                                                                                                                     | 92,239,000                     | 92,239,000                      |
| 35. Unassigned funds (surplus)                                                                                                                                                                                                                                                | 153,437,336                    | 149,792,251                     |
| 36. Less treasury stock, at cost:                                                                                                                                                                                                                                             |                                |                                 |
| 36.1 shares common (value included in Line 30 \$ )                                                                                                                                                                                                                            |                                |                                 |
| 36.2 shares preferred (value included in Line 31 \$ )                                                                                                                                                                                                                         |                                |                                 |
| 37. Surplus as regards policyholders (Lines 29 to 35, less 36)                                                                                                                                                                                                                | 249,876,336                    | 246,231,251                     |
| 38. Totals (Page 2, Line 28, Col. 3)                                                                                                                                                                                                                                          | 945,875,102                    | 926,248,426                     |
| DETAILS OF WRITE-INS                                                                                                                                                                                                                                                          |                                |                                 |
| 2501. Other liabilities                                                                                                                                                                                                                                                       | 3,852,532                      | 3,838,605                       |
| 2502. Unpresented checks for escheatment                                                                                                                                                                                                                                      | 1,250,825                      | 1,302,539                       |
| 2503. Liability for accrued pension benefits                                                                                                                                                                                                                                  | 90,201                         | 90,557                          |
| 2598. Summary of remaining write-ins for Line 25 from overflow page                                                                                                                                                                                                           | 122,167                        | 116,399                         |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)                                                                                                                                                                                                               | 5,315,725                      | 5,348,100                       |
| 2901.                                                                                                                                                                                                                                                                         |                                |                                 |
| 2902.                                                                                                                                                                                                                                                                         |                                |                                 |
| 2903.                                                                                                                                                                                                                                                                         |                                |                                 |
| 2998. Summary of remaining write-ins for Line 29 from overflow page                                                                                                                                                                                                           |                                |                                 |
| 2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)                                                                                                                                                                                                               |                                |                                 |
| 3201.                                                                                                                                                                                                                                                                         |                                |                                 |
| 3202.                                                                                                                                                                                                                                                                         |                                |                                 |
| 3203.                                                                                                                                                                                                                                                                         |                                |                                 |
| 3298. Summary of remaining write-ins for Line 32 from overflow page                                                                                                                                                                                                           |                                |                                 |
| 3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)                                                                                                                                                                                                               |                                |                                 |

STATEMENT OF INCOME

|                                                                                                                                                               | 1                       | 2                     | 3                               |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------|-----------------------|---------------------------------|
|                                                                                                                                                               | Current<br>Year to Date | Prior Year<br>to Date | Prior Year Ended<br>December 31 |
| UNDERWRITING INCOME                                                                                                                                           |                         |                       |                                 |
| 1. Premiums earned:                                                                                                                                           |                         |                       |                                 |
| 1.1 Direct (written \$ ..... 59,784,766 ) .....                                                                                                               | 59,693,555              | 58,774,067            | 236,235,169                     |
| 1.2 Assumed (written \$ ..... 85,785,572 ) .....                                                                                                              | 85,203,689              | 81,112,963            | 333,773,708                     |
| 1.3 Ceded (written \$ ..... 59,784,766 ) .....                                                                                                                | 59,693,555              | 58,774,067            | 236,235,169                     |
| 1.4 Net (written \$ ..... 85,785,572 ) .....                                                                                                                  | 85,203,689              | 81,112,963            | 333,773,708                     |
| DEDUCTIONS:                                                                                                                                                   |                         |                       |                                 |
| 2. Losses incurred (current accident year \$ ..... 50,117,905 ):                                                                                              |                         |                       |                                 |
| 2.1 Direct .....                                                                                                                                              | 30,177,378              | 28,003,217            | 112,284,487                     |
| 2.2 Assumed .....                                                                                                                                             | 49,073,672              | 45,043,087            | 189,286,325                     |
| 2.3 Ceded .....                                                                                                                                               | 30,177,378              | 28,003,217            | 112,284,487                     |
| 2.4 Net .....                                                                                                                                                 | 49,073,672              | 45,043,087            | 189,286,325                     |
| 3. Loss adjustment expenses incurred .....                                                                                                                    | 8,002,586               | 7,190,263             | 31,745,114                      |
| 4. Other underwriting expenses incurred .....                                                                                                                 | 26,693,598              | 26,567,597            | 105,065,533                     |
| 5. Aggregate write-ins for underwriting deductions .....                                                                                                      | 4,113                   | 13,748                | 71,188                          |
| 6. Total underwriting deductions (Lines 2 through 5) .....                                                                                                    | 83,773,969              | 78,814,695            | 326,168,160                     |
| 7. Net income of protected cells .....                                                                                                                        |                         |                       |                                 |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7) .....                                                                                          | 1,429,720               | 2,298,268             | 7,605,548                       |
| INVESTMENT INCOME                                                                                                                                             |                         |                       |                                 |
| 9. Net investment income earned .....                                                                                                                         | 8,714,589               | 7,711,177             | 35,551,452                      |
| 10. Net realized capital gains (losses) less capital gains tax of \$ ..... (26,314) .....                                                                     | (107,683)               | (261,248)             | (732,232)                       |
| 11. Net investment gain (loss) (Lines 9 + 10) .....                                                                                                           | 8,606,906               | 7,449,929             | 34,819,220                      |
| OTHER INCOME                                                                                                                                                  |                         |                       |                                 |
| 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ ..... 19,469 amount charged off \$ ..... 156,449 ) .....             | (136,980)               | (186,562)             | (636,191)                       |
| 13. Finance and service charges not included in premiums .....                                                                                                | 172,670                 | 190,888               | 738,434                         |
| 14. Aggregate write-ins for miscellaneous income .....                                                                                                        | 312,009                 | 140,563               | 1,141,660                       |
| 15. Total other income (Lines 12 through 14) .....                                                                                                            | 347,699                 | 144,889               | 1,243,903                       |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15) .....     | 10,384,325              | 9,893,086             | 43,668,671                      |
| 17. Dividends to policyholders .....                                                                                                                          | 48,971                  | 68,817                | 254,956                         |
| 18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17) ..... | 10,335,354              | 9,824,269             | 43,413,715                      |
| 19. Federal and foreign income taxes incurred .....                                                                                                           | 2,533,617               | 2,735,503             | 10,878,624                      |
| 20. Net income (Line 18 minus Line 19)(to Line 22) .....                                                                                                      | 7,801,737               | 7,088,766             | 32,535,091                      |
| CAPITAL AND SURPLUS ACCOUNT                                                                                                                                   |                         |                       |                                 |
| 21. Surplus as regards policyholders, December 31 prior year .....                                                                                            | 246,231,251             | 193,620,127           | 193,620,127                     |
| 22. Net income (from Line 20) .....                                                                                                                           | 7,801,737               | 7,088,766             | 32,535,091                      |
| 23. Net transfers (to) from Protected Cell accounts .....                                                                                                     |                         |                       |                                 |
| 24. Change in net unrealized capital gains (losses) less capital gains tax of \$ ..... (25,134) .....                                                         | (94,551)                | (64,523)              | (705,280)                       |
| 25. Change in net unrealized foreign exchange capital gain (loss) .....                                                                                       |                         |                       |                                 |
| 26. Change in net deferred income tax .....                                                                                                                   | 607,292                 | 526,815               | 1,729,077                       |
| 27. Change in nonadmitted assets .....                                                                                                                        | (1,725,728)             | (131,675)             | (1,251,648)                     |
| 28. Change in provision for reinsurance .....                                                                                                                 |                         |                       | (112,108)                       |
| 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 .....                                                                                                                                            |                         | 20,000,000            | 20,000,000                      |
| 33.2 Transferred to capital (stock dividend) .....                                                                                                            |                         |                       |                                 |
| 33.3 Transferred from capital .....                                                                                                                           |                         |                       |                                 |
| 34. Net remittances from or (to) home office .....                                                                                                            |                         |                       |                                 |
| 35. Dividends to stockholders .....                                                                                                                           | (2,998,800)             |                       |                                 |
| 36. Change in treasury stock .....                                                                                                                            |                         |                       |                                 |
| 37. Aggregate write-ins for gains and losses in surplus .....                                                                                                 | 55,135                  | 59,717                | 415,992                         |
| 38. Change in surplus as regards policyholders (Lines 22 through 37).....                                                                                     | 3,645,085               | 27,479,100            | 52,611,124                      |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)                                                                                 | 249,876,336             | 221,099,227           | 246,231,251                     |
| DETAILS OF WRITE-INS                                                                                                                                          |                         |                       |                                 |
| 0501. Miscellaneous expense .....                                                                                                                             | 2,670                   | 7,886                 | 45,132                          |
| 0502. Commercial Auto Insurance Procedure premium deficiency .....                                                                                            | 1,443                   | 5,862                 | 26,056                          |
| 0503. ....                                                                                                                                                    |                         |                       |                                 |
| 0598. Summary of remaining write-ins for Line 5 from overflow page .....                                                                                      |                         |                       |                                 |
| 0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above) .....                                                                                          | 4,113                   | 13,748                | 71,188                          |
| 1401. Other income .....                                                                                                                                      | 312,009                 | 140,563               | 1,141,660                       |
| 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) .....                                                                                         | 312,009                 | 140,563               | 1,141,660                       |
| 3701. Change in overfunded pension plan asset .....                                                                                                           | 54,780                  | 59,539                | 435,906                         |
| 3702. Change in pension liability .....                                                                                                                       | 355                     | 178                   | (19,914)                        |
| 3703. ....                                                                                                                                                    |                         |                       |                                 |
| 3798. Summary of remaining write-ins for Line 37 from overflow page .....                                                                                     |                         |                       |                                 |
| 3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above) .....                                                                                         | 55,135                  | 59,717                | 415,992                         |

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

CASH FLOW

|                                                                                                                             | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|-----------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| <b>Cash from Operations</b>                                                                                                 |                              |                            |                                      |
| 1. Premiums collected net of reinsurance .....                                                                              | 85,501,737                   | 81,018,590                 | 331,300,779                          |
| 2. Net investment income .....                                                                                              | 8,701,921                    | 7,368,615                  | 33,316,128                           |
| 3. Miscellaneous income .....                                                                                               | 927,923                      | 997,936                    | 1,881,151                            |
| 4. Total (Lines 1 to 3) .....                                                                                               | 95,131,581                   | 89,385,141                 | 366,498,058                          |
| 5. Benefit and loss related payments .....                                                                                  | 32,730,813                   | 34,518,309                 | 141,535,759                          |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....                                |                              |                            |                                      |
| 7. Commissions, expenses paid and aggregate write-ins for deductions .....                                                  | 42,160,464                   | 38,572,202                 | 126,481,513                          |
| 8. Dividends paid to policyholders .....                                                                                    | 49,187                       | 90,608                     | 323,918                              |
| 9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital<br>gains (losses) .....                 |                              | 338,279                    | 11,761,064                           |
| 10. Total (Lines 5 through 9) .....                                                                                         | 74,940,464                   | 73,519,398                 | 280,102,254                          |
| 11. Net cash from operations (Line 4 minus Line 10) .....                                                                   | 20,191,117                   | 15,865,743                 | 86,395,804                           |
| <b>Cash from Investments</b>                                                                                                |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:                                                                      |                              |                            |                                      |
| 12.1 Bonds .....                                                                                                            | 51,169,495                   | 30,772,485                 | 124,058,986                          |
| 12.2 Stocks .....                                                                                                           |                              |                            |                                      |
| 12.3 Mortgage loans .....                                                                                                   |                              |                            |                                      |
| 12.4 Real estate .....                                                                                                      |                              |                            |                                      |
| 12.5 Other invested assets .....                                                                                            | 33,583                       | 80,600                     | 1,625,661                            |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....                                       |                              | (470)                      | (748)                                |
| 12.7 Miscellaneous proceeds .....                                                                                           | 7,676,374                    | 7,948,357                  |                                      |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) .....                                                                   | 58,879,452                   | 38,800,972                 | 125,683,899                          |
| 13. Cost of investments acquired (long-term only):                                                                          |                              |                            |                                      |
| 13.1 Bonds .....                                                                                                            | 87,343,852                   | 88,632,426                 | 234,909,346                          |
| 13.2 Stocks .....                                                                                                           |                              |                            |                                      |
| 13.3 Mortgage loans .....                                                                                                   |                              |                            |                                      |
| 13.4 Real estate .....                                                                                                      |                              |                            |                                      |
| 13.5 Other invested assets .....                                                                                            |                              | 84,403                     | 4,112,020                            |
| 13.6 Miscellaneous applications .....                                                                                       |                              |                            | 29,055                               |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) .....                                                                  | 87,343,852                   | 88,716,829                 | 239,050,421                          |
| 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) .....                                                 | (28,464,400)                 | (49,915,857)               | (113,366,522)                        |
| <b>Cash from Financing and Miscellaneous Sources</b>                                                                        |                              |                            |                                      |
| 16. Cash provided (applied):                                                                                                |                              |                            |                                      |
| 16.1 Surplus notes, capital notes .....                                                                                     |                              |                            |                                      |
| 16.2 Capital and paid in surplus, less treasury stock .....                                                                 |                              | 20,000,000                 | 20,000,000                           |
| 16.3 Borrowed funds .....                                                                                                   |                              |                            |                                      |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities .....                                           |                              |                            |                                      |
| 16.5 Dividends to stockholders .....                                                                                        | 2,998,800                    |                            |                                      |
| 16.6 Other cash provided (applied) .....                                                                                    | 6,616,016                    | (86,114)                   | (3,503,598)                          |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5<br>plus Line 16.6) ..... | 3,617,216                    | 19,913,886                 | 16,496,402                           |
| <b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>                                                  |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .                       | (4,656,067)                  | (14,136,228)               | (10,474,316)                         |
| 19. Cash, cash equivalents and short-term investments:                                                                      |                              |                            |                                      |
| 19.1 Beginning of year .....                                                                                                | 20,682,844                   | 31,157,160                 | 31,157,160                           |
| 19.2 End of period (Line 18 plus Line 19.1) .....                                                                           | 16,026,777                   | 17,020,932                 | 20,682,844                           |

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

|                                            |  |         |           |
|--------------------------------------------|--|---------|-----------|
| 20.0001. Exchange of bond securities ..... |  | 283,938 | 1,556,104 |
|--------------------------------------------|--|---------|-----------|

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices  
The financial statements of Selective Casualty Insurance Company (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<br>Page | F/S<br>Line # | 3/31/2026             | 12/31/2025            |
|-----------------------------------------------------------------------------------|--------|-------------|---------------|-----------------------|-----------------------|
| NET INCOME                                                                        |        |             |               |                       |                       |
| (1) State basis (Page 4, Line 20, Columns 1 & 3)                                  | XXX    | XXX         | XXX           | \$ 7,801,737          | \$ 32,535,091         |
| (2) State Prescribed Practices that are an increase/<br>(decrease) from NAIC SAP: |        |             |               | \$ -                  | \$ -                  |
| (3) State Permitted Practices that are an increase/(decrease)<br>from NAIC SAP:   |        |             |               | \$ -                  | \$ -                  |
| (4) NAIC SAP (1-2-3=4)                                                            | XXX    | XXX         | XXX           | <u>\$ 7,801,737</u>   | <u>\$ 32,535,091</u>  |
| SURPLUS                                                                           |        |             |               |                       |                       |
| (5) State basis (Page 3, Line 37, Columns 1 & 2)                                  | XXX    | XXX         | XXX           | \$ 249,876,336        | \$ 246,231,251        |
| (6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:     |        |             |               | \$ -                  | \$ -                  |
| (7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:      |        |             |               | \$ -                  | \$ -                  |
| (8) NAIC SAP (5-6-7=8)                                                            | XXX    | XXX         | XXX           | <u>\$ 249,876,336</u> | <u>\$ 246,231,251</u> |

B. Use of Estimates in the Preparation of the Financial Statements  
No change

C. Accounting Policy  
Investments

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

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

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

D. Going Concern  
None

NOTE 2 Accounting Changes and Corrections of Errors

A. Correction of Errors  
None

B. Accounting Changes  
None

NOTE 3 Business Combinations and Goodwill  
None

NOTE 4 Discontinued Operations  
None

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans  
The Company does not own any mortgage loans.

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

C. Reverse Mortgages  
The Company did not invest in reverse mortgages.

D. Asset-Backed Securities  
(1) Asset-backed securities are adjusted for the effects of changes in prepayment assumptions, which are obtained through the Company's third party investment accounting administrators from nationally recognized outside sources.  
  
(2) The Company did not recognize other-than-temporary impairment ("OTTI") charges for asset-backed securities in 2026 as a result of: (i) the intent to sell; or (ii) the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis.  
  
(3) The Company did not hold any asset-backed securities for which OTTI charges were recognized in 2026 due to the present value of expected cash flows being less than amortized cost.

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

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

March 31, 2026

|                                                                           |    |             |
|---------------------------------------------------------------------------|----|-------------|
| a) The aggregate amount of unrealized losses:                             |    |             |
| 1. Less than 12 Months                                                    | \$ | (1,658,636) |
| 2. 12 Months or Longer                                                    | \$ | (8,020,943) |
| b) The aggregate related fair value of securities with unrealized losses: |    |             |
| 1. Less than 12 Months                                                    | \$ | 158,055,490 |
| 2. 12 Months or Longer                                                    | \$ | 97,276,143  |

December 31, 2025

|                                                                           |    |             |
|---------------------------------------------------------------------------|----|-------------|
| a) The aggregate amount of unrealized losses:                             |    |             |
| 1. Less than 12 Months                                                    | \$ | (683,405)   |
| 2. 12 Months or Longer                                                    | \$ | (8,051,755) |
| b) The aggregate related fair value of securities with unrealized losses: |    |             |
| 1. Less than 12 Months                                                    | \$ | 62,733,746  |
| 2. 12 Months or Longer                                                    | \$ | 105,720,540 |

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

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions  
The Company did not enter into any Dollar Repurchase Agreements and/or Securities Lending Transactions.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing  
The Company did not invest in repurchase agreements that are accounted for as secured borrowing.
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing  
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 repurchase agreements accounted for as a sale.
- J. Real Estate  
The Company did not invest in Real Estate.
- K. Investments in Tax Credit Structures (tax credit investments)  
The Company has no investments in Tax Credit Structures.
- L. Restricted Assets

1. Restricted Assets (Including Pledged)

| 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                                                          | \$ 128,056                                | \$ -                                               | \$ -                                           | \$ -                                                      | \$ 128,056       | \$ 128,039            | \$ 17                            |
| 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)                                    | \$ 128,056                                | \$ -                                               | \$ -                                           | \$ -                                                      | \$ 128,056       | \$ 128,039            | \$ 17                            |

(a) Subset of Column 1

(b) Subset of Column 3

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

| Restricted Asset Category                                                          | Current Year                            |                                                |                                                                                            |                                                                           |                                                |                                   |               |
|------------------------------------------------------------------------------------|-----------------------------------------|------------------------------------------------|--------------------------------------------------------------------------------------------|---------------------------------------------------------------------------|------------------------------------------------|-----------------------------------|---------------|
|                                                                                    | 8                                       | 9                                              | Percentage                                                                                 |                                                                           | 12                                             | 13                                | 14            |
|                                                                                    |                                         |                                                | 10<br>Gross<br>(Admitted &<br>Non-<br>admitted)<br>Restricted<br>to Total<br>Assets<br>(c) | 11<br><br>Admitted<br>Restricted<br>to Total<br>Admitted<br>Assets<br>(d) |                                                |                                   |               |
|                                                                                    | Total<br>Non-<br>admitted<br>Restricted | Total<br>Admitted<br>Restricted<br>(5 minus 8) |                                                                                            |                                                                           | Reported in<br>General<br>Interroga-<br>tories | Difference<br>from Note<br>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                                                          | \$ -                                    | \$ 128,056                                     | 0.013%                                                                                     | 0.014%                                                                    |                                                |                                   | 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)                                    | \$ -                                    | \$ 128,056                                     | 0.013%                                                                                     | 0.014%                                                                    | XXX                                            | XXX                               | XXX           |

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

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

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

None

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

None

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

None

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

None

M. Working Capital Finance Investments

The Company has no working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities

The Company did not net or offset assets and liabilities.

O. 5GI Securities

The Company has no 5GI securities.

P. Short Sales

The Company has no short sales.

Q. Investment Income Associated with Prepayment Penalty and Acceleration Fees

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

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

The Company did not utilize cash pools.

S. Aggregate Collateral Loans by Qualifying Investment Collateral

The Company does 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.

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

NOTE 7 Investment Income

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

- C. The gross, nonadmitted and admitted amounts for interest income due and accrued.  
No significant change
- D. The aggregate deferred interest.  
None
- E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance.  
No significant change

NOTE 8 Derivative Instruments

The Company did not invest in derivative instruments.

NOTE 9 Income Taxes

No significant change

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

- A. Changes in organization related to Parent, Subsidiaries, and Affiliates:  
No changes
- B. The Company paid cash dividends of \$2,998,800 and \$0 to SIGI for the three months ended March 31, 2026 and March 31, 2025, respectively. See Note 13(d) for further details.  
  
The Company did not have any transactions for which the method of establishing those terms were different in a preceding period.
- C. Transactions with related party who are not reported on Schedule Y  
On March 27, 2026, The Vanguard Group, Inc. filed a Schedule 13G/A with the SEC indicating that it holds no interest in the Parent’s common shares. The filing indicated that due to an internal alignment, The Vanguard Group, Inc. will report beneficial interests on a disaggregated basis from its subsidiaries or business units. On April 29, 2026, Vanguard Portfolio Management (“VPM”) filed a Schedule 13G reporting that it held 5.87% of the Parent’s common shares as of March 31, 2026. On April 30, 2026, Vanguard Capital Management (“VCM”) filed a Schedule 13G reporting that it held 5.24% of the Parent’s common shares as of March 31, 2026. As the holdings reported in both of these filings are below the related party disclosure threshold, no additional information is provided, and neither VPM nor VCM are considered related parties for purposes of this disclosure.
- D. The Company reported amounts receivable from parent, subsidiaries and affiliates as of March 31, 2026 and December 31, 2025 as follows:

|      | March 31, 2026 | December 31, 2025 |
|------|----------------|-------------------|
| SICA | 2,672,811      | 10,119,232        |

- All balances are settled within 60 days.
- E. Material intercompany or related party agreement changes:  
No significant change
- F. Guarantees or undertakings taken by the Company for the benefit of an affiliate or related party which resulted in a material contingent exposure:  
None
- G. Changes in ownership of outstanding shares:  
None
- H. Shares owned by the Company in an upstream intermediate or ultimate Parent:  
None
- I. Investment in a subsidiary, controlled or affiliated ("SCA") that exceeds 10% of admitted assets of the Company:  
None
- J. Write-down for impairments of investments in SCA's:  
None
- K. Investment in a foreign insurance subsidiary:  
None
- L. Investment in a downstream non-insurance holding company:  
None
- M. All SCA Investments  
The Company did not have any SCA investments.
- N. Investment in Insurance SCAs  
The Company did not have any investments in insurance SCA's.
- O. SCA or SSAP 48 Entity Loss Tracking  
The Company did not have any SCA or SSAP 48 Entity Loss Tracking.

NOTE 11 Debt

- A. The Company has no debt.

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

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                                              | \$ 258,690       | \$ 278,126   |
| c. Expected return on plan assets                             | \$ (404,785)     | \$ (373,728) |
| d. Transition asset or obligation                             | \$ -             | \$ -         |
| e. Gains and losses                                           | \$ 54,780        | \$ 59,539    |
| f. Prior service cost or credit                               | \$ -             | \$ -         |
| g. Gain or loss recognized due to a settlement or curtailment | \$ -             | \$ -         |
| h. Total net periodic benefit cost                            | \$ (91,315)      | \$ (36,063)  |

(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 | 2,998,800 | -    |

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 \$ 2,018,632

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

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

NOTE 14 Liabilities, Contingencies and Assessments

- A. Contingent Commitments  
Total SSAP No. 48 - Joint Ventures, Partnerships and Limited Liability Companies, and SSAP No. 94 - State and Federal Tax Credits contingent liabilities.  
No significant change.
- B. Assessments  
No significant change
- C. Gain Contingencies  
None
- D. Claims related extra contractual obligations and bad faith losses stemming from lawsuits  
None
- E. Product Warranties  
None
- F. Joint and Several Liabilities  
None
- G. All Other Contingencies  
No significant change

NOTE 15 Leases

No significant change

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

None

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

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

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

None

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

None

NOTE 20 Fair Value Measurements

A.

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

| Description for each class of asset or liability | (Level 1)    | (Level 2)  | (Level 3) | Net Asset Value (NAV) | Total        |
|--------------------------------------------------|--------------|------------|-----------|-----------------------|--------------|
| a. Assets at fair value                          |              |            |           |                       |              |
| Bonds: Issuer Credit Obligations                 | \$ -         | \$ 986,248 | \$ -      | \$ -                  | \$ 986,248   |
| Cash Equivalents                                 | \$ 7,700,043 | \$ -       | \$ -      | \$ -                  | \$ 7,700,043 |
| Total assets at fair value/NAV                   | \$ 7,700,043 | \$ 986,248 | \$ -      | \$ -                  | \$ 8,686,291 |

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

December 31, 2025

| Description for each class of asset or liability | (Level 1)     | (Level 2)    | (Level 3) | Net Asset Value (NAV) | Total         |
|--------------------------------------------------|---------------|--------------|-----------|-----------------------|---------------|
| a. Assets at fair value                          |               |              |           |                       |               |
| Bonds: Issuer Credit Obligations                 | \$ -          | \$ 1,018,836 | \$ -      | \$ -                  | \$ 1,018,836  |
| Cash Equivalents                                 | \$ 12,263,740 | \$ -         | \$ -      | \$ -                  | \$ 12,263,740 |
| Total assets at fair value/NAV                   | \$ 12,263,740 | \$ 1,018,836 | \$ -      | \$ -                  | \$ 13,282,576 |

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

- (2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy  
There were no securities measured and reported using Level 3 inputs at March 31, 2026 and December 31, 2025.
- (3) The Company consistently follows its policy for determining when transfers between levels are recognized.
- (4) For further discussion regarding the valuation techniques used for our financial instruments portfolio, refer to Note 1(c) "Accounting Policies" in the 2025 Annual Statement.
- (5) The Company did not have any derivative assets or liabilities.

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

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

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

March 31, 2026

| Type of Financial Instrument     | Aggregate Fair Value | Admitted Assets | (Level 1)    | (Level 2)      | (Level 3)     | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|----------------------------------|----------------------|-----------------|--------------|----------------|---------------|-----------------------|----------------------------------|
| Bonds: Issuer Credit Obligations | \$ 296,590,121       | \$ 307,500,411  | \$ 219,160   | \$ 286,678,242 | \$ 9,692,719  | \$ -                  | \$ -                             |
| Bonds: Asset-Backed Securities   | \$ 425,461,589       | \$ 433,033,585  | \$ -         | \$ 390,606,054 | \$ 34,855,535 | \$ -                  | \$ -                             |
| Cash Equivalents                 | \$ 7,700,043         | \$ 7,700,043    | \$ 7,700,043 | \$ -           | \$ -          | \$ -                  | \$ -                             |

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 | \$ 285,956,084       | \$ 293,307,651  | \$ 220,107    | \$ 275,907,975 | \$ 9,828,002  | \$ -                  | \$ -                             |
| Bonds: Asset-Backed Securities   | \$ 405,911,344       | \$ 411,002,505  | \$ -          | \$ 371,707,059 | \$ 34,204,285 | \$ -                  | \$ -                             |
| Cash Equivalents                 | \$ 12,263,740        | \$ 12,263,740   | \$ 12,263,740 | \$ -           | \$ -          | \$ -                  | \$ -                             |

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

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

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

NOTE 21 Other Items

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

NOTE 22 Events Subsequent

None

NOTE 23 Reinsurance

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

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

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

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

- A. Method used by the reporting entity to estimate accrued retrospective premium adjustments:  
No change
- B. Policy of recording accrued retrospective premiums:  
No change
- C. Amount of net premiums written that are subject to retrospective rating features and the corresponding percentage to total net premiums written:  
No significant change
- D. Medical loss ratio rebates required pursuant to the Public Health Service Act.  
None
- E. Calculation of nonadmitted retrospective premium:  
No significant change
- F. Risk Sharing Provisions of the Affordable Care Act
- (1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)?

Yes [ ] No [X]

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

Amount

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

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

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

NOTE 25 Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2025 were \$442.4 million. As of March 31, 2026, \$34.8 million has been paid for incurred losses and claim adjustment expenses attributable to insured events of prior years in the current calendar year. Reserves remaining for prior years are now \$406.5 million. Therefore, there has been \$1.1 million of favorable prior-year development from December 2025 to March 2026 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on property lines of business. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. The Company does not write a significant amount of business related to retrospectively rated policies.

NOTE 26 Intercompany Pooling Arrangements

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

NOTE 27 Structured Settlements

No significant change

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

# NOTES TO FINANCIAL STATEMENTS

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**NOTE 28   Health Care Receivables**  
None

**NOTE 29   Participating Policies**  
None

**NOTE 30   Premium Deficiency Reserves**  
No significant change

**NOTE 31   High Deductibles**  
The Company recorded no credit for reserves or paid losses incurred on high deductible policies.

**NOTE 32   Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses**  
None

**NOTE 33   Asbestos/Environmental Reserves**  
No significant change

**NOTE 34   Subscriber Savings Accounts**  
None

**NOTE 35   Multiple Peril Crop Insurance**  
None

**NOTE 36   Financial Guaranty Insurance**  
None

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? .....

Yes ☒ No ☐
- 1.2

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

Yes ☒ No ☐
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? .....

Yes ☐ No ☒
- 2.2

If yes, date of change: .....
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? .....

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

Yes ☒ No ☐
- 3.2

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

Yes ☐ No ☒
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes. ....
- 3.4

Is the reporting entity publicly traded or a member of a publicly traded group? .....

Yes ☒ No ☐
- 3.5

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

0000230557
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? .....

Yes ☐ No ☒
- 4.2

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

|                |                   |                   |
|----------------|-------------------|-------------------|
| 1              | 2                 | 3                 |
| Name of Entity | NAIC Company Code | State of Domicile |
|                |                   |                   |
5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? .....

Yes ☐ No ☐ N/A ☒

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 ☒
- 6.6

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

Yes ☐ No ☐ N/A ☒
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? .....

Yes ☐ No ☒
- 7.2

If yes, give full information: .....
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? .....

Yes ☐ No ☒
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company. ....
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms? .....

Yes ☐ No ☒
- 8.4

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

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

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

GENERAL INTERROGATORIES

9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? .....  
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
(c) Compliance with applicable governmental laws, rules and regulations;  
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
(e) Accountability for adherence to the code.

Yes [ X ] No [ ]

9.11

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

9.2

Has the code of ethics for senior managers been amended? .....

Yes [ ] No [ X ]

9.21

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

9.3

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

Yes [ ] No [ X ]

9.31

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

FINANCIAL

10.1

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

Yes [ X ] No [ ]

10.2

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

INVESTMENT

11.1

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

Yes [ ] No [ X ]

11.2

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

12.

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

13.1

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

Yes [ ] No [ X ]

13.2

If yes, please complete the following:

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

14.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB? .....

Yes [ ] No [ X ]

14.2

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

15.

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

15.1

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

\$ .....

15.2

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

\$ .....

15.3

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

\$ .....

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

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<br>Name of Custodian(s)      | 2<br>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<br>Name(s) | 2<br>Location(s) | 3<br>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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Name of Firm or Individual                                           | 2<br>Affiliation |
|---------------------------------------------------------------------------|------------------|
| Selective Insurance Company of America – Investment Services Agreement .. | I.....           |

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

| 1                                         | 2                          | 3               | 4                                                    |
|-------------------------------------------|----------------------------|-----------------|------------------------------------------------------|
| Central Registration<br>Depository Number | Name of Firm or Individual | Registered With | Investment<br>Management<br>Agreement<br>(IMA) Filed |
| .....                                     | .....                      | .....           | .....                                                |

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

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

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

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

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

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

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 [ ☒ ]

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 [ ☒ ]

7.3

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? .....  
If yes, attach an explanation.  
.....

Yes [ ] No [ X ] N/A [ ]
2.

Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? .....  
If yes, attach an explanation.  
.....

Yes [ ] No [ X ]
- 3.1

Have any of the reporting entity's primary reinsurance contracts been canceled? .....

Yes [ ] No [ X ]
- 3.2

If yes, give full and complete information thereto.  
.....
- 4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves" ) discounted at a rate of interest greater than zero? .....

Yes [ ] No [ X ]
- 4.2

If yes, complete the following schedule:

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

5.

Operating Percentages:

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

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

5.3 A&H expense percent excluding cost containment expenses ..... %
- 6.1

Do you act as a custodian for health savings accounts? .....

Yes [ ] No [ X ]
- 6.2

If yes, please provide the amount of custodial funds held as of the reporting date .....\$.....
- 6.3

Do you act as an administrator for health savings accounts? .....

Yes [ ] No [ X ]
- 6.4

If yes, please provide the balance of the funds administered as of the reporting date .....\$.....
7.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? .....

Yes [ ] No [ X ]
- 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 [ X ] No [ ]

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

## SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

[illegible]

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

| Current Year to Date - Allocated by States and Territories                 |                              |                              |                            |                                        |                            |                              |                            |
|----------------------------------------------------------------------------|------------------------------|------------------------------|----------------------------|----------------------------------------|----------------------------|------------------------------|----------------------------|
| States, etc.                                                               | 1<br>Active<br>Status<br>(a) | Direct Premiums Written      |                            | Direct Losses Paid (Deducting Salvage) |                            | Direct Losses Unpaid         |                            |
|                                                                            |                              | 2<br>Current Year<br>To Date | 3<br>Prior Year<br>To Date | 4<br>Current Year<br>To Date           | 5<br>Prior Year<br>To Date | 6<br>Current Year<br>To Date | 7<br>Prior Year<br>To Date |
| 1. Alabama .....                                                           | N                            |                              |                            |                                        |                            |                              |                            |
| 2. Alaska .....                                                            | N                            |                              |                            |                                        |                            |                              |                            |
| 3. Arizona .....                                                           | N                            |                              |                            |                                        |                            |                              |                            |
| 4. Arkansas .....                                                          | N                            |                              |                            |                                        |                            |                              |                            |
| 5. California .....                                                        | N                            |                              |                            |                                        |                            |                              |                            |
| 6. Colorado .....                                                          | N                            |                              |                            |                                        |                            |                              |                            |
| 7. Connecticut .....                                                       | N                            |                              |                            |                                        |                            |                              |                            |
| 8. Delaware .....                                                          | N                            |                              |                            |                                        |                            |                              |                            |
| 9. District of Columbia .....                                              | N                            |                              |                            |                                        |                            |                              |                            |
| 10. Florida .....                                                          | N                            |                              |                            |                                        |                            |                              |                            |
| 11. Georgia .....                                                          | N                            |                              |                            |                                        |                            |                              |                            |
| 12. Hawaii .....                                                           | N                            |                              |                            |                                        |                            |                              |                            |
| 13. Idaho .....                                                            | N                            |                              |                            |                                        |                            |                              |                            |
| 14. Illinois .....                                                         | N                            |                              |                            |                                        |                            |                              |                            |
| 15. Indiana .....                                                          | N                            |                              |                            |                                        |                            |                              |                            |
| 16. Iowa .....                                                             | N                            |                              |                            |                                        |                            |                              |                            |
| 17. Kansas .....                                                           | N                            |                              |                            |                                        |                            |                              |                            |
| 18. Kentucky .....                                                         | N                            |                              |                            |                                        |                            |                              |                            |
| 19. Louisiana .....                                                        | N                            |                              |                            |                                        |                            |                              |                            |
| 20. Maine .....                                                            | N                            |                              |                            |                                        |                            |                              |                            |
| 21. Maryland .....                                                         | N                            |                              |                            |                                        |                            |                              |                            |
| 22. Massachusetts .....                                                    | N                            |                              |                            |                                        |                            |                              |                            |
| 23. Michigan .....                                                         | N                            |                              |                            |                                        |                            |                              |                            |
| 24. Minnesota .....                                                        | N                            |                              |                            |                                        |                            |                              |                            |
| 25. Mississippi .....                                                      | N                            |                              |                            |                                        |                            |                              |                            |
| 26. Missouri .....                                                         | N                            |                              |                            |                                        |                            |                              |                            |
| 27. Montana .....                                                          | N                            |                              |                            |                                        |                            |                              |                            |
| 28. Nebraska .....                                                         | N                            |                              |                            |                                        |                            |                              |                            |
| 29. Nevada .....                                                           | N                            |                              |                            |                                        |                            |                              |                            |
| 30. New Hampshire .....                                                    | N                            |                              |                            |                                        |                            |                              |                            |
| 31. New Jersey .....                                                       | L                            | 59,784,766                   | 62,960,152                 | 16,162,920                             | 16,218,444                 | 249,617,938                  | 202,996,470                |
| 32. New Mexico .....                                                       | N                            |                              |                            |                                        |                            |                              |                            |
| 33. New York .....                                                         | N                            |                              |                            |                                        |                            |                              |                            |
| 34. North Carolina .....                                                   | N                            |                              |                            |                                        |                            |                              |                            |
| 35. North Dakota .....                                                     | N                            |                              |                            |                                        |                            |                              |                            |
| 36. Ohio .....                                                             | N                            |                              |                            |                                        |                            |                              |                            |
| 37. Oklahoma .....                                                         | N                            |                              |                            |                                        |                            |                              |                            |
| 38. Oregon .....                                                           | N                            |                              |                            |                                        |                            |                              |                            |
| 39. Pennsylvania .....                                                     | N                            |                              |                            |                                        |                            |                              |                            |
| 40. Rhode Island .....                                                     | N                            |                              |                            |                                        |                            |                              |                            |
| 41. South Carolina .....                                                   | N                            |                              |                            |                                        |                            |                              |                            |
| 42. South Dakota .....                                                     | N                            |                              |                            |                                        |                            |                              |                            |
| 43. Tennessee .....                                                        | N                            |                              |                            |                                        |                            |                              |                            |
| 44. Texas .....                                                            | N                            |                              |                            |                                        |                            |                              |                            |
| 45. Utah .....                                                             | N                            |                              |                            |                                        |                            |                              |                            |
| 46. Vermont .....                                                          | N                            |                              |                            |                                        |                            |                              |                            |
| 47. Virginia .....                                                         | N                            |                              |                            |                                        |                            |                              |                            |
| 48. Washington .....                                                       | N                            |                              |                            |                                        |                            |                              |                            |
| 49. West Virginia .....                                                    | N                            |                              |                            |                                        |                            |                              |                            |
| 50. Wisconsin .....                                                        | N                            |                              |                            |                                        |                            |                              |                            |
| 51. Wyoming .....                                                          | N                            |                              |                            |                                        |                            |                              |                            |
| 52. American Samoa .....                                                   | N                            |                              |                            |                                        |                            |                              |                            |
| 53. Guam .....                                                             | N                            |                              |                            |                                        |                            |                              |                            |
| 54. Puerto Rico .....                                                      | N                            |                              |                            |                                        |                            |                              |                            |
| 55. U.S. Virgin Islands .....                                              | N                            |                              |                            |                                        |                            |                              |                            |
| 56. Northern Mariana Islands .....                                         | N                            |                              |                            |                                        |                            |                              |                            |
| 57. Canada .....                                                           | N                            |                              |                            |                                        |                            |                              |                            |
| 58. Aggregate other alien .....                                            | XXX                          |                              |                            |                                        |                            |                              |                            |
| 59. Totals                                                                 | XXX                          | 59,784,766                   | 62,960,152                 | 16,162,920                             | 16,218,444                 | 249,617,938                  | 202,996,470                |
| 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.....

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.....

5. D - Domestic Surplus Lines Insurer (DSLII) - Reporting entities authorized to write surplus lines in the state of domicile.....

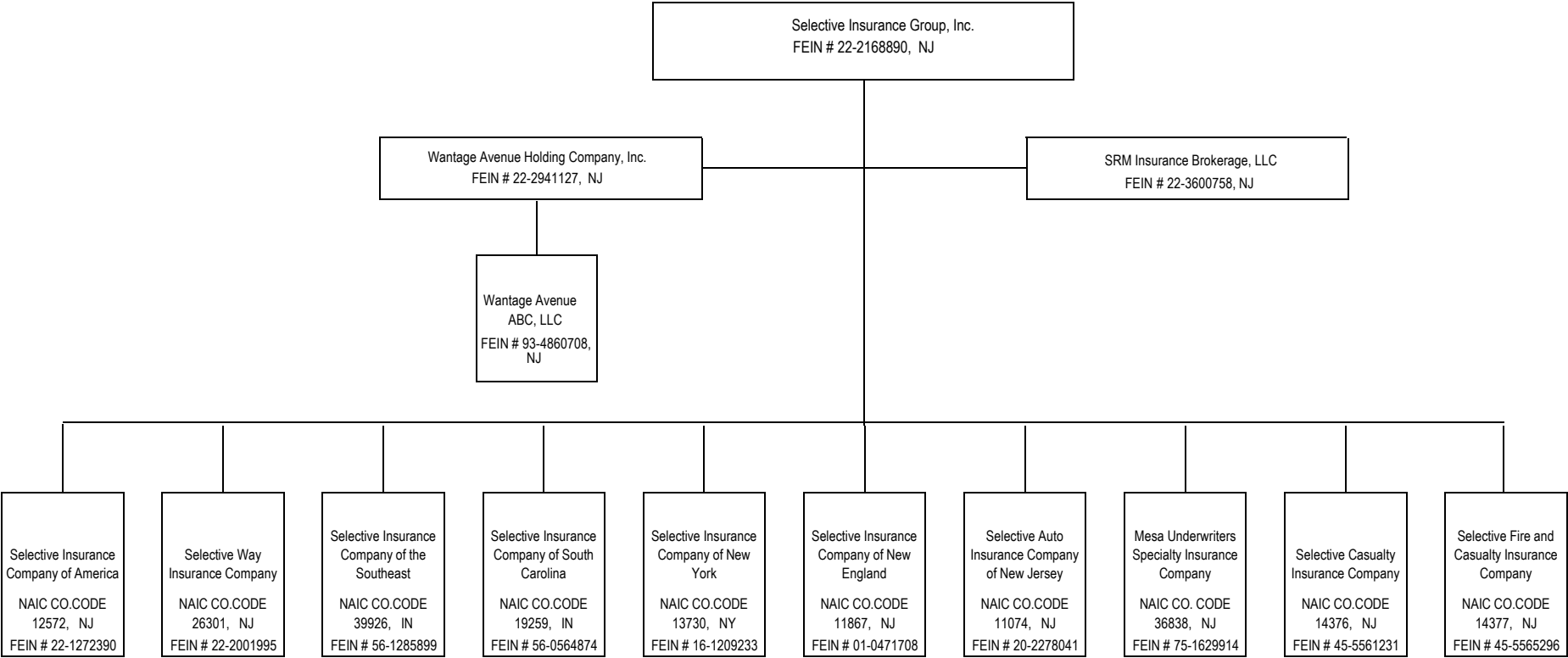
6. N - None of the above - Not allowed to write business in the state... ..

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SCHEDULE Y

PART 1 - ORGANIZATIONAL CHART



**SCHEDULE Y**

**PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM**

| Asterisk | Explanation |
|----------|-------------|
|          | None        |

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

PART 1 - LOSS EXPERIENCE

| Line of Business     |                                                                     | Current Year to Date           |                                |                                | 4<br>Prior Year to Date<br>Direct Loss<br>Percentage |
|----------------------|---------------------------------------------------------------------|--------------------------------|--------------------------------|--------------------------------|------------------------------------------------------|
|                      |                                                                     | 1<br>Direct Premiums<br>Earned | 2<br>Direct Losses<br>Incurred | 3<br>Direct Loss<br>Percentage |                                                      |
| 1.                   | Fire .....                                                          | 2,312,324                      | 1,990,700                      | 86.1                           | (13.5)                                               |
| 2.1                  | Allied Lines .....                                                  | 3,257,001                      | 552,691                        | 17.0                           | (2.0)                                                |
| 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 .....                                     |                                | (350)                          |                                |                                                      |
| 5.1                  | Commercial multiple peril (non-liability portion) .....             | 1,979,053                      | 273,350                        | 13.8                           | 13.3                                                 |
| 5.2                  | Commercial multiple peril (liability portion) .....                 | 607,109                        | 64,522                         | 10.6                           | 95.9                                                 |
| 6.                   | Mortgage guaranty .....                                             |                                |                                |                                |                                                      |
| 8.                   | Ocean marine .....                                                  |                                |                                |                                |                                                      |
| 9.1                  | Inland marine .....                                                 | 1,254,713                      | 332,622                        | 26.5                           | 17.1                                                 |
| 9.2                  | Pet insurance .....                                                 |                                |                                |                                |                                                      |
| 10.                  | Financial guaranty .....                                            |                                |                                |                                |                                                      |
| 11.1                 | Medical professional liability - occurrence .....                   |                                |                                |                                |                                                      |
| 11.2                 | Medical professional liability - claims-made .....                  |                                |                                |                                |                                                      |
| 12.                  | Earthquake .....                                                    |                                |                                |                                |                                                      |
| 13.1                 | Comprehensive (hospital and medical) individual .....               |                                |                                |                                |                                                      |
| 13.2                 | Comprehensive (hospital and medical) group .....                    |                                |                                |                                |                                                      |
| 14.                  | Credit accident and health .....                                    |                                |                                |                                |                                                      |
| 15.1                 | Vision only .....                                                   |                                |                                |                                |                                                      |
| 15.2                 | Dental only .....                                                   |                                |                                |                                |                                                      |
| 15.3                 | Disability income .....                                             |                                |                                |                                |                                                      |
| 15.4                 | Medicare supplement .....                                           |                                |                                |                                |                                                      |
| 15.5                 | Medicaid Title XIX .....                                            |                                |                                |                                |                                                      |
| 15.6                 | Medicare Title XVIII .....                                          |                                |                                |                                |                                                      |
| 15.7                 | Long-term care .....                                                |                                |                                |                                |                                                      |
| 15.8                 | Federal employees health benefits plan .....                        |                                |                                |                                |                                                      |
| 15.9                 | Other health .....                                                  |                                |                                |                                |                                                      |
| 16.                  | Workers' compensation .....                                         | 13,482,748                     | 8,740,223                      | 64.8                           | 58.0                                                 |
| 17.1                 | Other liability - occurrence .....                                  | 14,593,943                     | 5,186,773                      | 35.5                           | 42.4                                                 |
| 17.2                 | Other liability - claims-made .....                                 | 1,612,037                      | 844,073                        | 52.4                           | 32.8                                                 |
| 17.3                 | Excess workers' compensation .....                                  |                                |                                |                                |                                                      |
| 18.1                 | Products liability - occurrence .....                               | 3,316,110                      | 1,238,189                      | 37.3                           | 75.6                                                 |
| 18.2                 | Products liability - claims-made .....                              |                                |                                |                                |                                                      |
| 19.1                 | Private passenger auto no-fault (personal injury protection) .....  |                                |                                |                                |                                                      |
| 19.2                 | Other private passenger auto liability .....                        |                                |                                |                                |                                                      |
| 19.3                 | Commercial auto no-fault (personal injury protection) .....         | 101,276                        | 53,850                         | 53.2                           | 547.3                                                |
| 19.4                 | Other commercial auto liability .....                               | 13,000,180                     | 10,309,027                     | 79.3                           | 66.4                                                 |
| 21.1                 | Private passenger auto physical damage .....                        |                                |                                |                                |                                                      |
| 21.2                 | Commercial auto physical damage .....                               | 3,728,532                      | 583,069                        | 15.6                           | 36.1                                                 |
| 22.                  | Aircraft (all perils) .....                                         |                                |                                |                                |                                                      |
| 23.                  | Fidelity .....                                                      | 101,460                        | 13,394                         | 13.2                           | 11.0                                                 |
| 24.                  | Surety .....                                                        |                                |                                |                                |                                                      |
| 26.                  | Burglary and theft .....                                            | 5,337                          |                                |                                | 252.3                                                |
| 27.                  | Boiler and machinery .....                                          | 341,732                        | (4,755)                        | (1.4)                          | (4.6)                                                |
| 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                                                              | 59,693,555                     | 30,177,378                     | 50.6                           | 47.6                                                 |
| DETAILS OF WRITE-INS |                                                                     |                                |                                |                                |                                                      |
| 3401.                | .....                                                               |                                |                                |                                |                                                      |
| 3402.                | .....                                                               |                                |                                |                                |                                                      |
| 3403.                | .....                                                               |                                |                                |                                |                                                      |
| 3498.                | Summary of remaining write-ins for Line 34 from overflow page ..... |                                |                                |                                |                                                      |
| 3499.                | Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)           |                                |                                |                                |                                                      |

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

PART 2 - DIRECT PREMIUMS WRITTEN

| Line of Business     |                                                                     | 1<br>Current Quarter | 2<br>Current<br>Year to Date | 3<br>Prior Year<br>Year to Date |
|----------------------|---------------------------------------------------------------------|----------------------|------------------------------|---------------------------------|
| 1.                   | Fire .....                                                          | 2,348,147            | 2,348,147                    | 2,560,593                       |
| 2.1                  | Allied Lines .....                                                  | 3,581,848            | 3,581,848                    | 3,400,771                       |
| 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 .....                                     |                      |                              |                                 |
| 5.1                  | Commercial multiple peril (non-liability portion) .....             | 1,935,445            | 1,935,445                    | 1,842,648                       |
| 5.2                  | Commercial multiple peril (liability portion) .....                 | 568,937              | 568,937                      | 557,689                         |
| 6.                   | Mortgage guaranty .....                                             |                      |                              |                                 |
| 8.                   | Ocean marine .....                                                  |                      |                              |                                 |
| 9.1                  | Inland marine .....                                                 | 1,212,518            | 1,212,518                    | 1,269,884                       |
| 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 .....                                         | 12,805,789           | 12,805,789                   | 14,640,582                      |
| 17.1                 | Other liability - occurrence .....                                  | 15,244,738           | 15,244,738                   | 16,426,044                      |
| 17.2                 | Other liability - claims-made .....                                 | 1,699,989            | 1,699,989                    | 1,813,990                       |
| 17.3                 | Excess workers' compensation .....                                  |                      |                              |                                 |
| 18.1                 | Products liability - occurrence .....                               | 3,546,709            | 3,546,709                    | 3,756,704                       |
| 18.2                 | Products liability - claims-made .....                              |                      |                              |                                 |
| 19.1                 | Private passenger auto no-fault (personal injury protection) .....  |                      |                              |                                 |
| 19.2                 | Other private passenger auto liability .....                        |                      |                              |                                 |
| 19.3                 | Commercial auto no-fault (personal injury protection) .....         | 104,987              | 104,987                      | 92,606                          |
| 19.4                 | Other commercial auto liability .....                               | 12,305,106           | 12,305,106                   | 12,304,506                      |
| 21.1                 | Private passenger auto physical damage .....                        |                      |                              |                                 |
| 21.2                 | Commercial auto physical damage .....                               | 3,995,287            | 3,995,287                    | 3,843,127                       |
| 22.                  | Aircraft (all perils) .....                                         |                      |                              |                                 |
| 23.                  | Fidelity .....                                                      | 105,371              | 105,371                      | 103,243                         |
| 24.                  | Surety .....                                                        |                      |                              |                                 |
| 26.                  | Burglary and theft .....                                            | 5,364                | 5,364                        | 4,337                           |
| 27.                  | Boiler and machinery .....                                          | 324,531              | 324,531                      | 343,428                         |
| 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                                                              | 59,784,766           | 59,784,766                   | 62,960,152                      |
| DETAILS OF WRITE-INS |                                                                     |                      |                              |                                 |
| 3401.                | .....                                                               |                      |                              |                                 |
| 3402.                | .....                                                               |                      |                              |                                 |
| 3403.                | .....                                                               |                      |                              |                                 |
| 3498.                | Summary of remaining write-ins for Line 34 from overflow page ..... |                      |                              |                                 |
| 3499.                | Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)           |                      |                              |                                 |

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

PART 3 (\$000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

|                                                    | 1                                               | 2                                         | 3                                                      | 4                                                                  | 5                                                                    | 6                                            | 7                                                                                           | 8                                                                                                      | 9                                    | 10                                            | 11                                                                                                      | 12                                                                                                   | 13                                                                                      |                                             |
|----------------------------------------------------|-------------------------------------------------|-------------------------------------------|--------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------|---------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------|--------------------------------------|-----------------------------------------------|---------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------|---------------------------------------------|
| Years in Which Losses Occurred                     | Prior Year-End Known Case Loss and LAE Reserves | Prior Year-End IBNR Loss and LAE Reserves | Total Prior Year-End Loss and LAE Reserves (Cols. 1+2) | 2026 Loss and LAE Payments on Claims Reported as of Prior Year-End | 2026 Loss and LAE Payments on Claims Unreported as of Prior Year-End | Total 2026 Loss and LAE Payments (Cols. 4+5) | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End | Q.S. Date IBNR Loss and LAE Reserves | Total Q.S. Loss and LAE Reserves (Cols.7+8+9) | Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1) | Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2) | Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12) |                                             |
| 1. 2023 + Prior .....                              | 62,660                                          | 129,226                                   | 191,886                                                | 14,112                                                             | 329                                                                  | 14,441                                       | 56,089                                                                                      | 870                                                                                                    | 120,773                              | 177,732                                       | 7,541                                                                                                   | (7,254)                                                                                              | 287                                                                                     |                                             |
| 2. 2024 .....                                      | 22,512                                          | 75,004                                    | 97,516                                                 | 5,546                                                              | 253                                                                  | 5,799                                        | 22,316                                                                                      | 604                                                                                                    | 68,777                               | 91,697                                        | 5,350                                                                                                   | (5,370)                                                                                              | (20)                                                                                    |                                             |
| 3. Subtotals 2024 + Prior .....                    | 85,172                                          | 204,230                                   | 289,402                                                | 19,658                                                             | 582                                                                  | 20,240                                       | 78,405                                                                                      | 1,474                                                                                                  | 189,550                              | 269,429                                       | 12,891                                                                                                  | (12,624)                                                                                             | 267                                                                                     |                                             |
| 4. 2025 .....                                      | 23,843                                          | 129,161                                   | 153,004                                                | 12,872                                                             | 1,685                                                                | 14,557                                       | 22,070                                                                                      | 2,482                                                                                                  | 112,536                              | 137,088                                       | 11,099                                                                                                  | (12,458)                                                                                             | (1,359)                                                                                 |                                             |
| 5. Subtotals 2025 + Prior .....                    | 109,015                                         | 333,391                                   | 442,406                                                | 32,530                                                             | 2,267                                                                | 34,797                                       | 100,475                                                                                     | 3,956                                                                                                  | 302,086                              | 406,517                                       | 23,990                                                                                                  | (25,082)                                                                                             | (1,092)                                                                                 |                                             |
| 6. 2026 .....                                      | XXX                                             | XXX                                       | XXX                                                    | XXX                                                                | 7,792                                                                | 7,792                                        | XXX                                                                                         | 8,197                                                                                                  | 42,179                               | 50,376                                        | XXX                                                                                                     | XXX                                                                                                  | XXX                                                                                     |                                             |
| 7. Totals .....                                    | 109,015                                         | 333,391                                   | 442,406                                                | 32,530                                                             | 10,059                                                               | 42,589                                       | 100,475                                                                                     | 12,153                                                                                                 | 344,265                              | 456,893                                       | 23,990                                                                                                  | (25,082)                                                                                             | (1,092)                                                                                 |                                             |
| 8. Prior year-end surplus as regards policyholders | 246,231                                         |                                           |                                                        |                                                                    |                                                                      |                                              |                                                                                             |                                                                                                        |                                      |                                               |                                                                                                         | Col. 11, Line 7<br>As % of Col. 1<br>Line 7                                                          | Col. 12, Line 7<br>As % of Col. 2<br>Line 7                                             | Col. 13, Line 7<br>As % of Col. 3<br>Line 7 |
|                                                    |                                                 |                                           |                                                        |                                                                    |                                                                      |                                              |                                                                                             |                                                                                                        |                                      |                                               |                                                                                                         | 1. 22.0                                                                                              | 2. (7.5)                                                                                | 3. (0.2)                                    |
|                                                    |                                                 |                                           |                                                        |                                                                    |                                                                      |                                              |                                                                                             |                                                                                                        |                                      |                                               |                                                                                                         | Col. 13, Line 7<br>As a % of Col. 1<br>Line 8                                                        |                                                                                         |                                             |
|                                                    |                                                 |                                           |                                                        |                                                                    |                                                                      |                                              |                                                                                             |                                                                                                        |                                      |                                               |                                                                                                         | 4. (0.4)                                                                                             |                                                                                         |                                             |

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

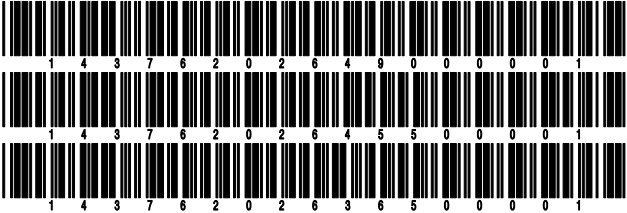
|                                                                                                                                                                                                                                                                                                           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

Explanations:

1.
2.
3.

Bar Codes:

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



STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

|       |                                                               | Current Statement Date |                             |                                           | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|-------|---------------------------------------------------------------|------------------------|-----------------------------|-------------------------------------------|-------------------------------------------------------|
|       |                                                               | 1<br><br>Assets        | 2<br><br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) |                                                       |
| 2504. | Prepaid pension cost .....                                    | 9,816,338              | 9,816,338                   |                                           |                                                       |
| 2505. | Overfunded pension plan asset .....                           | (6,980,413)            | (6,980,413)                 |                                           |                                                       |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 2,835,925              | 2,835,925                   |                                           |                                                       |

Additional Write-ins for Liabilities Line 25

|       |                                                                      | 1<br>Current<br>Statement Date | 2<br>December 31,<br>Prior Year |
|-------|----------------------------------------------------------------------|--------------------------------|---------------------------------|
| 2504. | Liability for accrued PRL benefits .....                             | (600)                          | (600)                           |
| 2505. | Return retrospective premium .....                                   | 54,244                         | 49,919                          |
| 2506. | Commercial Auto Insurance Procedure premium deficiency reserve ..... | 68,523                         | 67,080                          |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page        | 122,167                        | 116,399                         |

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

|                                                                                                                           | 1            | 2                               |
|---------------------------------------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                                                           | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....                             |              |                                 |
| 2. Cost of acquired:                                                                                                      |              |                                 |
| 2.1 Actual cost at time of acquisition .....                                                                              |              |                                 |
| 2.2 Additional investment made after acquisition .....                                                                    |              |                                 |
| 3. Capitalized deferred interest and other .....                                                                          |              |                                 |
| 4. Accrual of discount .....                                                                                              |              |                                 |
| 5. Unrealized valuation increase/(decrease) .....                                                                         |              |                                 |
| 6. Total gain (loss) on disposals .....                                                                                   |              |                                 |
| 7. Deduct amounts received on disposals .....                                                                             |              |                                 |
| 8. Deduct amortization of premium and mortgage interest paid and commitment fees .....                                    |              |                                 |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....                       |              |                                 |
| 10. Deduct current year's other than temporary impairment recognized .....                                                |              |                                 |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... |              |                                 |
| 12. Total valuation allowance .....                                                                                       |              |                                 |
| 13. Subtotal (Line 11 plus Line 12) .....                                                                                 |              |                                 |
| 14. Deduct total nonadmitted amounts .....                                                                                |              |                                 |
| 15. Statement value at end of current period (Line 13 minus Line 14)                                                      |              |                                 |

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

|                                                                                              | 1            | 2                               |
|----------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                              | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                             | 25,933,278   | 24,300,593                      |
| 2. Cost of acquired:                                                                         |              |                                 |
| 2.1 Actual cost at time of acquisition .....                                                 |              | 924,848                         |
| 2.2 Additional investment made after acquisition .....                                       |              | 3,187,172                       |
| 3. Capitalized deferred interest and other .....                                             |              |                                 |
| 4. Accrual of discount .....                                                                 |              |                                 |
| 5. Unrealized valuation increase/(decrease) .....                                            | (88,287)     | (885,060)                       |
| 6. Total gain (loss) on disposals .....                                                      |              | 61,640                          |
| 7. Deduct amounts received on disposals .....                                                | 33,583       | 1,625,661                       |
| 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 .....                   |              | 30,254                          |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... | 25,811,408   | 25,933,278                      |
| 12. Deduct total nonadmitted amounts .....                                                   |              |                                 |
| 13. Statement value at end of current period (Line 11 minus Line 12)                         | 25,811,408   | 25,933,278                      |

SCHEDULE D - VERIFICATION

Bonds and Stocks

|                                                                                                           | 1            | 2                               |
|-----------------------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                                           | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....                      | 704,310,156  | 593,005,393                     |
| 2. Cost of bonds and stocks acquired .....                                                                | 87,343,852   | 236,465,450                     |
| 3. Accrual of discount .....                                                                              | 436,412      | 1,578,169                       |
| 4. Unrealized valuation increase/(decrease) .....                                                         | (31,377)     | (7,714)                         |
| 5. Total gain (loss) on disposals .....                                                                   | (133,998)    | (698,231)                       |
| 6. Deduct consideration for bonds and stocks disposed of .....                                            | 51,169,495   | 125,615,090                     |
| 7. Deduct amortization of premium .....                                                                   | 221,554      | 417,821                         |
| 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) .....              | 740,533,996  | 704,310,156                     |
| 12. Deduct total nonadmitted amounts .....                                                                |              |                                 |
| 13. Statement value at end of current period (Line 11 minus Line 12)                                      | 740,533,996  | 704,310,156                     |

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

**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<br>Book/Adjusted<br>Carrying Value<br>Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted<br>Carrying Value<br>End of<br>First Quarter | 6<br>Book/Adjusted<br>Carrying Value<br>End of<br>Second Quarter | 7<br>Book/Adjusted<br>Carrying Value<br>End of<br>Third Quarter | 8<br>Book/Adjusted<br>Carrying Value<br>December 31<br>Prior Year |
|--------------------------------------|-------------------------------------------------------------------------|------------------------------------------------|------------------------------------------------|--------------------------------------------------------|-----------------------------------------------------------------|------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------|
| ISSUER CREDIT OBLIGATIONS (ICO)      |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 1. NAIC 1 (a) .....                  | 181,263,563                                                             | 16,769,235                                     | 13,453,054                                     | 61,613                                                 | 184,641,357                                                     |                                                                  |                                                                 | 181,263,563                                                       |
| 2. NAIC 2 (a) .....                  | 110,970,149                                                             | 16,952,796                                     | 6,126,945                                      | 23,704                                                 | 121,819,704                                                     |                                                                  |                                                                 | 110,970,149                                                       |
| 3. NAIC 3 (a) .....                  | 1,073,939                                                               |                                                | 3,625                                          | (30,965)                                               | 1,039,349                                                       |                                                                  |                                                                 | 1,073,939                                                         |
| 4. NAIC 4 (a) .....                  |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 5. NAIC 5 (a) .....                  |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 6. NAIC 6 (a) .....                  |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 7. Total ICO                         | 293,307,651                                                             | 33,722,031                                     | 19,583,624                                     | 54,352                                                 | 307,500,411                                                     |                                                                  |                                                                 | 293,307,651                                                       |
| ASSET-BACKED SECURITIES (ABS)        |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 8. NAIC 1 .....                      | 396,023,083                                                             | 51,724,435                                     | 30,983,882                                     | (43,254)                                               | 416,720,381                                                     |                                                                  |                                                                 | 396,023,083                                                       |
| 9. NAIC 2 .....                      | 14,979,422                                                              | 1,897,386                                      | 735,987                                        | 172,383                                                | 16,313,204                                                      |                                                                  |                                                                 | 14,979,422                                                        |
| 10. NAIC 3 .....                     |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 11. NAIC 4 .....                     |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 12. NAIC 5 .....                     |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 13. NAIC 6 .....                     |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 14. Total ABS                        | 411,002,505                                                             | 53,621,821                                     | 31,719,869                                     | 129,129                                                | 433,033,585                                                     |                                                                  |                                                                 | 411,002,505                                                       |
| 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 | 704,310,155                                                             | 87,343,852                                     | 51,303,492                                     | 183,481                                                | 740,533,996                                                     |                                                                  |                                                                 | 704,310,155                                                       |

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

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

Schedule DA - Part 1 - Short-Term Investments

**N O N E**

Schedule DA - Verification - Short-Term Investments

**N O N E**

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

**N O N E**

Schedule DB - Part B - Verification - Futures Contracts

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

|                                                                                           | 1            | 2                               |
|-------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                           | Year To Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 12,263,740   | 20,960,815                      |
| 2. Cost of cash equivalents acquired .....                                                | 11,068,442   | 1,033,908,421                   |
| 3. Accrual of discount .....                                                              |              | 164,616                         |
| 4. Unrealized valuation increase/(decrease) .....                                         | (20)         | 15                              |
| 5. Total gain (loss) on disposals .....                                                   |              | (748)                           |
| 6. Deduct consideration received on disposals .....                                       | 15,632,119   | 1,042,769,378                   |
| 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) ..... | 7,700,043    | 12,263,740                      |
| 11. Deduct total nonadmitted amounts .....                                                |              |                                 |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 7,700,043    | 12,263,740                      |

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

[illegible]

## SCHEDULE BA - PART 3

[illegible]

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1                                                                                                                                                                                                      | 2                                              | 3                   | 4                                         | 5                         | 6                    | 7                    | 8                                       | 9                                                                         |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------|---------------------|-------------------------------------------|---------------------------|----------------------|----------------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification                                                                                                                                                                                   | Description                                    | Date Acquired       | Name of Vendor                            | Number of Shares of Stock | Actual Cost          | Par Value            | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 3130B9-AH-3 .....                                                                                                                                                                                      | FEDERAL HOME LOAN BANKS .....                  | ...01/21/2026 ..... | BANK OF AMERICA SECURITIES .....          | .....                     | .....1,750,000 ..... | .....1,750,000 ..... | .....                                   | 1.B FE .....                                                              |
| 3130BA-5X-1 .....                                                                                                                                                                                      | FEDERAL HOME LOAN BANKS .....                  | ...03/27/2026 ..... | BANK OF AMERICA SECURITIES .....          | .....                     | .....1,750,000 ..... | .....1,750,000 ..... | .....                                   | 1.A .....                                                                 |
| 3133EW-GY-0 .....                                                                                                                                                                                      | FEDERAL FARM CREDIT BANKS FUNDING CORP .....   | ...03/09/2026 ..... | TD SECURITIES (USA) LLC .....             | .....                     | .....1,747,375 ..... | .....1,750,000 ..... | .....                                   | 1.A .....                                                                 |
| 0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)                                                                                             |                                                |                     |                                           |                           | 5,247,375            | 5,250,000            |                                         | XXX                                                                       |
| 13057E-KC-7 .....                                                                                                                                                                                      | CALIFORNIA PUBLIC FINANCE AUTHORITY .....      | ...03/26/2026 ..... | BANK OF AMERICA SECURITIES .....          | .....                     | .....1,505,295 ..... | .....1,500,000 ..... | .....225 .....                          | 1.E FE .....                                                              |
| 0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue                                                                                                                   |                                                |                     |                                           |                           | 1,505,295            | 1,500,000            | 225                                     | XXX                                                                       |
| 00108W-AV-2 .....                                                                                                                                                                                      | AEP TEXAS INC .....                            | ...03/10/2026 ..... | U.S. BANCORP INVESTMENTS, INC. ....       | .....                     | .....1,742,143 ..... | .....1,750,000 ..... | .....                                   | 2.A FE .....                                                              |
| 00218Q-AB-6 .....                                                                                                                                                                                      | AS MILEAGE PLAN LP LTD .....                   | ...03/30/2026 ..... | JP MORGAN SECS INC., - FIXED INCOME ..... | .....                     | .....734,363 .....   | .....750,000 .....   | .....7,741 .....                        | 2.C FE .....                                                              |
| 02079K-BL-0 .....                                                                                                                                                                                      | ALPHABET INC .....                             | ...02/09/2026 ..... | J.P. Morgan Securities LLC .....          | .....                     | .....1,739,990 ..... | .....1,750,000 ..... | .....                                   | 1.C FE .....                                                              |
| 03769M-AG-1 .....                                                                                                                                                                                      | APOLLO GLOBAL MANAGEMENT INC .....             | ...03/26/2026 ..... | Various .....                             | .....                     | .....1,747,280 ..... | .....1,750,000 ..... | .....                                   | 1.F FE .....                                                              |
| 05571A-BF-1 .....                                                                                                                                                                                      | BPCE SA .....                                  | ...01/06/2026 ..... | BANK OF AMERICA SECURITIES .....          | .....                     | .....1,750,000 ..... | .....1,750,000 ..... | .....                                   | 2.A FE .....                                                              |
| 06418G-AZ-0 .....                                                                                                                                                                                      | BANK OF NOVA SCOTIA .....                      | ...01/22/2026 ..... | SCOTIA CAPITAL (USA) INC. ....            | .....                     | .....500,000 .....   | .....500,000 .....   | .....                                   | 1.F FE .....                                                              |
| 114259-AZ-7 .....                                                                                                                                                                                      | BROOKLYN UNION GAS CO .....                    | ...03/11/2026 ..... | Mizuho Securities USA, Inc. ....          | .....                     | .....400,000 .....   | .....400,000 .....   | .....                                   | 2.A FE .....                                                              |
| 14040H-DO-5 .....                                                                                                                                                                                      | CAPITAL ONE FINANCIAL CORP .....               | ...01/29/2026 ..... | Morgan Stanley & Co. LLC .....            | .....                     | .....1,250,000 ..... | .....1,250,000 ..... | .....                                   | 2.A FE .....                                                              |
| 14310F-AA-0 .....                                                                                                                                                                                      | CARLYLE HOLDINGS II FINANCE LLC .....          | ...01/29/2026 ..... | J.P. Morgan Securities LLC .....          | .....                     | .....1,734,460 ..... | .....1,750,000 ..... | .....32,813 .....                       | 1.G FE .....                                                              |
| 16411R-AP-4 .....                                                                                                                                                                                      | CHENIERE ENERGY INC .....                      | ...03/05/2026 ..... | GOLDMAN, SACHS & CO. ....                 | .....                     | .....1,744,015 ..... | .....1,750,000 ..... | .....                                   | 2.B FE .....                                                              |
| 17289R-AF-3 .....                                                                                                                                                                                      | CITADEL SECURITIES GLOBAL HOLDINGS LLC .....   | ...03/24/2026 ..... | GOLDMAN, SACHS & CO. ....                 | .....                     | .....984,350 .....   | .....1,000,000 ..... | .....                                   | 2.C FE .....                                                              |
| 31620M-CE-4 .....                                                                                                                                                                                      | FIDELITY NATIONAL INFORMATION SERVICES I ..... | ...03/04/2026 ..... | GOLDMAN, SACHS & CO. ....                 | .....                     | .....1,748,775 ..... | .....1,750,000 ..... | .....                                   | 2.B FE .....                                                              |
| 36274F-AB-5 .....                                                                                                                                                                                      | GABX LEASING LLC .....                         | ...03/10/2026 ..... | BANK OF AMERICA SECURITIES .....          | .....                     | .....249,498 .....   | .....250,000 .....   | .....                                   | 2.A FE .....                                                              |
| 37940X-BB-7 .....                                                                                                                                                                                      | GLOBAL PAYMENTS INC .....                      | ...03/05/2026 ..... | BANK OF AMERICA SECURITIES .....          | .....                     | .....1,348,515 ..... | .....1,350,000 ..... | .....                                   | 2.C FE .....                                                              |
| 38145G-AU-4 .....                                                                                                                                                                                      | GOLDMAN SACHS GROUP INC .....                  | ...01/26/2026 ..... | GOLDMAN, SACHS & CO. ....                 | .....                     | .....750,000 .....   | .....750,000 .....   | .....                                   | 2.B FE .....                                                              |
| 46647P-FK-7 .....                                                                                                                                                                                      | JPMORGAN CHASE & CO .....                      | ...01/29/2026 ..... | J.P. Morgan Securities LLC .....          | .....                     | .....1,300,000 ..... | .....1,300,000 ..... | .....                                   | 1.F FE .....                                                              |
| 49326E-ER-0 .....                                                                                                                                                                                      | KEYCORP .....                                  | ...01/21/2026 ..... | KEYBANC CAPITAL MARKETS INC .....         | .....                     | .....1,500,000 ..... | .....1,500,000 ..... | .....                                   | 2.B FE .....                                                              |
| 53229U-AB-3 .....                                                                                                                                                                                      | LIFESPAN OF MASSACHUSETTS - FALL RIVER I ..... | ...01/22/2026 ..... | MORGAN STANLEY CO .....                   | .....                     | .....750,000 .....   | .....750,000 .....   | .....                                   | 2.A FE .....                                                              |
| 759351-AV-1 .....                                                                                                                                                                                      | REINSURANCE GROUP OF AMERICA INC .....         | ...02/24/2026 ..... | Various .....                             | .....                     | .....251,138 .....   | .....250,000 .....   | .....                                   | 2.B FE .....                                                              |
| 784944-AA-8 .....                                                                                                                                                                                      | SNF GROUP SA .....                             | ...03/24/2026 ..... | BANK OF AMERICA SECURITIES .....          | .....                     | .....750,000 .....   | .....750,000 .....   | .....                                   | 2.C FE .....                                                              |
| 79466L-AU-8 .....                                                                                                                                                                                      | SALESFORCE INC .....                           | ...03/11/2026 ..... | BARCLAYS CAPITAL INC .....                | .....                     | .....2,499,225 ..... | .....2,500,000 ..... | .....                                   | 1.F FE .....                                                              |
| 872652-AB-8 .....                                                                                                                                                                                      | TPG OPERATING GROUP II LP .....                | ...02/11/2026 ..... | JANE STREET EXECUTION SERVICES LLC .....  | .....                     | .....495,610 .....   | .....500,000 .....   | .....2,016 .....                        | 1.G FE .....                                                              |
| 92939W-AH-6 .....                                                                                                                                                                                      | WSP GLOBAL INC .....                           | ...03/11/2026 ..... | J.P. Morgan Securities LLC .....          | .....                     | .....1,000,000 ..... | .....1,000,000 ..... | .....                                   | 2.B FE .....                                                              |
| 0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)                                                                                                                      |                                                |                     |                                           |                           | 26,969,361           | 27,050,000           | 42,569                                  | XXX                                                                       |
| 0489999999. Total - issuer credit obligations (unaffiliated)                                                                                                                                           |                                                |                     |                                           |                           | 33,722,031           | 33,800,000           | 42,794                                  | XXX                                                                       |
| 0499999999. Total - issuer credit obligations (affiliated)                                                                                                                                             |                                                |                     |                                           |                           |                      |                      |                                         | XXX                                                                       |
| 0509999997. Total - issuer credit obligations - Part 3                                                                                                                                                 |                                                |                     |                                           |                           | 33,722,031           | 33,800,000           | 42,794                                  | XXX                                                                       |
| 0509999998. Total - issuer credit obligations - Part 5                                                                                                                                                 |                                                |                     |                                           |                           | XXX                  | XXX                  | XXX                                     | XXX                                                                       |
| 0509999999. Total - issuer credit obligations                                                                                                                                                          |                                                |                     |                                           |                           | 33,722,031           | 33,800,000           | 42,794                                  | XXX                                                                       |
| 21H050-62-3 .....                                                                                                                                                                                      | G2JUMB-5N-FEB-2025 - MBS .....                 | ...02/05/2026 ..... | Various .....                             | .....                     | .....5,238,311 ..... | .....5,250,000 ..... | .....13,125 .....                       | 1.A .....                                                                 |
| 21H050-64-9 .....                                                                                                                                                                                      | G2JUMB-5N-APR-2026 - MBS .....                 | ...01/27/2026 ..... | JP MORGAN SECS INC., - FIXED INCOME ..... | .....                     | .....1,741,865 ..... | .....1,750,000 ..... | .....4,861 .....                        | 1.A .....                                                                 |
| 1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)                   |                                                |                     |                                           |                           | 6,980,176            | 7,000,000            | 17,986                                  | XXX                                                                       |
| 3136BT-EH-2 .....                                                                                                                                                                                      | FNR 2024-71 AZ - CMO/RMBS .....                | ...03/01/2026 ..... | Direct .....                              | .....                     | .....60,120 .....    | .....60,120 .....    | .....                                   | 1.A .....                                                                 |
| 3136BT-UE-8 .....                                                                                                                                                                                      | FNR 2024-95 ZU - CMO/RMBS .....                | ...03/01/2026 ..... | Direct .....                              | .....                     | .....5,415 .....     | .....5,415 .....     | .....                                   | 1.A .....                                                                 |
| 3137HF-W7-6 .....                                                                                                                                                                                      | FHR 5457 Z - CMO/RMBS .....                    | ...03/01/2026 ..... | Direct .....                              | .....                     | .....19,111 .....    | .....19,111 .....    | .....                                   | 1.A .....                                                                 |
| 3137HF-YF-6 .....                                                                                                                                                                                      | FHR 5458 YZ - CMO/RMBS .....                   | ...03/01/2026 ..... | Direct .....                              | .....                     | .....20,903 .....    | .....20,903 .....    | .....                                   | 1.A .....                                                                 |
| 3137HJ-E3-7 .....                                                                                                                                                                                      | FHR 5504 DZ - CMO/RMBS .....                   | ...03/01/2026 ..... | Direct .....                              | .....                     | .....39,946 .....    | .....39,946 .....    | .....                                   | 1.A .....                                                                 |
| 3137HK-3Z-5 .....                                                                                                                                                                                      | FHR 5518 CZ - CMO/RMBS .....                   | ...03/01/2026 ..... | Direct .....                              | .....                     | .....39,763 .....    | .....39,763 .....    | .....                                   | 1.A .....                                                                 |
| 3137HK-WX-8 .....                                                                                                                                                                                      | FHR 5524 NZ - CMO/RMBS .....                   | ...03/01/2026 ..... | Direct .....                              | .....                     | .....23,651 .....    | .....23,651 .....    | .....                                   | 1.A .....                                                                 |
| 3137HQ-KD-2 .....                                                                                                                                                                                      | FHR 5631 UZ - CMO/RMBS .....                   | ...03/02/2026 ..... | BMOOM/BONDS .....                         | .....                     | .....422,314 .....   | .....422,426 .....   | .....258 .....                          | 1.A .....                                                                 |
| 31418F-MJ-3 .....                                                                                                                                                                                      | FN MA5760 - RMBS .....                         | ...03/26/2026 ..... | Morgan Stanley & Co. LLC .....            | .....                     | .....1,749,296 ..... | .....1,749,979 ..... | .....6,951 .....                        | 1.A .....                                                                 |
| 31418F-UX-3 .....                                                                                                                                                                                      | FN MA5997 - RMBS .....                         | ...03/03/2026 ..... | WELLS FARGO SECURITIES .....              | .....                     | .....1,749,727 ..... | .....1,746,123 ..... | .....729 .....                          | 1.A .....                                                                 |
| 31418F-VX-2 .....                                                                                                                                                                                      | FN MA6029 - RMBS .....                         | ...03/20/2026 ..... | Mizuho Securities USA, Inc. ....          | .....                     | .....982,344 .....   | .....1,000,000 ..... | .....3,056 .....                        | 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) |                                                |                     |                                           |                           | 5,110,588            | 5,127,437            | 10,994                                  | XXX                                                                       |
| 06690C-AB-1 .....                                                                                                                                                                                      | BARC 26CES1 A1B - RMBS .....                   | ...02/12/2026 ..... | BARCLAYS CAPITAL INC .....                | .....                     | .....249,996 .....   | .....250,000 .....   | .....1,682 .....                        | 1.A FE .....                                                              |
| 12674L-AC-7 .....                                                                                                                                                                                      | COLT 253 A3 - RMBS .....                       | ...02/25/2026 ..... | STATE STREET BANK & TRUST .....           | .....                     | .....660,062 .....   | .....654,663 .....   | .....1,318 .....                        | 1.F FE .....                                                              |
| 22758E-AG-2 .....                                                                                                                                                                                      | CROSS 26NQM1 A3 - RMBS .....                   | ...01/30/2026 ..... | GOLDMAN, SACHS & CO. ....                 | .....                     | .....250,000 .....   | .....250,000 .....   | .....1,397 .....                        | 1.F FE .....                                                              |
| 45276P-AC-0 .....                                                                                                                                                                                      | IMPRL 22NQI2 A3 - RMBS .....                   | ...03/25/2026 ..... | CROSS .....                               | .....                     | .....132,367 .....   | .....140,349 .....   | .....409 .....                          | 1.B FE .....                                                              |

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

**SCHEDULE D - PART 3**

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

| 1                                                                                                                                                                                               | 2                                              | 3                  | 4                                        | 5                         | 6                    | 7                    | 8                                       | 9                                                                         |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------|--------------------|------------------------------------------|---------------------------|----------------------|----------------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification                                                                                                                                                                            | Description                                    | Date Acquired      | Name of Vendor                           | Number of Shares of Stock | Actual Cost          | Par Value            | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 46660P-AG-3 .....                                                                                                                                                                               | JPMMT 26VIS1 A3 - RMBS .....                   | ..02/26/2026 ..... | J.P. Morgan Securities LLC .....         | .....                     | .....499,994 .....   | .....500,000 .....   | .....1,893 .....                        | 1.G FE .....                                                              |
| 64720A-BE-1 .....                                                                                                                                                                               | NEW MEXICO MORTGAGE FINANCE AUTHORITY .....    | ..01/23/2026 ..... | RBC CAPITAL MARKETS, LLC .....           | .....                     | .....1,075,000 ..... | .....1,075,000 ..... | .....                                   | 1.B FE .....                                                              |
| 64832C-AC-7 .....                                                                                                                                                                               | NRZT 2025-NQM3 A1 - RMBS .....                 | ..03/31/2026 ..... | JPMORGAN VPR FTP .....                   | .....                     | .....593,613 .....   | .....590,936 .....   | .....                                   | 1.A FE .....                                                              |
| 67123H-AK-9 .....                                                                                                                                                                               | OBX 26NQM1 A3 - RMBS .....                     | ..01/08/2026 ..... | JP MORGAN SECS INC. - FIXED INCOME ..... | .....                     | .....999,982 .....   | .....1,000,000 ..... | .....6,176 .....                        | 1.F FE .....                                                              |
| 67124D-AK-7 .....                                                                                                                                                                               | OBX 26NQM5 A3 - RMBS .....                     | ..03/31/2026 ..... | BNP PARIBAS SECURITIES CORP. .....       | .....                     | .....999,997 .....   | .....1,000,000 ..... | .....5,991 .....                        | 1.C FE .....                                                              |
| 67124F-AK-2 .....                                                                                                                                                                               | OBX 26NQM4 A3 - RMBS .....                     | ..03/18/2026 ..... | BARCLAYS CAPITAL INC .....               | .....                     | .....599,992 .....   | .....600,000 .....   | .....2,303 .....                        | 1.F FE .....                                                              |
| 69377T-AC-0 .....                                                                                                                                                                               | PRKOM 22AFC2 A3 - RMBS .....                   | ..03/05/2026 ..... | CROSS .....                              | .....                     | .....672,683 .....   | .....673,288 .....   | .....1,262 .....                        | 1.F FE .....                                                              |
| 69383X-AE-9 .....                                                                                                                                                                               | PMTLT 26CNF3 A5 - RMBS .....                   | ..03/19/2026 ..... | CITIGROUP GLOBAL MARKETS INC. .....      | .....                     | .....1,747,516 ..... | .....1,750,000 ..... | .....6,684 .....                        | 1.A FE .....                                                              |
| 69383X-AU-3 .....                                                                                                                                                                               | PMTLT 26CNF3 A19 - RMBS .....                  | ..03/19/2026 ..... | CITIGROUP GLOBAL MARKETS INC. .....      | .....                     | .....1,736,328 ..... | .....1,750,000 ..... | .....6,684 .....                        | 1.B FE .....                                                              |
| 74386P-AB-9 .....                                                                                                                                                                               | PFMT 261 A2 - RMBS .....                       | ..02/03/2026 ..... | BANK OF AMERICA SECURITIES .....         | .....                     | .....1,732,500 ..... | .....1,750,000 ..... | .....8,264 .....                        | 1.A FE .....                                                              |
| 818916-AA-6 .....                                                                                                                                                                               | SGR 261 A1 - RMBS .....                        | ..02/12/2026 ..... | GOLDMAN, SACHS & CO. .....               | .....                     | .....1,749,989 ..... | .....1,750,000 ..... | .....4,417 .....                        | 1.A FE .....                                                              |
| 1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)                        |                                                |                    |                                          |                           | 13,700,018           | 13,734,235           | 48,482                                  | XXX                                                                       |
| 00485E-AC-7 .....                                                                                                                                                                               | ACORE 26FL1 AS - CMBS .....                    | ..02/06/2026 ..... | WELLS FARGO SECURITIES LLC .....         | .....                     | .....2,200,000 ..... | .....2,200,000 ..... | .....                                   | 1.A FE .....                                                              |
| 004970-AC-3 .....                                                                                                                                                                               | ACREC 26FL4 B - CMBS .....                     | ..01/08/2026 ..... | GOLDMAN .....                            | .....                     | .....250,000 .....   | .....                | .....                                   | 1.D FE .....                                                              |
| 05594V-AE-2 .....                                                                                                                                                                               | BSPDF 26FL3 B - CMBS .....                     | ..02/20/2026 ..... | J.P. Morgan Securities LLC .....         | .....                     | .....550,000 .....   | .....550,000 .....   | .....                                   | 1.D FE .....                                                              |
| 05594V-AG-7 .....                                                                                                                                                                               | BSPDF 26FL3 C - CMBS .....                     | ..02/20/2026 ..... | J.P. Morgan Securities LLC .....         | .....                     | .....250,000 .....   | .....250,000 .....   | .....                                   | 1.G FE .....                                                              |
| 05620A-AC-0 .....                                                                                                                                                                               | BXMT 26FL6 AS - CMBS .....                     | ..01/23/2026 ..... | WELLS FARGO SECURITIES .....             | .....                     | .....400,000 .....   | .....400,000 .....   | .....                                   | 1.A FE .....                                                              |
| 05620G-AC-7 .....                                                                                                                                                                               | BSPRT 26FL13 AS - CMBS .....                   | ..03/26/2026 ..... | J.P. Morgan Securities LLC .....         | .....                     | .....750,000 .....   | .....750,000 .....   | .....                                   | 1.A FE .....                                                              |
| 05620G-AE-3 .....                                                                                                                                                                               | BSPRT 26FL13 B - CMBS .....                    | ..03/26/2026 ..... | J.P. Morgan Securities LLC .....         | .....                     | .....300,000 .....   | .....300,000 .....   | .....                                   | 1.D FE .....                                                              |
| 05620G-AG-8 .....                                                                                                                                                                               | BSPRT 26FL13 C - CMBS .....                    | ..03/26/2026 ..... | JP MORGAN SECS INC. - FIXED INCOME ..... | .....                     | .....300,000 .....   | .....300,000 .....   | .....                                   | 1.G FE .....                                                              |
| 116686-AE-6 .....                                                                                                                                                                               | BRSP 26FL3 B - CMBS .....                      | ..01/30/2026 ..... | WELLS FARGO SECURITIES .....             | .....                     | .....500,000 .....   | .....500,000 .....   | .....                                   | 1.D FE .....                                                              |
| 1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)                         |                                                |                    |                                          |                           | 5,500,000            | 5,500,000            |                                         | XXX                                                                       |
| 05557L-AC-3 .....                                                                                                                                                                               | BORED 261 B - CDO .....                        | ..02/10/2026 ..... | BNP PARIBAS SECURITIES CORP. .....       | .....                     | .....1,750,000 ..... | .....1,750,000 ..... | .....                                   | 1.C FE .....                                                              |
| 05557L-AE-9 .....                                                                                                                                                                               | BORED 261 C - CDO .....                        | ..02/10/2026 ..... | BNP PARIBAS SECURITIES CORP. .....       | .....                     | .....250,000 .....   | .....                | .....                                   | 1.F FE .....                                                              |
| 40170U-AN-3 .....                                                                                                                                                                               | GCF 213R BR - CDO .....                        | ..03/19/2026 ..... | NATIXIS SECURITIES AMERICAS LLC .....    | .....                     | .....1,750,000 ..... | .....1,750,000 ..... | .....                                   | 1.F FE .....                                                              |
| 40170U-AO-6 .....                                                                                                                                                                               | GCF 213R CR - CDO .....                        | ..03/19/2026 ..... | NATIXIS SECURITIES AMERICAS LLC .....    | .....                     | .....1,750,000 ..... | .....1,750,000 ..... | .....                                   | 1.F FE .....                                                              |
| 403967-AE-2 .....                                                                                                                                                                               | HLEND 265 B - CDO .....                        | ..02/19/2026 ..... | SCOTIA CAPITAL (USA) INC. .....          | .....                     | .....850,000 .....   | .....850,000 .....   | .....                                   | 1.C FE .....                                                              |
| 69122K-AE-3 .....                                                                                                                                                                               | QR 24 C - CDO .....                            | ..01/29/2026 ..... | J.P. Morgan Securities LLC .....         | .....                     | .....800,000 .....   | .....800,000 .....   | .....                                   | 1.F FE .....                                                              |
| 1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)                                              |                                                |                    |                                          |                           | 7,150,000            | 7,150,000            |                                         | XXX                                                                       |
| 24380W-AB-5 .....                                                                                                                                                                               | DRMT 25CES1 A1B - RMBS .....                   | ..01/26/2026 ..... | Citi Bank .....                          | .....                     | .....284,273 .....   | .....283,565 .....   | .....932 .....                          | 1.A FE .....                                                              |
| 31684V-AE-9 .....                                                                                                                                                                               | FIGRE 26HE2 C - RMBS .....                     | ..03/05/2026 ..... | GOLDMAN, SACHS & CO. .....               | .....                     | .....299,995 .....   | .....300,000 .....   | .....1,896 .....                        | 1.G FE .....                                                              |
| 89170U-AC-4 .....                                                                                                                                                                               | TPMT 25CES4 A2 - RMBS .....                    | ..01/15/2026 ..... | CROSS .....                              | .....                     | .....251,250 .....   | .....250,000 .....   | .....835 .....                          | 1.D FE .....                                                              |
| 89190L-AB-2 .....                                                                                                                                                                               | TPMT 26CES1 A2 - RMBS .....                    | ..01/09/2026 ..... | BANK OF AMERICA SECURITIES .....         | .....                     | .....250,000 .....   | .....250,000 .....   | .....739 .....                          | 1.D FE .....                                                              |
| 1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)               |                                                |                    |                                          |                           | 1,085,518            | 1,083,565            | 4,401                                   | XXX                                                                       |
| 148924-AA-1 .....                                                                                                                                                                               | CLAST 261 A - ABS .....                        | ..02/11/2026 ..... | GOLDMAN .....                            | .....                     | .....1,749,988 ..... | .....1,750,000 ..... | .....                                   | 1.F FE .....                                                              |
| 49459A-AA-8 .....                                                                                                                                                                               | UNITK 261 A2 - ABS .....                       | ..01/15/2026 ..... | BARCLAYS CAPITAL INC .....               | .....                     | .....1,150,000 ..... | .....1,150,000 ..... | .....                                   | 1.G FE .....                                                              |
| 55293W-AA-7 .....                                                                                                                                                                               | MAPSL 261 A - ABS .....                        | ..01/16/2026 ..... | Deutsche Bank .....                      | .....                     | .....1,999,979 ..... | .....2,000,000 ..... | .....                                   | 1.F FE .....                                                              |
| 57631A-AA-2 .....                                                                                                                                                                               | MASTT 261 A - ABS .....                        | ..02/11/2026 ..... | Deutsche Bank .....                      | .....                     | .....1,249,967 ..... | .....1,250,000 ..... | .....                                   | 1.F FE .....                                                              |
| 63943D-AA-7 .....                                                                                                                                                                               | NAVTR 241 A - ABS .....                        | ..03/25/2026 ..... | BARCLAYS CAPITAL INC FIXED INC .....     | .....                     | .....440,632 .....   | .....443,452 .....   | .....732 .....                          | 1.F FE .....                                                              |
| 71711G-AA-3 .....                                                                                                                                                                               | PHNTOM 261 A - ABS .....                       | ..01/28/2026 ..... | Deutsche Bank .....                      | .....                     | .....999,977 .....   | .....1,000,000 ..... | .....                                   | 1.F FE .....                                                              |
| 78488J-AA-3 .....                                                                                                                                                                               | SVC 2026-1 A - CMBS .....                      | ..02/20/2026 ..... | Morgan Stanley & Co. LLC .....           | .....                     | .....299,995 .....   | .....300,000 .....   | .....                                   | 1.A FE .....                                                              |
| 827304-AA-4 .....                                                                                                                                                                               | SLVRR 2019-1 A - ABS .....                     | ..03/26/2026 ..... | BARCLAYS CAPITAL INC .....               | .....                     | .....129,065 .....   | .....132,578 .....   | .....175 .....                          | 2.A FE .....                                                              |
| 88035K-AD-1 .....                                                                                                                                                                               | TENET 2025-1 A2 - ABS .....                    | ..02/20/2026 ..... | TRUIST SECURITIES, INC. .....            | .....                     | .....49,847 .....    | .....                | .....21 .....                           | 1.C FE .....                                                              |
| 91825H-AC-8 .....                                                                                                                                                                               | VBTEL 261 D - ABS .....                        | ..02/04/2026 ..... | BARCLAYS CAPITAL INC .....               | .....                     | .....296,853 .....   | .....300,000 .....   | .....                                   | 2.C FE .....                                                              |
| 1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)                     |                                                |                    |                                          |                           | 8,366,303            | 8,375,991            | 928                                     | XXX                                                                       |
| 12510H-BC-3 .....                                                                                                                                                                               | CAUTO 261 A2 - ABS .....                       | ..02/19/2026 ..... | ACADEMY SECURITIES, INC. .....           | .....                     | .....599,879 .....   | .....600,000 .....   | .....                                   | 1.E FE .....                                                              |
| 14988#-AA-1 .....                                                                                                                                                                               | CEAMER FINANCE LLC - ABS .....                 | ..01/14/2026 ..... | CROSS .....                              | .....                     | .....100,533 .....   | .....103,315 .....   | .....1,188 .....                        | 2.B PL .....                                                              |
| 476681-AF-8 .....                                                                                                                                                                               | JMIKE 261 A21 - ABS .....                      | ..01/30/2026 ..... | GUGGENHEIM SECURITIES, LLC .....         | .....                     | .....1,500,000 ..... | .....1,500,000 ..... | .....                                   | 2.B FE .....                                                              |
| 50196#-AA-5 .....                                                                                                                                                                               | LCN NA Fund 111-D Sr Secured Loans - ABS ..... | ..01/27/2026 ..... | LCN .....                                | .....                     | .....28,806 .....    | .....28,806 .....    | .....                                   | 1.F PL .....                                                              |
| 72141F-AA-3 .....                                                                                                                                                                               | PILATUS 1 CFO SR NOTES - ABS .....             | ..03/09/2026 ..... | DIRECT .....                             | .....                     | .....2,000,000 ..... | .....2,000,000 ..... | .....                                   | 1.F FE .....                                                              |
| 1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated) |                                                |                    |                                          |                           | 4,229,217            | 4,232,121            | 1,188                                   | XXX                                                                       |
| 20469B-AG-2 .....                                                                                                                                                                               | CMDC 261 A22 - ABS .....                       | ..02/11/2026 ..... | GUGGENHEIM SECURITIES, LLC .....         | .....                     | .....750,000 .....   | .....750,000 .....   | .....                                   | 1.D FE .....                                                              |
| 20469B-AH-0 .....                                                                                                                                                                               | CMDC 261 A23 - ABS .....                       | ..02/11/2026 ..... | GUGGENHEIM SECURITIES, LLC .....         | .....                     | .....750,000 .....   | .....750,000 .....   | .....                                   | 1.F FE .....                                                              |
| 1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)                                 |                                                |                    |                                          |                           | 1,500,000            | 1,500,000            |                                         | XXX                                                                       |

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1                                                                         | 2           | 3                | 4              | 5                               | 6           | 7          | 8                                             | 9                                                                                                      |
|---------------------------------------------------------------------------|-------------|------------------|----------------|---------------------------------|-------------|------------|-----------------------------------------------|--------------------------------------------------------------------------------------------------------|
| CUSIP<br>Identification                                                   | Description | Date<br>Acquired | Name of Vendor | Number of<br>Shares of<br>Stock | Actual Cost | Par Value  | Paid for Accrued<br>Interest and<br>Dividends | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 1889999999. Total - asset-backed securities (unaffiliated)                |             |                  |                |                                 | 53,621,821  | 53,703,348 | 83,980                                        | XXX                                                                                                    |
| 1899999999. Total - asset-backed securities (affiliated)                  |             |                  |                |                                 |             |            |                                               | XXX                                                                                                    |
| 1909999997. Total - asset-backed securities - Part 3                      |             |                  |                |                                 | 53,621,821  | 53,703,348 | 83,980                                        | XXX                                                                                                    |
| 1909999998. Total - asset-backed securities - Part 5                      |             |                  |                |                                 | XXX         | XXX        | XXX                                           | XXX                                                                                                    |
| 1909999999. Total - asset-backed securities                               |             |                  |                |                                 | 53,621,821  | 53,703,348 | 83,980                                        | XXX                                                                                                    |
| 2009999999. Total - issuer credit obligations and asset-backed securities |             |                  |                |                                 | 87,343,852  | 87,503,348 | 126,774                                       | 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                                                       |             |                  |                |                                 | 87,343,852  | XXX        | 126,774                                       | XXX                                                                                                    |

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

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<br>Ident-<br>ification                                                                                                                                                         | Description                                    | Disposal<br>Date | Name<br>of Purchaser                     | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(10 + 11 -<br>12) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..3133EN-SP-6                                                                                                                                                                        | FEDERAL FARM CREDIT BANKS FUNDING CORP .....   | 03/02/2026       | TD SECURITIES (USA) LLC .....            |                                 | 482,586            | 500,000    | 500,000        | 500,000                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 500,000                                                       |                                                      | (17,414)                                  | (17,414)                            | 7,333                                                                 | 03/23/2032                                     | 1.B FE ....                                                                                                      |
| 0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)                                                                           |                                                |                  |                                          |                                 | 482,586            | 500,000    | 500,000        | 500,000                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 500,000                                                       |                                                      | (17,414)                                  | (17,414)                            | 7,333                                                                 | XXX                                            | XXX                                                                                                              |
| ..02765U-EP-5                                                                                                                                                                        | AMERICAN MUN PIWR OHIO INC REV .....           | 02/17/2026       | Call @ 100.00 .....                      |                                 | 370,000            | 370,000    | 461,923        | 403,154                                              |                                                    | (1,930)                                                |                                                                               | (1,930)                                                                           |                                                                                     | 401,224                                                       |                                                      | (31,224)                                  | (31,224)                            | 13,568                                                                | 02/15/2028                                     | 1.F FE ....                                                                                                      |
| ..646140-BZ-5                                                                                                                                                                        | NEW JERSEY ST TPK AUTH TPK REV .....           | 03/23/2026       | BANK OF AMERICA SECURITIES .....         |                                 | 923,998            | 890,000    | 1,063,870      | 928,533                                              |                                                    | (4,275)                                                |                                                                               | (4,275)                                                                           |                                                                                     | 924,258                                                       |                                                      | (260)                                     | (260)                               | 32,510                                                                | 01/01/2030                                     | 1.E FE ....                                                                                                      |
| 0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue                                                                                                 |                                                |                  |                                          |                                 | 1,293,998          | 1,260,000  | 1,525,793      | 1,331,687                                            |                                                    | (6,205)                                                |                                                                               | (6,205)                                                                           |                                                                                     | 1,325,482                                                     |                                                      | (31,484)                                  | (31,484)                            | 46,078                                                                | XXX                                            | XXX                                                                                                              |
| ..025816-DC-0                                                                                                                                                                        | AMERICAN EXPRESS CO .....                      | 01/08/2026       | Call @ 100.00 .....                      |                                 | 1,250,000          | 1,250,000  | 1,249,013      | 1,249,959                                            |                                                    | .12                                                    |                                                                               | .12                                                                               |                                                                                     | 1,249,970                                                     |                                                      | .30                                       | .30                                 | 25,521                                                                | 02/13/2026                                     | 1.F FE ....                                                                                                      |
| ..032095-AM-3                                                                                                                                                                        | AMIPHENOL CORP .....                           | 03/30/2026       | Maturity @ 100.00 .....                  |                                 | 1,250,000          | 1,250,000  | 1,245,725      | 1,249,632                                            |                                                    | 368                                                    |                                                                               | 368                                                                               |                                                                                     | 1,250,000                                                     |                                                      |                                           |                                     | 29,688                                                                | 03/30/2026                                     | 1.G FE ....                                                                                                      |
| ..034863-AW-0                                                                                                                                                                        | ANGLO AMERICAN CAPITAL PLC .....               | 02/10/2026       | J.P. Morgan Securities LLC ....          |                                 | 731,185            | 700,000    | 787,854        | 739,500                                              |                                                    | (1,048)                                                |                                                                               | (1,048)                                                                           |                                                                                     | 738,452                                                       |                                                      | (7,267)                                   | (7,267)                             | 14,219                                                                | 04/01/2030                                     | 2.B FE ....                                                                                                      |
| ..05329W-AS-1                                                                                                                                                                        | AUTONATION INC .....                           | 03/31/2026       | Bank of America Securities .....         |                                 | 218,475            | 250,000    | 236,253        | 241,470                                              |                                                    | 348                                                    |                                                                               | 348                                                                               |                                                                                     | 241,818                                                       |                                                      | (23,343)                                  | (23,343)                            | 4,000                                                                 | 08/01/2031                                     | 2.C FE ....                                                                                                      |
| ..14040H-ON-3                                                                                                                                                                        | CAPITAL ONE FINANCIAL CORP .....               | 01/29/2026       | JANE STREET EXECUTION SERVICES LLC ..... |                                 | 1,212,000          | 1,250,000  | 1,250,323      | 1,250,156                                            |                                                    | (4)                                                    |                                                                               | (4)                                                                               |                                                                                     | 1,250,152                                                     |                                                      | (38,152)                                  | (38,152)                            | 16,933                                                                | 03/01/2030                                     | 2.A FE ....                                                                                                      |
| ..172967-LW-9                                                                                                                                                                        | CITIGROUP INC .....                            | 02/12/2026       | Morgan Stanley & Co. LLC .....           |                                 | 1,000,890          | 1,000,000  | 1,040,590      | 1,011,786                                            |                                                    | (581)                                                  |                                                                               | (581)                                                                             |                                                                                     | 1,011,206                                                     |                                                      | (10,316)                                  | (10,316)                            | 12,451                                                                | 04/23/2029                                     | 1.G FE ....                                                                                                      |
| ..22822V-AB-7                                                                                                                                                                        | CROWN CASTLE INC .....                         | 02/15/2026       | Maturity @ 100.00 .....                  |                                 | 295,000            | 295,000    | 294,289        | 294,986                                              |                                                    | .14                                                    |                                                                               | .14                                                                               |                                                                                     | 295,000                                                       |                                                      |                                           |                                     | 6,564                                                                 | 02/15/2026                                     | 2.B FE ....                                                                                                      |
| ..24422E-WK-1                                                                                                                                                                        | JOHN DEERE CAPITAL CORP .....                  | 02/10/2026       | BARCLAYS CAPITAL INC .....               |                                 | 1,259,538          | 1,250,000  | 1,247,863      | 1,249,229                                            |                                                    | .49                                                    |                                                                               | .49                                                                               |                                                                                     | 1,249,279                                                     |                                                      | 10,259                                    | 10,259                              | 21,038                                                                | 09/15/2027                                     | 1.E FE ....                                                                                                      |
| ..260543-DL-4                                                                                                                                                                        | DOW CHEMICAL CO .....                          | 03/31/2026       | PERSHING LLC .....                       |                                 | 1,479,420          | 1,500,000  | 1,499,786      | 1,499,786                                            |                                                    | .4                                                     |                                                                               | .4                                                                                |                                                                                     | 1,499,791                                                     |                                                      | (20,371)                                  | (20,371)                            | 43,692                                                                | 03/15/2035                                     | 2.C FE ....                                                                                                      |
| ..30288*-AG-5                                                                                                                                                                        | FREPORT LNG DEVELOPMENT LP .....               | 12/31/2025       | Paydown .....                            |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     | .860                                                                  | 12/31/2039                                     | 2.B FE ....                                                                                                      |
| ..361448-BF-9                                                                                                                                                                        | GATX CORP .....                                | 03/10/2026       | JANE STREET EXECUTION SERVICES LLC ..... |                                 | 245,950            | 250,000    | 249,468        | 249,745                                              |                                                    | .10                                                    |                                                                               | .10                                                                               |                                                                                     | 249,755                                                       |                                                      | (3,805)                                   | (3,805)                             | 1,972                                                                 | 06/30/2030                                     | 2.A FE ....                                                                                                      |
| ..38141G-ZU-1                                                                                                                                                                        | GOLDMAN SACHS GROUP INC .....                  | 01/26/2026       | Morgan Stanley & Co. LLC .....           |                                 | 754,080            | 750,000    | 750,000        | 750,000                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 750,000                                                       |                                                      | 4,080                                     | 4,080                               | 14,380                                                                | 08/23/2028                                     | 1.F FE ....                                                                                                      |
| ..444859-BT-8                                                                                                                                                                        | HUMANA INC .....                               | 03/31/2026       | Bank of America Securities .....         |                                 | 486,115            | 500,000    | 499,360        | 499,685                                              |                                                    | 23                                                     |                                                                               | 23                                                                                |                                                                                     | 499,708                                                       |                                                      | (13,593)                                  | (13,593)                            | 9,661                                                                 | 03/23/2029                                     | 2.B FE ....                                                                                                      |
| ..46625H-RY-8                                                                                                                                                                        | JPMORGAN CHASE & CO .....                      | 01/29/2026       | MESIROW FINANCIAL INC. ....              |                                 | 1,337,146          | 1,340,000  | 1,301,716      | 1,330,049                                            |                                                    | 363                                                    |                                                                               | 363                                                                               |                                                                                     | 1,330,412                                                     |                                                      | 6,734                                     | 6,734                               | 25,199                                                                | 02/01/2028                                     | 1.F FE ....                                                                                                      |
| ..46849L-UX-7                                                                                                                                                                        | JACKSON NATIONAL LIFE GLOBAL FUNDING .....     | 01/09/2026       | Maturity @ 100.00 .....                  |                                 | 1,000,000          | 1,000,000  | 997,850        | 999,983                                              |                                                    | .17                                                    |                                                                               | .17                                                                               |                                                                                     | 1,000,000                                                     |                                                      |                                           |                                     | 27,500                                                                | 01/09/2026                                     | 1.F FE ....                                                                                                      |
| ..59833C-AC-6                                                                                                                                                                        | MIDWEST CONNECTOR CAPITAL COMPANY LLC .....    | 02/12/2026       | CROSS .....                              |                                 | 100,444            | 100,000    | 105,474        | 102,382                                              |                                                    | (97)                                                   |                                                                               | (97)                                                                              |                                                                                     | 102,285                                                       |                                                      | (1,841)                                   | (1,841)                             | 1,747                                                                 | 04/01/2029                                     | 2.B FE ....                                                                                                      |
| ..665859-AW-4                                                                                                                                                                        | NORTHERN TRUST CORP .....                      | 02/10/2026       | BARCLAYS CAPITAL INC .....               |                                 | 752,543            | 750,000    | 748,785        | 749,646                                              |                                                    | .29                                                    |                                                                               | .29                                                                               |                                                                                     | 749,675                                                       |                                                      | 2,867                                     | 2,867                               | 7,583                                                                 | 05/10/2027                                     | 1.E FE ....                                                                                                      |
| ..76209P-AD-5                                                                                                                                                                        | RGA GLOBAL FUNDING .....                       | 02/25/2026       | JANE STREET EXECUTION SERVICES LLC ..... |                                 | 261,633            | 250,000    | 255,453        | 254,972                                              |                                                    | (136)                                                  |                                                                               | (136)                                                                             |                                                                                     | 254,837                                                       |                                                      | 6,796                                     | 6,796                               | 8,594                                                                 | 01/11/2031                                     | 1.E FE ....                                                                                                      |
| ..808513-AM-7                                                                                                                                                                        | CHARLES SCHWAB CORP .....                      | 02/13/2026       | Maturity @ 100.00 .....                  |                                 | 625,000            | 625,000    | 622,619        | 624,968                                              |                                                    | .32                                                    |                                                                               | .32                                                                               |                                                                                     | 625,000                                                       |                                                      |                                           |                                     | 10,781                                                                | 02/13/2026                                     | 1.F FE ....                                                                                                      |
| ..874054-AG-4                                                                                                                                                                        | TAKE-TWO INTERACTIVE SOFTWARE INC .....        | 02/12/2026       | U.S. BANCORP INVESTMENTS, INC. ....      |                                 | 1,246,163          | 1,250,000  | 1,249,938      | 1,249,983                                            |                                                    | .2                                                     |                                                                               | .2                                                                                |                                                                                     | 1,249,984                                                     |                                                      | (3,822)                                   | (3,822)                             | 15,288                                                                | 04/14/2027                                     | 2.B FE ....                                                                                                      |
| ..907818-FB-9                                                                                                                                                                        | UNION PACIFIC CORP .....                       | 02/12/2026       | CITIGROUP GLOBAL MARKETS INC. ..         |                                 | 1,114,490          | 1,120,000  | 1,119,518      | 1,119,833                                            |                                                    | .6                                                     |                                                                               | .6                                                                                |                                                                                     | 1,119,839                                                     |                                                      | (5,350)                                   | (5,350)                             | 18,648                                                                | 03/01/2029                                     | 1.G FE ....                                                                                                      |
| ..907818-GE-2                                                                                                                                                                        | UNION PACIFIC CORP .....                       | 02/21/2026       | Maturity @ 100.00 .....                  |                                 | 500,000            | 500,000    | 499,670        | 499,984                                              |                                                    | .16                                                    |                                                                               | .16                                                                               |                                                                                     | 500,000                                                       |                                                      |                                           |                                     | 11,875                                                                | 02/21/2026                                     | 1.G FE ....                                                                                                      |
| 0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)                                                                                                    |                                                |                  |                                          |                                 | 17,120,069         | 17,180,000 | 17,251,518     | 17,217,736                                           |                                                    | (573)                                                  |                                                                               | (573)                                                                             |                                                                                     | 17,217,163                                                    |                                                      | (97,094)                                  | (97,094)                            | 328,194                                                               | XXX                                            | XXX                                                                                                              |
| ..11042C-AA-8                                                                                                                                                                        | BRITISH AIRWAYS PASS THROUGH CERTIFICATE ....  | 03/15/2026       | Paydown .....                            |                                 | 5,788              |            | 5,788          | 5,788                                                |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 5,788                                                         |                                                      |                                           |                                     | .42                                                                   | 09/15/2036                                     | 1.E FE ....                                                                                                      |
| ..11042T-AA-1                                                                                                                                                                        | BRITISH AIRWAYS PASS THROUGH TRUST 2018- ..... | 03/20/2026       | Paydown .....                            |                                 | 2,173              | 2,173      | 1,957          | 2,058                                                |                                                    | .115                                                   |                                                                               | .115                                                                              |                                                                                     | 2,173                                                         |                                                      |                                           |                                     | 21                                                                    | 03/20/2033                                     | 1.C FE ....                                                                                                      |
| ..78403D-AP-5                                                                                                                                                                        | SBATOW 2020-1 2C - ABS .....                   | 01/15/2026       |                                          |                                 | 500,000            | 500,000    | 446,500        | 499,328                                              |                                                    | .672                                                   |                                                                               | .672                                                                              |                                                                                     | 500,000                                                       |                                                      |                                           |                                     | .785                                                                  | 07/15/2050                                     | 1.F FE ....                                                                                                      |
| ..84858W-AA-4                                                                                                                                                                        | SPIRIT AIRLINES CLASS AA PASS THROUGH CE ....  | 02/15/2026       | Paydown .....                            |                                 | 3,625              | 3,625      | 3,290          | 3,355                                                |                                                    | .73                                                    |                                                                               | .73                                                                               |                                                                                     | 3,625                                                         |                                                      |                                           |                                     | .61                                                                   | 08/15/2031                                     | 3.A FE ....                                                                                                      |
| ..90932Q-AA-4                                                                                                                                                                        | UNITED AIRLINES 2014-2 PASS THROUGH TRUS ..... | 03/03/2026       | Paydown .....                            |                                 | 29,393             | 29,393     | 28,010         | 28,968                                               |                                                    | .425                                                   |                                                                               | .425                                                                              |                                                                                     | 29,393                                                        |                                                      |                                           |                                     | .551                                                                  | 03/03/2028                                     | 1.F FE ....                                                                                                      |
| 0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)                                                                                   |                                                |                  |                                          |                                 | 540,979            | 540,979    | 485,545        | 539,497                                              | 73                                                 | 1,408                                                  |                                                                               | 1,482                                                                             |                                                                                     | 540,979                                                       |                                                      |                                           |                                     | 1,460                                                                 | XXX                                            | XXX                                                                                                              |
| 0489999999. Total - issuer credit obligations (unaffiliated)                                                                                                                         |                                                |                  |                                          |                                 | 19,437,632         | 19,480,979 | 19,762,856     | 19,588,920                                           | 73                                                 | (5,370)                                                |                                                                               | (5,296)                                                                           |                                                                                     | 19,583,624                                                    |                                                      | (145,991)                                 | (145,991)                           | 383,065                                                               | XXX                                            | XXX                                                                                                              |
| 0499999999. Total - issuer credit obligations (affiliated)                                                                                                                           |                                                |                  |                                          |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       | XXX                                            | XXX                                                                                                              |
| 0509999997. Total - issuer credit obligations - Part 4                                                                                                                               |                                                |                  |                                          |                                 | 19,437,632         | 19,480,979 | 19,762,856     | 19,588,920                                           | 73                                                 | (5,370)                                                |                                                                               | (5,296)                                                                           |                                                                                     | 19,583,624                                                    |                                                      | (145,991)                                 | (145,991)                           | 383,065                                                               | 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                                                                                                                                        |                                                |                  |                                          |                                 | 19,437,632         | 19,480,979 | 19,762,856     | 19,588,920                                           | 73                                                 | (5,370)                                                |                                                                               | (5,296)                                                                           |                                                                                     | 19,583,624                                                    |                                                      | (145,991)                                 | (145,991)                           | 383,065                                                               | XXX                                            | XXX                                                                                                              |
| ..21H050-62-3                                                                                                                                                                        | G2JUMB-5N-FEB-2025 - MBS .....                 | 02/05/2026       | Various .....                            |                                 | 5,236,191          | 5,250,000  | 5,238,311      | 5,238,311                                            |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 5,238,311                                                     |                                                      | (2,119)                                   | (2,119)                             | 13,125                                                                | 02/20/2056                                     | 1.A .....                                                                                                        |
| ..36179T-OP-3                                                                                                                                                                        | G2 M4A962 - RMBS .....                         | 03/01/2026       | Paydown .....                            |                                 | 9,421              | 9,421      | 9,776          | 10,144                                               |                                                    | (724)                                                  |                                                                               | (724)                                                                             |                                                                                     | 9,421                                                         |                                                      |                                           |                                     | 52                                                                    | 01/20/2048                                     | 1.A .....                                                                                                        |
| ..38383B-N2-5                                                                                                                                                                        | GNR 2025-174 G - CMO/RMBS .....                | 03/01/2026       | Paydown .....                            |                                 | 34,412             | 34,412     | 34,315         | 34,316                                               |                                                    | .96                                                    |                                                                               | .96                                                                               |                                                                                     | 34,412                                                        |                                                      |                                           |                                     | .302                                                                  | 10/20/2054                                     | 1.A .....                                                                                                        |
| ..38384E-JQ-9                                                                                                                                                                        | GNR 2023-134 BH - CMO/RMBS .....               | 03/01/2026       | Paydown .....                            |                                 | 114,878            | 114,878    | 114,591        | 114,546                                              |                                                    | .332                                                   |                                                                               | .332                                                                              |                                                                                     | 114,878                                                       |                                                      |                                           |                                     | 1,120                                                                 | 06/20/2047                                     | 1.A .....                                                                                                        |
| ..38384E-JU-0                                                                                                                                                                        | GNR 2023-134 BA - CMO/RMBS .....               | 03/01/2026       | Paydown .....                            |                                 | 161,397            | 161,397    | 160,981        | 160,948                                              |                                                    | .449                                                   |                                                                               | .449                                                                              |                                                                                     | 161,397                                                       |                                                      |                                           |                                     | 1,551                                                                 | 09/20/2045                                     | 1.A .....                                                                                                        |
| 1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC) |                                                |                  |                                          |                                 | 5,556,299          | 5,570,108  | 5,557,973      | 319,953                                              |                                                    | 154                                                    |                                                                               | 154                                                                               |                                                                                     | 5,558,418                                                     |                                                      | (2,119)                                   | (2,119)                             | 16,149                                                                | XXX                                            | XXX                                                                                                              |

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1                     | 2                          | 3             | 4                        | 5                         | 6              | 7         | 8           | 9                                        | Change In Book/Adjusted Carrying Value    |                                           |                                                            |                                                              |                                                                | 15                                             | 16                                       | 17                               | 18                            | 19                                                  | 20                                | 21                                                                           |
|-----------------------|----------------------------|---------------|--------------------------|---------------------------|----------------|-----------|-------------|------------------------------------------|-------------------------------------------|-------------------------------------------|------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|-----------------------------------------------------|-----------------------------------|------------------------------------------------------------------------------|
|                       |                            |               |                          |                           |                |           |             |                                          | 10                                        | 11                                        | 12                                                         | 13                                                           | 14                                                             |                                                |                                          |                                  |                               |                                                     |                                   |                                                                              |
| CUSIP Ident-ification | Description                | Disposal Date | Name of Purchaser        | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn-ized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..3128MA-BR-9         | FH G07848 - RMBS           | 03/01/2026    | Paydown                  |                           | 27,693         | 27,693    | 27,496      | 27,509                                   |                                           | 183                                       |                                                            | 183                                                          |                                                                | 27,693                                         |                                          |                                  |                               | 163                                                 | 04/01/2044                        | 1.A                                                                          |
| ..3128MJ-UN-8         | FH G08588 - RMBS           | 03/01/2026    | Paydown                  |                           | 2,571          | 2,571     | 2,692       | 2,719                                    |                                           | (148)                                     |                                                            | (148)                                                        |                                                                | 2,571                                          |                                          |                                  |                               | 18                                                  | 05/01/2044                        | 1.A                                                                          |
| ..31292K-6A-0         | FH C03565 - RMBS           | 03/01/2026    | Paydown                  |                           | 2,471          | 2,471     | 2,605       | 2,605                                    |                                           | (135)                                     |                                                            | (135)                                                        |                                                                | 2,471                                          |                                          |                                  |                               | 14                                                  | 12/01/2040                        | 1.A                                                                          |
| ..312930-PW-4         | FH A84037 - RMBS           | 03/01/2026    | Paydown                  |                           | 3,707          | 3,707     | 3,814       | 3,762                                    |                                           | (55)                                      |                                                            | (55)                                                         |                                                                | 3,707                                          |                                          |                                  |                               | 27                                                  | 01/01/2039                        | 1.A                                                                          |
| ..312933-AP-9         | FH A86314 - RMBS           | 03/01/2026    | Paydown                  |                           | 18             | 18        | 19          | 19                                       |                                           | (1)                                       |                                                            | (1)                                                          |                                                                | 18                                             |                                          |                                  |                               |                                                     | 05/01/2039                        | 1.A                                                                          |
| ..312943-AK-9         | FH A94510 - RMBS           | 03/01/2026    | Paydown                  |                           | 130            | 130       | 137         | 137                                      |                                           | (7)                                       |                                                            | (7)                                                          |                                                                | 130                                            |                                          |                                  |                               | 1                                                   | 10/01/2040                        | 1.A                                                                          |
| ..312945-DS-4         | FH A96413 - RMBS           | 03/01/2026    | Paydown                  |                           | 674            | 674       | 710         | 708                                      |                                           | (34)                                      |                                                            | (34)                                                         |                                                                | 674                                            |                                          |                                  |                               | 4                                                   | 01/01/2041                        | 1.A                                                                          |
| ..3132D6-QP-3         | FH S88178 - RMBS           | 03/01/2026    | Paydown                  |                           | 60,647         | 60,647    | 60,571      | 60,559                                   |                                           | 88                                        |                                                            | 88                                                           |                                                                | 60,647                                         |                                          |                                  |                               | 399                                                 | 09/01/2037                        | 1.A                                                                          |
| ..3132D6-EB-2         | FH S88230 - RMBS           | 03/01/2026    | Paydown                  |                           | 45,307         | 45,307    | 45,392      | 45,364                                   |                                           | (57)                                      |                                                            | (57)                                                         |                                                                | 45,307                                         |                                          |                                  |                               | 409                                                 | 05/01/2038                        | 1.A                                                                          |
| ..3132D6-EF-3         | FH S88234 - CMO/RMBS       | 03/01/2026    | Paydown                  |                           | 70,215         | 70,215    | 70,434      | 70,398                                   |                                           | (183)                                     |                                                            | (183)                                                        |                                                                | 70,215                                         |                                          |                                  |                               | 581                                                 | 06/01/2038                        | 1.A                                                                          |
| ..3132DT-FB-1         | FH S05562 - RMBS           | 03/01/2026    | Paydown                  |                           | 117,097        | 117,097   | 116,550     | 116,550                                  |                                           | 548                                       |                                                            | 548                                                          |                                                                | 117,097                                        |                                          |                                  |                               | 883                                                 | 05/01/2054                        | 1.A                                                                          |
| ..3132DV-KP-9         | FH S07502 - RMBS           | 03/01/2026    | Paydown                  |                           | 9,563          | 9,563     | 9,917       | 10,146                                   |                                           | (582)                                     |                                                            | (582)                                                        |                                                                | 9,563                                          |                                          |                                  |                               | 56                                                  | 07/01/2049                        | 1.A                                                                          |
| ..3132DW-DS-9         | FH S08213 - RMBS           | 03/01/2026    | Paydown                  |                           | 26,060         | 26,060    | 21,866      | 22,036                                   | 4,024                                     |                                           | 4,024                                                      |                                                              |                                                                | 26,060                                         |                                          |                                  |                               | 127                                                 | 05/01/2025                        | 1.A                                                                          |
| ..3132DW-E7-4         | FH S08258 - RMBS           | 03/01/2026    | Paydown                  |                           | 50,786         | 50,786    | 50,556      | 50,561                                   |                                           | 224                                       |                                                            | 224                                                          |                                                                | 50,786                                         |                                          |                                  |                               | 421                                                 | 10/01/2052                        | 1.A                                                                          |
| ..3132DW-F5-7         | FH S08288 - RMBS           | 03/01/2026    | Paydown                  |                           | 55,729         | 55,729    | 55,259      | 55,293                                   |                                           | 436                                       |                                                            | 436                                                          |                                                                | 55,729                                         |                                          |                                  |                               | 440                                                 | 01/01/2053                        | 1.A                                                                          |
| ..3132DW-G9-8         | FH S08324 - RMBS           | 03/01/2026    | Paydown                  |                           | 29,264         | 29,264    | 29,502      | 29,450                                   | (185)                                     |                                           |                                                            | (185)                                                        |                                                                | 29,264                                         |                                          |                                  |                               | 280                                                 | 05/01/2053                        | 1.A                                                                          |
| ..3132DW-L9-2         | FH S08452 - RMBS           | 03/01/2026    | Paydown                  |                           | 40,825         | 40,825    | 40,682      | 40,682                                   |                                           | 143                                       |                                                            | 143                                                          |                                                                | 40,825                                         |                                          |                                  |                               | 358                                                 | 08/01/2054                        | 1.A                                                                          |
| ..3132DW-LA-9         | FH S08421 - RMBS           | 03/01/2026    | Paydown                  |                           | 88,909         | 88,909    | 88,867      | 88,806                                   |                                           | 103                                       |                                                            | 103                                                          |                                                                | 88,909                                         |                                          |                                  |                               | 907                                                 | 04/01/2054                        | 1.A                                                                          |
| ..3132DW-MK-6         | FH S08462 - RMBS           | 03/01/2026    | Paydown                  |                           | 298,927        | 298,927   | 300,375     | 300,184                                  | (1,257)                                   |                                           |                                                            | (1,257)                                                      |                                                                | 298,927                                        |                                          |                                  |                               | 2,846                                               | 09/01/2054                        | 1.A                                                                          |
| ..3132DW-MR-1         | FH S08468 - RMBS           | 03/01/2026    | Paydown                  |                           | 41,249         | 41,249    | 41,241      | 41,234                                   |                                           | 15                                        |                                                            | 15                                                           |                                                                | 41,249                                         |                                          |                                  |                               | 359                                                 | 10/01/2054                        | 1.A                                                                          |
| ..3132DW-MY-6         | FH S08475 - RMBS           | 03/01/2026    | Paydown                  |                           | 101,442        | 101,442   | 101,680     | 101,635                                  | (193)                                     |                                           |                                                            | (193)                                                        |                                                                | 101,442                                        |                                          |                                  |                               | 986                                                 | 11/01/2054                        | 1.A                                                                          |
| ..3132DW-N8-2         | FH S08515 - RMBS           | 03/01/2026    | Paydown                  |                           | 275,554        | 275,554   | 275,468     | 275,433                                  |                                           | 121                                       |                                                            | 121                                                          |                                                                | 275,554                                        |                                          |                                  |                               | 2,656                                               | 03/01/2055                        | 1.A                                                                          |
| ..3132DW-NX-7         | FH S08506 - RMBS           | 03/01/2026    | Paydown                  |                           | 153,759        | 153,759   | 152,173     | 152,205                                  | 1,554                                     |                                           |                                                            | 1,554                                                        |                                                                | 153,759                                        |                                          |                                  |                               | 1,489                                               | 02/01/2055                        | 1.A                                                                          |
| ..3132DW-NY-5         | FH S08507 - RMBS           | 03/01/2026    | Paydown                  |                           | 151,189        | 151,189   | 151,077     | 151,037                                  |                                           | 153                                       |                                                            | 153                                                          |                                                                | 151,189                                        |                                          |                                  |                               | 1,551                                               | 02/01/2055                        | 1.A                                                                          |
| ..3132DW-PH-0         | FH S08524 - RMBS           | 03/01/2026    | Paydown                  |                           | 324,491        | 324,491   | 323,122     | 323,129                                  |                                           | 1,362                                     |                                                            | 1,362                                                        |                                                                | 324,491                                        |                                          |                                  |                               | 3,256                                               | 04/01/2055                        | 1.A                                                                          |
| ..3132ZF-3H-8         | FH 002600 - RMBS           | 03/01/2026    | Paydown                  |                           | 163            | 163       | 171         |                                          |                                           | (8)                                       |                                                            | (8)                                                          |                                                                | 163                                            |                                          |                                  |                               | 1                                                   | 08/01/2041                        | 1.A                                                                          |
| ..3132ZK-V9-4         | FH 004540 - RMBS           | 03/01/2026    | Paydown                  |                           | 3,142          | 3,142     | 3,200       | 3,203                                    |                                           | (61)                                      |                                                            | (61)                                                         |                                                                | 3,142                                          |                                          |                                  |                               | 21                                                  | 11/01/2041                        | 1.A                                                                          |
| ..3132VP-4H-8         | FH 063523 - RMBS           | 03/01/2026    | Paydown                  |                           | 1,118          | 1,118     | 1,159       | 1,174                                    |                                           | (56)                                      |                                                            | (56)                                                         |                                                                | 1,118                                          |                                          |                                  |                               | 6                                                   | 05/01/2049                        | 1.A                                                                          |
| ..3132WJ-U2-5         | FH 045100 - RMBS           | 03/01/2026    | Paydown                  |                           | 1,412          | 1,412     | 1,464       | 1,469                                    |                                           | (56)                                      |                                                            | (56)                                                         |                                                                | 1,412                                          |                                          |                                  |                               | 8                                                   | 12/01/2046                        | 1.A                                                                          |
| ..3132WM-SU-9         | FH 047730 - RMBS           | 03/01/2026    | Paydown                  |                           | 29,688         | 29,688    | 30,143      | 30,233                                   |                                           | (545)                                     |                                                            | (545)                                                        |                                                                | 29,688                                         |                                          |                                  |                               | 129                                                 | 04/01/2047                        | 1.A                                                                          |
| ..3132XC-RX-5         | FH 067702 - RMBS           | 03/01/2026    | Paydown                  |                           | 14,261         | 14,261    | 14,610      | 14,636                                   |                                           | (374)                                     |                                                            | (374)                                                        |                                                                | 14,261                                         |                                          |                                  |                               | 92                                                  | 01/01/2047                        | 1.A                                                                          |
| ..3132XC-SE-6         | FH 067717 - RMBS           | 03/01/2026    | Paydown                  |                           | 10,718         | 10,718    | 10,955      | 11,054                                   |                                           | (335)                                     |                                                            | (335)                                                        |                                                                | 10,718                                         |                                          |                                  |                               | 73                                                  | 11/01/2048                        | 1.A                                                                          |
| ..31334Y-TD-9         | FH 0A2348 - RMBS           | 03/01/2026    | Paydown                  |                           | 1,613          | 1,613     | 1,655       | 1,673                                    |                                           | (60)                                      |                                                            | (60)                                                         |                                                                | 1,613                                          |                                          |                                  |                               | 8                                                   | 09/01/2049                        | 1.A                                                                          |
| ..31335A-FP-8         | FH 060174 - RMBS           | 03/01/2026    | Paydown                  |                           | 475            | 475       | 501         | 500                                      |                                           | (25)                                      |                                                            | (25)                                                         |                                                                | 475                                            |                                          |                                  |                               | 3                                                   | 10/01/2043                        | 1.A                                                                          |
| ..31335C-F7-4         | FH 061990 - RMBS           | 03/01/2026    | Paydown                  |                           | 837            | 837       | 868         | 880                                      |                                           | (43)                                      |                                                            | (43)                                                         |                                                                | 837                                            |                                          |                                  |                               | 4                                                   | 04/01/2049                        | 1.A                                                                          |
| ..3133KR-PV-0         | FH RA9436 - RMBS           | 03/01/2026    | Paydown                  |                           | 46,024         | 46,024    | 45,399      | 45,463                                   |                                           | 561                                       |                                                            | 561                                                          |                                                                | 46,024                                         |                                          |                                  |                               | 364                                                 | 07/01/2053                        | 1.A                                                                          |
| ..31346Y-ZM-8         | FH 0A5248 - RMBS           | 03/01/2026    | Paydown                  |                           | 27,538         | 27,538    | 28,196      | 28,253                                   |                                           | (715)                                     |                                                            | (715)                                                        |                                                                | 27,538                                         |                                          |                                  |                               | 158                                                 | 12/01/2049                        | 1.A                                                                          |
| ..3136B0-NW-2         | FNR 2017-110 PA - CMO/RMBS | 03/01/2026    | Paydown                  |                           | 26,588         | 26,588    | 26,592      | 26,586                                   |                                           | 3                                         |                                                            | 3                                                            |                                                                | 26,588                                         |                                          |                                  |                               | 133                                                 | 01/25/2055                        | 1.A                                                                          |
| ..3136B5-VF-9         | FNR 2019-42 LA - CMO/RMBS  | 03/01/2026    | Paydown                  |                           | 24,826         | 24,826    | 25,334      | 25,375                                   |                                           | (549)                                     |                                                            | (549)                                                        |                                                                | 24,826                                         |                                          |                                  |                               | 119                                                 | 08/25/2049                        | 1.A                                                                          |
| ..3136B8-CL-8         | FNR 2022-30 CD - CMO/RMBS  | 03/01/2026    | Paydown                  |                           | 24,850         | 24,850    | 24,722      | 24,731                                   |                                           | 119                                       |                                                            | 119                                                          |                                                                | 24,850                                         |                                          |                                  |                               | 159                                                 | 01/25/2050                        | 1.A                                                                          |
| ..3136B8-CN-4         | FNR 2022-30 C - CMO/RMBS   | 03/01/2026    | Paydown                  |                           | 19,880         | 19,880    | 19,675      | 19,695                                   |                                           | 185                                       |                                                            | 185                                                          |                                                                | 19,880                                         |                                          |                                  |                               | 143                                                 | 01/25/2050                        | 1.A                                                                          |
| ..3136BQ-RA-9         | FNR 2023-054 GA - CMO/RMBS | 03/01/2026    | Paydown                  |                           | 219,642        | 219,642   | 219,779     | 219,288                                  |                                           | 354                                       |                                                            | 354                                                          |                                                                | 219,642                                        |                                          |                                  |                               | 2,235                                               | 04/25/2049                        | 1.A                                                                          |
| ..3136BS-SQ-4         | FNR 2024-75 CD - CMO/RMBS  | 03/01/2026    | Paydown                  |                           | 93,501         | 93,501    | 92,493      | 92,575                                   |                                           | 927                                       |                                                            | 927                                                          |                                                                | 93,501                                         |                                          |                                  |                               | 656                                                 | 12/25/2051                        | 1.A                                                                          |
| ..3136BT-U6-8         | FNR 2024-95 ZU - CMO/RMBS  | 03/02/2026    | Paydown                  |                           | 62,306         | 62,306    | 62,046      | 62,043                                   |                                           | 264                                       |                                                            | 264                                                          |                                                                | 62,306                                         |                                          |                                  |                               | 644                                                 | 12/25/2054                        | 1.A                                                                          |
| ..3136BW-U4-6         | FNR 2025-65 AC - CMO/RMBS  | 03/01/2026    | Paydown                  |                           | 87,666         | 87,666    | 86,584      | 86,557                                   |                                           | 1,109                                     |                                                            | 1,109                                                        |                                                                | 87,666                                         |                                          |                                  |                               | 731                                                 | 08/25/2054                        | 1.A                                                                          |
| ..3136BW-UG-9         | FNR 2025-50 AC - CMO/RMBS  | 03/01/2026    | Paydown                  |                           | 143,293        | 143,293   | 142,308     | 142,298                                  |                                           | 995                                       |                                                            | 995                                                          |                                                                | 143,293                                        |                                          |                                  |                               | 1,196                                               | 11/25/2052                        | 1.A                                                                          |
| ..3136BW-WS-1         | FNR 2025-52 GA - CMO/RMBS  | 03/01/2026    | Paydown                  |                           | 92,625         | 92,625    | 91,939      | 91,937                                   |                                           | 688                                       |                                                            | 688                                                          |                                                                | 92,625                                         |                                          |                                  |                               | 784                                                 | 01/25/2053                        | 1.A                                                                          |
| ..3136BX-3N-2         | FNR 2025-104 DA - CMO/RMBS | 03/01/2026    | Paydown                  |                           | 117,215        | 117,215   | 116,896     | 116,898                                  |                                           | 316                                       |                                                            | 316                                                          |                                                                | 117,215                                        |                                          |                                  |                               | 1,022                                               | 03/25/2055                        | 1.A                                                                          |
| ..3137HC-P3-0         | FHR 5413 MD - CMO/RMBS     | 03/01/2026    | Paydown                  |                           | 342,976        | 342,976   | 342,176     | 341,989                                  |                                           | 987                                       |                                                            | 987                                                          |                                                                | 342,976                                        |                                          |                                  |                               | 3,499                                               | 04/25/2050                        | 1.A                                                                          |
| ..3137HC-QL-9         | FHR 5410 KB - CMO/RMBS     | 03/01/2026    | Paydown                  |                           | 83,110         | 83,110    | 82,843      | 82,829                                   |                                           | 281                                       |                                                            | 281                                                          |                                                                | 83,110                                         |                                          |                                  |                               | 854                                                 | 11/25/2050                        | 1.A                                                                          |
| ..3137HF-W7-6         | FHR 5457 Z - CMO/RMBS      | 03/11/2026    | Morgan Stanley & Co. LLC |                           | 1,525,720      | 1,711,512 | 1,559,325   | 1,569,063                                |                                           | 1,567                                     |                                                            | 1,567                                                        |                                                                | 1,570,630                                      |                                          | (44,911)                         | (44,911)                      | 22,320                                              | 10/25/2054                        | 1.A                                                                          |
| ..3137HL-KN-1         | FHR 5550 DC - CMO/RMBS     | 03/01/2026    | Paydown                  |                           | 92,756         | 92,756    | 92,667      | 92,667                                   |                                           | 89                                        |                                                            | 89                                                           |                                                                | 92,756                                         |                                          |                                  |                               | 896                                                 | 12/25/2051                        | 1.A                                                                          |
| ..3137HM-CR-9         | FHR 5564 CA - CMO/RMBS     | 03/01/2026    | Paydown                  |                           | 47,690         | 47,690    | 47,131      | 47,130                                   |                                           | 560                                       |                                                            | 560                                                          |                                                                | 47,690                                         |                                          |                                  |                               | 416                                                 | 02/25/2052                        | 1.A                                                                          |
| ..3137HM-HR-4         | FHR 5566 EA - CMO/RMBS     | 03/01/2026    | Paydown                  |                           | 39,866         | 39,866    | 39,486      | 39,494                                   |                                           | 372                                       |                                                            | 372                                                          |                                                                | 39,866                                         |                                          |                                  |                               | 377                                                 | 11/25/2051                        | 1.A                                                                          |

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

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<br>Ident-<br>ification | Description            | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(10 + 11 -<br>12) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..3137HM-WT-3                | FHR 5580 DA - CMO/RMBS | 03/01/2026       | Paydown              |                                 | 30,446             | 30,446    | 30,475         | 30,478                                               |                                                    | (31)                                                   |                                                                               | (31)                                                                              |                                                                                     | 30,446                                                        |                                                      |                                           |                                     | 259                                                                   | 03/25/2052                                     | 1.A                                                                                                              |
| ..3137HM-X4-7                | FHR 5580 EC - CMO/RMBS | 03/01/2026       | Paydown              |                                 | 201,493            | 201,493   | 200,486        | 200,471                                              |                                                    | 1,023                                                  |                                                                               | 1,023                                                                             |                                                                                     | 201,493                                                       |                                                      |                                           |                                     | 1,758                                                                 | 04/25/2053                                     | 1.A                                                                                                              |
| ..3138A4-5N-1                | FN AH3552 - RMBS       | 02/01/2026       | Paydown              |                                 | 1,023              | 1,023     | 1,065          | 1,022                                                |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 1,023                                                         |                                                      |                                           |                                     | 4                                                                     | 02/01/2026                                     | 1.A                                                                                                              |
| ..3138AF-DV-9                | FN AI1915 - RMBS       | 03/01/2026       | Paydown              |                                 | 5,794              | 5,794     | 6,071          | 5,797                                                |                                                    | (4)                                                    |                                                                               | (4)                                                                               |                                                                                     | 5,794                                                         |                                                      |                                           |                                     | 35                                                                    | 04/01/2026                                     | 1.A                                                                                                              |
| ..3138ER-QJ-2                | FN AL9456 - RMBS       | 03/01/2026       | Paydown              |                                 | 3,297              | 3,297     | 3,545          | 3,534                                                |                                                    | (237)                                                  |                                                                               | (237)                                                                             |                                                                                     | 3,297                                                         |                                                      |                                           |                                     | 23                                                                    | 10/01/2045                                     | 1.A                                                                                                              |
| ..3138ER-SC-5                | FN AL9514 - RMBS       | 03/01/2026       | Paydown              |                                 | 3,074              | 3,074     | 3,243          | 3,223                                                |                                                    | (149)                                                  |                                                                               | (149)                                                                             |                                                                                     | 3,074                                                         |                                                      |                                           |                                     | 20                                                                    | 02/01/2043                                     | 1.A                                                                                                              |
| ..3138WC-HZ-9                | FN AS2947 - RMBS       | 03/01/2026       | Paydown              |                                 | 23,069             | 23,069    | 23,415         | 23,452                                               |                                                    | (383)                                                  |                                                                               | (383)                                                                             |                                                                                     | 23,069                                                        |                                                      |                                           |                                     | 169                                                                   | 07/01/2044                                     | 1.A                                                                                                              |
| ..3138WJ-K7-2                | FN AS8417 - RMBS       | 03/01/2026       | Paydown              |                                 | 294                | 294       | 303            | 308                                                  |                                                    | (14)                                                   |                                                                               | (14)                                                                              |                                                                                     | 294                                                           |                                                      |                                           |                                     | 2                                                                     | 12/01/2046                                     | 1.A                                                                                                              |
| ..3138WJ-UH-9                | FN AS8683 - RMBS       | 03/01/2026       | Paydown              |                                 | 901                | 901       | 932            | 941                                                  |                                                    | (40)                                                   |                                                                               | (40)                                                                              |                                                                                     | 901                                                           |                                                      |                                           |                                     | 5                                                                     | 01/01/2047                                     | 1.A                                                                                                              |
| ..3140J6-DN-4                | FN BM1908 - RMBS       | 03/01/2026       | Paydown              |                                 | 18,130             | 18,130    | 18,609         | 18,575                                               |                                                    | (445)                                                  |                                                                               | (445)                                                                             |                                                                                     | 18,130                                                        |                                                      |                                           |                                     | 108                                                                   | 01/01/2044                                     | 1.A                                                                                                              |
| ..3140J8-UH-4                | FN BM4183 - RMBS       | 03/02/2026       | Various              |                                 | 599,698            | 582,899   | 607,399        | 599,820                                              |                                                    | (1,051)                                                |                                                                               | (1,051)                                                                           |                                                                                     | 598,769                                                       |                                                      | 929                                       | 929                                 | 6,588                                                                 | 04/01/2045                                     | 1.A                                                                                                              |
| ..3140JQ-QK-2                | FN BN7657 - RMBS       | 03/01/2026       | Paydown              |                                 | 332                | 332       | 346            | 346                                                  |                                                    | (14)                                                   |                                                                               | (14)                                                                              |                                                                                     | 332                                                           |                                                      |                                           |                                     | 2                                                                     | 07/01/2049                                     | 1.A                                                                                                              |
| ..3140Q9-HP-1                | FN CA2037 - RMBS       | 03/01/2026       | Paydown              |                                 | 37,253             | 37,253    | 38,222         | 38,297                                               |                                                    | (1,045)                                                |                                                                               | (1,045)                                                                           |                                                                                     | 37,253                                                        |                                                      |                                           |                                     | 242                                                                   | 07/01/2048                                     | 1.A                                                                                                              |
| ..3140Q8-3Q-9                | FN CA4406 - RMBS       | 03/01/2026       | Paydown              |                                 | 27,534             | 27,534    | 28,016         | 28,092                                               |                                                    | (558)                                                  |                                                                               | (558)                                                                             |                                                                                     | 27,534                                                        |                                                      |                                           |                                     | 136                                                                   | 10/01/2049                                     | 1.A                                                                                                              |
| ..3140Q8-JC-3                | FN CA3858 - RMBS       | 03/01/2026       | Paydown              |                                 | 22,191             | 22,191    | 23,130         | 23,772                                               |                                                    | (1,582)                                                |                                                                               | (1,582)                                                                           |                                                                                     | 22,191                                                        |                                                      |                                           |                                     | 157                                                                   | 07/01/2049                                     | 1.A                                                                                                              |
| ..3140Q8-JE-9                | FN CA3860 - RMBS       | 03/01/2026       | Paydown              |                                 | 15,930             | 15,930    | 16,520         | 16,846                                               |                                                    | (917)                                                  |                                                                               | (917)                                                                             |                                                                                     | 15,930                                                        |                                                      |                                           |                                     | 92                                                                    | 07/01/2049                                     | 1.A                                                                                                              |
| ..3140Q8-A6-8                | FN CB6328 - RMBS       | 03/01/2026       | Paydown              |                                 | 56,505             | 56,505    | 56,249         | 56,505                                               |                                                    | 251                                                    |                                                                               | 251                                                                               |                                                                                     | 56,505                                                        |                                                      |                                           |                                     | 675                                                                   | 05/01/2053                                     | 1.A                                                                                                              |
| ..3140W2-3V-1                | FN FA2611 - RMBS       | 03/05/2026       | Various              |                                 | 788,408            | 882,448   | 785,379        | 785,355                                              |                                                    | 1,255                                                  |                                                                               | 1,255                                                                             |                                                                                     | 786,610                                                       |                                                      | 1,798                                     | 1,798                               | 6,955                                                                 | 03/01/2053                                     | 1.A                                                                                                              |
| ..3140XL-F5-2                | FN FS4687 - RMBS       | 03/01/2026       | Paydown              |                                 | 42,837             | 42,837    | 42,870         | 42,837                                               |                                                    | 2                                                      |                                                                               | 2                                                                                 |                                                                                     | 42,837                                                        |                                                      |                                           |                                     | 398                                                                   | 05/01/2053                                     | 1.A                                                                                                              |
| ..3140XL-RG-5                | FN FS4986 - RMBS       | 03/01/2026       | Paydown              |                                 | 27,789             | 27,789    | 22,445         | 22,664                                               |                                                    | 5,125                                                  |                                                                               | 5,125                                                                             |                                                                                     | 27,789                                                        |                                                      |                                           |                                     | 117                                                                   | 05/01/2052                                     | 1.A                                                                                                              |
| ..3140Y6-PR-5                | FN CO0431 - RMBS       | 03/01/2026       | Paydown              |                                 | 17,443             | 17,443    | 17,409         | 17,409                                               |                                                    | 34                                                     |                                                                               | 34                                                                                |                                                                                     | 17,443                                                        |                                                      |                                           |                                     | 173                                                                   | 05/01/2055                                     | 1.A                                                                                                              |
| ..31416Y-YL-6                | FN AB3414 - RMBS       | 03/01/2026       | Paydown              |                                 | 11,233             | 11,233    | 11,345         | 11,292                                               |                                                    | (59)                                                   |                                                                               | (59)                                                                              |                                                                                     | 11,233                                                        |                                                      |                                           |                                     | 73                                                                    | 08/01/2041                                     | 1.A                                                                                                              |
| ..31418D-4Y-5                | FN MA4438 - RMBS       | 03/01/2026       | Paydown              |                                 | 39,614             | 39,614    | 39,571         | 39,568                                               |                                                    | 46                                                     |                                                                               | 46                                                                                |                                                                                     | 39,614                                                        |                                                      |                                           |                                     | 161                                                                   | 10/01/2051                                     | 1.A                                                                                                              |
| ..31418D-6C-1                | FN MA4466 - RMBS       | 03/01/2026       | Paydown              |                                 | 37,103             | 37,103    | 37,057         | 37,055                                               |                                                    | 49                                                     |                                                                               | 49                                                                                |                                                                                     | 37,103                                                        |                                                      |                                           |                                     | 152                                                                   | 11/01/2051                                     | 1.A                                                                                                              |
| ..31418E-5Q-9                | FN MA5354 - RMBS       | 03/01/2026       | Paydown              |                                 | 75,905             | 75,905    | 75,217         | 75,281                                               |                                                    | 624                                                    |                                                                               | 624                                                                               |                                                                                     | 75,905                                                        |                                                      |                                           |                                     | 815                                                                   | 05/01/2054                                     | 1.A                                                                                                              |
| ..31418E-7B-0                | FN MA5389 - RMBS       | 03/01/2026       | Paydown              |                                 | 118,641            | 118,641   | 118,289        | 118,289                                              |                                                    | 376                                                    |                                                                               | 376                                                                               |                                                                                     | 118,641                                                       |                                                      |                                           |                                     | 1,269                                                                 | 06/01/2054                                     | 1.A                                                                                                              |
| ..31418E-89-0                | FN MA4563 - RMBS       | 03/01/2026       | Paydown              |                                 | 41,966             | 41,966    | 41,910         | 41,908                                               |                                                    | 58                                                     |                                                                               | 58                                                                                |                                                                                     | 41,966                                                        |                                                      |                                           |                                     | 176                                                                   | 03/01/2052                                     | 1.A                                                                                                              |
| ..31418E-D6-4                | FN MA4624 - RMBS       | 03/01/2026       | Paydown              |                                 | 135,942            | 135,942   | 117,484        | 117,581                                              |                                                    | 18,361                                                 |                                                                               | 18,361                                                                            |                                                                                     | 135,942                                                       |                                                      |                                           |                                     | 631                                                                   | 06/01/2052                                     | 1.A                                                                                                              |
| ..31418E-E3-0                | FN MA4653 - RMBS       | 03/12/2026       | Various              |                                 | 1,278,089          | 1,443,118 | 1,273,552      | 1,274,121                                            |                                                    | 2,927                                                  |                                                                               | 2,927                                                                             |                                                                                     | 1,277,048                                                     |                                                      | 1,040                                     | 1,040                               | 12,203                                                                | 07/01/2052                                     | 1.A                                                                                                              |
| ..31418E-E6-3                | FN MA4656 - RMBS       | 03/01/2026       | Paydown              |                                 | 51,123             | 51,123    | 50,987         | 50,984                                               |                                                    | 139                                                    |                                                                               | 139                                                                               |                                                                                     | 51,123                                                        |                                                      |                                           |                                     | 383                                                                   | 07/01/2052                                     | 1.A                                                                                                              |
| ..31418E-ES-5                | FN MA4644 - RMBS       | 03/01/2026       | Paydown              |                                 | 66,417             | 66,417    | 66,355         | 66,342                                               |                                                    | 76                                                     |                                                                               | 76                                                                                |                                                                                     | 66,417                                                        |                                                      |                                           |                                     | 449                                                                   | 05/01/2052                                     | 1.A                                                                                                              |
| ..31418E-J7-6                | FN MA4785 - RMBS       | 03/01/2026       | Paydown              |                                 | 42,294             | 42,294    | 41,950         | 41,969                                               |                                                    | 325                                                    |                                                                               | 325                                                                               |                                                                                     | 42,294                                                        |                                                      |                                           |                                     | 344                                                                   | 10/01/2052                                     | 1.A                                                                                                              |
| ..31418E-KV-1                | FN MA4807 - RMBS       | 03/01/2026       | Paydown              |                                 | 51,737             | 51,737    | 51,212         | 51,264                                               |                                                    | 473                                                    |                                                                               | 473                                                                               |                                                                                     | 51,737                                                        |                                                      |                                           |                                     | 468                                                                   | 11/01/2052                                     | 1.A                                                                                                              |
| ..31418E-LD-0                | FN MA4823 - RMBS       | 03/11/2026       | Various              |                                 | 1,648,408          | 1,641,621 | 1,634,183      | 1,634,297                                            |                                                    | 426                                                    |                                                                               | 426                                                                               |                                                                                     | 1,634,723                                                     |                                                      | 13,685                                    | 13,685                              | 20,291                                                                | 10/01/2053                                     | 1.A                                                                                                              |
| ..31418E-R8-5                | FN MA5010 - RMBS       | 03/01/2026       | Paydown              |                                 | 29,339             | 29,339    | 29,570         | 29,570                                               |                                                    | (185)                                                  |                                                                               | (185)                                                                             |                                                                                     | 29,339                                                        |                                                      |                                           |                                     | 274                                                                   | 05/01/2053                                     | 1.A                                                                                                              |
| ..31418E-RN-2                | FN MA4992 - RMBS       | 03/12/2026       | Various              |                                 | 1,634,425          | 1,615,808 | 1,630,578      | 1,628,870                                            |                                                    | (1,019)                                                |                                                                               | (1,019)                                                                           |                                                                                     | 1,627,850                                                     |                                                      | 6,575                                     | 6,575                               | 22,198                                                                | 04/01/2038                                     | 1.A                                                                                                              |
| ..31418F-DA-2                | FN MA5496 - RMBS       | 03/01/2026       | Paydown              |                                 | 344,264            | 344,264   | 344,076        | 344,022                                              |                                                    | 242                                                    |                                                                               | 242                                                                               |                                                                                     | 344,264                                                       |                                                      |                                           |                                     | 3,097                                                                 | 10/01/2054                                     | 1.A                                                                                                              |
| ..31418F-ED-5                | FN MA5531 - RMBS       | 03/01/2026       | Paydown              |                                 | 71,145             | 71,145    | 70,545         | 70,567                                               |                                                    | 578                                                    |                                                                               | 578                                                                               |                                                                                     | 71,145                                                        |                                                      |                                           |                                     | 680                                                                   | 11/01/2054                                     | 1.A                                                                                                              |
| ..31418F-F4-4                | FN MA5586 - RMBS       | 03/01/2026       | Paydown              |                                 | 81,863             | 81,863    | 80,495         | 80,550                                               |                                                    | 1,313                                                  |                                                                               | 1,313                                                                             |                                                                                     | 81,863                                                        |                                                      |                                           |                                     | 786                                                                   | 01/01/2055                                     | 1.A                                                                                                              |
| ..31418F-GY-7                | FN MA5614 - RMBS       | 03/01/2026       | Paydown              |                                 | 173,240            | 173,240   | 171,453        | 171,495                                              |                                                    | 1,745                                                  |                                                                               | 1,745                                                                             |                                                                                     | 173,240                                                       |                                                      |                                           |                                     | 1,651                                                                 | 02/01/2055                                     | 1.A                                                                                                              |
| ..31418F-GZ-4                | FN MA5615 - RMBS       | 03/01/2026       | Paydown              |                                 | 156,311            | 156,311   | 156,195        | 156,158                                              |                                                    | 153                                                    |                                                                               | 153                                                                               |                                                                                     | 156,311                                                       |                                                      |                                           |                                     | 1,653                                                                 | 02/01/2055                                     | 1.A                                                                                                              |
| ..31418F-HY-6                | FN MA5646 - RMBS       | 03/01/2026       | Paydown              |                                 | 289,298            | 289,298   | 286,113        | 286,182                                              |                                                    | 3,117                                                  |                                                                               | 3,117                                                                             |                                                                                     | 289,298                                                       |                                                      |                                           |                                     | 2,811                                                                 | 03/01/2055                                     | 1.A                                                                                                              |
| ..31418F-HZ-3                | FN MA5647 - RMBS       | 03/01/2026       | Paydown              |                                 | 199,945            | 199,945   | 200,609        | 200,554                                              |                                                    | (609)                                                  |                                                                               | (609)                                                                             |                                                                                     | 199,945                                                       |                                                      |                                           |                                     | 2,145                                                                 | 03/01/2055                                     | 1.A                                                                                                              |
| ..31418F-KN-6                | FN MA5700 - RMBS       | 03/01/2026       | Paydown              |                                 | 96,325             | 96,325    | 95,354         | 95,357                                               |                                                    | 968                                                    |                                                                               | 968                                                                               |                                                                                     | 96,325                                                        |                                                      |                                           |                                     | 904                                                                   | 05/01/2055                                     | 1.A                                                                                                              |
| ..31418F-PF-8                | FN MA5821 - RMBS       | 03/01/2026       | Paydown              |                                 | 105,302            | 105,302   | 103,731        | 103,757                                              |                                                    | 1,545                                                  |                                                                               | 1,545                                                                             |                                                                                     | 105,302                                                       |                                                      |                                           |                                     | 883                                                                   | 09/01/2055                                     | 1.A                                                                                                              |
| ..31418F-PG-6                | FN MA5822 - RMBS       | 03/01/2026       | Paydown              |                                 | 90,398             | 90,398    | 90,391         | 90,386                                               |                                                    | 12                                                     |                                                                               | 12                                                                                |                                                                                     | 90,398                                                        |                                                      |                                           |                                     | 942                                                                   | 09/01/2055                                     | 1.A                                                                                                              |
| ..31418F-Q8-3                | FN MA5878 - RMBS       | 03/01/2026       | Paydown              |                                 | 17,973             | 17,973    | 17,896         | 17,896                                               |                                                    | 78                                                     |                                                                               | 78                                                                                |                                                                                     | 17,973                                                        |                                                      |                                           |                                     | 158                                                                   | 11/01/2055                                     | 1.A                                                                                                              |
| ..31418F-Q9-1                | FN MA5879 - RMBS       | 03/01/2026       | Paydown              |                                 | 40,603             | 40,603    | 41,059         | 41,053                                               |                                                    | (450)                                                  |                                                                               | (450)                                                                             |                                                                                     | 40,603                                                        |                                                      |                                           |                                     | 395                                                                   | 11/01/2055                                     | 1.A                                                                                                              |
| ..31418F-QE-0                | FN MA5852 - RMBS       | 03/01/2026       | Paydown              |                                 | 20,771             | 20,771    | 20,594         | 20,596                                               |                                                    | 175                                                    |                                                                               | 175                                                                               |                                                                                     | 20,771                                                        |                                                      |                                           |                                     | 194                                                                   | 10/01/2055                                     | 1.A                                                                                                              |
| ..31418F-QF-7                | FN MA5853 - RMBS       | 03/01/2026       | Paydown              |                                 | 66,021             | 66,021    | 66,542         | 66,530                                               |                                                    | (509)                                                  |                                                                               | (509)                                                                             |                                                                                     | 66,021                                                        |                                                      |                                           |                                     | 708                                                                   | 10/01/2055                                     | 1.A                                                                                                              |
| ..31418F-R7-4                | FN MA5909 - RMBS       | 03/01/2026       | Paydown              |                                 | 11,046             | 11,046    | 11,030         | 11,030                                               |                                                    | 16                                                     |                                                                               | 16                                                                                |                                                                                     | 11,046                                                        |                                                      |                                           |                                     | 86                                                                    | 12/01/2055                                     | 1.A                                                                                                              |
| ..31418F-R8-2                | FN MA5910 - RMBS       | 03/01/2026       | Paydown              |                                 | 93,833             | 93,833    | 95,138         | 95,127                                               |                                                    | (1,294)                                                |                                                                               | (1,294)                                                                           |                                                                                     | 93,833                                                        |                                                      |                                           |                                     | 871                                                                   | 12/01/2055                                     | 1.A                                                                                                              |
| ..31419F-QN-4                | FN AE4576 - RMBS       | 03/01/2026       | Paydown              |                                 | 2,180              | 2,180     | 2,234          | 2,178                                                |                                                    | 1                                                      |                                                                               | 1                                                                                 |                                                                                     | 2,180                                                         |                                                      |                                           |                                     | 13                                                                    | 06/01/2026                                     | 1.A                                                                                                              |
| ..3142GR-EX-4                | FH RJ1049 - RMBS       | 03/01/2026       | Paydown              |                                 | 34,242             | 34,242    | 34,680         | 34,537                                               |                                                    | (294)                                                  |                                                                               | (294)                                                                             |                                                                                     | 34,242                                                        |                                                      |                                           |                                     | 320                                                                   | 03/01/2054                                     | 1.A                                                                                                              |

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

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<br>Identification                                                                                                                                                                                | Description                         | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(10 + 11 -<br>12) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..3142J6-B2-8                                                                                                                                                                                          | FH R00056 - RMBS                    | 03/01/2026       | Paydown              |                                 | 60,470             | 60,470     | 60,962         | 60,952                                               |                                                    | (482)                                                  |                                                                               | (482)                                                                             |                                                                                     | 60,470                                                        |                                                      |                                           |                                     | 596                                                                   | 10/01/2055                                     | 1.A                                                                                                              |
| ..35563P-E3-9                                                                                                                                                                                          | SCRT 2022-2 MA - CMO/RMBS           | 03/01/2026       | Paydown              |                                 | 21,061             | 21,061     | 19,825         | 20,568                                               |                                                    | 493                                                    |                                                                               | 493                                                                               |                                                                                     | 21,061                                                        |                                                      |                                           |                                     | 95                                                                    | 04/25/2062                                     | 1.A                                                                                                              |
| ..35563P-HF-9                                                                                                                                                                                          | SCRT 2018-4 MA - CMO/RMBS           | 03/01/2026       | Paydown              |                                 | 24,840             | 24,840     | 24,266         | 24,658                                               |                                                    | 181                                                    |                                                                               | 181                                                                               |                                                                                     | 24,840                                                        |                                                      |                                           |                                     | 150                                                                   | 03/25/2058                                     | 1.A                                                                                                              |
| ..35563P-JF-7                                                                                                                                                                                          | SCRT 2019-1 MA - CMO/RMBS           | 03/01/2026       | Paydown              |                                 | 14,413             | 14,413     | 14,496         | 14,486                                               |                                                    | (73)                                                   |                                                                               | (73)                                                                              |                                                                                     | 14,413                                                        |                                                      |                                           |                                     | 85                                                                    | 07/25/2058                                     | 1.A                                                                                                              |
| ..35563P-KG-3                                                                                                                                                                                          | SCRT 2019-2 MA - CMO/RMBS           | 03/01/2026       | Paydown              |                                 | 7,214              | 7,214      | 7,325          | 7,263                                                |                                                    | (48)                                                   |                                                                               | (48)                                                                              |                                                                                     | 7,214                                                         |                                                      |                                           |                                     | 44                                                                    | 08/26/2058                                     | 1.A                                                                                                              |
| ..35563P-ML-0                                                                                                                                                                                          | SCRT 2019-4 MA - CMO/RMBS           | 03/01/2026       | Paydown              |                                 | 12,130             | 12,130     | 12,396         | 12,270                                               |                                                    | (140)                                                  |                                                                               | (140)                                                                             |                                                                                     | 12,130                                                        |                                                      |                                           |                                     | 64                                                                    | 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) |                                     |                  |                      |                                 | 14,380,341         | 14,783,000 | 14,355,294     | 14,358,009                                           |                                                    | 43,214                                                 |                                                                               | 43,214                                                                            |                                                                                     | 14,401,224                                                    |                                                      | (20,883)                                  | (20,883)                            | 152,417                                                               | XXX                                            | XXX                                                                                                              |
| ..302970-AF-5                                                                                                                                                                                          | FRESB 2019-SB59 A7H - CMBS          | 03/01/2026       | Paydown              |                                 | 3,153              | 3,153      | 3,168          | 3,371                                                |                                                    | (218)                                                  |                                                                               | (218)                                                                             |                                                                                     | 3,153                                                         |                                                      |                                           |                                     | 32                                                                    | 11/25/2038                                     | 1.A                                                                                                              |
| ..302970-AG-3                                                                                                                                                                                          | FRESB 2019-SB59 A1F - CMBS          | 03/25/2026       | Various              |                                 | 83,882             | 84,723     | 85,139         | 84,817                                               |                                                    | (40)                                                   |                                                                               | (40)                                                                              |                                                                                     | 84,777                                                        |                                                      | (895)                                     | (895)                               | 672                                                                   | 01/25/2029                                     | 1.A                                                                                                              |
| ..302970-AH-1                                                                                                                                                                                          | FRESB 2019-SB59 A1H - CMBS          | 03/01/2026       |                      |                                 | 25,236             | 25,236     | 25,360         | 26,103                                               |                                                    | (867)                                                  |                                                                               | (867)                                                                             |                                                                                     | 25,236                                                        |                                                      |                                           |                                     | 136                                                                   | 11/25/2038                                     | 1.A                                                                                                              |
| ..302970-AJ-9                                                                                                                                                                                          | FRESB 2018-SB53 A1F - CMBS          | 03/01/2026       | Paydown              |                                 | 11,077             | 11,077     | 11,080         | 11,058                                               |                                                    | 19                                                     |                                                                               | 19                                                                                |                                                                                     | 11,077                                                        |                                                      |                                           |                                     | 94                                                                    | 06/25/2028                                     | 1.A                                                                                                              |
| ..302970-AM-2                                                                                                                                                                                          | FRESB 2018-SB53 A1H - CMBS          | 03/01/2026       | Paydown              |                                 | 1,848              | 1,848      | 1,813          | 1,883                                                |                                                    | (35)                                                   |                                                                               | (35)                                                                              |                                                                                     | 1,848                                                         |                                                      |                                           |                                     | 11                                                                    | 05/25/2038                                     | 1.A                                                                                                              |
| ..30297J-AD-9                                                                                                                                                                                          | FRESB 2018-SB54 A7H - CMBS          | 03/01/2026       | Paydown              |                                 | 16,721             | 16,721     | 16,594         | 17,655                                               |                                                    | (934)                                                  |                                                                               | (934)                                                                             |                                                                                     | 16,721                                                        |                                                      |                                           |                                     | 70                                                                    | 07/25/2038                                     | 1.A                                                                                                              |
| ..30297J-AE-7                                                                                                                                                                                          | FRESB 2018-SB54 A1F - CMBS          | 03/01/2026       | Paydown              |                                 | 2,745              | 2,745      | 2,697          | 2,720                                                |                                                    | 26                                                     |                                                                               | 26                                                                                |                                                                                     | 2,745                                                         |                                                      |                                           |                                     | 17                                                                    | 05/25/2028                                     | 1.A                                                                                                              |
| ..3132WJ-BE-1                                                                                                                                                                                          | FH WA2536 - CMBS/RMBS               | 03/01/2026       | Paydown              |                                 | 7,192              | 7,192      | 6,196          | 6,291                                                |                                                    | 900                                                    |                                                                               | 900                                                                               |                                                                                     | 7,192                                                         |                                                      |                                           |                                     | 43                                                                    | 07/01/2054                                     | 1.A                                                                                                              |
| ..3132WJ-YU-0                                                                                                                                                                                          | FH WA3222 - CMBS/RMBS               | 03/01/2026       | Paydown              |                                 | 3,680              | 3,680      | 3,524          | 3,553                                                |                                                    | 127                                                    |                                                                               | 127                                                                               |                                                                                     | 3,680                                                         |                                                      |                                           |                                     | 16                                                                    | 10/01/2037                                     | 1.A                                                                                                              |
| ..3140LC-3D-1                                                                                                                                                                                          | FN BS2595 - CMBS/RMBS               | 03/01/2026       | Paydown              |                                 | 2,590              | 2,590      | 2,603          | 2,592                                                |                                                    | (2)                                                    |                                                                               | (2)                                                                               |                                                                                     | 2,590                                                         |                                                      |                                           |                                     | 7                                                                     | 07/01/2028                                     | 1.A                                                                                                              |
| ..3140WJ-QV-0                                                                                                                                                                                          | FN BZ2267 - CMBS/RMBS               | 03/01/2026       | Paydown              |                                 | 1,180              | 1,180      | 1,183          | 1,183                                                |                                                    | (3)                                                    |                                                                               | (3)                                                                               |                                                                                     | 1,180                                                         |                                                      |                                           |                                     | 11                                                                    | 11/01/2041                                     | 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)  |                                     |                  |                      |                                 | 159,304            | 160,145    | 159,355        | 161,225                                              |                                                    | (1,026)                                                |                                                                               | (1,026)                                                                           |                                                                                     | 160,199                                                       |                                                      | (895)                                     | (895)                               | 1,109                                                                 | XXX                                            | XXX                                                                                                              |
| ..03465G-AA-4                                                                                                                                                                                          | AOIT 2023-2 A1 - RMBS               | 03/01/2026       | Paydown              |                                 | 49,269             | 49,269     | 46,598         | 47,541                                               |                                                    | 1,728                                                  |                                                                               | 1,728                                                                             |                                                                                     | 49,269                                                        |                                                      |                                           |                                     | 354                                                                   | 10/25/2067                                     | 1.A FE                                                                                                           |
| ..03465W-AA-9                                                                                                                                                                                          | AOIT 231 A1 - CMO/RMBS              | 03/01/2026       | Paydown              |                                 | 40,506             | 40,506     | 39,387         | 40,187                                               |                                                    | 320                                                    |                                                                               | 320                                                                               |                                                                                     | 40,506                                                        |                                                      |                                           |                                     | 342                                                                   | 09/26/2067                                     | 1.A FE                                                                                                           |
| ..05613J-AE-6                                                                                                                                                                                          | BRAVO 2024-NQM6 A3 - RMBS           | 03/01/2026       | Paydown              |                                 | 23,990             | 23,990     | 23,986         | 23,732                                               |                                                    | 258                                                    |                                                                               | 258                                                                               |                                                                                     | 23,990                                                        |                                                      |                                           |                                     | 256                                                                   | 08/25/2064                                     | 1.C FE                                                                                                           |
| ..066940-AB-3                                                                                                                                                                                          | BARC 23NQM1 A1B - CMO/RMBS          | 03/01/2026       | Paydown              |                                 | 21,024             | 21,024     | 21,023         | 21,057                                               |                                                    | (34)                                                   |                                                                               | (34)                                                                              |                                                                                     | 21,024                                                        |                                                      |                                           |                                     | 107                                                                   | 04/01/2053                                     | 1.A FE                                                                                                           |
| ..10568M-AA-2                                                                                                                                                                                          | BRAVO 23NQM1 A1 - CMO/RMBS          | 03/01/2026       | Paydown              |                                 | 33,096             | 33,096     | 33,096         | 33,163                                               |                                                    | (66)                                                   |                                                                               | (66)                                                                              |                                                                                     | 33,096                                                        |                                                      |                                           |                                     | 298                                                                   | 01/25/2063                                     | 1.A FE                                                                                                           |
| ..10569D-AC-7                                                                                                                                                                                          | BRAVO 23NQM6 A3 - RMBS              | 03/01/2026       | Paydown              |                                 | 10,609             | 10,609     | 10,609         | 10,570                                               |                                                    | 39                                                     |                                                                               | 39                                                                                |                                                                                     | 10,609                                                        |                                                      |                                           |                                     | 116                                                                   | 09/25/2063                                     | 1.B FE                                                                                                           |
| ..10569J-AA-8                                                                                                                                                                                          | BRAVO 22NQM3 A1 - RMBS              | 03/25/2026       | Paydown              |                                 | 1,533,995          | 1,533,994  | 1,533,966      | 1,578,211                                            |                                                    | (44,217)                                               |                                                                               | (44,217)                                                                          |                                                                                     | 1,533,994                                                     |                                                      |                                           |                                     | 19,410                                                                | 07/25/2062                                     | 1.A FE                                                                                                           |
| ..10569J-AB-6                                                                                                                                                                                          | BRAVO 22NQM3 A2 - CMO/RMBS          | 03/25/2026       | Paydown              |                                 | 306,875            | 306,875    | 305,662        | 314,555                                              |                                                    | (7,680)                                                |                                                                               | (7,680)                                                                           |                                                                                     | 306,875                                                       |                                                      |                                           |                                     | 4,181                                                                 | 07/25/2062                                     | 1.C FE                                                                                                           |
| ..10569L-AA-3                                                                                                                                                                                          | BRAVO 24NQM3 A1 - RMBS              | 03/01/2026       | Paydown              |                                 | 20,369             | 20,369     | 20,368         | 20,425                                               |                                                    | (56)                                                   |                                                                               | (56)                                                                              |                                                                                     | 20,369                                                        |                                                      |                                           |                                     | 201                                                                   | 03/25/2064                                     | 1.A FE                                                                                                           |
| ..10569L-AB-1                                                                                                                                                                                          | BRAVO 24NQM3 A2 - RMBS              | 03/01/2026       | Paydown              |                                 | 10,146             | 10,146     | 10,146         | 10,173                                               |                                                    | (28)                                                   |                                                                               | (28)                                                                              |                                                                                     | 10,146                                                        |                                                      |                                           |                                     | 103                                                                   | 03/25/2064                                     | 1.B FE                                                                                                           |
| ..10569U-AA-3                                                                                                                                                                                          | BRAVO 23NQM5 A1 - RMBS              | 03/01/2026       | Paydown              |                                 | 25,644             | 25,644     | 25,644         | 25,713                                               |                                                    | (69)                                                   |                                                                               | (69)                                                                              |                                                                                     | 25,644                                                        |                                                      |                                           |                                     | 282                                                                   | 06/25/2063                                     | 1.A FE                                                                                                           |
| ..10569Y-AB-3                                                                                                                                                                                          | BRAVO 2023-NQM4 A2 - CMO/RMBS       | 03/01/2026       | Paydown              |                                 | 16,757             | 16,757     | 16,757         | 16,822                                               |                                                    | (64)                                                   |                                                                               | (64)                                                                              |                                                                                     | 16,757                                                        |                                                      |                                           |                                     | 207                                                                   | 05/25/2063                                     | 1.A FE                                                                                                           |
| ..10571J-AE-6                                                                                                                                                                                          | BRAVO 25NQM8 A3 - RMBS              | 03/01/2026       | Paydown              |                                 | 18,218             | 18,218     | 18,218         | 18,218                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 18,218                                                        |                                                      |                                           |                                     | 155                                                                   | 06/25/2065                                     | 1.F FE                                                                                                           |
| ..105925-AC-5                                                                                                                                                                                          | BRAVO 24NQM5 A3 - RMBS              | 03/01/2026       | Paydown              |                                 | 13,214             | 13,214     | 13,281         | 13,237                                               |                                                    | (23)                                                   |                                                                               | (23)                                                                              |                                                                                     | 13,214                                                        |                                                      |                                           |                                     | 122                                                                   | 06/25/2064                                     | 1.E FE                                                                                                           |
| ..105933-AA-3                                                                                                                                                                                          | BRAVO 23NQM2 A1 - RMBS              | 03/01/2026       | Paydown              |                                 | 48,724             | 48,724     | 46,770         | 47,889                                               |                                                    | 835                                                    |                                                                               | 835                                                                               |                                                                                     | 48,724                                                        |                                                      |                                           |                                     | 405                                                                   | 05/25/2062                                     | 1.A FE                                                                                                           |
| ..105933-AB-1                                                                                                                                                                                          | BRAVO 23NQM2 A2 - CMO/RMBS          | 03/01/2026       | Paydown              |                                 | 5,414              | 5,414      | 5,127          | 5,188                                                |                                                    | 226                                                    |                                                                               | 226                                                                               |                                                                                     | 5,414                                                         |                                                      |                                           |                                     | 45                                                                    | 05/25/2062                                     | 1.A FE                                                                                                           |
| ..12674L-AC-7                                                                                                                                                                                          | COLT 253 A3 - RMBS                  | 03/01/2026       | Paydown              |                                 | 23,000             | 23,000     | 23,190         |                                                      | (190)                                              |                                                        |                                                                               | (190)                                                                             |                                                                                     | 23,000                                                        |                                                      |                                           |                                     | 109                                                                   | 03/25/2070                                     | 1.F FE                                                                                                           |
| ..161929-AS-3                                                                                                                                                                                          | CHASE 2024-2 A9 - RMBS              | 03/01/2026       | Paydown              |                                 | 55,592             | 55,592     | 55,506         | 55,566                                               |                                                    | 26                                                     |                                                                               | 26                                                                                |                                                                                     | 55,592                                                        |                                                      |                                           |                                     | 642                                                                   | 02/25/2055                                     | 1.A FE                                                                                                           |
| ..161935-AU-5                                                                                                                                                                                          | CHASE 255 A9 - RMBS                 | 03/01/2026       | Paydown              |                                 | 122,348            | 122,348    | 122,659        | 124,061                                              |                                                    | (1,714)                                                |                                                                               | (1,714)                                                                           |                                                                                     | 122,348                                                       |                                                      |                                           |                                     | 1,330                                                                 | 04/25/2056                                     | 1.A FE                                                                                                           |
| ..19685E-AB-7                                                                                                                                                                                          | COLT 2022-2 A2 - CMO/RMBS           | 03/01/2026       | Paydown              |                                 | 32,280             | 32,280     | 32,280         | 32,316                                               |                                                    | (35)                                                   |                                                                               | (35)                                                                              |                                                                                     | 32,280                                                        |                                                      |                                           |                                     | 183                                                                   | 02/25/2067                                     | 1.A FE                                                                                                           |
| ..19687T-AB-1                                                                                                                                                                                          | COLT 2024-1 A2 - RMBS               | 03/01/2026       | Paydown              |                                 | 9,410              | 9,410      | 9,410          | 9,434                                                |                                                    | (23)                                                   |                                                                               | (23)                                                                              |                                                                                     | 9,410                                                         |                                                      |                                           |                                     | 107                                                                   | 02/25/2069                                     | 1.A FE                                                                                                           |
| ..22757C-AD-4                                                                                                                                                                                          | CROSS 24H7 A2 - RMBS                | 03/01/2026       | Paydown              |                                 | 34,148             | 34,148     | 34,147         | 34,181                                               |                                                    | (33)                                                   |                                                                               | (33)                                                                              |                                                                                     | 34,148                                                        |                                                      |                                           |                                     | 327                                                                   | 11/25/2069                                     | 1.C FE                                                                                                           |
| ..22757C-AE-2                                                                                                                                                                                          | CROSS 24H7 A3 - RMBS                | 03/01/2026       | Paydown              |                                 | 34,148             | 34,148     | 34,147         | 34,071                                               |                                                    | 77                                                     |                                                                               | 77                                                                                |                                                                                     | 34,148                                                        |                                                      |                                           |                                     | 336                                                                   | 11/25/2069                                     | 1.C FE                                                                                                           |
| ..22758E-AG-2                                                                                                                                                                                          | CROSS 26NQM1 A3 - RMBS              | 03/01/2026       | Paydown              |                                 | 3,972              | 3,972      | 3,972          |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 3,972                                                         |                                                      |                                           |                                     | 30                                                                    | 02/25/2061                                     | 1.F FE                                                                                                           |
| ..34074M-5Y-3                                                                                                                                                                                          | FLORIDA HOUSING FINANCE CORPORATION | 01/01/2026       | Call @ 100.00        |                                 | 15,000             | 15,000     | 15,000         | 15,000                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 15,000                                                        |                                                      |                                           |                                     | 426                                                                   | 07/01/2039                                     | 1.A FE                                                                                                           |
| ..36168W-AA-9                                                                                                                                                                                          | GCAT 22NQM5 A1 - CMO/RMBS           | 03/01/2026       | Paydown              |                                 | 24,746             | 24,746     | 23,963         | 24,498                                               |                                                    | 248                                                    |                                                                               | 248                                                                               |                                                                                     | 24,746                                                        |                                                      |                                           |                                     | 250                                                                   | 09/26/2067                                     | 1.A FE                                                                                                           |
| ..36168W-AB-7                                                                                                                                                                                          | GCAT 22NQM5 A2 - CMO/RMBS           | 03/01/2026       | Paydown              |                                 | 24,746             | 24,746     | 23,693         | 24,271                                               |                                                    | 475                                                    |                                                                               | 475                                                                               |                                                                                     | 24,746                                                        |                                                      |                                           |                                     | 250                                                                   | 09/26/2067                                     | 1.C FE                                                                                                           |
| ..36169D-AA-0                                                                                                                                                                                          | GCAT 23NQM2 A1 - CMO/RMBS           | 03/01/2026       | Paydown              |                                 | 48,575             | 48,606     | 48,606         | 49,111                                               |                                                    | (505)                                                  |                                                                               | (505)                                                                             |                                                                                     | 48,606                                                        |                                                      | (30)                                      | (30)                                | 478                                                                   | 11/25/2067                                     | 1.A FE                                                                                                           |
| ..36169G-AC-9                                                                                                                                                                                          | GCAT 2023-NQM3 A3 - RMBS            | 03/01/2026       | Paydown              |                                 | 18,908             | 18,908     | 18,908         | 18,913                                               |                                                    | (5)                                                    |                                                                               | (5)                                                                               |                                                                                     | 18,908                                                        |                                                      |                                           |                                     | 233                                                                   | 08/27/2068                                     | 1.B FE                                                                                                           |
| ..36171G-AC-5                                                                                                                                                                                          | GCAT 25NQM1 A3 - RMBS               | 03/01/2026       | Paydown              |                                 | 80,004             | 80,004     | 80,002         | 80,001                                               |                                                    | 2                                                      |                                                                               | 2                                                                                 |                                                                                     | 80,004                                                        |                                                      |                                           |                                     | 659                                                                   | 11/25/2069                                     | 1.F FE                                                                                                           |
| ..36262A-AD-6                                                                                                                                                                                          | GSMB 2021-PJ3 A4 - CMO/RMBS         | 03/01/2026       | Paydown              |                                 | 8,840              | 8,840      | 8,973          | 8,961                                                |                                                    | (121)                                                  |                                                                               | (121)                                                                             |                                                                                     | 8,840                                                         |                                                      |                                           |                                     | 40                                                                    | 08/25/2051                                     | 1.A FE                                                                                                           |
| ..36274T-AC-3                                                                                                                                                                                          | GSMB 25NQM3 A3 - RMBS               | 03/01/2026       | Paydown              |                                 | 13,587             | 13,587     | 13,587         | 13,587                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 13,587                                                        |                                                      |                                           |                                     | 15                                                                    | 11/25/2065                                     | 1.F FE                                                                                                           |

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1                     | 2                                     | 3             | 4                 | 5                         | 6              | 7         | 8           | 9                                        | Change In Book/Adjusted Carrying Value    |                                           |                                                            |                                                              |                                                                | 15                                             | 16                                       | 17                               | 18                            | 19                                                  | 20                                | 21                                                                           |
|-----------------------|---------------------------------------|---------------|-------------------|---------------------------|----------------|-----------|-------------|------------------------------------------|-------------------------------------------|-------------------------------------------|------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|-----------------------------------------------------|-----------------------------------|------------------------------------------------------------------------------|
|                       |                                       |               |                   |                           |                |           |             |                                          | 10                                        | 11                                        | 12                                                         | 13                                                           | 14                                                             |                                                |                                          |                                  |                               |                                                     |                                   |                                                                              |
| CUSIP Ident-ification | Description                           | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn-ized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| .36831C-AB-8          | GCAT 24NQM2 A2 - RMBS                 | 03/01/2026    | Paydown           |                           | 6,262          | 6,263     | 6,262       | 6,271                                    |                                           | (9)                                       |                                                            | (9)                                                          |                                                                | 6,263                                          |                                          |                                  |                               | 80                                                  | 06/25/2059                        | 1.B FE                                                                       |
| .36831D-AE-0          | GCAT 2025-INV3 A5 - RMBS              | 03/01/2026    | Paydown           |                           | 132,613        | 132,613   | 134,798     | 134,591                                  |                                           | (1,978)                                   |                                                            | (1,978)                                                      |                                                                | 132,613                                        |                                          |                                  |                               | 1,454                                               | 08/25/2055                        | 1.A FE                                                                       |
| .44590H-BD-7          | HAWT 21INV1 A27 - CMO/RMBS            | 03/01/2026    | Paydown           |                           | 5,065          | 5,065     | 5,129       | 5,124                                    |                                           | (59)                                      |                                                            | (59)                                                         |                                                                | 5,065                                          |                                          |                                  |                               | 21                                                  | 07/25/2051                        | 1.A FE                                                                       |
| .45129Y-7X-8          | IDAHO HOUSING AND FINANCE ASSOCIATION | 03/13/2026    | Call @ 100.00     |                           | 195,000        | 195,000   | 194,825     | 194,810                                  |                                           | 1                                         |                                                            | 1                                                            |                                                                | 194,810                                        |                                          | 190                              | 190                           | 5,552                                               | 01/01/2045                        | 1.B FE                                                                       |
| .45203M-XD-8          | ILLINOIS HSG DEV AUTH REV             | 03/03/2026    | Call @ 100.00     |                           | 80,000         | 80,000    | 80,000      | 80,000                                   |                                           |                                           |                                                            |                                                              |                                                                | 80,000                                         |                                          |                                  |                               |                                                     | 10/01/2044                        | 1.A FE                                                                       |
| .45276P-AC-0          | JMPRL 22NQM2 A3 - RMBS                | 03/01/2026    | Paydown           |                           | 13,013         | 13,013    | 12,722      |                                          |                                           | 291                                       |                                                            | 291                                                          |                                                                | 13,013                                         |                                          |                                  |                               | 96                                                  | 03/25/2067                        | 1.B FE                                                                       |
| .465976-AB-4          | JPMIT 22LTV1 A2 - CMO/RMBS            | 03/01/2026    | Paydown           |                           | 5,291          | 5,291     | 5,180       | 5,157                                    |                                           | 134                                       |                                                            | 134                                                          |                                                                | 5,291                                          |                                          |                                  |                               | 31                                                  | 07/25/2052                        | 1.A FE                                                                       |
| .465983-AC-8          | JPMIT 24NQM1 A3 - RMBS                | 03/01/2026    | Paydown           |                           | 15,541         | 15,541    | 15,541      | 15,370                                   |                                           | 172                                       |                                                            | 172                                                          |                                                                | 15,541                                         |                                          |                                  |                               | 145                                                 | 02/25/2064                        | 1.F FE                                                                       |
| .46652V-AC-9          | JPMIT 2021-4 A3 - CMO/RMBS            | 03/01/2026    | Paydown           |                           | 7,284          | 7,284     | 7,397       | 7,378                                    |                                           | (94)                                      |                                                            | (94)                                                         |                                                                | 7,284                                          |                                          |                                  |                               | 31                                                  | 08/25/2051                        | 1.A FE                                                                       |
| .46655V-BU-5          | JPMIT 228 A17 - CMO/RMBS              | 03/01/2026    | Paydown           |                           | 9,243          | 9,243     | 8,898       | 8,838                                    |                                           | 405                                       |                                                            | 405                                                          |                                                                | 9,243                                          |                                          |                                  |                               | 63                                                  | 01/25/2053                        | 1.C FE                                                                       |
| .46656D-AH-4          | JPMIT 232 A3A - CMO/RMBS              | 03/01/2026    | Paydown           |                           | 19,433         | 19,433    | 18,798      | 18,891                                   |                                           | 542                                       |                                                            | 542                                                          |                                                                | 19,433                                         |                                          |                                  |                               | 183                                                 | 07/25/2053                        | 1.A FE                                                                       |
| .46658R-AD-0          | JPMIT 245 A4 - RMBS                   | 03/01/2026    | Paydown           |                           | 93,487         | 93,487    | 93,002      | 92,893                                   |                                           | 594                                       |                                                            | 594                                                          |                                                                | 93,487                                         |                                          |                                  |                               | 1,008                                               | 11/25/2054                        | 1.A FE                                                                       |
| .46660P-AG-3          | JPMIT 26VIS1 A3 - RMBS                | 03/01/2026    | Paydown           |                           | 3,505          | 3,505     | 3,505       |                                          |                                           |                                           |                                                            |                                                              |                                                                | 3,505                                          |                                          |                                  |                               | 15                                                  | 06/25/2066                        | 1.G FE                                                                       |
| .585495-BN-3          | MELLO 21MTG1 A19 - CMO/RMBS           | 03/01/2026    | Paydown           |                           | 5,339          | 5,339     | 5,364       | 5,354                                    |                                           | (16)                                      |                                                            | (16)                                                         |                                                                | 5,339                                          |                                          |                                  |                               | 22                                                  | 04/25/2051                        | 1.A FE                                                                       |
| .61775L-AG-3          | MSRM 231NV1 A4 - RMBS                 | 03/01/2026    | Paydown           |                           | 109,903        | 109,903   | 108,179     | 107,140                                  |                                           | 2,763                                     |                                                            | 2,763                                                        |                                                                | 109,903                                        |                                          |                                  |                               | 1,249                                               | 08/25/2053                        | 1.A FE                                                                       |
| .61778L-AE-5          | MSRM 25NQM3 A3 - RMBS                 | 03/01/2026    | Paydown           |                           | 12,633         | 12,633    | 12,633      | 12,633                                   |                                           |                                           |                                                            |                                                              |                                                                | 12,633                                         |                                          |                                  |                               | 122                                                 | 05/25/2070                        | 1.G FE                                                                       |
| .617946-AE-8          | MSRM 25SPL1 A3 - RMBS                 | 03/01/2026    | Paydown           |                           | 4,495          | 4,495     | 4,338       |                                          |                                           | 157                                       |                                                            | 157                                                          |                                                                | 4,495                                          |                                          |                                  |                               | 32                                                  | 02/25/2065                        | 1.G FE                                                                       |
| .64829G-AJ-8          | NRZT 162 B1 - CMO/RMBS                | 03/01/2026    | Paydown           |                           | 8,649          | 8,649     | 8,426       | 8,813                                    |                                           | (165)                                     |                                                            | (165)                                                        |                                                                | 8,649                                          |                                          |                                  |                               | 69                                                  | 11/26/2035                        | 1.A FE                                                                       |
| .64831V-AB-8          | NRZT 22NQM5 A2 - CMO/RMBS             | 01/01/2026    | Paydown           |                           |                |           |             |                                          |                                           |                                           |                                                            |                                                              |                                                                |                                                |                                          |                                  |                               | 691                                                 | 11/25/2052                        | 1.A                                                                          |
| .64832G-AE-4          | NRZT 2025-NQM5 A3 - RMBS              | 03/01/2026    | Paydown           |                           | 94,159         | 94,159    | 94,158      | 94,160                                   |                                           | (1)                                       |                                                            | (1)                                                          |                                                                | 94,159                                         |                                          |                                  |                               | 943                                                 | 08/25/2065                        | 1.G FE                                                                       |
| .670843-AA-9          | OBX 23NQM2 A1 - CMO/RMBS              | 03/10/2026    | Paydown           |                           | 1,434,588      | 1,434,588 | 1,438,227   | 1,459,501                                |                                           | (24,913)                                  |                                                            | (24,913)                                                     |                                                                | 1,434,588                                      |                                          |                                  |                               | 24,228                                              | 01/25/2063                        | 1.A FE                                                                       |
| .670855-AA-3          | OBX 23NQM1 A1 - CMO/RMBS              | 03/05/2026    | Various           |                           | 620,292        | 620,291   | 620,284     | 630,033                                  |                                           | 571                                       |                                                            | 571                                                          |                                                                | 630,604                                        |                                          | (10,313)                         | (10,313)                      | 10,285                                              | 11/27/2062                        | 1.A FE                                                                       |
| .67117D-AA-8          | OBX 22NQM7 A1 - CMO/RMBS              | 03/01/2026    | Paydown           |                           | 30,268         | 30,268    | 30,268      | 30,927                                   |                                           | (659)                                     |                                                            | (659)                                                        |                                                                | 30,268                                         |                                          |                                  |                               | 265                                                 | 08/25/2062                        | 1.A FE                                                                       |
| .67117P-AA-1          | OBX 23NQM3 A1 - RMBS                  | 03/01/2026    | Paydown           |                           | 32,085         | 32,085    | 32,085      | 32,158                                   |                                           | (73)                                      |                                                            | (73)                                                         |                                                                | 32,085                                         |                                          |                                  |                               | 303                                                 | 02/26/2063                        | 1.A FE                                                                       |
| .67117V-AB-6          | OBX 2023-NQM6 A2 - RMBS               | 03/01/2026    | Paydown           |                           | 45,517         | 45,517    | 45,517      | 45,707                                   |                                           | (189)                                     |                                                            | (189)                                                        |                                                                | 45,517                                         |                                          |                                  |                               | 498                                                 | 07/25/2063                        | 1.A FE                                                                       |
| .67118H-AC-4          | OBX 24NQM2 A2 - RMBS                  | 03/01/2026    | Paydown           |                           | 39,437         | 39,437    | 39,436      | 39,573                                   |                                           | (137)                                     |                                                            | (137)                                                        |                                                                | 39,437                                         |                                          |                                  |                               | 352                                                 | 12/26/2063                        | 1.B FE                                                                       |
| .67118X-AA-3          | OBX 2024-NQM6 TRUST - RMBS            | 03/01/2026    | Paydown           |                           | 76,479         | 76,479    | 76,478      | 76,662                                   |                                           | (184)                                     |                                                            | (184)                                                        |                                                                | 76,479                                         |                                          |                                  |                               | 718                                                 | 02/25/2064                        | 1.A FE                                                                       |
| .67119C-AC-4          | OBX 24NQM8 A3 - RMBS                  | 03/01/2026    | Paydown           |                           | 64,017         | 64,017    | 64,016      | 63,964                                   |                                           | 53                                        |                                                            | 53                                                           |                                                                | 64,017                                         |                                          |                                  |                               | 748                                                 | 05/27/2064                        | 1.E FE                                                                       |
| .67119D-AB-4          | OBX 24NQM9 A2 - RMBS                  | 03/01/2026    | Paydown           |                           | 15,567         | 15,567    | 15,567      | 15,575                                   |                                           | (8)                                       |                                                            | (8)                                                          |                                                                | 15,567                                         |                                          |                                  |                               | 159                                                 | 01/25/2064                        | 1.B FE                                                                       |
| .67119D-AC-2          | OBX 24NQM9 A3 - RMBS                  | 03/01/2026    | Paydown           |                           | 15,567         | 15,567    | 15,567      | 15,527                                   |                                           | 40                                        |                                                            | 40                                                           |                                                                | 15,567                                         |                                          |                                  |                               | 163                                                 | 01/25/2064                        | 1.E FE                                                                       |
| .67119M-AC-2          | OBX 24NM10 A3 - RMBS                  | 03/01/2026    | Paydown           |                           | 16,800         | 16,800    | 16,890      | 16,882                                   |                                           | (82)                                      |                                                            | (82)                                                         |                                                                | 16,800                                         |                                          |                                  |                               | 213                                                 | 05/27/2064                        | 1.E FE                                                                       |
| .67121U-AC-0          | OBX 25NQ13 A3 - RMBS                  | 03/01/2026    | Paydown           |                           | 45,026         | 45,026    | 45,025      | 45,026                                   |                                           | 1                                         |                                                            | 1                                                            |                                                                | 45,026                                         |                                          |                                  |                               | 428                                                 | 05/26/2065                        | 1.F FE                                                                       |
| .67123H-AK-9          | OBX 26NQM1 A3 - RMBS                  | 03/01/2026    | Paydown           |                           | 23,324         | 23,324    | 23,324      |                                          |                                           |                                           |                                                            |                                                              |                                                                | 23,324                                         |                                          |                                  |                               | 205                                                 | 11/25/2065                        | 1.F FE                                                                       |
| .673913-AC-3          | OBX 24NQ18 A3 - RMBS                  | 03/01/2026    | Paydown           |                           | 21,216         | 21,216    | 21,216      | 21,245                                   |                                           | (29)                                      |                                                            | (29)                                                         |                                                                | 21,216                                         |                                          |                                  |                               | 199                                                 | 10/27/2064                        | 1.E FE                                                                       |
| .673914-AE-7          | OBX 25NQM1 A3 - RMBS                  | 03/01/2026    | Paydown           |                           | 40,033         | 40,033    | 40,033      | 40,033                                   |                                           |                                           |                                                            |                                                              |                                                                | 40,033                                         |                                          |                                  |                               | 408                                                 | 12/26/2064                        | 1.E FE                                                                       |
| .673919-AB-2          | OBX 23NQM5 A2 - CMO/RMBS              | 03/01/2026    | Paydown           |                           | 54,473         | 54,473    | 54,472      | 54,537                                   |                                           | (64)                                      |                                                            | (64)                                                         |                                                                | 54,473                                         |                                          |                                  |                               | 674                                                 | 06/25/2063                        | 1.A FE                                                                       |
| .67448Y-AE-4          | OBX 25NQM3 A3 - RMBS                  | 03/01/2026    | Paydown           |                           | 77,420         | 77,420    | 77,419      | 77,419                                   |                                           | 1                                         |                                                            | 1                                                            |                                                                | 77,420                                         |                                          |                                  |                               | 772                                                 | 12/26/2064                        | 1.E FE                                                                       |
| .67449D-AB-5          | OBX 24NQ15 A2 - RMBS                  | 03/01/2026    | Paydown           |                           | 19,675         | 19,675    | 19,745      | 19,717                                   |                                           | (42)                                      |                                                            | (42)                                                         |                                                                | 19,675                                         |                                          |                                  |                               | 155                                                 | 10/27/2064                        | 1.B FE                                                                       |
| .67449K-AW-3          | OBX 25J3 A19 - RMBS                   | 03/01/2026    | Paydown           |                           | 196,402        | 196,402   | 195,665     | 197,174                                  |                                           | (772)                                     |                                                            | (772)                                                        |                                                                | 196,402                                        |                                          |                                  |                               | 1,999                                               | 10/25/2055                        | 1.B FE                                                                       |
| .69377T-AB-2          | PRKCM 22AF2C A2 - RMBS                | 03/01/2026    | Paydown           |                           | 5,503          | 5,503     | 5,503       | 5,631                                    |                                           | (128)                                     |                                                            | (128)                                                        |                                                                | 5,503                                          |                                          |                                  |                               | 57                                                  | 09/25/2057                        | 1.B FE                                                                       |
| .73015C-AA-1          | PMTLT 24INV2 A1 - RMBS                | 03/01/2026    | Paydown           |                           | 88,086         | 88,086    | 88,541      | 88,468                                   |                                           | (382)                                     |                                                            | (382)                                                        |                                                                | 88,086                                         |                                          |                                  |                               | 915                                                 | 12/25/2059                        | 1.A FE                                                                       |
| .73015E-BD-0          | PMTLT 2025-INV8 A28 - RMBS            | 03/01/2026    | Paydown           |                           | 211,354        | 211,354   | 213,467     | 213,353                                  |                                           | (2,000)                                   |                                                            | (2,000)                                                      |                                                                | 211,354                                        |                                          |                                  |                               | 2,154                                               | 07/25/2056                        | 1.B FE                                                                       |
| .73015F-BD-7          | PMTLT 25INV7 A28 - RMBS               | 03/01/2026    | Paydown           |                           | 115,914        | 115,914   | 116,149     | 116,123                                  |                                           | (210)                                     |                                                            | (210)                                                        |                                                                | 115,914                                        |                                          |                                  |                               | 1,300                                               | 06/26/2056                        | 1.B FE                                                                       |
| .74386P-AB-9          | PFMT 261 A2 - RMBS                    | 03/01/2026    | Paydown           |                           | 21,553         | 21,553    | 21,338      |                                          |                                           | 216                                       |                                                            | 216                                                          |                                                                | 21,553                                         |                                          |                                  |                               | 108                                                 | 02/25/2056                        | 1.A FE                                                                       |
| .74388R-AP-2          | PFMT 255 A14 - RMBS                   | 03/01/2026    | Paydown           |                           | 73,751         | 73,751    | 73,498      | 73,499                                   |                                           | 253                                       |                                                            | 253                                                          |                                                                | 73,751                                         |                                          |                                  |                               | 906                                                 | 11/25/2055                        | 1.B FE                                                                       |
| .74389B-AA-9          | PFMT 2024-1 A1 - RMBS                 | 03/01/2026    | Paydown           |                           | 95,037         | 95,037    | 92,988      | 93,185                                   |                                           | 1,852                                     |                                                            | 1,852                                                        |                                                                | 95,037                                         |                                          |                                  |                               | 1,025                                               | 12/28/2054                        | 1.A FE                                                                       |
| .749350-AN-4          | ROKT 2021-1 A13 - CMO/RMBS            | 03/01/2026    | Paydown           |                           | 13,616         | 13,616    | 13,859      | 13,850                                   |                                           | (234)                                     |                                                            | (234)                                                        |                                                                | 13,616                                         |                                          |                                  |                               | 54                                                  | 03/27/2051                        | 1.A FE                                                                       |
| .78433Q-AC-9          | SGR 221 A3 - CMO/RMBS                 | 03/01/2026    | Paydown           |                           | 12,515         | 12,515    | 11,664      | 11,620                                   |                                           | 895                                       |                                                            | 895                                                          |                                                                | 12,515                                         |                                          |                                  |                               | 63                                                  | 03/27/2062                        | 1.D FE                                                                       |
| .81743E-AU-5          | SEMT 2025-1 A19 - RMBS                | 03/01/2026    | Paydown           |                           | 20,406         | 20,406    | 20,202      | 20,186                                   |                                           | 220                                       |                                                            | 220                                                          |                                                                | 20,406                                         |                                          |                                  |                               | 206                                                 | 02/25/2055                        | 1.A FE                                                                       |
| .818916-AA-6          | SGR 261 A1 - RMBS                     | 03/01/2026    | Paydown           |                           | 9,938          | 9,938     | 9,938       |                                          |                                           |                                           |                                                            |                                                              |                                                                | 9,938                                          |                                          |                                  |                               | 40                                                  | 01/25/2066                        | 1.A FE                                                                       |
| .92490E-AH-6          | VERUS 259 A2 - RMBS                   | 03/01/2026    | Paydown           |                           | 7,319          | 7,319     | 7,321       | 7,320                                    |                                           | (1)                                       |                                                            | (1)                                                          |                                                                | 7,319                                          |                                          |                                  |                               | 61                                                  | 10/25/2070                        | 1.C FE                                                                       |
| .92539D-AA-6          | VERUS 2023-2 A1 - CMO/RMBS            | 03/25/2026    | Paydown           |                           | 1,103,256      | 1,103,256 | 1,103,248   | 1,112,998                                |                                           | (9,742)                                   |                                                            | (9,742)                                                      |                                                                | 1,103,256                                      |                                          |                                  |                               | 16,501                                              | 03/26/2068                        | 1.A FE                                                                       |
| .92539G-AB-7          | VERUS 2023-3 A2 - CMO/RMBS            | 01/01/2026    | Paydown           |                           | 8,098          | 8,098     | 8,097       | 8,144                                    |                                           | (47)                                      |                                                            | (47)                                                         |                                                                | 8,098                                          |                                          |                                  |                               | 43                                                  | 03/26/2068                        | 1.C FE                                                                       |
| .92539T-AA-1          | VERUS 2023-4 A1 - CMO/RMBS            | 03/01/2026    | Paydown           |                           | 24,529         | 24,529    | 24,529      | 24,626                                   |                                           | (97)                                      |                                                            | (97)                                                         |                                                                | 24,529                                         |                                          |                                  |                               | 259                                                 | 05/25/2068                        | 1.A FE                                                                       |

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1                                                                                                                                                                                 | 2                           | 3             | 4                 | 5                         | 6              | 7         | 8           | 9                                        | Change In Book/Adjusted Carrying Value    |                                           |                                                            |                                                              |                                                                | 15                                             | 16                                       | 17                               | 18                            | 19                                                  | 20                                | 21                                                                           |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------|---------------|-------------------|---------------------------|----------------|-----------|-------------|------------------------------------------|-------------------------------------------|-------------------------------------------|------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|-----------------------------------------------------|-----------------------------------|------------------------------------------------------------------------------|
|                                                                                                                                                                                   |                             |               |                   |                           |                |           |             |                                          | 10                                        | 11                                        | 12                                                         | 13                                                           | 14                                                             |                                                |                                          |                                  |                               |                                                     |                                   |                                                                              |
| CUSIP Ident-ification                                                                                                                                                             | Description                 | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn-ized | Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..92539T-AB-9                                                                                                                                                                     | VERUS 2023-4 A2 - CMO/RMBS  | 03/01/2026    | Paydown           |                           | 23,977         | 23,977    | 23,977      | 24,077                                   |                                           | (101)                                     |                                                            | (101)                                                        |                                                                | 23,977                                         |                                          |                                  |                               | 266                                                 | 05/25/2068                        | 1.A FE                                                                       |
| ..92540H-AB-2                                                                                                                                                                     | VERUS 2024-5 A2 - RMBS      | 03/01/2026    | Paydown           |                           | 34,385         | 34,385    | 34,385      | 34,428                                   |                                           | (43)                                      |                                                            | (43)                                                         |                                                                | 34,385                                         |                                          |                                  |                               | 358                                                 | 06/25/2069                        | 1.B FE                                                                       |
| ..92540H-AC-0                                                                                                                                                                     | VERUS 2024-5 A3 - RMBS      | 03/01/2026    | Paydown           |                           | 51,577         | 51,577    | 51,649      | 51,726                                   |                                           | (149)                                     |                                                            | (149)                                                        |                                                                | 51,577                                         |                                          |                                  |                               | 554                                                 | 06/25/2069                        | 1.E FE                                                                       |
| ..92540T-AC-4                                                                                                                                                                     | VERUS 2025-1 B3 - RMBS      | 03/01/2026    | Paydown           |                           | 33,312         | 33,312    | 33,312      | 33,354                                   |                                           | (42)                                      |                                                            | (42)                                                         |                                                                | 33,312                                         |                                          |                                  |                               | 345                                                 | 01/27/2070                        | 1.E FE                                                                       |
| ..95003A-AS-3                                                                                                                                                                     | WMBS 211 A17 - CMO/RMBS     | 03/01/2026    | Paydown           |                           | 22,647         | 22,647    | 22,984      | 22,975                                   |                                           | (327)                                     |                                                            | (327)                                                        |                                                                | 22,647                                         |                                          |                                  |                               | 96                                                  | 12/26/2050                        | 1.A FE                                                                       |
| 1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)          |                             |               |                   |                           | 8,393,028      | 8,393,059 | 8,385,812   | 8,402,361                                |                                           | (84,445)                                  |                                                            | (84,445)                                                     |                                                                | 8,403,182                                      |                                          | (10,153)                         | (10,153)                      | 111,885                                             | XXX                               | XXX                                                                          |
| ..00489T-AG-1                                                                                                                                                                     | ACR 2021-FL4 C - CMBS       | 01/20/2026    | Paydown           |                           | 216,393        | 216,393   | 216,393     | 216,393                                  |                                           |                                           |                                                            |                                                              |                                                                | 216,393                                        |                                          |                                  |                               | 1,210                                               | 12/18/2037                        | 1.G FE                                                                       |
| ..05591X-AE-1                                                                                                                                                                     | BRSP 2021-FL1 B - CMBS      | 02/19/2026    | Paydown           |                           | 250,000        | 250,000   | 250,000     | 250,000                                  |                                           |                                           |                                                            |                                                              |                                                                | 250,000                                        |                                          |                                  |                               | 2,462                                               | 08/19/2038                        | 1.C FE                                                                       |
| ..33768E-AA-0                                                                                                                                                                     | FKH 225FR3 A - CMBS         | 03/01/2026    | Paydown           |                           | 2,119          | 2,119     | 1,989       | 2,094                                    |                                           | 25                                        |                                                            | 25                                                           |                                                                | 2,119                                          |                                          |                                  |                               | 13                                                  | 07/19/2038                        | 1.A FE                                                                       |
| ..35563C-AA-6                                                                                                                                                                     | FMMHR 2015-R1 1A - CMBS     | 03/25/2026    | Paydown           |                           | 4,731          | 4,731     | 5,642       | 5,596                                    |                                           | (866)                                     |                                                            | (866)                                                        |                                                                | 4,731                                          |                                          |                                  |                               | 25                                                  | 11/26/2055                        | 1.A                                                                          |
| ..35563C-AS-7                                                                                                                                                                     | FMMHR 2015-R1 3A - CMBS     | 03/25/2026    | Paydown           |                           | 3,581          | 3,581     | 4,088       | 4,039                                    |                                           | (458)                                     |                                                            | (458)                                                        |                                                                | 3,581                                          |                                          |                                  |                               | 30                                                  | 11/25/2052                        | 1.B YE                                                                       |
| ..36185T-AA-5                                                                                                                                                                     | GMACN 02A A - CMBS          | 03/10/2026    | Paydown           |                           | 904            | 904       | 1,161       | 1,141                                    |                                           | (237)                                     |                                                            | (237)                                                        |                                                                | 904                                            |                                          |                                  |                               | 11                                                  | 04/10/2037                        | 1.D FE                                                                       |
| ..43730N-AC-0                                                                                                                                                                     | HPA 221 B - CMBS            | 03/01/2026    | Paydown           |                           | 624            | 624       | 618         | 621                                      |                                           | 3                                         |                                                            | 3                                                            |                                                                | 624                                            |                                          |                                  |                               | 7                                                   | 04/19/2039                        | 1.A FE                                                                       |
| ..43730X-AB-0                                                                                                                                                                     | HPA 2021-3 B - CMBS         | 03/01/2026    | Paydown           |                           | 639            | 639       | 639         | 639                                      |                                           |                                           |                                                            |                                                              |                                                                | 639                                            |                                          |                                  |                               | 3                                                   | 01/18/2041                        | 1.B FE                                                                       |
| ..43732V-AC-0                                                                                                                                                                     | HPA 2021-2 C - CMBS         | 03/01/2026    | Paydown           |                           | 45             | 45        | 40          | 44                                       |                                           | 2                                         |                                                            | 2                                                            |                                                                | 45                                             |                                          |                                  |                               |                                                     | 12/17/2038                        | 1.C FE                                                                       |
| 1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)           |                             |               |                   |                           | 479,036        | 479,036   | 480,569     | 480,567                                  |                                           | (1,532)                                   |                                                            | (1,532)                                                      |                                                                | 479,036                                        |                                          |                                  |                               | 3,760                                               | XXX                               | XXX                                                                          |
| ..50188Y-AJ-3                                                                                                                                                                     | LCM 24R CR - CDO            | 01/20/2026    | Paydown           |                           | 3,517          | 3,517     | 3,517       | 3,517                                    |                                           |                                           |                                                            |                                                              |                                                                | 3,517                                          |                                          |                                  |                               | 54                                                  | 03/20/2030                        | 1.A FE                                                                       |
| ..691200-AC-3                                                                                                                                                                     | OR IV A1R - CDO             | 02/20/2026    | Paydown           |                           | 162,759        | 162,759   | 162,759     | 162,759                                  |                                           |                                           |                                                            |                                                              |                                                                | 162,759                                        |                                          |                                  |                               | 2,392                                               | 08/20/2033                        | 1.A FE                                                                       |
| 1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)                                |                             |               |                   |                           | 166,276        | 166,276   | 166,276     | 166,276                                  |                                           |                                           |                                                            |                                                              |                                                                | 166,276                                        |                                          |                                  |                               | 2,446                                               | XXX                               | XXX                                                                          |
| ..00449S-AA-5                                                                                                                                                                     | ACHM 25HE1 A - RMBS         | 03/01/2026    | Paydown           |                           | 61,982         | 61,982    | 61,968      | 61,930                                   |                                           | 52                                        |                                                            | 52                                                           |                                                                | 61,982                                         |                                          |                                  |                               | 610                                                 | 03/25/2055                        | 1.A FE                                                                       |
| ..06690C-AB-1                                                                                                                                                                     | BARC 26CES1 A1B - RMBS      | 03/01/2026    | Paydown           |                           | 4,796          | 4,796     | 4,796       |                                          |                                           |                                           |                                                            |                                                              |                                                                | 4,796                                          |                                          |                                  |                               | 40                                                  | 01/25/2056                        | 1.A FE                                                                       |
| ..10570N-AA-6                                                                                                                                                                     | BRAVO 24CES1 A1A - RMBS     | 03/01/2026    | Paydown           |                           | 53,521         | 53,521    | 53,520      | 53,630                                   |                                           | (110)                                     |                                                            | (110)                                                        |                                                                | 53,521                                         |                                          |                                  |                               | 534                                                 | 04/27/2054                        | 1.A FE                                                                       |
| ..24380W-AA-7                                                                                                                                                                     | DRMT 25CES1 A1A - RMBS      | 03/01/2026    | Paydown           |                           | 228,743        | 228,743   | 228,739     | 228,766                                  |                                           | (23)                                      |                                                            | (23)                                                         |                                                                | 228,743                                        |                                          |                                  |                               | 1,852                                               | 10/25/2055                        | 1.A FE                                                                       |
| ..24380W-AB-5                                                                                                                                                                     | DRMT 25CES1 A1B - RMBS      | 03/01/2026    | Paydown           |                           | 14,628         | 14,628    | 14,664      |                                          | (37)                                      |                                           |                                                            | (37)                                                         |                                                                | 14,628                                         |                                          |                                  |                               | 88                                                  | 10/25/2055                        | 1.A FE                                                                       |
| ..31684F-AA-2                                                                                                                                                                     | FIGRE 24HE5 A - RMBS        | 03/25/2026    | Paydown           |                           | 46,489         | 46,489    | 46,477      | 46,478                                   |                                           | 11                                        |                                                            | 11                                                           |                                                                | 46,489                                         |                                          |                                  |                               | 406                                                 | 10/26/2054                        | 1.A FE                                                                       |
| ..31684G-AB-8                                                                                                                                                                     | FIGRE 24HE3 B - RMBS        | 03/25/2026    | Paydown           |                           | 8,011          | 8,011     | 8,010       | 8,011                                    |                                           |                                           |                                                            |                                                              |                                                                | 8,011                                          |                                          |                                  |                               | 81                                                  | 07/25/2054                        | 1.D FE                                                                       |
| ..31684H-AA-8                                                                                                                                                                     | FIGRE 24HE1 A - RMBS        | 03/25/2026    | Paydown           |                           | 20,822         | 20,822    | 20,822      | 20,822                                   |                                           |                                           |                                                            |                                                              |                                                                | 20,822                                         |                                          |                                  |                               | 203                                                 | 03/25/2054                        | 1.A FE                                                                       |
| ..31684J-AB-7                                                                                                                                                                     | FIGRE 24HE4 B - RMBS        | 03/25/2026    | Paydown           |                           | 12,336         | 12,336    | 12,341      | 12,268                                   |                                           | 69                                        |                                                            | 69                                                           |                                                                | 12,336                                         |                                          |                                  |                               | 109                                                 | 09/25/2054                        | 1.D FE                                                                       |
| ..31684J-AE-9                                                                                                                                                                     | FIGRE 26HE2 C - RMBS        | 03/25/2026    | Paydown           |                           | 5,161          | 5,161     | 5,161       |                                          |                                           |                                           |                                                            |                                                              |                                                                | 5,161                                          |                                          |                                  |                               | 24                                                  | 01/25/2056                        | 1.G FE                                                                       |
| ..316927-AA-0                                                                                                                                                                     | FIGRE 24HE2 A - RMBS        | 03/25/2026    | Paydown           |                           | 60,936         | 60,936    | 61,021      | 61,023                                   |                                           | (87)                                      |                                                            | (87)                                                         |                                                                | 60,936                                         |                                          |                                  |                               | 621                                                 | 05/26/2054                        | 1.A FE                                                                       |
| ..46590U-AB-8                                                                                                                                                                     | HENDR 182 B - ABS           | 03/16/2026    | Paydown           |                           | 1,816          | 1,816     | 2,076       | 2,001                                    |                                           | (185)                                     |                                                            | (185)                                                        |                                                                | 1,816                                          |                                          |                                  |                               | 16                                                  | 10/15/2077                        | 2.A FE                                                                       |
| ..46616V-AA-8                                                                                                                                                                     | HENDR 2012-1 A - ABS        | 03/15/2026    | Paydown           |                           | 5,781          | 5,781     | 5,856       | 5,786                                    |                                           | (5)                                       |                                                            | (5)                                                          |                                                                | 5,781                                          |                                          |                                  |                               | 31                                                  | 02/16/2065                        | 1.A FE                                                                       |
| ..46665R-AA-7                                                                                                                                                                     | HENDR 20D A1 - ABS          | 03/15/2026    | Paydown           |                           | 8,094          | 8,094     | 8,094       | 8,094                                    |                                           |                                           |                                                            |                                                              |                                                                | 8,094                                          |                                          |                                  |                               | 34                                                  | 01/15/2064                        | 1.F FE                                                                       |
| ..599920-AA-3                                                                                                                                                                     | MCMLT 2024-RS1 A1 - RMBS    | 03/01/2026    | Paydown           |                           | 3,884          | 3,884     | 3,592       | 3,576                                    |                                           | 307                                       |                                                            | 307                                                          |                                                                | 3,884                                          |                                          |                                  |                               | 23                                                  | 11/01/2069                        | 2.B FE                                                                       |
| ..61945L-AA-1                                                                                                                                                                     | MSAIC 2019-2 A - ABS        | 03/20/2026    | Paydown           |                           | 902            | 902       | 901         | 901                                      |                                           |                                           |                                                            |                                                              |                                                                | 902                                            |                                          |                                  |                               | 4                                                   | 09/20/2040                        | 1.A FE                                                                       |
| ..74935W-AP-9                                                                                                                                                                     | ROCKT 23CES1 A1B - CMO/RMBS | 03/01/2026    | Paydown           |                           | 39,372         | 39,372    | 39,372      | 39,267                                   |                                           | 85                                        |                                                            | 85                                                           |                                                                | 39,372                                         |                                          |                                  |                               | 444                                                 | 06/25/2043                        | 1.A FE                                                                       |
| ..86324C-AA-9                                                                                                                                                                     | STRE 241 A - ABS            | 03/15/2026    | Paydown           |                           | 3,126          | 3,126     | 3,126       |                                          |                                           | 27                                        |                                                            | 27                                                           |                                                                | 3,126                                          |                                          |                                  |                               | 33                                                  | 07/15/2044                        | 1.G FE                                                                       |
| ..88576X-AA-4                                                                                                                                                                     | HENDR 2010-1 A - ABS        | 03/15/2026    | Paydown           |                           | 4,449          | 4,449     | 4,652       | 4,501                                    |                                           | (52)                                      |                                                            | (52)                                                         |                                                                | 4,449                                          |                                          |                                  |                               | 39                                                  | 07/15/2059                        | 1.A FE                                                                       |
| ..89181X-AM-3                                                                                                                                                                     | TPMT 23CES1 A1A - RMBS      | 03/01/2026    | Paydown           |                           | 61,437         | 61,437    | 61,343      | 61,282                                   |                                           | 155                                       |                                                            | 155                                                          |                                                                | 61,437                                         |                                          |                                  |                               | 697                                                 | 07/25/2063                        | 1.A FE                                                                       |
| ..89182F-AA-7                                                                                                                                                                     | TPMT 23CES2 A1A - CMO/RMBS  | 03/01/2026    | Paydown           |                           | 39,229         | 39,229    | 39,228      | 39,022                                   |                                           | 207                                       |                                                            | 207                                                          |                                                                | 39,229                                         |                                          |                                  |                               | 456                                                 | 10/25/2063                        | 1.A FE                                                                       |
| ..916925-AA-8                                                                                                                                                                     | UPXHI 251 A - ABS           | 03/25/2026    | Paydown           |                           | 43,927         | 43,927    | 43,923      |                                          |                                           | 4                                         |                                                            | 4                                                            |                                                                | 43,927                                         |                                          |                                  |                               | 368                                                 | 01/25/2047                        | 1.G FE                                                                       |
| ..92841Y-AA-3                                                                                                                                                                     | VSTA 24CES2 A1 - RMBS       | 03/01/2026    | Paydown           |                           | 74,765         | 74,765    | 74,791      | 74,864                                   |                                           | (99)                                      |                                                            | (99)                                                         |                                                                | 74,765                                         |                                          |                                  |                               | 594                                                 | 10/26/2054                        | 1.A FE                                                                       |
| 1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated) |                             |               |                   |                           | 804,203        | 804,203   | 804,474     | 779,263                                  |                                           | 319                                       |                                                            | 319                                                          |                                                                | 804,203                                        |                                          |                                  |                               | 7,308                                               | XXX                               | XXX                                                                          |
| ..00039W-AC-8                                                                                                                                                                     | AASET 253 A - ABS           | 03/16/2026    | Paydown           |                           | 14,947         | 14,947    | 14,947      | 14,947                                   |                                           |                                           |                                                            |                                                              |                                                                | 14,947                                         |                                          |                                  |                               | 131                                                 | 02/16/2050                        | 1.F FE                                                                       |
| ..07359B-AA-5                                                                                                                                                                     | BEACN 211 A - ABS           | 03/20/2026    | Paydown           |                           | 13,750         | 13,750    | 13,568      | 13,644                                   |                                           | 106                                       |                                                            | 106                                                          |                                                                | 13,750                                         |                                          |                                  |                               | 52                                                  | 10/22/2046                        | 1.F FE                                                                       |
| ..12510H-AF-7                                                                                                                                                                     | CAUTO 2020-1 A6 - ABS       | 03/15/2026    | Paydown           |                           | 437            | 438       | 451         |                                          |                                           | (11)                                      |                                                            | (11)                                                         |                                                                | 438                                            |                                          |                                  |                               | 2                                                   | 02/15/2050                        | 1.E FE                                                                       |
| ..12510H-AT-7                                                                                                                                                                     | CAUTO 231 A2 - ABS          | 03/15/2026    | Paydown           |                           | 750            | 750       | 730         | 734                                      |                                           | 16                                        |                                                            | 16                                                           |                                                                | 750                                            |                                          |                                  |                               | 8                                                   | 09/15/2053                        | 1.E FE                                                                       |
| ..12510H-AX-8                                                                                                                                                                     | CAUTO 242 A2 - ABS          | 03/15/2026    | Paydown           |                           | 313            | 313       | 301         | 303                                      |                                           | 9                                         |                                                            | 9                                                            |                                                                | 313                                            |                                          |                                  |                               | 2                                                   | 05/15/2054                        | 1.E FE                                                                       |

## SCHEDULE D - PART 4

## E05.6

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE CASUALTY INSURANCE COMPANY

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<br>Ident-<br>ification                                              | Description | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recog-<br>nized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(10 + 11 -<br>12) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 1909999999. Total - asset-backed securities                               |             |                  |                      |                                 | 31,731,863         | 32,149,203 | 31,623,175     | 26,351,596                                           |                                                    | (16,114)                                               |                                                                               | (16,114)                                                                          |                                                                                     | 31,719,869                                                    |                                                      | 11,994                                    | 11,994                              | 310,560                                                               | XXX                                            | XXX                                                                                                              |
| 2009999999. Total - issuer credit obligations and asset-backed securities |             |                  |                      |                                 | 51,169,495         | 51,630,181 | 51,386,032     | 45,940,516                                           | 73                                                 | (21,484)                                               |                                                                               | (21,410)                                                                          |                                                                                     | 51,303,493                                                    |                                                      | (133,997)                                 | (133,997)                           | 693,625                                                               | 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                                                       |             |                  |                      |                                 | 51,169,495         | XXX        | 51,386,032     | 45,940,516                                           | 73                                                 | (21,484)                                               |                                                                               | (21,410)                                                                          |                                                                                     | 51,303,493                                                    |                                                      | (133,997)                                 | (133,997)                           | 693,625                                                               | 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

[illegible]

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]