QUARTERLY STATEMENT

OF THE

SELECTIVE CASUALTY INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
JUNE 30, 2026

PROPERTY AND CASUALTY

2026

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

SELECTIVE CASUALTY INSURANCE COMPANY

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

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

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

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

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

Internet Website Address www.selective.com

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

OFFICERS

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

OTHER

Jeffrey Francis Kamrowski, EVP

DIRECTORS OR TRUSTEES

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

State of New Jersey
County of Sussex
SS

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

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

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

Christine Marie Lawson

a. Is this an original filing? .... Yes [X] No [ ]

b. If no,

1. State the amendment number........
2. Date filed ....
3. Number of pages attached...........

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

CHRISTINE MARIE LAWSON NOTARY PUBLIC NEW JERSEY

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	750,472,683		750,472,683	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 $ ... encumbrances)				
4.2 Properties held for the production of income (less $ ... encumbrances)				
4.3 Properties held for sale (less $ ... encumbrances)				
5. Cash ($ 3,878,817), cash equivalents ($ 6,035,207) and short-term investments ($ ...)	9,914,024		9,914,024	20,682,844
6. Contract loans (including $ ... premium notes)				
7. Derivatives				
8. Other invested assets	22,146,310		22,146,310	25,933,278
9. Receivables for securities	26,010		26,010	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)	782,559,027		782,559,027	750,955,348
13. Title plants less $ ... charged off (for Title insurers only)				
14. Investment income due and accrued	6,080,618		6,080,618	5,738,692
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	42,347,647	1,655,548	40,692,099	41,946,113
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 3,944,030 earned but unbilled premiums)	97,367,119	624,631	96,742,488	90,321,788
15.3 Accrued retrospective premiums ($ 51,411) and contracts subject to redetermination ($ ...)	51,411	4,039	47,372	76,606
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	9,447,945		9,447,945	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	16,794,034	481,431	16,312,603	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 ($ ...)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	3,970,468		3,970,468	10,119,232
24. Health care ($ ...) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	11,515,565	5,662,766	5,852,799	5,819,616
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	970,156,827	8,428,415	961,728,412	926,248,425
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	970,156,827	8,428,415	961,728,412	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	4,112,011		4,112,011	3,774,123
2502. Equities and deposits in pools and associations	1,573,635		1,573,635	1,701,528
2503. Other assets	2,847,899	2,680,746	167,153	343,965
2598. Summary of remaining write-ins for Line 25 from overflow page	2,982,020	2,982,020		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	11,515,565	5,662,766	5,852,799	5,819,616

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 78,588,150)	395,938,135	370,067,491
2.	Reinsurance payable on paid losses and loss adjustment expenses	15,688,288	13,139,773
3.	Loss adjustment expenses	75,231,397	72,338,357
4.	Commissions payable, contingent commissions and other similar charges	7,982,056	12,289,949
5.	Other expenses (excluding taxes, licenses and fees)	6,440,572	7,747,344
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	1,882,898	2,841,961
7.1	Current federal and foreign income taxes (including $ (137,193) on realized capital gains (losses))	911,761	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 $ 111,855,527 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)	174,488,076	173,543,165
10.	Advance premium	630,495	948,433
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	502,520	566,935
12.	Ceded reinsurance premiums payable (net of ceding commissions)	16,112,437	18,650,278
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	719,604	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	5,502,374	
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	5,407,844	5,348,100
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	707,676,031	680,017,175
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	707,676,031	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)	157,613,381	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)	254,052,381	246,231,251
38.	Totals (Page 2, Line 28, Col. 3)	961,728,412	926,248,426
	DETAILS OF WRITE-INS		
2501.	Other liabilities	4,110,682	3,838,605
2502.	Unpresented checks for escheatment	1,084,056	1,302,539
2503.	Liability for accrued pension benefits	89,846	90,557
2598.	Summary of remaining write-ins for Line 25 from overflow page	123,260	116,399
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	5,407,844	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 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 119,769,235)	120,946,085	118,148,323	236,235,169
	1.2 Assumed (written $ 171,234,160)	170,289,249	164,276,972	333,773,708
	1.3 Ceded (written $ 119,769,235)	120,946,085	118,148,323	236,235,169
	1.4 Net (written $ 171,234,160)	170,289,249	164,276,972	333,773,708
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 100,139,312):			
	2.1 Direct	54,972,237	60,359,248	112,284,487
	2.2 Assumed	98,305,239	93,427,901	189,286,325
	2.3 Ceded	54,972,237	60,359,248	112,284,487
	2.4 Net	98,305,239	93,427,901	189,286,325
3.	Loss adjustment expenses incurred	15,909,620	16,478,297	31,745,114
4.	Other underwriting expenses incurred	52,778,904	53,640,241	105,065,533
5.	Aggregate write-ins for underwriting deductions	26,797	27,528	71,188
6.	Total underwriting deductions (Lines 2 through 5)	167,020,560	163,573,967	326,168,160
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	3,268,689	703,005	7,605,548
	INVESTMENT INCOME			
9.	Net investment income earned	17,940,840	17,707,803	35,551,452
10.	Net realized capital gains (losses) less capital gains tax of $ (137,193)	(533,705)	(452,320)	(732,232)
11.	Net investment gain (loss) (Lines 9 + 10)	17,407,135	17,255,483	34,819,220
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 34,243 amount charged off $ 317,360)	(283,117)	(307,656)	(636,191)
13.	Finance and service charges not included in premiums	343,430	374,211	738,434
14.	Aggregate write-ins for miscellaneous income	774,897	391,822	1,141,660
15.	Total other income (Lines 12 through 14)	835,210	458,377	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)	21,511,034	18,416,865	43,668,671
17.	Dividends to policyholders	83,305	149,412	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)	21,427,729	18,267,453	43,413,715
19.	Federal and foreign income taxes incurred	5,427,793	5,273,318	10,878,624
20.	Net income (Line 18 minus Line 19)(to Line 22)	15,999,936	12,994,135	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)	15,999,936	12,994,135	32,535,091
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (103,206)	(388,249)	(716,862)	(705,280)
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	885,196	1,310,305	1,729,077
27.	Change in nonadmitted assets	(1,242,824)	(190,142)	(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	(7,543,200)		
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	110,271	119,434	415,992
38.	Change in surplus as regards policyholders (Lines 22 through 37)	7,821,130	33,516,870	52,611,124
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	254,052,381	227,136,997	246,231,251
	DETAILS OF WRITE-INS			
0501.	Miscellaneous expense	4,117	15,563	45,132
0502.	Commercial Auto Insurance Procedure premium deficiency	22,680	11,965	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)	26,797	27,528	71,188
1401.	Other income	774,897	391,822	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)	774,897	391,822	1,141,660
3701.	Change in overfunded pension plan asset	109,560	119,079	435,906
3702.	Change in pension liability	711	355	(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)	110,271	119,434	415,992

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	163,116,316	160,241,075	331,300,779
2.	Net investment income	17,078,417	16,216,658	33,316,128
3.	Miscellaneous income	1,318,870	1,222,656	1,881,151
4.	Total (Lines 1 to 3)	181,513,603	177,680,389	366,498,058
5.	Benefit and loss related payments	73,771,239	72,150,357	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	73,607,001	68,983,302	126,481,513
8.	Dividends paid to policyholders	147,720	167,064	323,918
9.	Federal and foreign income taxes paid (recovered) net of $ 9,622 tax on capital gains (losses)	6,029,700	7,191,564	11,761,064
10.	Total (Lines 5 through 9)	153,555,660	148,492,287	280,102,254
11.	Net cash from operations (Line 4 minus Line 10)	27,957,943	29,188,102	86,395,804
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	114,124,869	60,389,060	124,058,986
	12.2 Stocks			
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets	3,707,394	530,371	1,625,661
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(748)	(748)
	12.7 Miscellaneous proceeds	5,505,393		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	123,337,656	60,918,683	125,683,899
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	160,475,495	128,234,065	234,909,346
	13.2 Stocks			
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets	374,158	2,032,301	4,112,020
	13.6 Miscellaneous applications		101,594	29,055
	13.7 Total investments acquired (Lines 13.1 to 13.6)	160,849,653	130,367,960	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)	(37,511,997)	(69,449,277)	(113,366,522)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock		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	7,543,200		
	16.6 Other cash provided (applied)	6,328,434	1,172,578	(3,503,598)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,214,766)	21,172,578	16,496,402
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(10,768,820)	(19,088,597)	(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)	9,914,024	12,068,563	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

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 Page	F/S Line #	6/30/2026	12/31/2025
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 15,999,936	$ 32,535,091
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:				$ -	$ -
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				$ -	$ -
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 15,999,936	$ 32,535,091
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 254,052,381	$ 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	$ 254,052,381	$ 246,231,251

B. Use of Estimates in the Preparation of the Financial Statements

No change

C. Accounting Policy

Investments

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

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

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

D. Going Concern

None

NOTE 2 Accounting Changes and Corrections of Errors

A. Correction of Errors

None

B. Accounting Changes

None

NOTE 3 Business Combinations and Goodwill

None

NOTE 4 Discontinued Operations

None

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

The Company did not own any mortgage loans.

B. Debt Restructuring

The Company did not restructure any debt.

C. Reverse Mortgages

The Company did not invest in reverse mortgages.

NOTES TO FINANCIAL STATEMENTS

D. Asset-Backed Securities

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

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

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

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

June 30, 2026	
a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ (1,790,776)
2. 12 Months or Longer	$ (8,173,557)
b) The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 179,366,705
2. 12 Months or Longer	$ 94,340,532

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 enter into any repurchase agreements that are accounted for as secured borrowing.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not enter into any reverse repurchase agreements that are accounted for as secured borrowing.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not enter into any repurchase agreements that are accounted for as a sale.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not enter into any reverse repurchase agreements accounted for as a sale.

J. Real Estate

The Company did not invest in Real Estate.

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

The Company has no investments in Tax Credit Structures.

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	$ 128,075	$ -	$ -	$ -	$ 128,075	$ 128,039	$ 36
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)	$ 128,075	$ -	$ -	$ -	$ 128,075	$ 128,039	$ 36

(a) Subset of Column 1

(b) Subset of Column 3

Restricted Asset Category	Current Year						
	8	9	Percentage		12	13	14
	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)	Reported in General Interroga-tories	Difference from Note and GI	GI Ref
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
b. Collateral held under security lending agreements	$ -	$ -	0.000%	0.000%			25.04 + 25.05
c. Subject to repurchase agreements	$ -	$ -	0.000%	0.000%			26.21
d. Subject to reverse repurchase agreements	$ -	$ -	0.000%	0.000%			26.22
e. Subject to dollar repurchase agreements	$ -	$ -	0.000%	0.000%			26.23
f. Subject to dollar reverse repurchase agreements	$ -	$ -	0.000%	0.000%			26.24
g. Placed under option contracts	$ -	$ -	0.000%	0.000%			26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	0.000%	0.000%			26.26
i. FHLB capital stock	$ -	$ -	0.000%	0.000%			26.27
j. On deposit with states	$ -	$ 128,075	0.013%	0.013%			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)	$ -	$ 128,075	0.013%	0.013%	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 June 30,2026.

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

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

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

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

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

NOTE 7 Investment Income

A, B. The Company has no investment income due and accrued that was nonadmitted at June 30, 2026.

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

D. The aggregate deferred interest.
None

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance.
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 $7,543,200 to SIGI for the six months ended June 30, 2026. No cash dividens were paid for the six months ended June 30, 2026. Please see Note 13(d) for further details.

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

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

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

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

	June 30, 2026	December 31, 2025
Selective Insurance Company of America (SICA)	3,970,468	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:

NOTES TO FINANCIAL STATEMENTS

None

NOTES TO FINANCIAL STATEMENTS

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

K. Investment in a foreign insurance subsidiary:
None

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

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

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

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

NOTE 11 Debt

A. The Company has no debt.

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

A. Defined Benefit Plan

	Pension Benefits 2026		Pension Benefits 2025	
(4) Components of net periodic benefit cost				
a. Service cost	$	-	$	-
b. Interest cost	$	517,380	$	556,252
c. Expected return on plan assets	$	(809,571)	$	(747,457)
d. Transition asset or obligation	$	-	$	-
e. Gains and losses	$	109,560	$	119,079
f. Prior service cost or credit	$	-	$	-
g. Gain or loss recognized due to a settlement or curtailment	$	-	$	-
h. Total net periodic benefit cost	$	(182,631)	$	(72,126)

(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	-
June	4,544,400	-
Total	7,543,200	-

E. Restrictions on the portion of the reporting entity's profits that may be paid as ordinary dividends to stockholders:
None

NOTES TO FINANCIAL STATEMENTS

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 $ 1,646,861

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

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

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

NOTE 14 Liabilities, Contingencies and Assessments

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

B. Assessments
No significant change

C. Gain Contingencies
None

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

E. Product Warranties
None

F. Joint and Several Liabilities
None

G. All Other Contingencies
No significant change

NOTE 15 Leases

No significant change

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

None

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

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

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

C. Wash Sales
The Company had no wash sales.

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

None

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

None

NOTES TO FINANCIAL STATEMENTS

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

June 30, 2026

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Issuer Credit Obligations	$ -	$ 951,079	$ -	$ -	$ 951,079
Cash Equivalents	$ 6,035,207	$ -	$ -	$ -	$ 6,035,207
Total assets at fair value/NAV	$ 6,035,207	$ 951,079	$ -	$ -	$ 6,986,286

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 June 30, 2026 and December 31, 2025.

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

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

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

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

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

June 30, 2026

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds: Issuer Credit Obligations	$ 295,972,722	$ 306,630,846	$ 95,988	$ 281,839,611	$ 14,037,123	$ -	$ -
Bonds: Asset-Backed Securities	$ 435,628,384	$ 443,841,837	$ -	$ 427,301,700	$ 8,326,684	$ -	$ -
Cash Equivalents	$ 6,035,207	$ 6,035,207	$ 6,035,207	$ -	$ -	$ -	$ -

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 June 30, 2026 and December 31, 2025.

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

NOTE 21 Other Items

A. Unusual or Infrequent Items
None

B. Troubled Debt Restructuring: Debtors
None

C. Other Disclosures
None

D. Business Interruption Insurance Recoveries
None

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

F. Subprime Mortgage Related Risk Exposure
No significant change

NOTES TO FINANCIAL STATEMENTS

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

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

NOTE 22 Events Subsequent
None

NOTE 23 Reinsurance

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

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

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

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

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

F. Retroactive Reinsurance
None

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

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

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

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

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

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

B. Policy of recording accrued retrospective premiums:
No change

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

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

E. Calculation of nonadmitted retrospective premium:
No significant change

F. Risk Sharing Provisions of the Affordable Care Act

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

NOTE 25 Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2025 were $442.4 million. As of June 30, 2026, $61.9 million has been paid for incurred losses and claim adjustment expenses attributable to insured events of prior years in the current calendar year. Reserves remaining for prior years are now $378.6 million. Therefore, there has been $1.9 million of favorable prior-year development from December 2025 to June 2026 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on property lines of business. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. The Company does not write a significant amount of business related to retrospectively rated policies.

NOTE 26 Intercompany Pooling Arrangements

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

No change

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

No change

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

No change

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

No change

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

None

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

None

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

No significant change

NOTE 27 Structured Settlements

No significant change

NOTE 28 Health Care Receivables

None

NOTE 29 Participating Policies

None

NOTE 30 Premium Deficiency Reserves

No significant change

NOTE 31 High Deductibles

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

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

None

NOTE 33 Asbestos/Environmental Reserves

No significant change

NOTE 34 Subscriber Savings Accounts

None

NOTE 35 Multiple Peril Crop Insurance

None

NOTE 36 Financial Guaranty Insurance

None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ...... Yes [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 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$	$
13.22	Preferred Stock	$	$
13.23	Common Stock	$	$
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$	$
13.26	All Other	$	$
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$	$
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$	$

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

16.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Selective Insurance Company of America - 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 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed

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

17.2 If no, list exceptions:

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

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

GENERAL INTERROGATORIES

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

   5.1 A&H loss percent .... %

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

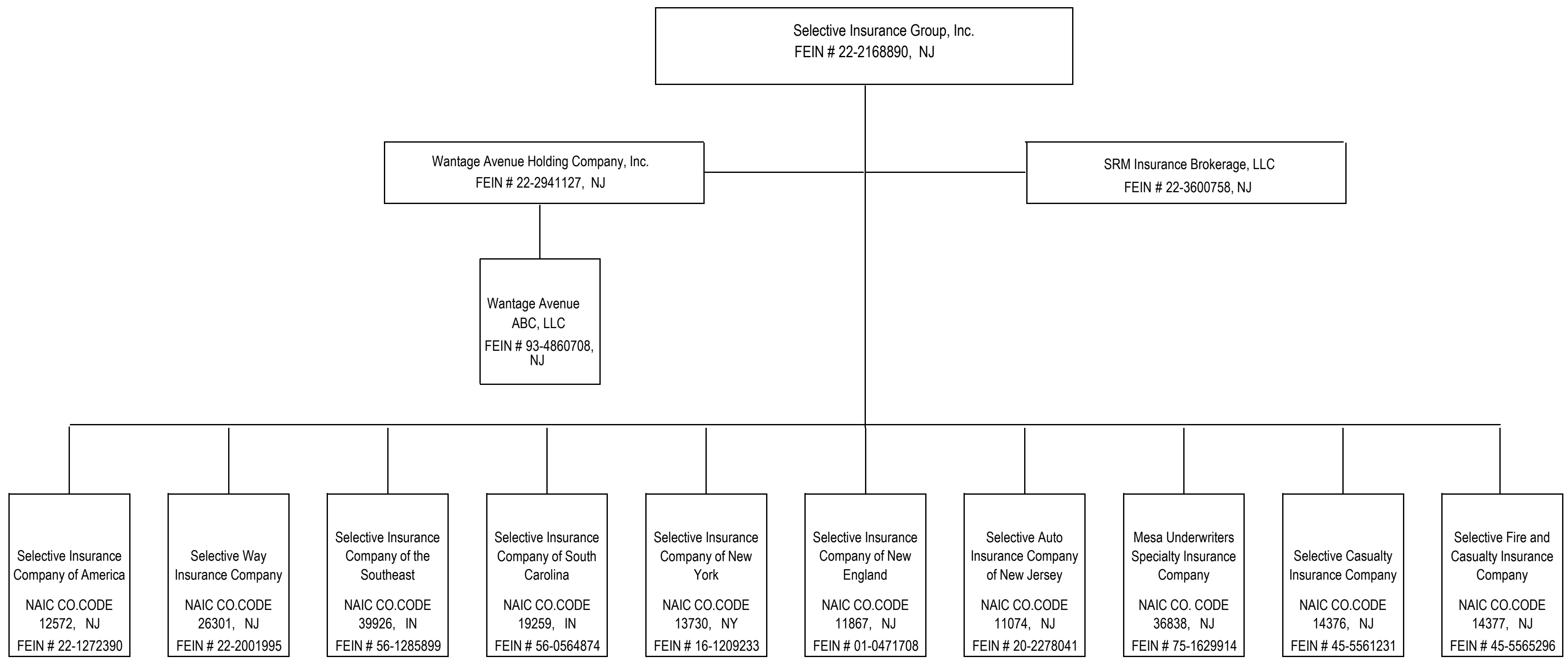
States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	N						
2. Alaska AK	N						
3. Arizona AZ	N						
4. Arkansas AR	N						
5. California CA	N						
6. Colorado CO	N						
7. Connecticut CT	N						
8. Delaware DE	N						
9. District of Columbia DC	N						
10. Florida FL	N						
11. Georgia GA	N						
12. Hawaii HI	N						
13. Idaho ID	N						
14. Illinois IL	N						
15. Indiana IN	N						
16. Iowa IA	N						
17. Kansas KS	N						
18. Kentucky KY	N						
19. Louisiana LA	N						
20. Maine ME	N						
21. Maryland MD	N						
22. Massachusetts MA	N						
23. Michigan MI	N						
24. Minnesota MN	N						
25. Mississippi MS	N						
26. Missouri MO	N						
27. Montana MT	N						
28. Nebraska NE	N						
29. Nevada NV	N						
30. New Hampshire NH	N						
31. New Jersey NJ	L	119,769,235	123,881,734	35,747,680	35,371,123	254,828,037	216,199,822
32. New Mexico NM	N						
33. New York NY	N						
34. North Carolina NC	N						
35. North Dakota ND	N						
36. Ohio OH	N						
37. Oklahoma OK	N						
38. Oregon OR	N						
39. Pennsylvania PA	N						
40. Rhode Island RI	N						
41. South Carolina SC	N						
42. South Dakota SD	N						
43. Tennessee TN	N						
44. Texas TX	N						
45. Utah UT	N						
46. Vermont VT	N						
47. Virginia VA	N						
48. Washington WA	N						
49. West Virginia WV	N						
50. Wisconsin WI	N						
51. Wyoming WY	N						
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate other alien OT	XXX						
59. Totals	XXX	119,769,235	123,881,734	35,747,680	35,371,123	254,828,037	216,199,822
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX						

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 1
2. R - Registered - Non-domiciled RRGs ....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) ....
4. Q - Qualified - Qualified or accredited reinsurer ....
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile ....
6. N - None of the above - Not allowed to write business in the state 56

SCHEDULE Y

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

Asterisk	Explanation
	None

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	4,609,697	1,906,941	41.4	11.4
2.1	Allied Lines	6,575,461	1,323,654	20.1	15.2
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)	3,943,549	198,088	5.0	11.2
5.2	Commercial multiple peril (liability portion)	1,205,871	218,259	18.1	39.9
6.	Mortgage guaranty				
8.	Ocean marine				
9.1	Inland marine	2,475,454	474,011	19.1	20.1
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	27,686,342	14,642,619	52.9	51.7
17.1	Other liability - occurrence	30,104,142	13,330,090	44.3	56.9
17.2	Other liability - claims-made	3,144,087	1,295,343	41.2	64.8
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	7,226,708	3,342,560	46.3	80.2
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)	197,281	56,670	28.7	303.6
19.4	Other commercial auto liability	25,657,447	16,562,898	64.6	63.4
21.1	Private passenger auto physical damage				
21.2	Commercial auto physical damage	7,221,784	1,523,476	21.1	34.7
22.	Aircraft (all perils)				
23.	Fidelity	204,548	29,670	14.5	31.6
24.	Surety				
26.	Burglary and theft	10,731			
27.	Boiler and machinery	682,983	68,308	10.0	3.1
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	120,946,085	54,972,237	45.5	51.1
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	2,093,684	4,441,831	4,811,096
2.1	Allied Lines	3,423,909	7,005,757	6,655,634
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)	1,642,704	3,578,149	3,599,070
5.2	Commercial multiple peril (liability portion)	477,371	1,046,308	1,078,588
6.	Mortgage guaranty			
8.	Ocean marine			
9.1	Inland marine	1,222,818	2,435,336	2,674,979
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	13,721,728	26,527,517	28,651,562
17.1	Other liability - occurrence	15,103,847	30,348,585	31,227,013
17.2	Other liability - claims-made	1,627,593	3,327,582	3,704,003
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	3,949,364	7,496,073	7,057,173
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)	77,476	182,463	210,838
19.4	Other commercial auto liability	12,947,731	25,252,837	25,758,739
21.1	Private passenger auto physical damage			
21.2	Commercial auto physical damage	3,228,544	7,223,831	7,534,128
22.	Aircraft (all perils)			
23.	Fidelity	94,327	199,698	201,415
24.	Surety			
26.	Burglary and theft	5,460	10,824	8,661
27.	Boiler and machinery	367,913	692,444	708,835
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	59,984,469	119,769,235	123,881,734
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

PART 3 ($000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2026 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2026 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2026 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2023 + Prior	62,660	129,226	191,886	26,340	978	27,318	52,438	1,854	110,623	164,915	16,118	(15,771)	347
2. 2024	22,512	75,004	97,516	10,544	583	11,127	22,522	1,248	62,595	86,365	10,554	(10,578)	(24)
3. Subtotals 2024 + Prior	85,172	204,230	289,402	36,884	1,561	38,445	74,960	3,102	173,218	251,280	26,672	(26,349)	323
4. 2025	23,843	129,161	153,004	20,186	3,251	23,437	20,505	3,068	103,765	127,338	16,848	(19,077)	(2,229)
5. Subtotals 2025 + Prior	109,015	333,391	442,406	57,070	4,812	61,882	95,465	6,170	276,983	378,618	43,520	(45,426)	(1,906)
6. 2026	XXX	XXX	XXX	XXX	23,569	23,569	XXX	14,794	77,758	92,552	XXX	XXX	XXX
7. Totals	109,015	333,391	442,406	57,070	28,381	85,451	95,465	20,964	354,741	471,170	43,520	(45,426)	(1,906)
8. Prior year-end surplus as regards policyholders	246,231										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 39.9	2. (13.6)	3. (0.4)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.8)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] 14376202649000002

2. Supplement A to Schedule T [Document Identifier 455] 14376202645500002

3. Medicare Part D Coverage Supplement [Document Identifier 365] 14376202636500002

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Prepaid pension cost	9,907,653	9,907,653		
2505. Overfunded pension plan asset	(6,925,633)	(6,925,633)		
2597. Summary of remaining write-ins for Line 25 from overflow page	2,982,020	2,982,020		

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31, Prior Year
2504. Liability for accrued PRL benefits	(600)	(600)
2505. Return retrospective premium	34,100	49,919
2506. Commercial Auto Insurance Procedure premium deficiency reserve	89,760	67,080
2597. Summary of remaining write-ins for Line 25 from overflow page	123,260	116,399

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	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	374,158	3,187,172
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease)	(453,732)	(885,060)
6.	Total gain (loss) on disposals		61,640
7.	Deduct amounts received on disposals	3,707,394	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)	22,146,310	25,933,278
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	22,146,310	25,933,278

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	704,310,156	593,005,393
2.	Cost of bonds and stocks acquired	160,475,495	236,465,450
3.	Accrual of discount	806,009	1,578,169
4.	Unrealized valuation increase/(decrease)	(37,697)	(7,714)
5.	Total gain (loss) on disposals	(670,898)	(698,231)
6.	Deduct consideration for bonds and stocks disposed of	114,124,869	125,615,090
7.	Deduct amortization of premium	285,512	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)	750,472,683	704,310,156
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	750,472,683	704,310,156

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	184,641,357	17,984,588	23,064,352	3,213,694	184,641,357	182,775,287		181,263,563
2. NAIC 2 (a)	121,819,704	13,737,609	9,636,145	(3,016,689)	121,819,704	122,904,479		110,970,149
3. NAIC 3 (a)	1,039,349			(88,270)	1,039,349	951,079		1,073,939
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total ICO	307,500,411	31,722,196	32,700,496	108,735	307,500,411	306,630,846		293,307,651
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	416,720,381	41,159,446	29,503,584	161,643	416,720,381	428,537,886		396,023,083
9. NAIC 2	16,313,204	250,000	1,288,195	28,942	16,313,204	15,303,951		14,979,422
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total ABS	433,033,585	41,409,446	30,791,779	190,585	433,033,585	443,841,837		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	740,533,996	73,131,643	63,492,275	299,319	740,533,996	750,472,683		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

NONE

Schedule DA - Verification - Short-Term Investments

NONE

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	12,263,740	20,960,815
2.	Cost of cash equivalents acquired	23,798,612	1,033,908,421
3.	Accrual of discount		164,616
4.	Unrealized valuation increase/(decrease)	(26)	15
5.	Total gain (loss) on disposals		(748)
6.	Deduct consideration received on disposals	30,027,119	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)	6,035,207	12,263,740
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	6,035,207	12,263,740

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

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

NONE

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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Thoma Bravo Fund XIV, L.P.	Chicago	IL	Thoma Bravo Partners XIV, L.P.		04/15/2021	3		167,761		663,287	0.090
000000-00-0	FTV Ascend I	Wilmington	DE	FTV Ascend I GP, L.P.		04/15/2025	3		199,465		8,720,878	1.813
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated									367,226		9,384,165	XXX
000000-00-0	LCN North America Fund III-D L.P.	New York	NY	LCN North American GP III, L.P.		12/03/2020			6,932		22,415	2.907
6199999. Residual tranches or interests with underlying assets having characteristics of real estate - unaffiliated									6,932		22,415	XXX
7899999. Total - unaffiliated									374,158		9,406,580	XXX
7999999. Total - affiliated												XXX
8099999 - Totals									374,158		9,406,580	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Cerberus Partners VI, L.P.	New York	NY	Cerberus Institutional Assoc III, Ltd.	05/03/2016	04/30/2026	3,663,228							3,663,228	3,663,228				
1599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated							3,663,228							3,663,228	3,663,228				
000000-00-0	LCN North America Fund III-D L.P.	New York	NY	LCN North American GP III, L.P.	12/03/2020	05/31/2026	10,583							10,583	10,583				
6199999. Residual tranches or interests with underlying assets having characteristics of real estate - unaffiliated							10,583							10,583	10,583				
7899999. Total - unaffiliated							3,673,811							3,673,811	3,673,811				
7999999. Total - affiliated																			
8099999 - Totals							3,673,811							3,673,811	3,673,811				

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3133EW-UK-4	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/25/2026	BANK OF AMERICA SECURITIES		1,000,000	1,000,000		1.A
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)					1,000,000	1,000,000		XXX
285039-AP-8	ELECTRICITE DE FRANCE SA	04/15/2026	CITIGROUP GLOBAL MARKETS INC.		1,739,518	1,750,000		2.A FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					1,739,518	1,750,000		XXX
13057E-KD-5	CALIFORNIA PUBLIC FINANCE AUTHORITY	04/22/2026	Bank of America Securities		250,000	250,000		1.E FE
64990F-MT-8	NEW YORK ST DORM AUTH ST PERS INCOME TAX	05/27/2026	CROSS		253,160	250,000	2,970	1.B FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					503,160	500,000	2,970	XXX
09857L-BN-7	BOOKING HOLDINGS INC	05/05/2026	J.P. Morgan Securities LLC		499,505	500,000		1.G FE
11133T-AF-0	BROADRIDGE FINANCIAL SOLUTIONS INC	05/04/2026	J.P. Morgan Securities LLC		747,750	750,000		2.B FE
113004-AC-9	BROOKFIELD ASSET MANAGEMENT LTD	04/14/2026	RBC CAPITAL MARKETS, LLC		989,620	1,000,000	21,928	1.G FE
229917-AA-7	CUMBERLAND COMBINED CYCLE GENERATION LLC	05/13/2026	MORGAN STANLEY CO		1,000,000	1,000,000		1.C FE
30303M-AJ-1	META PLATFORMS INC	04/30/2026	CITIGROUP GLOBAL MARKETS INC.		749,895	750,000		1.D FE
34967G-AB-0	FORTITUDE GLOBAL FUNDING	06/09/2026	BNP PARIBAS SECURITIES CORP.		1,745,555	1,750,000		1.G FE
40139L-BQ-5	GUARDIAN LIFE GLOBAL FUNDING	04/27/2026	Deutsche Bank		1,750,000	1,750,000		1.B FE
431116-AF-9	HIGHMARK INC	04/23/2026	Various		1,551,627	1,550,000		1.G FE
440929-AA-5	HORSESHOE FUNDING TRUST I	05/05/2026	GOLDMAN, SACHS & CO.		750,000	750,000		2.B FE
458140-CS-7	INTEL CORP	04/27/2026	J.P. Morgan Securities LLC		498,600	500,000		2.B FE
46817M-AV-9	JACKSON FINANCIAL INC	06/08/2026	JPMORGAN VPR FTP		1,148,045	1,150,000		2.B FE
46849L-VK-4	JACKSON NATIONAL LIFE GLOBAL FUNDING	06/09/2026	Morgan Stanley & Co. LLC		498,655	500,000		1.F FE
531542-AD-0	LIBERTY UTILITIES CO	05/12/2026	TD SECURITIES (USA) LLC		498,380	500,000		2.B FE
638612-AJ-0	NATIONWIDE FINANCIAL SERVICES INC	04/09/2026	Mizuho Securities USA, Inc.		498,750	500,000	13,594	2.B FE
70450Y-AW-3	PAYPAL HOLDINGS INC	05/12/2026	GOLDMAN, SACHS & CO.		1,748,198	1,750,000		1.G FE
744320-BQ-4	PRUDENTIAL FINANCIAL INC	06/01/2026	WELLS FARGO SECURITIES		500,000	500,000		2.A FE
74941Y-AA-0	RD MICHIGAN PROPERTY OWNER 1 LLC	04/29/2026	Various		919,531	925,000		2.B FE
759351-AV-1	REINSURANCE GROUP OF AMERICA INC	04/29/2026	Various		1,136,031	1,150,000	10,103	2.B FE
83368R-CQ-3	SOCIETE GENERALE SA	05/19/2026	SG AMERICAS SECURITIES, LLC		1,750,000	1,750,000		2.B FE
84615Q-AA-1	SPACE EXPLORATION TECHNOLOGIES CORP	06/23/2026	J.P. Morgan Securities LLC		749,378	750,000		2.A FE
92343V-HN-7	VERIZON COMMUNICATIONS INC	05/11/2026	WELLS FARGO SECURITIES		1,250,000	1,250,000		2.B FE
BGHB0H-2U-6	COMPUTE FINANCING 2026 LLC UNF	06/04/2026	APOLLO GLOBAL SECURITIES LLC		1,750,000	1,750,000		1.G FE
P8000*-AA-4	PAR-DOM IV SUBHOLDING S.A.	04/02/2026	GOLDMAN, SACHS & CO.		1,000,000	1,000,000		1.D PL
P9738#-AA-7	VENTOS DC 1 SUBHOLDING S.A.	04/22/2026	GOLDMAN SACHS & CO. LLC		3,500,000	3,500,000		1.D PL
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					27,229,519	27,275,000	45,624	XXX
02379V-AA-8	AAL A - ABS	04/27/2026	GOLDMAN, SACHS & CO.		1,250,000	1,250,000		1.G FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					1,250,000	1,250,000		XXX
0489999999. Total - issuer credit obligations (unaffiliated)					31,722,196	31,775,000	48,595	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					31,722,196	31,775,000	48,595	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					31,722,196	31,775,000	48,595	XXX
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
21H050-66-4	G2JUMB-5N-JUN-2025 - MBS	06/02/2026	BANK OF AMERICA SECURITIES		1,728,262	1,750,000	5,104	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					(13,604)		243	XXX
01F052-66-4	FNCL-5.5N-JUN-2025 - MBS	05/05/2026	J.P. Morgan Securities LLC		1,754,102	1,750,000	2,674	1.A
3136BT-EH-2	FNR 2024-71 AZ - CMO/RMBS	06/01/2026	Direct		60,874	60,874		1.A
3136BT-U6-8	FNR 2024-95 ZU - CMO/RMBS	06/01/2026	Direct		4,408	4,408		1.A
3137HF-YF-6	FHR 5458 YZ - CMO/RMBS	06/01/2026	Direct		21,139	21,139		1.A
3137HJ-E3-7	FHR 5504 DZ - CMO/RMBS	06/01/2026	Direct		40,497	40,497		1.A
3137HK-3Z-5	FHR 5518 CZ - CMO/RMBS	06/01/2026	Direct		40,313	40,313		1.A
3137HK-WX-8	FHR 5524 NZ - CMO/RMBS	06/01/2026	Direct		24,007	24,007		1.A
3137HQ-KD-2	FHR 5631 UZ - CMO/RMBS	06/01/2026	Direct		4,649	4,649		1.A
31418F-UX-3	FN MA5997 - RMBS	03/03/2026	WELLS FARGO SECURITIES		(3,876)		(2)	1.A
31418F-XH-5	FN MA6079 - RMBS	05/12/2026	Mizuho Securities USA, Inc.		982,813	1,000,000	1,667	1.A
31418F-XJ-1	FN MA6080 - RMBS	05/12/2026	BANK OF AMERICA SECURITIES		1,004,922	1,000,000	1,833	1.A

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3142J6-DX-8	FH RQ0117 - RMBS	04/28/2026	BANK OF AMERICA SECURITIES		875,128	905,000	3,168	1.A
3142J6-DY-6	FH RQ0118 - RMBS	04/28/2026	Various		2,612,442	2,635,000	6,844	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)					7,421,417	7,485,888	16,184	XXX
04538H-AA-3	SPIRE 262 A1 - RMBS	05/05/2026	Morgan Stanley & Co. LLC		1,549,973	1,550,000	8,483	1.A FE
04539C-AC-9	SPIRE 263 A1 - RMBS	06/17/2026	Morgan Stanley & Co. LLC		749,985	750,000	2,502	1.A FE
246395-4B-0	DELAWARE STATE HOUSING AUTHORITY	04/08/2026	J.P. Morgan Securities LLC		250,000	250,000		1.B FE
36173U-AG-3	GCAT 2026-NQM3 A3 - RMBS	05/21/2026	Bank of America Securities		749,992	750,000	3,212	1.F FE
36274Y-AG-3	GSMBS 26NQM4 A3 - RMBS	05/27/2026	GOLDMAN		249,996	250,000	1,131	1.F FE
67449P-AF-9	OBX 26NQM9 A2 - RMBS	06/26/2026	GOLDMAN, SACHS & CO.		499,999	500,000	2,377	1.C FE
74388K-AC-6	PFMT 262 A3 - RMBS	06/11/2026	Bank of America Securities		1,750,907	1,750,000	4,278	1.A FE
74388K-AN-2	PFMT 262 A13 - RMBS	06/11/2026	BANK OF AMERICA SECURITIES		495,156	500,000	1,222	1.B FE
79582N-AA-7	GRADE 25RTL1 A1 - RMBS	04/28/2026	BANK OF AMERICA SECURITIES		99,594	100,000	414	1.G FE
83712G-DK-2	SOUTH CAROLINA STATE HOUSING FINANCE AND	06/25/2026	BANK OF AMERICA SECURITIES		600,000	600,000		1.A FE
83712G-EM-7	SOUTH CAROLINA STATE HOUSING FINANCE AND	06/25/2026	BANK OF AMERICA SECURITIES		750,000	750,000		1.A FE
92842N-AB-4	VSTA 26CES2 A2 - RMBS	04/27/2026	J.P. Morgan Securities LLC		249,998	250,000	1,123	1.D FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					7,995,601	8,000,000	24,743	XXX
00093B-AG-8	ACREC 26FL5 C - CMBS	06/17/2026	J.P. Morgan Securities LLC		250,000	250,000		1.G FE
05494W-AL-5	BDS 26FL17 C - CMBS	04/24/2026	WELLS FARGO SECURITIES		1,700,000	1,700,000		1.G FE
05620L-AC-6	BSPDF 26FL4 AS - CMBS	05/11/2026	WELLS FARGO SECURITIES		1,250,000	1,250,000		1.A FE
05620L-AE-2	BSPDF 26FL4 B - CMBS	05/11/2026	WELLS FARGO SECURITIES		600,000	600,000		1.D FE
23347L-AC-1	D2 26FL1 AS - CMBS	04/16/2026	WELLS FARGO SECURITIES		1,150,000	1,150,000		1.A FE
233641-AC-3	DWIGHT 26FL2 AS - CMBS	06/26/2026	J.P. Morgan Securities LLC		750,000	750,000		1.A FE
33767W-AG-8	FKH 2021-SFR1 D - CMBS	04/22/2026	CITIGROUP GLOBAL MARKETS INC.		1,238,232	1,250,000	1,672	1.B FE
43730N-AE-6	HPA 221 C - CMBS	04/07/2026	CROSS		378,719	381,340	617	1.C FE
44989V-AC-8	INCREF 26FL2 AS - CMBS	05/29/2026	CITIGROUP GLOBAL MARKETS INC.		1,500,000	1,500,000		1.A FE
69292D-AC-7	PFP 2026-14 AS - CMBS	05/15/2026	Morgan Stanley & Co. LLC		750,000	750,000		1.A FE
69292D-AE-3	PFP 2026-14 B - CMBS	05/21/2026	Various		300,000	300,000		1.D FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					9,866,951	9,881,340	2,289	XXX
15674D-AS-3	CERB 44R CR - CDO	06/22/2026	WELLS FARGO SECURITIES		250,000	250,000		1.G FE
40171B-AQ-7	GCF 236R AR - CDO	06/02/2026	SCOTIA CAPITAL (USA) INC./NOVAAGENCY		1,250,000	1,250,000		1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					1,500,000	1,500,000		XXX
24380Y-AM-7	DRMT 26CES1 A1B - RMBS	04/27/2026	GOLDMAN		300,000	300,000	1,534	1.A FE
31685A-AA-2	FIGRE-26HE5-A - RMBS	05/20/2026	J.P. Morgan Securities LLC		999,979	1,000,000	4,982	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					1,299,979	1,300,000	6,516	XXX
72141F-AA-3	PILATUS 1 CFO SR NOTES - ABS	03/09/2026	DIRECT LOAN FUND		2,000,000	2,000,000		1.F PL
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					2,000,000	2,000,000		XXX
01983K-AU-8	ALLO-261-A2 - ABS	05/19/2026	Morgan Stanley & Co. LLC		999,999	1,000,000		1.G FE
02090E-AA-4	ALTDE 261 A - ABS	04/17/2026	BANK OF AMERICA SECURITIES		1,499,987	1,500,000		1.F FE
12510H-AX-8	CAUTO 242 A2 - ABS	05/06/2026	BARCLAYS CAPITAL INC		244,878	244,792	785	1.E FE
14855U-AA-8	CLAST 262 A - ABS	04/17/2026	Deutsche Bank		749,991	750,000		1.F FE
14855X-AA-2	CLAST 252 A - ABS	04/01/2026	CROSS		381,747	381,822	985	1.F FE
494600-AA-7	UNITK 262 A2 - ABS	06/05/2026	BARCLAYS CAPITAL INC		750,000	750,000		1.G FE
831005-AA-1	SLAM 261 A - ABS	05/01/2026	CITIGROUP GLOBAL MARKETS INC.		499,989	500,000		1.E FE
86190B-AA-2	STR 2021-1 A1 - ABS	06/29/2026	Various		206,604	219,500	190	1.A FE
896790-AD-7	TCF 2026-1 A - ABS	05/06/2026	WELLS FARGO SECURITIES		749,835	750,000		1.C FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					6,083,029	6,096,113	1,960	XXX
233046-BA-8	DNKN 2026-1 AII - ABS	05/29/2026	BARCLAYS CAPITAL INC FIXED INC		250,000	250,000		2.B FE
50196@-AA-5	LCN NA Fund III-D Sr Secured Loans - ABS	04/28/2026	LCN		33,576	33,576		1.F PL
56564Q-AA-0	MAPS 2026-2A A - ABS	06/25/2026	GOLDMAN, SACHS & CO.		499,998	500,000		1.F FE
BGHAN3-37-4	PILATUS 1 CFO SR NOTES - ABS	03/09/2026	DIRECT		(2,000,000)	(2,000,000)		1.F FE
BGHAVA-8B-5	LEOPARD INVESTMENT LP SR LOAN - ABS	05/01/2026	DIRECT		5,472,500	5,500,000		1.G FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					4,256,074	4,283,576		XXX
464338-AA-0	CLDHQ 261 A2I - ABS	04/20/2026	GUGGENHEIM SECURITIES, LLC		500,000	500,000		1.A FE
464338-AB-8	CLDHQ 261 2II - ABS	04/20/2026	PERSHING LLC		500,000	500,000		1.D FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					1,000,000	1,000,000		XXX
1889999999. Total - asset-backed securities (unaffiliated)					41,409,446	41,546,918	51,935	XXX
1899999999. Total - asset-backed securities (affiliated)								XXX
1909999997. Total - asset-backed securities - Part 3					41,409,446	41,546,918	51,935	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					41,409,446	41,546,918	51,935	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					73,131,643	73,321,918	100,529	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					73,131,643	XXX	100,529	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
91282C-BL-4	UNITED STATES TREASURY	05/15/2026	BANK OF AMERICA SECURITIES		121,521	140,000	121,153	128,459		773		773		129,232		(7,711)	(7,711)	1,175	02/15/2031	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					121,521	140,000	121,153	128,459		773		773		129,232		(7,711)	(7,711)	1,175	XXX	XXX
3130B5-QF-8	FEDERAL HOME LOAN BANKS	04/20/2026	Call @ 100.00		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				141,614	04/10/2045	1.B FE
3133EN-TB-6	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/04/2026	FHN FINANCIAL SECURITIES CORP		952,090	1,000,000	966,860	977,702		1,353		1,353		979,054		(26,964)	(26,964)	24,190	03/29/2032	1.B FE
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)					5,452,090	5,500,000	5,466,860	5,477,702		1,353		1,353		5,479,054		(26,964)	(26,964)	165,804	XXX	XXX
13032U-C4-8	CALIFORNIA HEALTH FACS FING AUTH REV	06/04/2026	UBS SECURITIES LLC		992,000	1,000,000	1,000,000	1,000,000						1,000,000		(8,000)	(8,000)	16,580	06/01/2027	1.D FE
239835-LH-2	CITY OF DAYTON, OHIO	04/14/2026	SUMRIDGE PARTNERS LLC		242,174	240,000	283,366	244,843		(1,501)		(1,501)		243,342		(1,167)	(1,167)	4,467	12/01/2026	2.B FE
239835-LJ-8	CITY OF DAYTON, OHIO	04/14/2026	SUMRIDGE PARTNERS LLC		252,250	250,000	292,968	254,817		(1,493)		(1,493)		253,324		(1,074)	(1,074)	4,653	12/01/2027	2.B FE
249182-JZ-0	DENVER COLO CITY & CNTY ARPT REV	05/05/2026	OPPENHEIMER & CO. INC.		858,160	850,000	973,301	862,428		(4,886)		(4,886)		857,542		618	618	20,188	11/15/2032	1.D FE
50208@-AA-1	LMH FEE II	06/22/2026	Redemption @ 100.00		12,750	12,750	12,750	12,750						12,750				277	06/21/2048	2.B PL
64763H-GZ-2	NEW ORLEANS LA AVIATION BRD REV	06/04/2026	WELLS FARGO SECURITIES		176,311	175,000	199,147	177,884		(1,225)		(1,225)		176,659		(349)	(349)	8,118	01/01/2030	1.F FE
678908-4C-5	OKSDEV 2022 A1 - ABS	05/01/2026	Paydown		48,169	48,169	47,250	47,516		653		653		48,169				934	05/01/2037	1.A FE
678908-4F-8	OKSDEV 2022 A1 - ABS	06/01/2026	Paydown		108,633	108,633	108,633	108,633						108,633				2,246	12/01/2033	1.A FE
70869P-LJ-4	PENNSYLVANIA ECONOMIC DEV FING AUTH REV	05/04/2026	SAMUEL A . RAMIREZ & CO. INC.		843,948	840,000	974,476	851,094		(5,354)		(5,354)		845,739		(1,791)	(1,791)	26,833	03/15/2028	1.F FE
717817-UE-8	CITY OF PHILADELPHIA, PENNSYLVANIA	04/14/2026	STIFEL NICOLAUS & COMPANY INC.		868,454	850,000	989,230	874,627		(4,646)		(4,646)		869,980		(1,527)	(1,527)	33,528	07/01/2032	1.E FE
88256C-EX-3	TEXAS MUN GAS ACQUISITION & SUPPLY CORP	05/05/2026	SUMRIDGE PARTNERS LLC		187,035	185,000	213,398	189,469		(1,595)		(1,595)		187,874		(839)	(839)	4,529	12/15/2026	1.G FE
88258M-AA-3	TNGUTL 23 A1 - ABS	04/01/2026	Paydown		58,151	58,151	56,992	57,400		751		751		58,151				1,483	04/01/2035	1.A FE
899647-RL-7	TULSA OKLA ARPTS IMPT TR GEN REV	05/04/2026	UMB BANK, INVESTMENT DIVISION		99,817	100,000	100,000	100,000						100,000		(183)	(183)	1,476	06/01/2026	1.G FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					4,747,852	4,717,703	5,251,509	4,781,460		(19,296)		(19,296)		4,762,164		(14,313)	(14,313)	125,312	XXX	XXX
03765H-AB-7	APOLLO MANAGEMENT HOLDINGS LP	05/27/2026	Maturity @ 100.00		100,000	100,000	95,313	99,253		747		747		100,000				2,200	05/27/2026	1.F FE
04685A-3L-3	ATHENE GLOBAL FUNDING	05/05/2026	MESIROW FINANCIAL INC		1,230,625	1,250,000	1,250,000	1,250,000						1,250,000		(19,375)	(19,375)	26,486	03/08/2027	1.E FE
06368F-AJ-8	BANK OF MONTREAL	05/04/2026	MESIROW FINANCIAL INC		1,234,250	1,250,000	1,247,388	1,249,351		185		185		1,249,535		(15,285)	(15,285)	21,807	03/08/2027	1.F FE
081331-AE-0	BELVOIR LAND LLC	06/15/2026	Paydown		16,507	16,507	16,314	16,354		153		153		16,507				437	12/15/2035	1.E FE
11271L-AE-2	BROOKFIELD FINANCE INC	04/14/2026	RBC CAPITAL MARKETS, LLC		988,770	1,000,000	1,053,015	1,020,882		(1,478)		(1,478)		1,019,404		(30,634)	(30,634)	18,125	04/15/2030	1.G FE
13607H-R6-1	CANADIAN IMPERIAL BANK OF COMMERCE	04/14/2026	JANE STREET EXECUTION SERVICES LLC		248,515	250,000	249,683	249,915		19		19		249,934		(1,419)	(1,419)	4,504	04/07/2027	1.F FE
18977W-2C-3	CNO GLOBAL FUNDING	05/28/2026	J.P. Morgan Securities LLC		711,420	750,000	748,905	749,504		65		65		749,569		(38,149)	(38,149)	17,832	01/06/2029	1.G FE
286181-AH-5	ELEMENT FLEET MANAGEMENT CORP	05/20/2026	Call @ 100.00		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				32,661	06/26/2026	2.A FE
30288*-AG-5	FREEPORT LNG DEVELOPMENT LP	06/30/2026	Paydown		26,010	26,010	26,010	26,010						26,010				770	12/31/2039	2.B FE
38141G-ZR-8	GOLDMAN SACHS GROUP INC	04/14/2026	BANK OF AMERICA SECURITIES		496,720	500,000	500,000	500,000						500,000		(3,280)	(3,280)	10,544	03/15/2028	1.F FE
444859-CD-2	HUMANA INC	05/05/2026	J.P. Morgan Securities LLC		495,920	500,000	496,895	497,165		80		80		497,246		(1,326)	(1,326)	14,260	05/01/2035	2.B FE
458140-CN-8	INTEL CORP	05/20/2026	BARCLAYS CAPITAL INC		502,380	500,000	498,165	498,592		93		93		498,686		3,694	3,694	18,750	02/21/2031	2.B FE
45866F-AU-8	INTERCONTINENTAL EXCHANGE INC	04/14/2026	U.S. BANCORP INVESTMENTS INC.		1,247,250	1,250,000	1,246,688	1,248,842		189		189		1,249,031		(1,781)	(1,781)	29,167	09/15/2027	1.G FE
48252A-AA-9	KKR GROUP FINANCE CO VI LLC	06/17/2026	Various		483,354	500,000	498,055	499,188		102		102		499,290		(15,936)	(15,936)	18,088	07/01/2029	1.F FE
52532X-AF-2	LEIDOS INC	05/20/2026	GOLDMAN, SACHS & CO.		244,935	250,000	246,790	248,427		127		127		248,554		(3,619)	(3,619)	5,651	05/15/2030	2.B FE
548661-DM-6	LOWE'S COMPANIES INC	04/15/2026	Maturity @ 100.00		405,000	405,000	362,447	403,095		1,905		1,905		405,000				5,063	04/15/2026	2.A FE
56501R-AK-2	MANULIFE FINANCIAL CORP	05/04/2026	MESIROW FINANCIAL INC		736,830	750,000	750,000	750,000						750,000		(13,170)	(13,170)	8,591	05/19/2027	1.F FE
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I	05/05/2026	STONEX FINANCIAL INC.		1,349,702	1,355,000	1,354,092	1,354,900		35		35		1,354,935		(5,234)	(5,234)	17,920	12/18/2026	1.D FE
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY LLC	05/20/2026	J.P. Morgan Securities LLC		694,162	700,000	705,375	702,219		(262)		(262)		701,957		(7,795)	(7,795)	20,684	04/01/2029	2.B FE
65339K-DK-3	NEXTERA ENERGY CAPITAL HOLDINGS INC	06/16/2026	Morgan Stanley & Co. LLC		509,865	500,000	499,925	499,975		2		2		499,977		9,888	9,888	20,022	03/15/2032	2.A FE
66815L-2K-4	NORTHWESTERN MUTUAL GLOBAL FUNDING	04/14/2026	PNC CAPITAL MARKETS LLC		1,253,888	1,250,000	1,249,500	1,249,818		30		30		1,249,847		4,040	4,040	31,719	09/15/2027	1.B FE
677071-AM-4	OHANA MILITARY COMMUNITIES LLC	04/01/2026	Paydown		46,853	46,853	46,712	46,809		44		44		46,853				1,280	10/01/2026	1.D FE
74340X-BH-3	PROLOGIS LP	05/05/2026	KEYBANC CAPITAL MARKETS INC		1,004,170	1,015,000	1,008,098	1,012,888		256		256		1,013,144		(8,974)	(8,974)	25,238	09/15/2028	1.F FE
7591EP-AU-4	REGIONS FINANCIAL CORP	04/30/2026	BARCLAYS CAPITAL INC		1,027,320	1,000,000	1,028,620	1,025,433		(2,268)		(2,268)		1,023,165		4,155	4,155	23,047	06/06/2030	2.A FE
759351-AP-4	REINSURANCE GROUP OF AMERICA INC	04/30/2026	Various		939,790	1,000,000	1,008,856	1,004,117		(287)		(287)		1,003,830		(64,040)	(64,040)	11,550	06/15/2030	2.A FE
76209P-AD-5	RGA GLOBAL FUNDING	04/22/2026	CITADEL		1,036,970	1,000,000	1,015,355	1,014,159		(775)		(775)		1,013,384		23,586	23,586	43,083	01/11/2031	1.E FE
853254-BS-8	STANDARD CHARTERED PLC	04/23/2026	JANE STREET EXECUTION SERVICES LLC		797,304	800,000	921,609	857,352		(3,953)		(3,953)		853,399		(56,095)	(56,095)	20,950	04/01/2031	1.G FE
883203-CB-5	TEXTRON INC	06/10/2026	Morgan Stanley & Co. LLC		940,130	1,000,000	969,710	985,426		1,328		1,328		986,754		(46,624)	(46,624)	14,042	06/01/2030	2.B FE
91913Y-AW-0	VALERO ENERGY CORP	04/27/2026	JANE STREET EXECUTION SERVICES LLC		98,958	100,000	108,378	103,292		(339)		(339)		102,954		(3,996)	(3,996)	2,300	04/01/2029	2.B FE

STATEMENT AS OF JUNE 30, 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	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
962166-BX-1	WEYERHAEUSER CO	04/30/2026	CITIGROUP GLOBAL MARKETS INC.		1,834,638	1,870,000	1,859,939	1,865,906		332		332		1,866,238		(31,600)	(31,600)	34,491	11/15/2029	2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					21,952,236	22,184,369	22,311,835	22,278,872		(3,671)		(3,671)		22,275,200		(322,965)	(322,965)	501,260	XXX	XXX
02376A-AA-7	AMERICAN AIRLINES 2017-2 PASS THROUGH TR	04/15/2026	Paydown		30,444	30,444	27,247	28,129		2,315		2,315		30,444				510	04/15/2031	1.E FE
11042C-AA-8	BRITISH AIRWAYS PASS THROUGH CERTIFICATE	06/15/2026	Paydown		5,848	5,848	5,848	5,848						5,848				85	09/15/2036	1.E FE
11042T-AA-1	BRITISH AIRWAYS PASS THROUGH TRUST 2018-	06/20/2026	Paydown		2,194	2,194	1,976	2,077		116		116		2,194				42	03/20/2033	1.C FE
477164-AA-5	JETBLUE AIRWAYS CORPORATION 2020-1 PASS	05/15/2026	Paydown		16,359	16,359	16,359	16,359						16,359				327	05/15/2034	2.C FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					54,845	54,845	51,431	52,413		2,432		2,432		54,845				964	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					32,328,543	32,596,918	33,202,788	32,718,906		(18,410)		(18,410)		32,700,496		(371,953)	(371,953)	794,514	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					32,328,543	32,596,918	33,202,788	32,718,906		(18,410)		(18,410)		32,700,496		(371,953)	(371,953)	794,514	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					32,328,543	32,596,918	33,202,788	32,718,906		(18,410)		(18,410)		32,700,496		(371,953)	(371,953)	794,514	XXX	XXX
21H050-66-4	G2JUMB-5N-JUN-2025 - MBS	06/02/2026	J.P. Morgan Securities LLC		1,728,262	1,750,000	1,728,262							1,728,262				5,104	06/20/2056	1.A
36179T-QP-3	G2 MA4962 - RMBS	06/01/2026	Paydown		11,254	11,254	11,679	12,119		(865)		(865)		11,254				165	01/20/2048	1.A
38383B-M2-5	GNR 2025-174 G - CMO/RMBS	06/01/2026	Paydown		69,315	69,315	69,120	69,121		194		194		69,315				1,399	10/20/2054	1.A
38384E-JQ-9	GNR 2023-134 BH - CMO/RMBS	06/01/2026	Paydown		98,836	98,836	98,589	98,550		286		286		98,836				2,434	06/20/2047	1.A
38384E-JU-0	GNR 2023-134 BA - CMO/RMBS	06/01/2026	Paydown		153,355	153,355	152,960	152,928		427		427		153,355				3,714	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)					2,061,022	2,082,761	2,060,609	332,718		42		42		2,061,022				12,817	XXX	XXX
01F052-66-4	FNCL-5.5N-JUN-2025 - MBS	05/05/2026	Morgan Stanley & Co. LLC		1,754,102	1,750,000	1,754,102							1,754,102				2,674	06/25/2056	1.A
3128MA-BR-9	FH G07848 - RMBS	06/01/2026	Paydown		37,776	37,776	37,507	37,526		250		250		37,776				553	04/01/2044	1.A
3128MJ-UN-8	FH G08588 - RMBS	06/01/2026	Paydown		2,946	2,946	3,083	3,115		(169)		(169)		2,946				51	05/01/2044	1.A
31292K-6A-0	FH C03565 - RMBS	06/01/2026	Paydown		2,100	2,100	2,214	2,215		(115)		(115)		2,100				38	12/01/2040	1.A
312930-PW-4	FH A84037 - RMBS	06/01/2026	Paydown		3,457	3,457	3,556	3,509		(51)		(51)		3,457				65	01/01/2039	1.A
312933-AP-9	FH A86314 - RMBS	06/01/2026	Paydown		32	32	34	34		(2)		(2)		32				1	05/01/2039	1.A
312943-AK-9	FH A94510 - RMBS	06/01/2026	Paydown		128	128	135	135		(7)		(7)		128				2	10/01/2040	1.A
312945-DS-4	FH A96413 - RMBS	06/01/2026	Paydown		655	655	690	688		(33)		(33)		655				11	01/01/2041	1.A
3132D6-CP-3	FH SB8178 - RMBS	05/12/2026	Various		1,065,107	1,089,415	1,088,053	1,087,839		33		33		1,087,872		(22,765)	(22,765)	19,511	09/01/2037	1.A
3132D6-EB-2	FH SB8230 - RMBS	06/01/2026	Paydown		42,314	42,314	42,393	42,367		(53)		(53)		42,314				828	05/01/2038	1.A
3132D6-EF-3	FH SB8234 - CMO/RMBS	06/01/2026	Paydown		85,429	85,429	85,696	85,651		(222)		(222)		85,429				1,733	06/01/2038	1.A
3132DT-FB-1	FH SD5562 - RMBS	06/01/2026	Paydown		219,473	219,473	218,409	218,446		1,026		1,026		219,473				4,821	05/01/2054	1.A
3132DV-KP-9	FH SD7502 - RMBS	06/01/2026	Paydown		10,778	10,778	11,178	11,435		(656)		(656)		10,778				160	07/01/2049	1.A
3132DW-DS-9	FH SD8213 - RMBS	06/01/2026	Paydown		34,828	34,828	29,223	29,451		5,377		5,377		34,828				438	05/01/2052	1.A
3132DW-E7-4	FH SD8258 - RMBS	06/01/2026	Paydown		71,187	71,187	70,864	70,873		314		314		71,187				1,445	10/01/2052	1.A
3132DW-F5-7	FH SD8288 - RMBS	06/01/2026	Paydown		62,799	62,799	62,269	62,308		491		491		62,799				1,345	01/01/2053	1.A
3132DW-G9-8	FH SD8324 - RMBS	06/01/2026	Paydown		34,905	34,905	35,189	35,127		(221)		(221)		34,905				756	05/01/2053	1.A
3132DW-L9-2	FH SD8452 - RMBS	06/01/2026	Paydown		76,136	76,136	75,869	75,869		267		267		76,136				1,508	08/01/2054	1.A
3132DW-LA-9	FH SD8421 - RMBS	06/01/2026	Paydown		99,421	99,421	99,375	99,306		115		115		99,421				2,316	04/01/2054	1.A
3132DW-MK-6	FH SD8462 - RMBS	06/01/2026	Paydown		280,235	280,235	281,592	281,413		(1,179)		(1,179)		280,235				5,897	09/01/2054	1.A
3132DW-MR-1	FH SD8468 - RMBS	06/01/2026	Paydown		39,943	39,943	39,936	39,929		15		15		39,943				793	10/01/2054	1.A
3132DW-MY-6	FH SD8475 - RMBS	06/01/2026	Paydown		93,967	93,967	94,187	94,146		(179)		(179)		93,967				2,018	11/01/2054	1.A
3132DW-N8-2	FH SD8515 - RMBS	06/01/2026	Paydown		267,156	267,156	267,072	267,039		117		117		267,156				5,638	03/01/2055	1.A
3132DW-NX-7	FH SD8506 - RMBS	06/01/2026	Paydown		128,625	128,625	127,299	127,325		1,300		1,300		128,625				2,715	02/01/2055	1.A
3132DW-NY-5	FH SD8507 - RMBS	06/01/2026	Paydown		116,526	116,526	116,439	116,408		118		118		116,526				2,673	02/01/2055	1.A
3132DW-PH-0	FH SD8524 - RMBS	06/01/2026	Paydown		337,667	337,667	336,242	336,249		1,417		1,417		337,667				7,139	04/01/2055	1.A
3132GF-3H-8	FH Q02600 - RMBS	06/01/2026	Paydown		495	495	522	519		(24)		(24)		495				7	08/01/2041	1.A
3132GK-V9-4	FH Q04540 - RMBS	06/01/2026	Paydown		2,832	2,832	2,884	2,887		(55)		(55)		2,832				42	11/01/2041	1.A
3132VP-4H-8	FH Q63523 - RMBS	06/01/2026	Paydown		478	478	496	502		(24)		(24)		478				7	05/01/2049	1.A
3132WJ-U2-5	FH Q45100 - RMBS	06/01/2026	Paydown		3,850	3,850	3,990	4,003		(153)		(153)		3,850				58	12/01/2046	1.A
3132WM-SU-9	FH Q47730 - RMBS	06/01/2026	Paydown		10,775	10,775	10,940	10,972		(198)		(198)		10,775				180	04/01/2047	1.A
3132XC-RX-5	FH G67702 - RMBS	06/01/2026	Paydown		15,643	15,643	16,025	16,053		(411)		(411)		15,643				261	01/01/2047	1.A
3132XC-SE-6	FH G67717 - RMBS	06/01/2026	Paydown		12,356	12,356	12,629	12,742		(387)		(387)		12,356				203	11/01/2048	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31334Y-TD-9	FH QA2348 - RMBS	06/01/2026	Paydown		1,568	1,568	1,609	1,627		(58)		(58)		1,568				20	09/01/2049	1.A
31335A-FP-8	FH G60174 - RMBS	06/01/2026	Paydown		576	576	607	607		(31)		(31)		576				9	10/01/2043	1.A
31335C-F7-4	FH G61990 - RMBS	06/01/2026	Paydown		1,632	1,632	1,693	1,715		(83)		(83)		1,632				22	04/01/2049	1.A
3133KR-PV-0	FH RA9436 - RMBS	06/01/2026	Paydown		43,475	43,475	42,884	42,944		530		530		43,475				1,035	07/01/2053	1.A
31346Y-ZM-8	FH QA5248 - RMBS	06/01/2026	Paydown		16,026	16,026	16,409	16,442		(416)		(416)		16,026				179	12/01/2049	1.A
3136B0-NW-2	FNR 2017-110 PA - CMO/RMBS	06/01/2026	Paydown		27,200	27,200	27,204	27,197		3		3		27,200				349	01/25/2055	1.A
3136B5-VF-9	FNR 2019-42 LA - CMO/RMBS	06/01/2026	Paydown		19,226	19,226	19,619	19,651		(425)		(425)		19,226				239	08/25/2049	1.A
3136BN-CL-8	FNR 2022-30 CD - CMO/RMBS	05/12/2026	Various		803,657	829,464	825,187	825,488		167		167		825,655		(21,998)	(21,998)	15,050	01/25/2050	1.A
3136BN-CN-4	FNR 2022-30 C - CMO/RMBS	06/01/2026	Paydown		25,820	25,820	25,554	25,581		240		240		25,820				491	01/25/2050	1.A
3136BQ-RA-9	FNR 2023-054 GA - CMO/RMBS	06/01/2026	Paydown		246,639	246,639	246,793	246,242		397		397		246,639				6,296	04/25/2049	1.A
3136BS-5Q-4	FNR 2024-75 CD - CMO/RMBS	06/01/2026	Paydown		126,993	126,993	125,624	125,734		1,259		1,259		126,993				2,269	12/25/2051	1.A
3136BT-U6-8	FNR 2024-95 ZU - CMO/RMBS	06/02/2026	Paydown		55,299	55,299	55,070	55,067		231		231		55,299				1,208	12/25/2054	1.A
3136BW-U4-6	FNR 2025-65 AC - CMO/RMBS	06/01/2026	Paydown		90,628	90,628	89,510	89,482		1,146		1,146		90,628				1,774	01/25/2054	1.A
3136BW-UG-9	FNR 2025-50 AC - CMO/RMBS	06/01/2026	Paydown		148,134	148,134	147,116	147,106		1,028		1,028		148,134				2,899	11/25/2052	1.A
3136BW-WS-1	FNR 2025-52 GA - CMO/RMBS	06/01/2026	Paydown		91,419	91,419	90,742	90,740		679		679		91,419				1,823	01/25/2053	1.A
3136BX-3N-2	FNR 2025-104 DA - CMO/RMBS	06/01/2026	Paydown		117,228	117,228	116,909	116,912		316		316		117,228				2,272	03/25/2055	1.A
3137HC-P3-0	FHR 5413 MD - CMO/RMBS	06/01/2026	Paydown		383,527	383,527	382,633	382,424		1,103		1,103		383,527				8,934	04/25/2050	1.A
3137HC-QL-9	FHR 5410 KB - CMO/RMBS	06/01/2026	Paydown		82,491	82,491	82,227	82,213		279		279		82,491				1,956	11/25/2050	1.A
3137HL-KN-1	FHR 5550 DC - CMO/RMBS	06/01/2026	Paydown		101,832	101,832	101,737	101,734		98		98		101,832				2,261	12/25/2051	1.A
3137HM-CR-9	FHR 5564 CA - CMO/RMBS	06/01/2026	Paydown		33,713	33,713	33,318	33,317		396		396		33,713				695	02/25/2052	1.A
3137HM-HR-4	FHR 5566 EA - CMO/RMBS	06/01/2026	Paydown		40,430	40,430	40,045	40,052		378		378		40,430				779	11/25/2051	1.A
3137HM-WT-3	FHR 5580 DA - CMO/RMBS	06/01/2026	Paydown		45,883	45,883	45,926	45,930		(47)		(47)		45,883				943	03/25/2052	1.A
3137HM-X4-7	FHR 5580 EC - CMO/RMBS	06/01/2026	Paydown		171,639	171,639	170,780	170,767		871		871		171,639				3,291	04/25/2053	1.A
3137HQ-KD-2	FHR 5631 UZ - CMO/RMBS	06/02/2026	Paydown		168,713	170,649	169,802			847		847		170,649		(1,936)	(1,936)	1,934	03/25/2056	1.A
3138AF-DV-9	FN AI1915 - RMBS	04/01/2026	Various		1,161	1,161	1,217	1,162		(1)		(1)		1,161				15	04/01/2026	1.A
3138ER-QJ-2	FN AL9456 - RMBS	06/01/2026	Paydown		3,483	3,483	3,745	3,734		(251)		(251)		3,483				65	10/01/2045	1.A
3138ER-SC-5	FN AL9514 - RMBS	06/01/2026	Paydown		3,875	3,875	4,089	4,063		(188)		(188)		3,875				64	02/01/2043	1.A
3138WC-HZ-9	FN AS2947 - RMBS	06/01/2026	Paydown		27,762	27,762	28,178	28,223		(461)		(461)		27,762				460	07/01/2044	1.A
3138WJ-K7-2	FN AS8417 - RMBS	06/01/2026	Paydown		707	707	729	741		(34)		(34)		707				10	12/01/2046	1.A
3138WJ-UH-9	FN AS8683 - RMBS	06/01/2026	Paydown		939	939	972	981		(42)		(42)		939				14	01/01/2047	1.A
3140J6-DN-4	FN BM1908 - RMBS	06/01/2026	Paydown		22,786	22,786	23,388	23,346		(559)		(559)		22,786				393	01/01/2044	1.A
3140JQ-QK-2	FN BN7657 - RMBS	06/01/2026	Paydown		225	225	234	235		(10)		(10)		225				3	07/01/2049	1.A
3140Q9-HP-1	FN CA2037 - RMBS	06/01/2026	Paydown		28,541	28,541	29,284	29,342		(800)		(800)		28,541				474	07/01/2048	1.A
3140QB-3Q-9	FN CA4406 - RMBS	06/01/2026	Paydown		19,383	19,383	19,722	19,776		(393)		(393)		19,383				240	10/01/2049	1.A
3140QB-JC-3	FN CA3858 - RMBS	06/01/2026	Paydown		11,109	11,109	11,579	11,901		(792)		(792)		11,109				179	07/01/2049	1.A
3140QB-JE-9	FN CA3860 - RMBS	06/01/2026	Paydown		14,764	14,764	15,311	15,613		(849)		(849)		14,764				218	07/01/2049	1.A
3140QS-A6-8	FN CB6328 - RMBS	06/01/2026	Paydown		78,237	78,237	77,882	77,889		347		347		78,237				1,925	05/01/2053	1.A
3140XL-F5-2	FN FS4687 - RMBS	06/01/2026	Paydown		107,320	107,320	107,403	107,314		6		6		107,320				2,432	05/01/2053	1.A
3140XL-RG-5	FN FS4986 - RMBS	06/01/2026	Paydown		34,545	34,545	27,902	28,174		6,371		6,371		34,545				429	05/01/2052	1.A
3140Y6-PR-5	FN CC0431 - RMBS	06/01/2026	Paydown		12,062	12,062	12,038	12,038		24		24		12,062				289	05/01/2055	1.A
31416Y-YL-6	FN AB3414 - RMBS	06/01/2026	Paydown		8,371	8,371	8,454	8,415		(44)		(44)		8,371				122	08/01/2041	1.A
31418D-4Y-5	FN MA4438 - RMBS	06/01/2026	Paydown		42,650	42,650	42,604	42,601		49		49		42,650				447	10/01/2051	1.A
31418D-6C-1	FN MA4466 - RMBS	06/01/2026	Paydown		45,118	45,118	45,062	45,059		59		59		45,118				469	11/01/2051	1.A
31418E-5Q-9	FN MA5354 - RMBS	06/01/2026	Paydown		70,327	70,327	69,690	69,749		578		578		70,327				1,648	05/01/2054	1.A
31418E-7B-0	FN MA5389 - RMBS	06/01/2026	Paydown		113,449	113,449	113,112	113,089		359		359		113,449				2,636	06/01/2054	1.A
31418E-B9-0	FN MA4563 - RMBS	06/01/2026	Paydown		47,807	47,807	47,743	47,741		66		66		47,807				502	03/01/2052	1.A
31418E-D6-4	FN MA4624 - RMBS	06/01/2026	Paydown		158,041	158,041	136,582	136,696		21,346		21,346		158,041				2,011	06/01/2052	1.A
31418E-E6-3	FN MA4656 - RMBS	06/01/2026	Paydown		55,254	55,254	55,107	55,104		150		150		55,254				1,036	07/01/2052	1.A
31418E-ES-5	FN MA4644 - RMBS	06/01/2026	Paydown		76,654	76,654	76,582	76,566		87		87		76,654				1,263	05/01/2052	1.A
31418E-J7-6	FN MA4785 - RMBS	06/01/2026	Paydown		51,144	51,144	50,729	50,752		393		393		51,144				1,060	10/01/2052	1.A
31418E-KV-1	FN MA4807 - RMBS	06/01/2026	Paydown		50,376	50,376	49,865	49,916		461		461		50,376				1,193	11/01/2052	1.A
31418E-R8-5	FN MA5010 - RMBS	06/01/2026	Paydown		32,354	32,354	32,609	32,558		(204)		(204)		32,354				713	05/01/2053	1.A
31418F-DA-2	FN MA5496 - RMBS	06/01/2026	Paydown		428,345	428,345	428,110	428,044		301		301		428,345				8,568	10/01/2054	1.A
31418F-ED-5	FN MA5531 - RMBS	06/01/2026	Paydown		70,688	70,688	70,091	70,113		574		574		70,688				1,499	11/01/2054	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31418F-F4-4	FN MA5586 - RMBS	06/01/2026	Paydown		74,482	74,482	73,237	73,287		1,194		1,194		74,482				1,563	01/01/2055	1.A
31418F-GY-7	FN MA5614 - RMBS	06/01/2026	Paydown		141,176	141,176	139,721	139,754		1,422		1,422		141,176				2,996	02/01/2055	1.A
31418F-GZ-4	FN MA5615 - RMBS	06/01/2026	Paydown		112,608	112,607	112,524	112,497		110		110		112,607				2,616	02/01/2055	1.A
31418F-HY-6	FN MA5646 - RMBS	06/01/2026	Paydown		257,815	257,815	254,976	255,037		2,777		2,777		257,815				5,377	03/01/2055	1.A
31418F-HZ-3	FN MA5647 - RMBS	06/01/2026	Paydown		157,995	157,995	158,520	158,477		(481)		(481)		157,995				3,634	03/01/2055	1.A
31418F-KN-6	FN MA5700 - RMBS	06/01/2026	Paydown		97,107	97,107	96,128	96,131		976		976		97,107				2,024	05/01/2055	1.A
31418F-MJ-3	FN MA5760 - RMBS	06/01/2026	Paydown		98,775	98,775	98,736			39		39		98,775				710	07/01/2055	1.A
31418F-PF-8	FN MA5821 - RMBS	06/01/2026	Paydown		127,690	127,690	125,784	125,816		1,873		1,873		127,690				2,520	09/01/2055	1.A
31418F-PG-6	FN MA5822 - RMBS	06/01/2026	Paydown		100,438	100,438	100,430	100,424		14		14		100,438				2,118	09/01/2055	1.A
31418F-Q8-3	FN MA5878 - RMBS	06/01/2026	Paydown		36,593	36,593	36,434	36,435		158		158		36,593				738	11/01/2055	1.A
31418F-Q9-1	FN MA5879 - RMBS	06/01/2026	Paydown		63,978	63,978	64,698	64,688		(710)		(710)		63,978				1,375	11/01/2055	1.A
31418F-QE-0	FN MA5852 - RMBS	06/01/2026	Paydown		40,810	40,810	40,462	40,466		344		344		40,810				796	10/01/2055	1.A
31418F-QF-7	FN MA5853 - RMBS	06/01/2026	Paydown		100,699	100,699	101,494	101,476		(777)		(777)		100,699				2,075	10/01/2055	1.A
31418F-R7-4	FN MA5909 - RMBS	06/01/2026	Paydown		14,278	14,278	14,258	14,258		20		20		14,278				297	12/01/2055	1.A
31418F-R8-2	FN MA5910 - RMBS	06/01/2026	Paydown		125,007	125,007	126,745	126,730		(1,723)		(1,723)		125,007				2,832	12/01/2055	1.A
31418F-UX-3	FN MA5997 - RMBS	06/01/2026	Paydown		32,760	32,760	32,755			5		5		32,760				266	03/01/2056	1.A
31418F-VX-2	FN MA6029 - RMBS	06/01/2026	Paydown		14,942	14,942	14,678			264		264		14,942				136	04/01/2056	1.A
31418F-XH-5	FN MA6079 - RMBS	06/01/2026	Paydown		4,684	4,684	4,604			81		81		4,684				20	06/01/2056	1.A
31418F-XJ-1	FN MA6080 - RMBS	06/01/2026	Paydown		5,333	5,333	5,359			(26)		(26)		5,333				24	06/01/2056	1.A
31419F-CN-4	FN AE4576 - RMBS	05/26/2026	Paydown		1,457	1,457	1,493	1,456		1		1		1,457				19	06/01/2026	1.A
3142GR-EX-4	FH RJ1049 - RMBS	06/01/2026	Paydown		29,191	29,191	29,564	29,442		(251)		(251)		29,191				703	03/01/2054	1.A
3142J6-B2-8	FH RQ0056 - RMBS	06/01/2026	Paydown		93,741	93,741	94,503	94,488		(747)		(747)		93,741				1,970	10/01/2055	1.A
3142J6-DX-8	FH RQ0117 - RMBS	06/01/2026	Paydown		6,054	6,054	5,855			200		200		6,054				36	05/01/2056	1.A
3142J6-DY-6	FH RQ0118 - RMBS	06/01/2026	Paydown		32,171	32,171	31,895			275		275		32,171				219	05/01/2056	1.A
35563P-E3-9	SCRT 2022-2 MA - CMO/RMBS	06/01/2026	Paydown		35,807	35,807	33,706	34,970		838		838		35,807				417	04/25/2062	1.A
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS	06/25/2026	Various		721,024	752,785	735,408	747,292		529		529		747,821		(26,798)	(26,798)	15,089	03/25/2058	1.A
35563P-JF-7	SCRT 2019-1 MA - CMO/RMBS	06/01/2026	Paydown		15,907	15,907	15,998	15,987		(80)		(80)		15,907				231	07/25/2058	1.A
35563P-KG-3	SCRT 2019-2 MA - CMO/RMBS	06/01/2026	Paydown		8,089	8,089	8,213	8,143		(54)		(54)		8,089				118	08/26/2058	1.A
35563P-ML-0	SCRT 2019-4 MA - CMO/RMBS	06/01/2026	Paydown		11,832	11,832	12,091	11,968		(136)		(136)		11,832				149	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)					11,937,783	12,017,493	11,949,368	9,845,206		48,288		48,288		12,011,279		(73,497)	(73,497)	204,061	XXX	XXX
302970-AF-5	FRESB 2019-SB59 A7H - CMBS	06/01/2026	Paydown		4,849	4,849	4,872	5,185		(336)		(336)		4,849				92	11/25/2038	1.A
302970-AH-1	FRESB 2019-SB59 A1H - CMBS	06/01/2026	Paydown		1,060	1,060	1,066	1,097		(36)		(36)		1,060				16	11/25/2038	1.A
30297D-AJ-9	FRESB 2018-SB53 A1F - CMBS	06/01/2026	Paydown		9,526	9,526	9,528	9,509		17		17		9,526				167	06/25/2028	1.A
30297D-AM-2	FRESB 2018-SB53 A1H - CMBS	06/01/2026	Paydown		1,797	1,797	1,763	1,831		(34)		(34)		1,797				26	05/25/2038	1.A
30297J-AD-9	FRESB 2018-SB54 A7H - CMBS	06/01/2026	Paydown		518	518	514	547		(29)		(29)		518				10	07/25/2038	1.A
30297J-AE-7	FRESB 2018-SB54 A1F - CMBS	06/25/2026	Various		407,460	413,095	405,794	409,224		704		704		409,928		(2,468)	(2,468)	8,357	05/25/2028	1.A
3132WW-BE-1	FH WA2536 - CMBS/RMBS	06/01/2026	Paydown		6,835	6,835	5,889	5,980		856		856		6,835				98	07/01/2054	1.A
3132WW-YU-0	FH WA3222 - CMBS/RMBS	06/01/2026	Paydown		3,495	3,495	3,347	3,374		121		121		3,495				37	10/01/2037	1.A
3137FJ-EH-8	FHMS K-081 A2 - CMBS	06/10/2026	PERSHING LLC		1,848,378	1,870,000	1,903,826	1,876,818		(1,907)		(1,907)		1,874,910		(26,532)	(26,532)	38,491	08/25/2028	1.A
3140LC-3D-1	FN BS2595 - CMBS/RMBS	06/01/2026	Paydown		2,526	2,526	2,539	2,528		(2)		(2)		2,526				16	07/01/2028	1.A
3140NW-QV-0	FN BZ2267 - CMBS/RMBS	06/01/2026	Paydown		1,039	1,039	1,042	1,042		(2)		(2)		1,039				22	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)					2,287,484	2,314,741	2,340,180	2,317,134		(650)		(650)		2,316,484		(29,000)	(29,000)	47,330	XXX	XXX
03465G-AA-4	AOMT 2023-2 A1 - RMBS	06/01/2026	Paydown		52,202	52,202	49,372	50,372		1,831		1,831		52,202				1,040	10/25/2067	1.A FE
03465W-AA-9	AOMT 231 A1 - CMO/RMBS	06/01/2026	Paydown		69,931	69,931	67,999	69,380		552		552		69,931				1,402	09/26/2067	1.A FE
04538H-AA-3	SPIRE 262 A1 - RMBS	06/01/2026	Paydown		25,969	25,969	25,968							25,969				190	04/26/2066	1.A FE
05613J-AE-6	BRAVO 2024-NQM6 A3 - RMBS	06/01/2026	Paydown		43,208	43,208	43,200	42,744		464		464		43,208				991	08/25/2064	1.C FE
066940-AB-3	BARC 23NQM1 A1B - CMO/RMBS	05/05/2026	Paydown		465,652	465,652	465,645	466,402		(750)		(750)		465,652				12,181	04/01/2053	1.A FE
10568M-AA-2	BRAVO 23NQM1 A1 - CMO/RMBS	06/01/2026	Paydown		95,605	95,605	95,605	95,797		(192)		(192)		95,605				2,459	01/25/2063	1.A
10569D-AC-7	BRAVO 23NQM6 A3 - RMBS	06/01/2026	Paydown		12,640	12,640	12,640	12,593		47		47		12,640				369	09/25/2063	1.B FE
10569L-AA-3	BRAVO 24NQM3 A1 - RMBS	06/01/2026	Paydown		21,742	21,742	21,741	21,801		(60)		(60)		21,742				556	03/25/2064	1.A FE
10569L-AB-1	BRAVO 24NQM3 A2 - RMBS	06/01/2026	Paydown		10,874	10,874	10,874	10,904		(30)		(30)		10,874				287	03/25/2064	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
10569U-AA-3	BRAVO 23NQM5 A1 - RMBS	06/01/2026	Paydown		29,294	29,294	29,294	29,373		(79)		(79)		29,294				802	06/25/2063	1.A FE
10569Y-AB-3	BRAVO 2023-NQM4 A2 - CMO/RMBS	06/01/2026	Paydown		7,268	7,268	7,268	7,296		(28)		(28)		7,268				208	05/25/2063	1.A FE
10571J-AE-6	BRAVO 2025-NQM8 A3 - RMBS	06/01/2026	Paydown		11,920	11,920	11,920	11,920						11,920				265	06/25/2065	1.F FE
105925-AC-5	BRAVO 2024-NQM5 A3 - RMBS	06/01/2026	Paydown		8,060	8,060	8,101	8,074		(14)		(14)		8,060				205	06/25/2064	1.B
105933-AA-3	BRAVO 23NQM2 A1 - RMBS	06/01/2026	Paydown		44,105	44,105	42,336	43,349		756		756		44,105				812	05/25/2062	1.A FE
105933-AB-1	BRAVO 23NQM2 A2 - CMO/RMBS	06/01/2026	Paydown		4,901	4,901	4,640	4,696		205		205		4,901				90	05/25/2062	1.A FE
12674L-AC-7	COLT 253 A3 - RMBS	06/01/2026	Paydown		71,397	71,397	71,986			(589)		(589)		71,397				934	03/25/2070	1.F FE
12770J-AA-9	CAFL 25RTL2 A1 - RMBS	06/23/2026	Various		993,750	1,000,000	999,998	1,000,013		183		183		1,000,195		(6,445)	(6,445)	26,174	11/28/2040	1.G FE
161929-AS-3	CHASE 2024-2 A9 - RMBS	06/01/2026	Paydown		59,543	59,543	59,450	59,515		28		28		59,543				1,500	02/25/2055	1.A
161935-AU-5	CHASE 255 A9 - RMBS	06/01/2026	Paydown		99,908	99,908	100,163	101,308		(1,400)		(1,400)		99,908				2,513	04/25/2056	1.A
19648G-BS-0	COLORADO HSG & FIN AUTH	05/01/2026	Call @ 100.00		15,000	15,000	15,000	15,000						15,000				431	11/01/2038	1.A FE
19648G-HU-9	COLORADO HOUSING AND FINANCE AUTHORITY	04/14/2026	Call @ 100.00		60,000	60,000	60,000	60,000						60,000				132	11/01/2039	1.A FE
19685E-AB-7	COLT 2022-2 A2 - CMO/RMBS	06/01/2026	Paydown		83,898	83,898	83,898	83,991		(92)		(92)		83,898				1,100	02/25/2067	1.A FE
19688T-AB-1	COLT 2024-1 A2 - RMBS	06/01/2026	Paydown		28,320	28,320	28,320	28,391		(71)		(71)		28,320				670	02/25/2069	1.A FE
22757C-AD-4	CROSS 24H7 A2 - RMBS	06/01/2026	Paydown		21,053	21,053	21,053	21,074		(20)		(20)		21,053				496	11/25/2069	1.A
22757C-AE-2	CROSS 24H7 A3 - RMBS	06/01/2026	Paydown		21,053	21,053	21,053	21,006		47		47		21,053				509	11/25/2069	1.A
22758E-AG-2	CROSS 26NQM1 A3 - RMBS	06/01/2026	Paydown		8,548	8,548	8,548							8,548				150	02/25/2061	1.F FE
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS	06/01/2026	Paydown		28,726	28,726	27,818	28,439		287		287		28,726				663	08/25/2067	1.A
36168W-AB-7	GCAT 22NQM5 A2 - CMO/RMBS	06/01/2026	Paydown		28,726	28,726	27,505	28,175		551		551		28,726				660	08/25/2067	1.C
36169D-AA-0	GCAT 23NQM2 A1 - CMO/RMBS	06/01/2026	Paydown		48,697	48,724	48,724	49,230		(506)		(506)		48,724		(28)	(28)	1,266	11/25/2067	1.A
36169G-AC-9	GCAT 2023-NQM3 A3 - RMBS	06/01/2026	Paydown		20,394	20,394	20,394	20,399		(5)		(5)		20,394				599	08/27/2068	1.F
36171G-AC-5	GCAT 25NQM1 A3 - RMBS	06/01/2026	Paydown		81,858	81,858	81,857	81,856		2		2		81,858				1,858	11/25/2069	1.B
36173U-AG-3	GCAT 2026-NQM3 A3 - RMBS	06/01/2026	Paydown		4,668	4,668	4,668							4,668				22	04/27/2071	1.F FE
36262A-AD-6	GSMBS 2021-PJ3 A4 - CMO/RMBS	06/01/2026	Paydown		16,092	16,092	16,334	16,312		(220)		(220)		16,092				161	08/25/2051	1.A
36274T-AC-3	GSMBS 25NQM3 A3 - RMBS	06/01/2026	Paydown		14,813	14,812	14,812	14,813						14,812				252	11/25/2065	1.F FE
36274Y-AG-3	GSMBS 26NQM4 A3 - RMBS	06/01/2026	Paydown		7,732	7,732	7,732							7,732				37	06/25/2066	1.F FE
36831C-AB-8	GCAT 24NQM2 A2 - RMBS	06/01/2026	Paydown		6,662	6,662	6,662	6,671		(9)		(9)		6,662				178	06/25/2059	1.A
36831D-AE-0	GCAT 2025-INV3 A5 - RMBS	06/01/2026	Paydown		137,758	137,758	140,028	139,813		(2,055)		(2,055)		137,758				3,464	08/25/2055	1.A FE
44590H-BD-7	HAWT 21INV1 A27 - CMO/RMBS	06/01/2026	Paydown		10,287	10,287	10,417	10,407		(120)		(120)		10,287				103	07/25/2051	1.A
45129Y-7X-8	IDAHO HOUSING AND FINANCE ASSOCIATION	05/01/2026	Call @ 100.00		40,000	40,000	39,964	39,961						39,961		39	39	1,175	01/01/2045	1.B FE
45203M-XD-8	ILLINOIS HOUSING DEVELOPMENT AUTHORITY	03/03/2026	Call @ 100.00															190	10/01/2044	1.A FE
45276P-AC-0	IMPRL 22NQM2 A3 - RMBS	06/01/2026	Paydown		19,362	19,362	18,863	14,197		600		600		19,362				288	03/25/2067	1.B
465976-AB-4	JPMMT 22LTV1 A2 - CMO/RMBS	06/01/2026	Paydown		7,585	7,585	7,427	7,394		192		192		7,585				112	07/25/2052	1.A
465983-AC-8	JPMMT 24NQM1 A3 - RMBS	06/01/2026	Paydown		16,814	16,814	16,814	16,628		186		186		16,814				373	02/25/2064	1.B
46652V-AC-9	JPMMT 2021-4 A3 - CMO/RMBS	06/01/2026	Paydown		12,294	12,294	12,485	12,453		(159)		(159)		12,294				128	08/25/2051	1.A
46655V-BU-5	JPMMT 228 A17 - CMO/RMBS	06/01/2026	Paydown		5,604	5,604	5,395	5,358		245		245		5,604				98	01/25/2053	1.B
46656D-AH-4	JPMMT 232 A3A - CMO/RMBS	06/01/2026	Paydown		38,639	38,639	37,377	37,561		1,078		1,078		38,639				810	07/25/2053	1.A
46658R-AD-0	JPMMT 245 A4 - RMBS	06/01/2026	Paydown		94,681	94,681	94,190	94,080		602		602		94,681				2,236	11/25/2054	1.A
46660P-AG-3	JPMMT 26VIS1 A3 - RMBS	06/01/2026	Paydown		8,284	8,284	8,284							8,284				117	06/25/2066	1.G FE
50208@-AB-9	LMH FEE II-2	06/21/2026	Paydown		3,157	3,157	3,157	3,157						3,157				69	06/21/2048	2.B PL
585495-BN-3	MELLO 21MTG1 A19 - CMO/RMBS	06/01/2026	Paydown		10,761	10,761	10,812	10,792		(31)		(31)		10,761				111	04/25/2051	1.A
61775L-AG-3	MSRM 23INV1 A4 - RMBS	06/01/2026	Paydown		193,098	193,098	190,070	188,244		4,854		4,854		193,098				4,906	08/25/2053	1.A
61778L-AE-5	MSRM 25NQM3 A3 - RMBS	06/01/2026	Paydown		11,408	11,408	11,408	11,408						11,408				283	05/25/2070	1.G FE
617946-AE-8	MSRM 25SPL1 A3 - RMBS	06/01/2026	Paydown		6,831	6,831	6,591	6,592		239		239		6,831				118	02/25/2065	1.G FE
64829G-AJ-8	NRZT 162 B1 - CMO/RMBS	06/01/2026	Paydown		13,733	13,733	13,380	13,995		(262)		(262)		13,733				265	11/26/2035	1.A FE
64832C-AC-7	NRZT 2025-NQM3 A1 - RMBS	06/01/2026	Paydown		52,612	52,523	52,761			(238)		(238)		52,523		89	89	205	05/26/2065	1.A FE
64832G-AE-4	NRZT 2025-NQM5 A3 - RMBS	06/01/2026	Paydown		109,632	109,632	109,631	109,634		(1)		(1)		109,632				2,466	08/25/2065	1.C
64972C-BH-5	NEW YORK CITY HOUSING DEVELOPMENT CORPOR	05/05/2026	Various		619,923	620,000	633,386	620,000						620,000		(77)	(77)	10,783	11/01/2029	1.C FE
670855-AA-3	OBX 23NQM1 A1 - CMO/RMBS	03/05/2026	Various																11/27/2062	1.A
67117D-AA-8	OBX 22NQM7 A1 - CMO/RMBS	06/01/2026	Paydown		31,416	31,416	31,416	32,100		(684)		(684)		31,416				686	08/25/2062	1.A
67117P-AA-1	OBX 23NQM3 A1 - RMBS	05/16/2026	Various		708,133	708,133	708,133	709,739		40		40		709,779		(1,645)	(1,645)	21,592	02/26/2063	1.A
67117V-AB-6	OBX 2023-NQM6 A2 - RMBS	06/01/2026	Paydown		45,163	45,163	45,162	45,351		(188)		(188)		45,163				1,231	07/25/2063	1.A
67118H-AC-4	OBX 24NQM2 A2 - RMBS	06/01/2026	Paydown		21,987	21,987	21,986	22,063		(76)		(76)		21,987				513	12/26/2063	1.A
67118X-AA-3	OBX 24NQM6 A1 - RMBS	06/01/2026	Paydown		49,805	49,805	49,805	49,925		(120)		(120)		49,805				1,336	02/25/2064	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
67119C-AC-4	OBX 24NQM8 A3 - RMBS	06/01/2026	Paydown		74,898	74,898	74,898	74,837		62		62		74,898				1,980	05/27/2064	1.B
67119D-AB-4	OBX 24NQM9 A2 - RMBS	06/01/2026	Paydown		18,525	18,525	18,525	18,535		(10)		(10)		18,525				466	01/25/2064	1.B
67119D-AC-2	OBX 24NQM9 A3 - RMBS	06/01/2026	Paydown		18,525	18,525	18,525	18,478		47		47		18,525				477	01/25/2064	1.B
67119M-AC-2	OBX 24NM10 A3 - RMBS	06/01/2026	Paydown		17,357	17,357	17,449	17,441		(85)		(85)		17,357				435	05/27/2064	1.B
67121U-AC-0	OBX 25NQ13 A3 - RMBS	06/01/2026	Paydown		27,390	27,390	27,390	27,390						27,390				638	05/26/2065	1.F FE
67123H-AK-9	OBX 2026-NQM1 A3 - RMBS	06/01/2026	Paydown		45,818	45,818	45,817			1		1		45,818				981	11/25/2065	1.F FE
67124D-AK-7	OBX 26NQM5 A3 - RMBS	06/01/2026	Paydown		40,898	40,898	40,898							40,898				380	01/25/2066	1.E FE
67124F-AK-2	OBX 26NQM4 A3 - RMBS	06/01/2026	Paydown		21,931	21,931	21,931							21,931				228	02/25/2066	1.F FE
673913-AC-3	OBX 24NQ18 A3 - RMBS	06/01/2026	Paydown		14,707	14,707	14,707	14,727		(20)		(20)		14,707				333	10/27/2064	1.B
673914-AE-7	OBX 25NQM1 A3 - RMBS	06/01/2026	Paydown		37,923	37,923	37,923	37,923						37,923				900	12/26/2064	1.C
673919-AB-2	OBX 23NQM5 A2 - CMO/RMBS	06/01/2026	Paydown		51,310	51,310	51,310	51,370		(60)		(60)		51,310				1,371	06/25/2063	1.A
67448Y-AE-4	OBX 25NQM3 A3 - RMBS	06/01/2026	Paydown		71,753	71,753	71,753	71,752		1		1		71,753				1,710	12/26/2064	1.D
67449D-AB-5	OBX 24NQ15 A2 - RMBS	06/01/2026	Paydown		15,248	15,248	15,302	15,281		(33)		(33)		15,248				344	10/27/2064	1.A
67449K-AW-3	OBX 25J3 A19 - RMBS	06/01/2026	Paydown		143,604	143,604	143,066	144,169		(564)		(564)		143,604				3,018	10/25/2055	1.B FE
69377T-AB-2	PRKCM 22AFC2 A2 - RMBS	06/01/2026	Paydown		5,691	5,691	5,691	5,823		(132)		(132)		5,691				157	09/25/2057	1.B
69377T-AC-0	PRKCM 22AFC2 A3 - RMBS	06/01/2026	Paydown		25,041	25,041	25,019			23		23		25,041				325	09/25/2057	1.F FE
69383X-AE-9	PMTLT 26CNF3 A5 - RMBS	06/01/2026	Paydown		44,261	44,261	44,198			63		63		44,261				379	04/25/2057	1.A FE
69383X-AU-3	PMTLT 26CNF3 A19 - RMBS	06/01/2026	Paydown		33,196	33,196	32,937			259		259		33,196				284	04/25/2057	1.B FE
73015C-AA-1	PMTLT 24INV2 A1 - RMBS	06/01/2026	Paydown		75,353	75,353	75,742	75,680		(327)		(327)		75,353				1,790	12/25/2059	1.A
73015E-BD-0	PMTLT 2025-INV8 A28 - RMBS	06/01/2026	Paydown		143,977	143,977	145,417	145,339		(1,362)		(1,362)		143,977				3,362	07/25/2056	1.B FE
73015F-BD-7	PMTLT 25INV7 A28 - RMBS	06/01/2026	Paydown		100,861	100,861	101,066	101,044		(183)		(183)		100,861				2,417	06/26/2056	1.B FE
74386P-AB-9	PFMT 261 A2 - RMBS	06/01/2026	Paydown		20,051	20,051	19,851			201		201		20,051				325	02/25/2056	1.A FE
74388R-AP-2	PFMT 255 A14 - RMBS	06/01/2026	Paydown		47,118	47,118	46,956	46,957		161		161		47,118				950	11/25/2055	1.A
74389B-AA-9	PFMT 2024-1 A1 - RMBS	06/01/2026	Paydown		43,670	43,670	42,729	42,819		851		851		43,670				926	12/28/2054	1.A
749350-AN-4	RCKT 2021-1 A13 - CMO/RMBS	06/01/2026	Paydown		9,108	9,108	9,270	9,265		(157)		(157)		9,108				95	03/27/2051	1.A
78433Q-AC-9	SGR 221 A3 - CMO/RMBS	04/29/2026	Various		501,648	545,086	508,015	506,104		302		302		506,405		(4,758)	(4,758)	8,289	03/27/2062	1.C FE
81743E-AU-5	SEMT 2025-1 A19 - RMBS	06/01/2026	Paydown		17,794	17,794	17,616	17,602		192		192		17,794				398	02/25/2055	1.A
818916-AA-6	SGR 261 A1 - RMBS	06/01/2026	Paydown		70,316	70,316	70,316							70,316				878	01/25/2066	1.A FE
92490E-AH-6	VERUS 259 A2 - RMBS	06/01/2026	Paydown		13,594	13,594	13,598	13,596		(2)		(2)		13,594				295	10/25/2070	1.C FE
92539G-AB-7	VERUS 2023-3 A2 - CMO/RMBS	04/27/2026	Paydown		249,836	249,836	249,813	251,280		(1,444)		(1,444)		249,836				5,361	03/26/2068	1.A
92539T-AA-1	VERUS 2023-4 A1 - CMO/RMBS	05/26/2026	Paydown		202,938	202,938	202,935	203,738		(800)		(800)		202,938				4,865	05/25/2068	1.A
92539T-AB-9	VERUS 2023-4 A2 - CMO/RMBS	05/26/2026	Paydown		204,561	204,561	204,559	205,419		(858)		(858)		204,561				5,164	05/25/2068	1.A
92540H-AB-2	VERUS 2024-5 A2 - RMBS	06/01/2026	Paydown		37,820	37,820	37,820	37,868		(48)		(48)		37,820				951	06/25/2069	1.A
92540H-AC-0	VERUS 2024-5 A3 - RMBS	06/01/2026	Paydown		56,730	56,730	56,810	56,894		(164)		(164)		56,730				1,471	06/25/2069	1.B
92540T-AC-4	VERUS 2025-1 A3 - RMBS	06/01/2026	Paydown		37,889	37,889	37,889	37,937		(48)		(48)		37,889				934	01/27/2070	1.B
95003A-AS-3	WFMBS 211 A17 - CMO/RMBS	06/01/2026	Paydown		17,702	17,702	17,965	17,958		(256)		(256)		17,702				178	12/26/2050	1.A
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					7,452,223	7,501,928	7,467,225	6,978,966		604		604		7,465,049		(12,826)	(12,826)	168,878	XXX	XXX
055983-AG-5	BSPRT 2022-FL8 C - CMBS	04/15/2026	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				20,363	02/17/2037	1.E FE
12434L-AC-8	BXMT 2020-FL2 AS - CMBS	06/17/2026	Paydown		21,139	21,139	20,789	21,139						21,139				555	02/17/2038	1.A FE
33768E-AA-0	FKH 22SFR3 A - CMBS	06/01/2026	Paydown		3,075	3,075	2,887	3,039		36		36		3,075				47	07/19/2038	1.A FE
35563C-AA-6	FMMHR 2015-R1 1A - CMBS	06/25/2026	Paydown		10,609	10,609	12,653	12,550		(1,941)		(1,941)		10,609				201	11/26/2055	1.A
35563C-AS-7	FMMHR 2015-R1 3A - CMBS	06/25/2026	Paydown		3,384	3,384	3,862	3,817		(433)		(433)		3,384				64	11/25/2052	1.B
36185T-AA-5	GMACN 02A A - CMBS	06/10/2026	Paydown		921	921	1,183	1,163		(242)		(242)		921				27	04/10/2037	1.D FE
43730X-AB-0	HPA 2021-3 B - CMBS	06/01/2026	Paydown		2,694	2,694	2,694	2,692		2		2		2,694				29	01/18/2041	1.B FE
465968-AE-5	JPMCC 2017-JP7 A5 - CMBS	05/14/2026	JP MORGAN SECS INC., - FIXED INCOME		1,065,150	1,080,000	1,037,559	1,070,525		1,968		1,968		1,072,493		(7,343)	(7,343)	16,994	09/15/2050	1.A
54910T-AJ-1	LNSTR 2017-5 A5 - CMBS	06/01/2026	Paydown		43,108	43,108	43,107	43,108						43,108				765	03/11/2050	1.A
89614Y-AC-0	TCN 2021-SFR1 C - CMBS	06/18/2026	Paydown		100,000	100,000	89,098	97,588		2,412		2,412		100,000				1,172	07/19/2038	1.D FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					2,250,079	2,264,929	2,213,831	2,255,620		1,802		1,802		2,257,422		(7,343)	(7,343)	40,216	XXX	XXX
03330E-AJ-3	ANCHF 3 A1R - CDO	04/28/2026	Paydown		51,994	51,994	48,008	50,043		1,952		1,952		51,994				746	01/28/2039	1.A FE
056162-AS-9	BABSN 2015-I CR - CDO	04/20/2026	Paydown		53,003	53,003	53,003	53,003						53,003				1,551	01/20/2031	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
15672Q-AJ-6	CERB 37 A2 - CDO	05/28/2026	Various		1,232,813	1,250,000	1,250,000	1,250,000						1,250,000		(17,188)	(17,188)	31,267	04/17/2034	1.A FE
691200-AC-3	OR IV A1R - CDO	05/20/2026	Paydown		57,536	57,536	57,536	57,536						57,536				1,630	08/20/2033	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					1,395,346	1,412,534	1,408,548	1,410,582		1,952		1,952		1,412,534		(17,188)	(17,188)	35,195	XXX	XXX
00449S-AA-5	ACHM 25HE1 A - RMBS	06/01/2026	Paydown		72,804	72,804	72,788	72,742		62		62		72,804				1,783	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 2024-CES1 A1A - RMBS	06/01/2026	Paydown		53,140	53,140	53,140	53,249		(109)		(109)		53,140				1,415	04/27/2054	1.A FE
24380W-AA-7	DRMT 2025-CES1 A1A - RMBS	06/01/2026	Paydown		188,196	188,196	188,193	188,215		(19)		(19)		188,196				4,311	10/25/2055	1.A FE
24380W-AB-5	DRMT 2025-CES1 A1B - RMBS	06/01/2026	Paydown		18,820	18,820	18,867			(47)		(47)		18,820				359	10/25/2055	1.A FE
24380Y-AM-7	DRMT 26CES1 A1B - RMBS	06/01/2026	Paydown		11,075	11,075	11,075							11,075				73	03/25/2061	1.A FE
31684F-AA-2	FIGRE 24HE5 A - RMBS	06/25/2026	Paydown		48,059	48,059	48,046	48,047		11		11		48,059				1,081	10/26/2054	1.A FE
31684G-AB-8	FIGRE 24HE3 B - RMBS	06/25/2026	Paydown		8,467	8,467	8,466	8,466						8,467				216	07/25/2054	1.D FE
31684H-AA-8	FIGRE 24HE1 A - RMBS	06/25/2026	Paydown		24,548	24,548	24,547	24,547						24,548				619	03/25/2054	1.A FE
31684U-AB-7	FIGRE 24HE4 B - RMBS	06/25/2026	Paydown		11,415	11,415	11,419	11,351		63		63		11,415				250	09/25/2054	1.D FE
31684V-AE-9	FIGRE 26HE2 C - RMBS	06/01/2026	Paydown		17,707	17,707	17,707							17,707				237	01/25/2056	1.G FE
31685A-AA-2	FIGRE 2026-HE5 A - RMBS	06/25/2026	Paydown		26,802	26,802	26,801			1		1		26,802				125	06/25/2056	1.A FE
316927-AA-0	FIGRE 24HE2 A - RMBS	06/25/2026	Paydown		51,727	51,727	51,800	51,802		(74)		(74)		51,727				1,353	05/26/2054	1.A FE
46590U-AB-8	HENDR 182 B - ABS	06/15/2026	Paydown		1,906	1,906	2,179	2,100		(194)		(194)		1,906				36	10/15/2077	2.A FE
46616V-AA-8	HENDR 2012-1 A - ABS	06/15/2026	Paydown		3,295	3,295	3,339	3,299		(3)		(3)		3,295				56	02/16/2065	1.A FE
46665R-AA-7	HENDR 20D A1 - ABS	06/15/2026	Paydown		4,852	4,852	4,852	4,852						4,852				67	01/15/2064	1.F FE
599920-AA-3	MCMLT 2024-RS1 A1 - RMBS	06/01/2026	Paydown		5,944	5,944	5,498	5,474		470		470		5,944				74	11/01/2069	2.B FE
61945L-AA-1	MSAIC 2019-2 A - ABS	06/20/2026	Paydown		955	955	955	955						955				11	09/20/2040	1.A FE
74935W-AP-9	RCKT 23CES1 A1B - CMO/RMBS	06/01/2026	Paydown		37,957	37,957	37,957	37,875		82		82		37,957				1,081	06/25/2043	1.A
86324C-AA-9	STRE 241 A - ABS	06/15/2026	Paydown		2,838	2,838	2,838	2,814		25		25		2,838				73	07/15/2044	1.F FE
88576X-AA-4	HENDR 2010-1 A - ABS	06/15/2026	Paydown		6,156	6,156	6,437	6,228		(72)		(72)		6,156				134	07/15/2059	1.A FE
89181X-AM-3	TPMT 23CES1 A1A - RMBS	06/01/2026	Paydown		60,127	60,127	60,035	59,975		151		151		60,127				1,662	07/25/2063	1.A
89182F-AA-7	TPMT 23CES2 A1A - CMO/RMBS	06/01/2026	Paydown		43,119	43,119	43,118	42,891		228		228		43,119				1,300	10/25/2063	1.A
916925-AA-8	UPXHI 251 A - ABS	06/25/2026	Paydown		35,258	35,258	35,255	35,255		3		3		35,258				749	01/25/2047	1.G FE
92841Y-AA-3	VSTA 24CES2 A1 - RMBS	06/01/2026	Paydown		94,852	94,852	94,885	94,978		(126)		(126)		94,852				2,094	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)					825,222	825,222	825,401	755,116		452		452		825,222				19,120	XXX	XXX
00039N-AC-8	AASET 253 A - ABS	06/16/2026	Paydown		17,158	17,158	17,158	17,158						17,158				375	02/16/2050	1.F FE
02090E-AA-4	ALTDE 2026-1 A - ABS	06/15/2026	Paydown		18,980	18,980	18,980							18,980				116	04/15/2051	1.F FE
07359B-AA-5	BEACN 211 A - ABS	06/20/2026	Paydown		13,750	13,750	13,568	13,644		106		106		13,750				129	10/22/2046	1.F FE
12510H-AF-7	CAUTO 2020-1 A6 - ABS	06/15/2026	Paydown		437	438	461	448		(11)		(11)		438				7	02/15/2050	1.E FE
12510H-AT-7	CAUTO 231 A2 - ABS	06/15/2026	Paydown		750	750	730	734		16		16		750				20	09/15/2053	1.E FE
12510H-AX-8	CAUTO 242 A2 - ABS	06/15/2026	Paydown		521	521	510	303		9		9		521				8	05/15/2054	1.E FE
12510H-BC-3	CAUTO 261 A2 - ABS	06/15/2026	Paydown		1,875	1,875	1,875							1,875				21	10/15/2054	1.E FE
12563L-AN-7	CLIF 2020-1 A - ABS	06/18/2026	Paydown		22,866	22,866	21,189	21,787		1,080		1,080		22,866				197	09/18/2045	1.F FE
12565K-AA-5	CLIF 211 A - ABS	06/18/2026	Paydown		7,232	7,232	6,264	6,543		689		689		7,232				50	02/18/2046	1.F FE
12565K-AE-7	CLIF 2022-1 A - ABS	06/18/2026	Paydown		20,000	20,000	19,990	20,000						20,000				227	01/18/2047	1.F FE
12571W-AA-1	CLIF 241 A - ABS	06/20/2026	Paydown		29,375	29,375	29,371	29,366		9		9		29,375				689	07/20/2049	1.C FE
12571W-AG-8	CLIF 251 A - ABS	06/20/2026	Paydown		11,250	11,250	11,172	11,067		183		183		11,250				251	06/21/2050	1.C FE
12807C-AA-1	CAI 2020-1 A - ABS	06/25/2026	Paydown		41,344	41,344	38,705	39,989		1,355		1,355		41,344				382	09/25/2045	1.F FE
14855M-AA-6	CLAST 2019-1 A - ABS	05/08/2026	Various		126,618	128,629	126,620	126,500		109		109		126,610		9	9	2,113	04/15/2039	2.A FE
14855U-AA-8	CLAST 262 A - ABS	06/15/2026	Paydown		17,834	17,834	17,834							17,834				41	04/17/2051	1.F FE
14855X-AA-2	CLAST 252 A - ABS	06/15/2026	Paydown		27,267	27,267	27,266	19,476		2		2		27,267				514	08/15/2050	1.F FE
14855Y-AA-0	CLAST 253 A - ABS	06/15/2026	Paydown		34,488	34,488	34,487	34,487		1		1		34,488				732	11/15/2050	1.F FE
148924-AA-1	CLAST 261 A - ABS	06/15/2026	Paydown		36,367	36,367	36,367							36,367				359	03/15/2051	1.F FE
55283Y-AA-5	MACON 2021-1 A - ABS	06/05/2026	Paydown		13,699	13,699	12,395	12,080		1,619		1,619		13,699				150	11/05/2035	1.G FE
55293W-AA-7	MAPSL 261 A - ABS	06/15/2026	Paydown		36,366	36,366	36,365							36,366				547	01/17/2051	1.F FE
57631A-AA-2	MASTT 261 A - ABS	06/15/2026	Paydown		22,321	22,321	22,321			1		1		22,321				251	02/15/2051	1.F FE
63943D-AA-7	NAVTR 241 A - ABS	06/15/2026	Paydown		8,929	8,929	8,872			57		57		8,929				80	08/16/2049	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
71711G-AA-3	PHNTOM 2026-1 A - ABS	06/15/2026	Paydown		11,712	11,712	11,712							11,712				157	01/17/2051	1.F FE
78487J-AA-4	SVC 231 A - CMBS	06/20/2026	Paydown		313	313	302	302		10		10		313				7	02/20/2053	1.A FE
78488J-AA-3	SVC 2026-1 A - CMBS	06/20/2026	Paydown		375	375	375							375				4	03/20/2056	1.A FE
827304-AA-4	SLVRR 2019-1 A - ABS	06/15/2026	Paydown		25,470	25,470	24,795			675		675		25,470				95	07/15/2044	2.A FE
831005-AA-1	SLAM 261 A - ABS	06/15/2026	Paydown		2,037	2,037	2,037							2,037				11	07/15/2051	1.E FE
86190B-AA-2	STR 2021-1 A1 - ABS	06/20/2026	Paydown		750	750	742	625		8		8		750				6	06/20/2051	1.A FE
86212V-AE-4	STR 2018-1 A2 - ABS	06/20/2026	Paydown		1,750	1,750	1,656	1,706		44		44		1,750				31	10/20/2048	1.A FE
872480-AE-8	TIF 2021-1 A - ABS	06/20/2026	Paydown		26,563	26,563	25,707	25,930		632		632		26,563				183	02/20/2046	1.E FE
88035K-AD-1	TENET 2025-1 A2 - ABS	06/20/2026	Paydown		630	630	630	600						630				13	10/20/2055	1.C FE
88315L-AE-8	TMCL 2020-1 A - ABS	06/20/2026	Paydown		32,054	32,054	32,049	32,052		3		3		32,054				366	08/21/2045	1.F FE
88315L-AG-3	TMCL 2020-2 A - ABS	06/20/2026	Paydown		37,798	37,798	34,266	35,361		2,436		2,436		37,798				332	09/20/2045	1.F FE
88655A-AG-5	TIF 242 A - ABS	06/20/2026	Paydown		25,781	25,781	25,774	25,774		8		8		25,781				595	07/20/2049	1.C FE
89679Q-AA-3	TCF 251 A - ABS	06/20/2026	Paydown		22,500	22,500	22,493	22,493		7		7		22,500				509	06/21/2050	1.C FE
89679Q-AD-7	TCF 2026-1 A - ABS	06/22/2026	Paydown		4,688	4,688	4,686			1		1		4,688				25	05/22/2051	1.C FE
89680H-AE-2	TCF 2021-1 A - ABS	06/20/2026	Paydown		31,875	31,875	30,314	30,440		1,435		1,435		31,875				247	03/20/2046	1.F FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					733,723	735,734	720,037	528,866		10,485		10,485		733,714		9	9	9,842	XXX	XXX
038779-AB-0	ARBYS 2020-1 A2 - ABS	04/30/2026	Various		231,166	236,500	236,689	236,483		17		17		236,500		(5,334)	(5,334)	3,807	08/01/2050	2.C FE
14988#-AA-1	CEAMER FINANCE LLC - ABS	05/15/2026	Paydown		102,082	102,082	98,901	76,969		2,190		2,190		102,082				1,980	03/24/2031	2.B PL
233046-AS-0	DNKN 2021-1 A23 - ABS	05/20/2026	Paydown		2,500	2,500	1,887	2,053		447		447		2,500				35	11/20/2051	2.B FE
233046-AW-1	DNKN 2025-1 A2 - ABS	05/20/2026	Paydown		1,875	1,875	1,875	1,875						1,875				48	08/20/2055	2.B FE
33830J-AC-9	GUYS 211 A2 - ABS	04/25/2026	Paydown		1,875	1,875	1,714	1,715		160		160		1,875				23	07/25/2051	2.C FE
33830J-AE-5	GUYS 231 A2 - ABS	04/25/2026	Paydown		2,500	2,500	2,500	2,500						2,500				94	01/26/2054	2.C FE
476681-AF-8	JMIKE 2026-1 A21 - ABS	05/15/2026	Paydown		3,750	3,750	3,750							3,750				50	02/15/2056	2.B FE
50196@-AA-5	LCN NA Fund III-D Sr Secured Loans - ABS	04/28/2026	Call @ 100.00		83,945	83,945	83,945	83,945						83,945				2,296	10/20/2035	1.F PL
817743-AE-7	SPRO 2021-1 A2 - ABS	04/28/2026	Various		227,639	239,625	231,188	236,227		549		549		236,776		(9,137)	(9,137)	2,931	04/25/2051	2.C FE
817743-AJ-6	SPRO 241 A2 - ABS	04/25/2026	Paydown		750	750	751	751		(1)		(1)		750				23	01/25/2054	2.C FE
817743-AL-1	SPRO 251 A2 - ABS	04/25/2026	Paydown		1,250	1,250	1,250	1,250						1,250				31	10/25/2055	2.C FE
83546D-AG-3	SONIC 2020-1 A21 - ABS	06/20/2026	Paydown		875	875	784	849		26		26		875				14	01/20/2050	2.B FE
864300-AC-2	SUBWAY 2024-1 A22 - ABS	04/30/2026	Paydown		1,875	1,875	1,875	1,875						1,875				59	07/30/2054	2.B FE
864300-AL-2	SUBWAY 2024-3 A23 - ABS	04/30/2026	Paydown		1,000	1,000	992	993		7		7		1,000				30	07/30/2054	2.B FE
95058X-AR-9	WEN 251 A2 - ABS	06/15/2026	Paydown		2,500	2,500	2,500	2,500						2,500				68	12/15/2055	2.B FE
974153-AB-4	WSTOP 201 A2 - ABS	04/29/2026	MUFG SECURITIES AMERICAS INC.		524,715	541,750	507,604	526,529		2,471		2,471		528,999		(4,285)	(4,285)	6,199	12/05/2050	2.B FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					1,190,296	1,224,652	1,178,204	1,176,512		5,867		5,867		1,209,052		(18,756)	(18,756)	17,687	XXX	XXX
92212K-AD-8	VDC 2021-1 A2 - ABS	05/04/2026	Deutsche Bank		493,652	500,000	500,000	500,000						500,000		(6,348)	(6,348)	4,210	10/15/2046	1.G FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					493,652	500,000	500,000	500,000						500,000		(6,348)	(6,348)	4,210	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					30,626,831	30,879,993	30,663,402	26,100,721		68,841		68,841		30,791,779		(164,948)	(164,948)	559,357	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)																			XXX	XXX
1909999997. Total - asset-backed securities - Part 4					30,626,831	30,879,993	30,663,402	26,100,721		68,841		68,841		30,791,779		(164,948)	(164,948)	559,357	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					30,626,831	30,879,993	30,663,402	26,100,721		68,841		68,841		30,791,779		(164,948)	(164,948)	559,357	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					62,955,374	63,476,910	63,866,190	58,819,627		50,431		50,431		63,492,275		(536,901)	(536,901)	1,353,870	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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
5989999999. Total - common stocks						XXX													XXX	XXX
5999999999. Total - preferred and common stocks						XXX													XXX	XXX
6009999999 - Totals					62,955,374	XXX	63,866,190	58,819,627		50,431		50,431		63,492,275		(536,901)	(536,901)	1,353,870	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
JPMorgan Chase Bank, N.A New York, New York		2.990			7,594,926	5,190,369	3,878,445	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX			539	179	372	XXX
0199999. Totals - open depositories	XXX	XXX			7,595,465	5,190,548	3,878,817	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories	XXX	XXX						XXX
0299999. Totals - suspended depositories	XXX	XXX						XXX
0399999. Total cash on deposit	XXX	XXX			7,595,465	5,190,548	3,878,817	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX			7,595,465	5,190,548	3,878,817	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - issuer credit obligations (unaffiliated)								
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations								
31607A-70-3	FIDELITY IMM:GOVT INSTL		06/30/2026	3.580		1,260,008		23,234
4812A2-60-3	JPMORGAN:PRIME MM INST		06/30/2026	3.650		52,402		940
4812C2-68-4	JPMORGAN:US GVT MM INST		06/30/2026	3.500		280,118		4,821
857492-70-6	SS INST INV:US GV MM PRM		06/30/2026	3.590		4,442,679		20,438
8309999999. Subtotal - all other money market mutual funds						6,035,207		49,434
8589999999. Total cash equivalents (unaffiliated)						6,035,207		49,434
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						6,035,207		49,434