QUARTERLY STATEMENT

OF THE

SELECTIVE FIRE AND CASUALTY INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
MARCH 31, 2026

PROPERTY AND CASUALTY

2026

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2026

OF THE CONDITION AND AFFAIRS OF THE

SELECTIVE FIRE AND CASUALTY INSURANCE COMPANY

NAIC Group Code 0242 (Current) 0242 (Prior) NAIC Company Code 14377 Employer's ID Number 45-5565296

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

Joseph Owen Eppers, EVP

DIRECTORS OR TRUSTEES

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

State of New Jersey
County of Sussex SS

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

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

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

Christine Marie Lawson

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

b. If no,
1. State the amendment number........
2. Date filed ....
3. Number of pages attached...........

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

CHRISTINE MARIE LAWSON NOTARY PUBLIC NEW JERSEY

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	310,643,383		310,643,383	300,759,018
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 ($ 10,546,183), cash equivalents ($ 10,007,282) and short-term investments ($ ....)	20,553,465		20,553,465	18,251,184
6.	Contract loans (including $ .... premium notes)				
7.	Derivatives				
8.	Other invested assets				
9.	Receivables for securities				
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	331,196,848		331,196,848	319,010,202
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	2,289,081		2,289,081	2,365,983
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	14,126,008	637,196	13,488,812	17,976,906
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 1,506,704 earned but unbilled premiums)	40,279,790	262,394	40,017,396	38,709,338
	15.3 Accrued retrospective premiums ($ 18,430) and contracts subject to redetermination ($ ....)	18,430	1,806	16,624	32,831
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	7,959,611		7,959,611	6,759,510
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	7,824,919	900,522	6,924,397	6,715,523
19.	Guaranty funds receivable or on deposit	9,854		9,854	14,315
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ ....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				8,822,264
24.	Health care ($ ....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	5,196,997	2,797,200	2,399,797	2,493,466
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	408,901,538	4,599,118	404,302,420	402,900,338
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	408,901,538	4,599,118	404,302,420	402,900,338
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	COLI	1,662,740		1,662,740	1,617,481
2502.	Equities and deposits in pools and associations	605,620		605,620	729,226
2503.	Other assets	1,713,241	1,581,804	131,437	146,759
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,215,396	1,215,396		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	5,196,997	2,797,200	2,399,797	2,493,466

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 18,397,547)	164,147,541	158,600,353
2.	Reinsurance payable on paid losses and loss adjustment expenses	7,415,815	5,631,331
3.	Loss adjustment expenses	31,663,755	31,002,154
4.	Commissions payable, contingent commissions and other similar charges	2,833,351	5,267,121
5.	Other expenses (excluding taxes, licenses and fees)	2,629,470	3,321,630
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	906,970	1,217,983
7.1	Current federal and foreign income taxes (including $ (12,542) on realized capital gains (losses))	1,781,569	730,497
7.2	Net deferred tax liability		
8.	Borrowed money $ 0 and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 100,328,520 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	74,625,020	74,375,642
10.	Advance premium	275,670	406,471
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	242,880	242,972
12.	Ceded reinsurance premiums payable (net of ceding commissions)	7,798,379	15,505,199
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	343,622	277,266
15.	Remittances and items not allocated		
16.	Provision for reinsurance (including $ 53,258 certified)	70,895	70,895
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	1,399,720	
20.	Derivatives		
21.	Payable for securities		
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ 0 and interest thereon $		
25.	Aggregate write-ins for liabilities	2,278,168	2,292,043
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	298,412,825	298,941,557
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	298,412,825	298,941,557
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	38,725,000	38,725,000
35.	Unassigned funds (surplus)	62,964,595	61,033,781
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	105,889,595	103,958,781
38.	Totals (Page 2, Line 28, Col. 3)	404,302,420	402,900,338
	DETAILS OF WRITE-INS		
2501.	Other liabilities	1,651,085	1,645,117
2502.	Unpresented checks for escheatment	536,068	558,231
2503.	Liability for accrued pension benefits	38,658	38,810
2598.	Summary of remaining write-ins for Line 25 from overflow page	52,357	49,885
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,278,168	2,292,043
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)		
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 51,626,180)	53,667,960	51,181,400	212,461,294
	1.2 Assumed (written $ 36,765,245)	36,515,866	34,762,699	143,045,875
	1.3 Ceded (written $ 51,626,180)	53,667,960	51,181,400	212,461,294
	1.4 Net (written $ 36,765,245)	36,515,866	34,762,699	143,045,875
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 21,479,102):			
	2.1 Direct	30,667,394	24,565,294	129,522,834
	2.2 Assumed	21,031,574	19,304,180	81,122,711
	2.3 Ceded	30,667,394	24,565,294	129,522,834
	2.4 Net	21,031,574	19,304,180	81,122,711
3.	Loss adjustment expenses incurred	3,429,679	3,081,542	13,605,048
4.	Other underwriting expenses incurred	11,440,113	11,386,114	45,028,086
5.	Aggregate write-ins for underwriting deductions	1,763	5,892	30,507
6.	Total underwriting deductions (Lines 2 through 5)	35,903,129	33,777,728	139,786,352
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	612,737	984,971	3,259,523
	INVESTMENT INCOME			
9.	Net investment income earned	3,701,852	3,075,508	13,540,829
10.	Net realized capital gains (losses) less capital gains tax of $ (12,542)	(13,092)	25,525	79,566
11.	Net investment gain (loss) (Lines 9 + 10)	3,688,760	3,101,033	13,620,395
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 8,344 amount charged off $ 67,050)	(58,706)	(79,955)	(272,653)
13.	Finance and service charges not included in premiums	74,002	81,809	316,472
14.	Aggregate write-ins for miscellaneous income	141,316	83,341	532,411
15.	Total other income (Lines 12 through 14)	156,612	85,195	576,230
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	4,458,109	4,171,199	17,456,148
17.	Dividends to policyholders	20,988	29,493	109,267
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	4,437,121	4,141,706	17,346,881
19.	Federal and foreign income taxes incurred	1,063,614	1,131,939	4,543,702
20.	Net income (Line 18 minus Line 19)(to Line 22)	3,373,507	3,009,767	12,803,179
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	103,958,781	80,767,432	80,767,432
22.	Net income (from Line 20)	3,373,507	3,009,767	12,803,179
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (102)	(383)	525	1,162
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	238,165	213,839	848,187
27.	Change in nonadmitted assets	(704,504)	(176,079)	(799,066)
28.	Change in provision for reinsurance			159,604
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (stock dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in		10,000,000	10,000,000
	33.2 Transferred to capital (stock dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) home office			
35.	Dividends to stockholders	(999,600)		
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	23,629	25,593	178,283
38.	Change in surplus as regards policyholders (Lines 22 through 37)	1,930,814	13,073,645	23,191,349
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	105,889,595	93,841,077	103,958,781
	DETAILS OF WRITE-INS			
0501.	Miscellaneous expense	1,144	3,380	19,340
0502.	Commercial Auto Insurance Procedure premium deficiency	619	2,512	11,167
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	1,763	5,892	30,507
1401.	Other income	141,316	83,341	532,411
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)	141,316	83,341	532,411
3701.	Change in overfunded pension plan asset	23,477	25,517	186,817
3702.	Change in pension liability	152	76	(8,534)
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	23,629	25,593	178,283

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	32,151,190	33,356,060	140,257,826
2. Net investment income	3,620,150	2,995,765	12,831,864
3. Miscellaneous income	405,280	450,786	849,335
4. Total (Lines 1 to 3)	36,176,620	36,802,611	153,939,025
5. Benefit and loss related payments	14,900,003	16,429,156	62,899,959
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	18,067,867	16,530,934	54,206,551
8. Dividends paid to policyholders	21,080	38,832	138,822
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)		(318,048)	4,333,673
10. Total (Lines 5 through 9)	32,988,950	32,680,874	121,579,005
11. Net cash from operations (Line 4 minus Line 10)	3,187,670	4,121,737	32,360,020
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	19,258,629	20,013,813	91,547,291
12.2 Stocks			
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(394)	(414)
12.7 Miscellaneous proceeds			
12.8 Total investment proceeds (Lines 12.1 to 12.7)	19,258,629	20,013,419	91,546,877
13. Cost of investments acquired (long-term only):			
13.1 Bonds	29,010,466	27,442,242	122,761,810
13.2 Stocks			
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications	67	249,727	249,685
13.7 Total investments acquired (Lines 13.1 to 13.6)	29,010,533	27,691,969	123,011,495
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)	(9,751,904)	(7,678,550)	(31,464,618)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock		10,000,000	10,000,000
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	999,600		
16.6 Other cash provided (applied)	9,866,115	3,088,982	212,487
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	8,866,515	13,088,982	10,212,487
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)	2,302,281	9,532,169	11,107,889
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	18,251,184	7,143,295	7,143,295
19.2 End of period (Line 18 plus Line 19.1)	20,553,465	16,675,464	18,251,184

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

20.0001. Exchange of bond securities			498,744

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Selective Fire and 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 #	3/31/2026	12/31/2025
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 3,373,507	$ 12,803,179
(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	$ 3,373,507	$ 12,803,179
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 105,889,595	$ 103,958,781
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				$ -	$ -
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				$ -	$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 105,889,595	$ 103,958,781

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

No change

C. Accounting Policy

Investments

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

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

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

D. Going Concern

None

NOTE 2 Accounting Changes and Corrections of Errors

A. Correction of Errors

None

B. Accounting Changes

None

NOTE 3 Business Combinations and Goodwill

None

NOTE 4 Discontinued Operations

None

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

The Company does not own any mortgage loans.

B. Debt Restructuring

The Company did not restructure any debt.

C. Reverse Mortgages

The Company did not invest in reverse mortgages.

D. Asset-Backed Securities

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

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

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

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

March 31, 2026		
a) The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	(589,066)
2. 12 Months or Longer	$	(2,116,609)
b) The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	67,230,132
2. 12 Months or Longer	$	30,303,066

December 31, 2025		
a) The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	(102,952)
2. 12 Months or Longer	$	(2,064,264)
b) The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	30,474,170
2. 12 Months or Longer	$	35,293,234

(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 repurchase agreements accounted for as a sale.

J. Real Estate

The Company did not invest in Real Estate.

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

The Company has no investments in Tax Credit Structures.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
c. Subject to repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
d. Subject to reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
e. Subject to dollar repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
f. Subject to dollar reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
g. Placed under option contracts	$ -	$ -	$ -	$ -	$ -	$ -	$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	$ -	$ -	$ -	$ -	$ -
i. FHLB capital stock	$ -	$ -	$ -	$ -	$ -	$ -	$ -
j. On deposit with states	$ 127,454	$ -	$ -	$ -	$ 127,454	$ 127,398	$ 56
k. On deposit with other regulatory bodies	$ -	$ -	$ -	$ -	$ -	$ -	$ -
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ -	$ -	$ -	$ -	$ -	$ -	$ -
m. Pledged as collateral not captured in other categories	$ -	$ -	$ -	$ -	$ -	$ -	$ -
n. Other restricted assets	$ -	$ -	$ -	$ -	$ -	$ -	$ -
o. Collateral assets received and on balance sheet	$ -	$ -	$ -	$ -	$ -	$ -	$ -
p. Assets held under modco reinsurance agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
q. Assets held under funds withheld reinsurance agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
r. Total restricted assets (Sum of a through q)	$ 127,454	$ -	$ -	$ -	$ 127,454	$ 127,398	$ 56

(a) Subset of Column 1

(b) Subset of Column 3

Restricted Asset Category	Current Year						
	8	9	Percentage		12	13	14
	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)	Reported in General Interroga-tories	Difference from Note and GI	GI Ref
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
b. Collateral held under security lending agreements	$ -	$ -	0.000%	0.000%			25.04 + 25.05
c. Subject to repurchase agreements	$ -	$ -	0.000%	0.000%			26.21
d. Subject to reverse repurchase agreements	$ -	$ -	0.000%	0.000%			26.22
e. Subject to dollar repurchase agreements	$ -	$ -	0.000%	0.000%			26.23
f. Subject to dollar reverse repurchase agreements	$ -	$ -	0.000%	0.000%			26.24
g. Placed under option contracts	$ -	$ -	0.000%	0.000%			26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	0.000%	0.000%			26.26
i. FHLB capital stock	$ -	$ -	0.000%	0.000%			26.27
j. On deposit with states	$ -	$ 127,454	0.031%	0.032%			26.28
k. On deposit with other regulatory bodies	$ -	$ -	0.000%	0.000%			26.29
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ -	$ -	0.000%	0.000%			26.31
m. Pledged as collateral not captured in other categories	$ -	$ -	0.000%	0.000%			26.30
n. Other restricted assets	$ -	$ -	0.000%	0.000%			26.32
o. Collateral assets received and on balance sheet	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
p. Assets held under modco reinsurance agreements	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	$ -	$ 127,454	0.031%	0.032%	XXX	XXX	XXX

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

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

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

None

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

None

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

   None

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

   None

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

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

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

P. Short Sales
The Company has no short sales.

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

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

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

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

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

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

NOTE 7 Investment Income

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

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

D. The aggregate deferred interest.
None

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

NOTE 8 Derivative Instruments

The Company 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 $999,600 and $0 to SIGI for the three months ended March 31, 2026 and March 31, 2025, respectively. See Note 13(d) for further details.

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

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

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

	March 31, 2026	December 31, 2025
SICA	-	8,822,264

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

	March 31, 2026	December 31, 2025
SICA	1,399,720	-

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

NOTES TO FINANCIAL STATEMENTS

G. Changes in ownership of outstanding shares:
None

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

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

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

K. Investment in a foreign insurance subsidiary:
None

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

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

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

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

NOTE 11 Debt

A. The Company has no debt.

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

A. Defined Benefit Plan

	Pension Benefits	
	2026	2025
(4) Components of net periodic benefit cost		
a. Service cost	$ -	$ -
b. Interest cost	$ 110,867	$ 119,197
c. Expected return on plan assets	$ (173,479)	$ (160,169)
d. Transition asset or obligation	$ -	$ -
e. Gains and losses	$ 23,477	$ 25,517
f. Prior service cost or credit	$ -	$ -
g. Gain or loss recognized due to a settlement or curtailment	$ -	$ -
h. Total net periodic benefit cost	$ (39,135)	$ (15,455)

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

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

B. Investment policies and strategies:
No change

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

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

E. Defined Contribution Plan
No significant change

F. Multiemployer Plans
None

G. Consolidated/Holding Company Plans
None

H. Postemployment Benefits and Compensated Absences
None

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

D. The Company paid ordinary dividends as follows:

	2026	2025
March	999,600	-

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

F. Restrictions placed on the unassigned funds (surplus):
None

G. The total amount of advances to surplus not repaid for mutual reciprocals, and similarly organized entities:
None

H. Amount of stock held by the Company for special purposes:
None

I. Changes in the balances of any special surplus funds from the prior period:
None

J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains/(losses) is $ (1,624)

K. Surplus Notes:
None

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

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

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments
Total SSAP No. 48 - Joint Ventures, Partnerships and Limited Liability Companies, and SSAP No. 94 - State and Federal Tax Credits contingent liabilities:
None

B. Assessments
No significant change

C. Gain Contingencies
None

D. Claims related extra contractual obligations and bad faith losses stemming from lawsuits
No significant change

E. Product Warranties
None

F. Joint and Several Liabilities
None

G. All Other Contingencies
No signifiicant change

NOTE 15 Leases

No significant change

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

None

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

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

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

C. Wash Sales
The Company had no wash sales.

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

None

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

None

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

March 31, 2026

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Asset-Backed Securities	$ -	$ 111,409	$ -	$ -	$ 111,409
Cash Equivalents	$ 10,007,282	$ -	$ -	$ -	$ 10,007,282
Total assets at fair value/NAV	$ 10,007,282	$ 111,409	$ -	$ -	$ 10,118,691

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

December 31, 2025

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Asset-Backed Securities	$ -	$ 113,275	$ -	$ -	$ 113,275
Cash Equivalents	$ 9,615,099	$ -	$ -	$ -	$ 9,615,099
Total assets at fair value/NAV	$ 9,615,099	$ 113,275	$ -	$ -	$ 9,728,374

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

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

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

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

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

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

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

March 31, 2026

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds: Issuer Credit Obligations	$ 136,076,956	$ 137,832,679	$ 191,306	$ 135,885,650	$ -	$ -	$ -
Bonds: Asset-Backed Securities	$ 170,839,770	$ 172,810,704	$ -	$ 170,839,770	$ -	$ -	$ -
Cash Equivalents	$ 10,007,282	$ 10,007,282	$ 10,007,282	$ -	$ -	$ -	$ -

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	$ 132,678,908	$ 132,538,452	$ 192,007	$ 132,486,901	$ -	$ -	$ -
Bonds: Asset-Backed Securities	$ 167,394,574	$ 168,220,566	$ -	$ 167,394,574	$ -	$ -	$ -
Cash Equivalents	$ 9,615,099	$ 9,615,099	$ 9,615,099	$ -	$ -	$ -	$ -

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

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

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

NOTE 21 Other Items

A. Unusual or Infrequent Items
None

B. Troubled Debt Restructuring: Debtors
None

C. Other Disclosures
None

D. Business Interruption Insurance Recoveries
None

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

F. Subprime Mortgage Related Risk Exposure
No significant change

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 did not have any reinsurance recoverable items in dispute.

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

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

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

F. Retroactive Reinsurance
None

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

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

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

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

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

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

B. Policy of recording accrued retrospective premiums:
No change

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

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

E. Calculation of nonadmitted retrospective premium:
No significant change

F. Risk Sharing Provisions of the Affordable Care Act

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

NOTE 25 Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2025 were $189.6 million. As of March 31, 2026, $14.9 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 $174.2 million. Therefore, there has been $0.5 million of favorable prior-year development from December 2025 to March 2026 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on property lines of business. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. The Company does not write a significant amount of business related to retrospectively rated policies.

NOTE 26 Intercompany Pooling Arrangements

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

No change

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

No change

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

No change

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

No change

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

None

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

None

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

No significant change

NOTE 27 Structured Settlements

No significant change

NOTE 28 Health Care Receivables

None

NOTE 29 Participating Policies

None

NOTE 30 Premium Deficiency Reserves

No significant change

NOTE 31 High Deductibles

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

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

None

NOTE 33 Asbestos/Environmental Reserves

No significant change

NOTE 34 Subscriber Savings Accounts

None

NOTE 35 Multiple Peril Crop Insurance

None

NOTE 36 Financial Guaranty Insurance

None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

13.2 If yes, please complete the following:

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

16.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Selective Insurance Company of America – 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

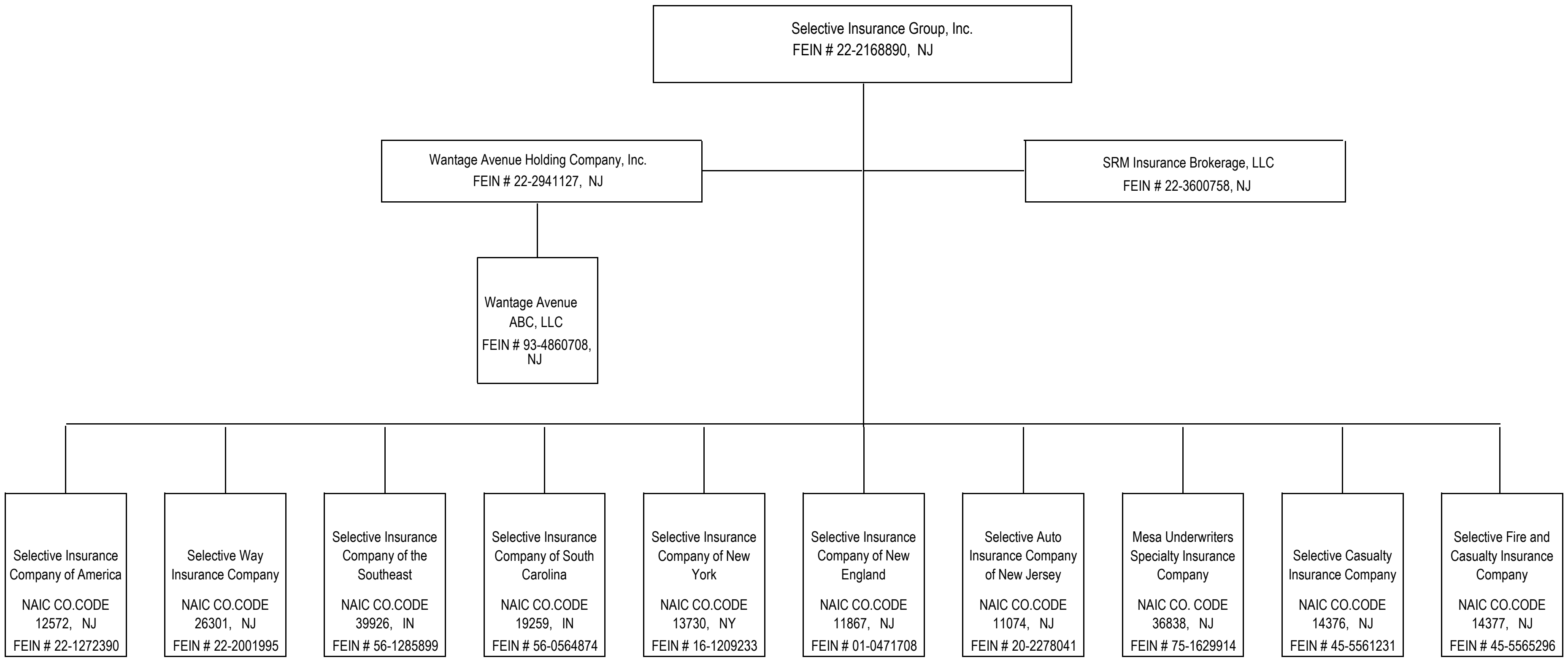
		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, etc.	Active Status (a)	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1.	Alabama AL	N						
2.	Alaska AK	N						
3.	Arizona AZ	N						
4.	Arkansas AR	N						
5.	California CA	N						
6.	Colorado CO	N						
7.	Connecticut CT	N						
8.	Delaware DE	N						
9.	District of Columbia DC	N						
10.	Florida FL	N						
11.	Georgia GA	N						
12.	Hawaii HI	N						
13.	Idaho ID	N						
14.	Illinois IL	N						
15.	Indiana IN	N						
16.	Iowa IA	N						
17.	Kansas KS	N						
18.	Kentucky KY	N						
19.	Louisiana LA	N						
20.	Maine ME	N						
21.	Maryland MD	N						
22.	Massachusetts MA	N						
23.	Michigan MI	N						
24.	Minnesota MN	N						
25.	Mississippi MS	N						
26.	Missouri MO	N						
27.	Montana MT	N						
28.	Nebraska NE	N						
29.	Nevada NV	N						
30.	New Hampshire NH	N						
31.	New Jersey NJ	L	51,626,180	55,167,794	18,863,881	14,187,916	226,877,522	177,018,821
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	51,626,180	55,167,794	18,863,881	14,187,916	226,877,522	177,018,821
	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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0242	Selective Insurance Group, Inc. Holding Company	12572	22-1272390				Selective Insurance Company of America	NJ	IA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
0242	Selective Insurance Group, Inc. Holding Company	26301	22-2001995				Selective Way Insurance Company	NJ	IA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
0242	Selective Insurance Group, Inc. Holding Company	39926	56-1285899				Selective Insurance Company of the Southeast	IN	IA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
0242	Selective Insurance Group, Inc. Holding Company	19259	56-0564874				Selective Insurance Company of South Carolina	IN	IA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
0242	Selective Insurance Group, Inc. Holding Company	13730	16-1209233				Selective Insurance Company of New York	NY	IA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
0242	Selective Insurance Group, Inc. Holding Company	11867	01-0471708				Selective Insurance Company of New England	NJ	IA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
0242	Selective Insurance Group, Inc. Holding Company	11074	20-2278041				Selective Auto Insurance Company of New Jersey	NJ	IA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
0242	Selective Insurance Group, Inc. Holding Company	36838	75-1629914				Mesa Underwriters Specialty Insurance Company	NJ	IA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
0242	Selective Insurance Group, Inc. Holding Company	14376	45-5561231				Selective Casualty Insurance Company	NJ	IA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
0242	Selective Insurance Group, Inc. Holding Company	14377	45-5565296				Selective Fire & Casualty Insurance Company	NJ	RE	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
	Selective Insurance Group, Inc. Holding Company		22-2941127				Wantage Avenue Holding Company, Inc.	NJ	NIA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
	Selective Insurance Group, Inc. Holding Company		93-4860708				Wantage Avenue ABC LLC	NJ	NIA	Wantage Avenue Holding Company, Inc.	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
	Selective Insurance Group, Inc. Holding Company		22-3600758				SRM Insurance Brokerage, LLC	NJ	NIA	Selective Insurance Group, Inc. Holding Company	Ownership	100.000	Selective Insurance Group, Inc. Holding Company	NO	
	Selective Insurance Group, Inc		22-2168890		0000230557	NASDAQ	Selective Insurance Group, Inc	NJ	UDP			0.000		NO	

Asterisk	Explanation
	None

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	3,340,614	201,611	6.0	37.9
2.1	Allied Lines	3,997,274	2,069,829	51.8	17.3
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)	3,048,253	1,132,986	37.2	27.9
5.2	Commercial multiple peril (liability portion)	953,368	146,524	15.4	22.3
6.	Mortgage guaranty				
8.	Ocean marine				
9.1	Inland marine	2,126,697	131,923	6.2	15.0
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	264,820	(19,410)	(7.3)	48.2
17.1	Other liability - occurrence	19,036,456	10,085,990	53.0	33.1
17.2	Other liability - claims-made	245,541	156,500	63.7	18.3
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	3,610,942	1,974,896	54.7	79.7
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)	119,911	158,048	131.8	79.0
19.4	Other commercial auto liability	12,455,867	12,074,474	96.9	89.2
21.1	Private passenger auto physical damage				
21.2	Commercial auto physical damage	3,569,982	1,487,115	41.7	45.6
22.	Aircraft (all perils)				
23.	Fidelity	264,993	(82,483)	(31.1)	(10.4)
24.	Surety				
26.	Burglary and theft	5,316			216.3
27.	Boiler and machinery	627,926	1,149,391	183.0	(2.8)
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business				
35.	Totals	53,667,960	30,667,394	57.1	48.0
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	3,014,825	3,014,825	3,233,771
2.1	Allied Lines	3,929,931	3,929,931	3,746,343
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)	3,196,183	3,196,183	3,051,396
5.2	Commercial multiple peril (liability portion)	1,027,950	1,027,950	973,256
6.	Mortgage guaranty			
8.	Ocean marine			
9.1	Inland marine	1,777,551	1,777,551	2,187,576
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	279,642	279,642	271,987
17.1	Other liability - occurrence	18,060,109	18,060,109	19,110,492
17.2	Other liability - claims-made	227,948	227,948	238,921
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	3,715,401	3,715,401	3,905,390
18.2	Products liability - claims-made			
19.1	Private passenger auto no-fault (personal injury protection)			
19.2	Other private passenger auto liability			
19.3	Commercial auto no-fault (personal injury protection)	104,039	104,039	117,589
19.4	Other commercial auto liability	11,975,002	11,975,002	13,480,328
21.1	Private passenger auto physical damage			
21.2	Commercial auto physical damage	3,410,744	3,410,744	3,923,877
22.	Aircraft (all perils)			
23.	Fidelity	267,192	267,192	287,910
24.	Surety			
26.	Burglary and theft	6,169	6,169	5,284
27.	Boiler and machinery	633,494	633,494	633,674
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	51,626,180	51,626,180	55,167,794
	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

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2026 Loss and LAE Payments on Claims Reported as of Prior Year-End	2026 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2026 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2023 + Prior	26,854	55,383	82,237	6,048	141	6,189	24,038	373	51,760	76,171	3,232	(3,109)	123
2. 2024	9,648	32,145	41,793	2,376	109	2,485	9,564	259	29,476	39,299	2,292	(2,301)	(9)
3. Subtotals 2024 + Prior	36,502	87,528	124,030	8,424	250	8,674	33,602	632	81,236	115,470	5,524	(5,410)	114
4. 2025	10,218	55,355	65,573	5,517	722	6,239	9,458	1,064	48,230	58,752	4,757	(5,339)	(582)
5. Subtotals 2025 + Prior	46,720	142,883	189,603	13,941	972	14,913	43,060	1,696	129,466	174,222	10,281	(10,749)	(468)
6. 2026	XXX	XXX	XXX	XXX	3,339	3,339	XXX	3,513	18,077	21,590	XXX	XXX	XXX
7. Totals	46,720	142,883	189,603	13,941	4,311	18,252	43,060	5,209	147,543	195,812	10,281	(10,749)	(468)
8. Prior year-end surplus as regards policyholders	103,959										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 22.0	2. (7.5)	3. (0.2)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.5)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

Bar Codes:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Prepaid pension cost	4,207,002	4,207,002		
2505. Overfunded pension plan asset	(2,991,606)	(2,991,606)		
2597. Summary of remaining write-ins for Line 25 from overflow page	1,215,396	1,215,396		

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31, Prior Year
2504. Liability for accrued PRL benefits	(257)	(257)
2505. Return retrospective premium	23,247	21,394
2506. Commercial Auto Insurance Procedure premium deficiency reserve	29,367	28,748
2597. Summary of remaining write-ins for Line 25 from overflow page	52,357	49,885

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	300,759,018	269,058,097
2.	Cost of bonds and stocks acquired	29,010,466	123,260,554
3.	Accrual of discount	219,374	687,028
4.	Unrealized valuation increase/(decrease)	(443)	1,447
5.	Total gain (loss) on disposals	(25,634)	55,536
6.	Deduct consideration for bonds and stocks disposed of	19,258,629	92,046,035
7.	Deduct amortization of premium	60,770	257,609
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)	310,643,383	300,759,018
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	310,643,383	300,759,018

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)	56,378,806	4,185,364	724,506	52,460	59,892,124			56,378,806
2. NAIC 2 (a)	76,159,645	5,953,777	4,228,794	55,926	77,940,554			76,159,645
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total ICO	132,538,452	10,139,141	4,953,300	108,386	137,832,679			132,538,452
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	166,380,321	18,871,325	14,292,379	40,691	170,999,959			166,380,321
9. NAIC 2	1,722,219		24,169	27	1,698,077			1,722,219
10. NAIC 3								
11. NAIC 4								
12. NAIC 5	118,026		14,414	9,057	112,668			118,026
13. NAIC 6								
14. Total ABS	168,220,566	18,871,325	14,330,963	49,775	172,810,704			168,220,566
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	300,759,018	29,010,466	19,284,262	158,161	310,643,382			300,759,018

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

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

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	9,615,099	5,333,296
2.	Cost of cash equivalents acquired	5,701,723	36,279,785
3.	Accrual of discount		
4.	Unrealized valuation increase/(decrease)	(41)	24
5.	Total gain (loss) on disposals		(414)
6.	Deduct consideration received on disposals	5,309,499	31,997,592
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)	10,007,282	9,615,099
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	10,007,282	9,615,099

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 - Other Long-Term Invested Assets Acquired and Additions Made

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00846U-AN-1	AGILENT TECHNOLOGIES INC	03/20/2026	Bank of America Securities		670,148	750,000	527	2.A FE
008513-AA-1	AGREE LP	03/20/2026	Stifel Nicolaus & Co.		207,923	225,000	3,118	2.A FE
03027X-CR-9	AMERICAN TOWER CORP	03/05/2026	Bank of America Securities		110,211	110,000	1,307	2.A FE
04351L-AE-0	ASCENSION HEALTH ALLIANCE	03/02/2026	BARCLAYS CAPITAL INC FIXED INC		634,956	625,000	8,376	1.C FE
075887-CL-1	BECTON DICKINSON AND CO	03/20/2026	RBC CAPITAL MARKETS		791,469	900,000	2,055	2.B FE
11120V-AN-3	BRIXMOR OPERATING PARTNERSHIP LP	03/03/2026	BARCLAYS CAPITAL INC FIXED INC		159,233	155,000	3,426	2.B FE
11135F-CR-0	BROADCOM INC	03/02/2026	Bank of America Securities		244,002	275,000	358	1.G FE
120568-BS-8	BUNGE FINANCE LTD CORP	03/17/2026	JP MORGAN SECS INC., - FIXED INCOME		792,901	795,000		2.A FE
172967-QF-1	CITIGROUP INC	03/19/2026	CITIGROUP GLOBAL MARKETS INC.		296,925	300,000	338	1.G FE
17327C-AQ-6	CITIGROUP INC	03/02/2026	Bank of America Securities		359,557	390,000	1,258	1.G FE
22966R-AJ-5	CUBESMART LP	03/05/2026	GOLDMAN		280,322	315,000	459	2.B FE
25278X-AR-0	DIAMONDBACK ENERGY INC	03/20/2026	Bank of America Securities		278,151	300,000	4,661	2.B FE
29273V-AQ-3	ENERGY TRANSFER LP	03/02/2026	MORGAN STANLEY CO		84,661	80,000	230	2.B FE
29717P-AV-9	ESSEX PORTFOLIO LP	03/19/2026	BONY/TORONTO DOMINION SECURITI		264,582	300,000	110	2.A FE
30161N-BR-1	EXELON CORP	03/20/2026	MORGAN STANLEY CO		228,411	225,000	256	2.B FE
30225V-AV-9	EXTRA SPACE STORAGE LP	03/02/2026	JP MORGAN SECS INC., - FIXED INCOME		237,735	235,000	1,551	2.B FE
459200-LS-8	INTERNATIONAL BUSINESS MACHINES CORP	03/05/2026	JPMORGAN VPR FTP		388,575	390,000	1,605	1.G FE
502431-AN-9	L3HARRIS TECHNOLOGIES INC	03/20/2026	GOLDMAN		196,619	225,000	765	2.B FE
55336V-CA-6	MPLX LP	03/19/2026	JP MORGAN SECS INC., - FIXED INCOME		225,680	225,000	1,050	2.B FE
59523U-AY-3	MID-AMERICA APARTMENTS LP	03/03/2026	Bank of America Securities		155,029	155,000	2,282	1.G FE
65339K-BZ-2	NEXTERA ENERGY CAPITAL HOLDINGS INC	03/19/2026	JP MORGAN SECS INC., - FIXED INCOME		132,438	150,000	661	2.A FE
65339K-CJ-7	NEXTERA ENERGY CAPITAL HOLDINGS INC	03/03/2026	CITIGROUP GLOBAL MARKETS INC.		158,918	155,000	1,055	2.A FE
65473P-AL-9	NISOURCE INC	03/19/2026	Bank of America Securities		195,539	225,000	372	2.B FE
686514-AP-5	ORLANDO HEALTH INC	03/02/2026	MORGAN STANLEY CO		623,583	590,000	13,639	1.E FE
709599-BV-5	PENSKE TRUCK LEASING CO LP	03/19/2026	BONY/TORONTO DOMINION SECURITI		316,116	300,000	4,908	2.B FE
79466L-AT-1	SALESFORCE INC	03/11/2026	BARCLAYS CAPITAL INC FIXED INC		793,243	795,000		1.F FE
808513-CJ-2	CHARLES SCHWAB CORP	03/20/2026	BNP PARIBAS SECURITIES BOND		469,143	450,000	9,759	1.F FE
86944B-AQ-6	SUTTER HEALTH	03/06/2026	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		220,351	210,000	775	1.E FE
92343V-HF-4	VERIZON COMMUNICATIONS INC	03/03/2026	CITIGROUP GLOBAL MARKETS INC.		121,214	120,000	1,583	2.A FE
969457-BM-1	WILLIAMS COMPANIES INC	03/05/2026	MARKETAXESS		345,183	285,000	11,845	2.B FE
969457-BZ-2	WILLIAMS COMPANIES INC	03/03/2026	Bank of America Securities		156,324	155,000	380	2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					10,139,141	10,410,000	78,710	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					10,139,141	10,410,000	78,710	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					10,139,141	10,410,000	78,710	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					10,139,141	10,410,000	78,710	XXX
38381W-S3-3	GNR 2019-092 GF - CMO/RMBS	01/21/2026	Bank of America Securities		130,901	142,970	83	1.A
38381Y-HP-2	GNR 2019-097 FG - CMO/RMBS	01/21/2026	Bank of America Securities		455,940	498,019	291	1.A
38382C-GQ-8	GNR 2020-005 FA - CMO/RMBS	01/15/2026	CitiGroup		360,731	393,435	38	1.A
38385M-NM-4	GNR 2026-024 PG - CMO/RMBS	03/12/2026	CITIGROUP GLOBAL MARKETS INC.		1,617,486	1,599,492	3,554	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					2,565,058	2,633,915	3,967	XXX
38381S-GF-8	GNR 2026-018 AD - CMBS	03/04/2026	CITIGROUP GLOBAL MARKETS INC.		1,588,594	1,597,204	1,597	1.A
38381S-JC-2	GNR 2026-042 AE - CMBS	03/10/2026	Bank of America Securities		795,930	799,553	1,266	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					2,384,524	2,396,757	2,863	XXX
3132DW-NW-9	FH SD8505 - RMBS	01/20/2026	WELLS FARGO SECURITIES		273,212	273,255	759	1.A
3136BY-N9-9	FNR 2026-11 BD - CMO/RMBS	02/04/2026	SANTANDER US CAPITAL MARKETS LLC		1,479,844	1,500,000	4,875	1.A
3140W3-4X-4	FN FA3537 - RMBS	02/01/2026	CITIGROUP GLOBAL MARKETS INC.		(2,369)			1.A
31418F-EC-7	FN MA5530 - RMBS	01/20/2026	Bank of America Securities		1,635,581	1,635,581	4,543	1.A
31418F-GX-9	FN MA5613 - RMBS	01/20/2026	WELLS FARGO SECURITIES		742,890	743,006	2,064	1.A
31418F-KL-0	FN MA5698 - RMBS	02/01/2026	GOLDMAN		(3,041)			1.A
31418F-UB-1	FN MA5977 - RMBS	03/26/2026	HARRIS NESBITT CORP BONDS		1,133,361	1,147,163	3,728	1.A
31427Q-DZ-2	FH SL2819 - RMBS	01/20/2026	CITIGROUP GLOBAL MARKETS INC.		445,936	446,075	1,239	1.A
3142J6-DG-5	FEDERAL HOME LOAN MORTGAGE CORPORATION -	03/19/2026	CITIGROUP GLOBAL MARKETS INC.		1,568,562	1,586,158	4,186	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
3142JC-B7-4	FH RR0061 - RMBS	03/24/2026	BMOCM/BONDS		939,398	948,887	2,847	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)					8,213,373	8,280,125	24,241	XXX
24381G-AA-1	DRMT 26INV1 A1 - RMBS	01/27/2026	WELLS FARGO SECURITIES		563,769	563,770	2,554	1.A FE
802931-AC-9	SAN 26NQM1 A1 - RMBS	01/09/2026	AMHERST PIERPONT SECURITIES		230,324	230,325	1,361	1.A FE
924932-AC-0	VERUS 26R1 A1 - RMBS	01/23/2026	JP MORGAN SECS INC., - FIXED INCOME		976,826	976,836	3,802	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					1,770,919	1,770,931	7,717	XXX
92262W-AA-7	VCC 2026-1 A - CMBS	02/05/2026	CITIGROUP GLOBAL MARKETS INC.		822,514	822,596	4,778	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					822,514	822,596	4,778	XXX
38139V-AC-9	GLM 24 A - CDO	02/01/2026	Bank of America Securities		113			1.A FE
74690F-BE-5	QTSII 49 ARR - CDO	03/18/2026	TORONTO DOMINION BK		259,987	260,000		1.G FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					260,100	260,000		XXX
00833B-AU-2	AFRMT 261 A - ABS	01/22/2026	Morgan Stanley		203,967	204,000		1.A FE
00833B-AV-0	AFRMT 261 B - ABS	01/22/2026	MORGAN STANLEY CO		101,991	102,000		1.C FE
551923-AA-3	MTBRV 261 A1 - ABS	02/10/2026	BARCLAYS CAPITAL INC FIXED INC		160,992	161,000		1.A FE
83407M-AA-4	SCLP 26B A - ABS	03/19/2026	Bank of America Securities		637,944	638,000		1.C FE
91533V-AA-4	UMPT 26ST1 A - ABS	03/16/2026	Jefferies Company		201,956	201,956		1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					1,306,850	1,306,956		XXX
315961-AG-7	CNSL 261 A2 - ABS	03/03/2026	Morgan Stanley		129,995	130,000		1.G FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					129,995	130,000		XXX
20469B-AF-4	CMDC 261 A21 - ABS	02/11/2026	PERSHING LLC		281,000	281,000		1.A FE
20469B-AG-2	CMDC 261 A22 - ABS	02/11/2026	PERSHING LLC		875,000	875,000		1.D FE
74690F-AQ-9	QTSII 261 A2 - ABS	01/16/2026	BARCLAYS CAPITAL INC FIXED INC		261,993	262,000		1.G FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					1,417,993	1,418,000		XXX
1889999999. Total - asset-backed securities (unaffiliated)					18,871,325	19,019,280	43,566	XXX
1899999999. Total - asset-backed securities (affiliated)								XXX
1909999997. Total - asset-backed securities - Part 3					18,871,325	19,019,280	43,566	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					18,871,325	19,019,280	43,566	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					29,010,466	29,429,280	122,275	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					29,010,466	XXX	122,275	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
646066-2G-4	NEW JERSEY ST EDL FACS AUTH REV	02/13/2026	Bank of America Securities		249,338	250,000	246,025	249,648		68		68		249,716		(378)	(378)	3,846	09/01/2026	1.G FE
646140-BZ-5	NEW JERSEY ST TPK AUTH TPK REV	02/13/2026	MORGAN STANLEY CO		399,403	380,000	454,237	396,452		(1,046)		(1,046)		395,406		3,997	3,997	11,928	01/01/2030	1.E FE
678908-3Z-5	OKSDEV 2022 A1 - ABS	02/01/2026	Paydown		7,939	7,939	7,939	7,939						7,939				170	02/01/2034	1.A FE
88256C-EX-3	TEXAS MUN GAS ACQUISITION & SUPPLY CORP	02/13/2026	Stifel Nicolaus & Co.		72,031	70,000	80,593	71,669		(224)		(224)		71,445		587	587	753	12/15/2026	1.G FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					728,711	707,939	788,794	725,708		(1,202)		(1,202)		724,506		4,205	4,205	16,697	XXX	XXX
025816-CH-0	AMERICAN EXPRESS CO	02/12/2026	Bank of America Securities		257,878	260,000	260,000	260,000						260,000		(2,122)	(2,122)	1,538	12/29/2049	2.C FE
04010L-BD-4	ARES CAPITAL CORP	02/12/2026	MORGAN STANLEY CO		1,428,213	1,455,000	1,447,783	1,452,946		164		164		1,453,110		(24,897)	(24,897)	6,739	06/15/2027	2.B FE
09261H-AK-3	BLACKSTONE PRIVATE CREDIT FUND	02/12/2026	WELLS FARGO SECURITIES		719,627	730,000	727,832	729,475		51		51		729,526		(9,899)	(9,899)	9,754	03/15/2027	2.B FE
099724-AL-0	BORGWARNER INC	02/12/2026	JPMORGAN VPR FTP		112,916	115,000	114,677	114,926		6		6		114,932		(2,016)	(2,016)	1,879	07/01/2027	2.A FE
22822V-AB-7	CROWN CASTLE INC	02/12/2026	MILLENIUM ADVISORS LLC		129,795	130,000	129,687	129,994		6		6		130,000		(205)	(205)	2,860	02/15/2026	2.B FE
361841-AK-5	GLP CAPITAL LP	02/12/2026	Bank of America Securities		117,981	115,000	128,532	120,184		(273)		(273)		119,911		(1,931)	(1,931)	1,323	06/01/2028	2.C FE
548661-DP-9	LOWE'S COMPANIES INC	02/12/2026	CITIGROUP GLOBAL MARKETS INC.		138,788	140,000	135,793	139,219		68		68		139,287		(500)	(500)	1,206	05/03/2027	2.A FE
55261F-AL-8	M&T BANK CORP	01/28/2026	Call @ 100.00		255,000	255,000	257,627	255,000						255,000				9,313	12/31/2049	2.C FE
902973-BC-9	US BANCORP	02/12/2026	MARKETAXESS		188,421	190,000	190,000	190,000						190,000		(1,579)	(1,579)	2,304	01/15/2027	2.B FE
958102-AQ-8	WESTERN DIGITAL CORP	02/20/2026	Call @ 100.00		100,000	100,000	99,816	99,915		4		4		99,919		81	81	1,599	02/01/2029	2.C FE
96949L-AD-7	WILLIAMS COMPANIES INC	02/12/2026	JPMORGAN VPR FTP		179,667	180,000	174,241	178,696		104		104		178,799		868	868	1,088	06/15/2027	2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					3,628,286	3,670,000	3,665,987	3,670,355		130		130		3,670,485		(42,199)	(42,199)	39,603	XXX	XXX
02376W-AA-9	AMERICAN AIRLINES 2016-1 PASS THROUGH TR	02/12/2026	Various		241,665	245,883	232,987	241,142		430		430		241,572		93	93	5,792	07/15/2029	2.C FE
90932M-AA-3	UNITED AIRLINES 2019-2 PASS THROUGH TRUS	02/12/2026	MARKETAXESS		184,408	192,200	190,387	191,533		30		30		191,564		(7,155)	(7,155)	1,579	11/01/2029	2.A FE
90933H-AA-3	UNITED AIRLINES CLASS B PASS THROUGH CER	01/07/2026	Maturity @ 100.00		125,174	125,174	124,046	125,169		5		5		125,174				2,284	07/07/2027	2.B FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					551,247	563,257	547,420	557,844		465		465		558,309		(7,062)	(7,062)	9,656	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					4,908,244	4,941,197	5,002,201	4,953,907		(607)		(607)		4,953,300		(45,056)	(45,056)	65,956	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					4,908,244	4,941,197	5,002,201	4,953,907		(607)		(607)		4,953,300		(45,056)	(45,056)	65,956	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					4,908,244	4,941,197	5,002,201	4,953,907		(607)		(607)		4,953,300		(45,056)	(45,056)	65,956	XXX	XXX
38380K-GF-6	GNR 2017-172 PA - CMO/RMBS	03/01/2026	Paydown		2,027	2,027	1,972	1,952		75		75		2,027				11	02/20/2047	1.A
38381Q-CX-7	GNR 2025-140 P - CMO/RMBS	03/01/2026	Paydown		8,822	8,822	8,907	8,906		(84)		(84)		8,822				70	08/20/2055	1.A
38381W-S3-3	GNR 2019-092 GF - CMO/RMBS	03/20/2026	Paydown		3,834	3,834	3,511			324		324		3,834				17	07/20/2049	1.A
38381Y-HP-2	GNR 2019-097 FG - CMO/RMBS	03/20/2026	Paydown		5,595	5,595	5,122			473		473		5,595				29	08/20/2049	1.A
38382C-GQ-8	GNR 2020-005 FA - CMO/RMBS	03/20/2026	Paydown		9,538	9,538	8,745			793		793		9,538				46	01/20/2050	1.A
38383B-5R-9	GNR 2025-178 Q - CMO/RMBS	03/01/2026	Paydown		9,376	9,376	9,471	9,470		(94)		(94)		9,376				78	10/20/2055	1.A
38384J-Y7-3	GNR 2024-024 AD - CMO/RMBS	03/01/2026	Paydown		61,897	61,897	62,037	62,042		(145)		(145)		61,897				495	03/20/2052	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					101,089	101,089	99,764	82,370		1,342		1,342		101,089				745	XXX	XXX
38381J-D7-9	GNR 2023-175 KC - CMBS	03/01/2026	Paydown		537	537	512	517		20		20		537				4	01/16/2065	1.A
38381J-UQ-8	GNR 2023-139 AE - CMBS	03/01/2026	Paydown		2,102	2,102	1,943	2,000		103		103		2,102				12	01/16/2064	1.A
38381K-BB-9	GNR 2024-037 AC - CMBS	03/01/2026	Paydown		32,339	32,339	29,904	30,467		1,872		1,872		32,339				117	05/16/2065	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					34,979	34,979	32,358	32,984		1,995		1,995		34,979				133	XXX	XXX
3128MF-RJ-9	FH G16589 - RMBS	03/01/2026	Paydown		44,149	44,149	43,708	43,806		343		343		44,149				248	09/01/2032	1.A
31292K-6A-0	FH C03565 - RMBS	03/01/2026	Paydown		2,224	2,224	2,345	2,345		(121)		(121)		2,224				13	12/01/2040	1.A
312933-AP-9	FH A86314 - RMBS	03/01/2026	Paydown		17	17	17	17		(1)		(1)		17					05/01/2039	1.A
312942-CM-5	FH A93676 - RMBS	03/01/2026	Paydown		16,644	16,644	17,091	17,010		(367)		(367)		16,644				158	09/01/2040	1.A
312943-AK-9	FH A94510 - RMBS	03/01/2026	Paydown		116	116	122	122		(6)		(6)		116				1	10/01/2040	1.A
312945-DS-4	FH A96413 - RMBS	03/01/2026	Paydown		606	606	639	637		(30)		(30)		606				4	01/01/2041	1.A
3132CX-K5-0	FH SB1216 - RMBS	03/01/2026	Paydown		45,392	45,392	44,654	44,691		701		701		45,392				256	10/01/2037	1.A
3132DM-GD-1	FH SD0196 - RMBS	03/01/2026	Paydown		9,389	9,389	9,272	9,282		107		107		9,389				78	11/01/2049	1.A
3132DN-S7-9	FH SD1442 - RMBS	03/01/2026	Paydown		18,333	18,333	18,043	18,073		259		259		18,333				110	08/01/2052	1.A
3132DN-WH-2	FH SD1548 - RMBS	03/01/2026	Paydown		23,043	23,043	21,862	21,914		1,129		1,129		23,043				125	08/01/2052	1.A
3132DN-XN-8	FH SD1585 - RMBS	03/01/2026	Paydown		16,591	16,591	15,580	15,650		941		941		16,591				72	08/01/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					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
3132DQ-3R-5	FH SD3508 - RMBS	03/01/2026	Paydown		73,964	73,964	68,648	69,151		4,813		4,813		73,964				468	06/01/2053	1.A
3132DS-CH-3	FH SD4572 - RMBS	03/01/2026	Paydown		2,795	2,795	2,771	2,772		23		23		2,795				23	08/01/2053	1.A
3132DS-Q6-2	FH SD4977 - RMBS	03/01/2026	Paydown		11,390	11,390	11,053	11,058		332		332		11,390				95	11/01/2053	1.A
3132DU-PK-7	FH SD6726 - RMBS	03/01/2026	Paydown		25,043	25,043	24,099	24,090		954		954		25,043				157	08/01/2052	1.A
3132DW-G9-8	FH SD8324 - RMBS	03/01/2026	Paydown		741	741	735	735		6		6		741				7	05/01/2053	1.A
3132DW-GG-2	FH SD8299 - RMBS	03/01/2026	Paydown		11,972	11,972	11,549	11,552		420		420		11,972				105	02/01/2053	1.A
3132DW-GX-5	FH SD8314 - RMBS	03/01/2026	Paydown		17,887	17,887	17,269	17,289		597		597		17,887				134	04/01/2053	1.A
3132DW-H2-2	FH SD8349 - RMBS	03/01/2026	Paydown		7,047	7,047	6,980	6,981		67		67		7,047				67	08/01/2053	1.A
3132DW-HE-6	FH SD8329 - RMBS	03/01/2026	Paydown		14,338	14,338	13,931	13,941		398		398		14,338				123	06/01/2053	1.A
3132DW-HG-1	FH SD8331 - RMBS	03/01/2026	Paydown		15,356	15,356	15,219	15,220		136		136		15,356				148	06/01/2053	1.A
3132DW-HS-5	FH SD8341 - RMBS	03/01/2026	Paydown		14,393	14,393	13,968	13,974		419		419		14,393				119	07/01/2053	1.A
3132DW-JF-1	FH SD8362 - RMBS	03/01/2026	Paydown		1,167	1,167	1,157	1,157		10		10		1,167				11	09/01/2053	1.A
3132DW-JR-5	FH SD8372 - RMBS	03/01/2026	Paydown		4,915	4,915	4,867	4,868		48		48		4,915				49	11/01/2053	1.A
3132DW-MX-8	FH SD8474 - RMBS	03/01/2026	Paydown		16,510	16,510	16,077	16,084		427		427		16,510				147	11/01/2054	1.A
3132DW-NW-9	FH SD8505 - RMBS	03/01/2026	Paydown		4,221	4,221	4,220			1		1		4,221				24	02/01/2055	1.A
3132GF-3H-8	FH Q02600 - RMBS	03/01/2026	Paydown		147	147	155	154		(7)		(7)		147				1	08/01/2041	1.A
3132WJ-U2-5	FH Q45100 - RMBS	03/01/2026	Paydown		1,412	1,412	1,464	1,469		(56)		(56)		1,412				8	12/01/2046	1.A
3132WM-SU-9	FH Q47730 - RMBS	03/01/2026	Paydown		12,727	12,727	12,922	12,960		(233)		(233)		12,727				55	04/01/2047	1.A
3132XC-RX-5	FH G67702 - RMBS	03/01/2026	Paydown		3,564	3,564	3,651	3,657		(94)		(94)		3,564				23	01/01/2047	1.A
3132XC-SE-6	FH G67717 - RMBS	03/01/2026	Paydown		2,680	2,680	2,739	2,763		(84)		(84)		2,680				18	11/01/2048	1.A
31335A-FP-8	FH G60174 - RMBS	03/01/2026	Paydown		428	428	451	451		(23)		(23)		428				3	10/01/2043	1.A
3133BM-TV-7	FH QF0564 - RMBS	03/01/2026	Paydown		3,652	3,652	3,681	3,674		(23)		(23)		3,652				26	09/01/2052	1.A
3136B0-NW-2	FNR 2017-110 PA - CMO/RMBS	03/01/2026	Paydown		11,374	11,374	11,376	11,373		1		1		11,374				57	01/25/2055	1.A
3136B5-VF-9	FNR 2019-42 LA - CMO/RMBS	03/01/2026	Paydown		10,453	10,453	10,667	10,684		(231)		(231)		10,453				50	08/25/2049	1.A
3136BY-N9-9	FNR 2026-11 BD - CMO/RMBS	03/01/2026	Paydown		4,177	4,177	4,121			56		56		4,177				16	03/25/2056	1.A
3137FE-SL-5	FHR 4767 PA - CMO/RMBS	03/01/2026	Paydown		24,823	24,823	25,207	25,147		(325)		(325)		24,823				124	02/15/2047	1.A
3138AJ-BS-0	FN AI4548 - RMBS	03/01/2026	Paydown		7,256	7,256	7,419	7,252		4		4		7,256				40	06/01/2026	1.A
3138EP-ZP-2	FN AL7049 - RMBS	03/01/2026	Paydown		870	870	924	936		(67)		(67)		870				5	02/01/2045	1.A
3138ER-QJ-2	FN AL9456 - RMBS	03/01/2026	Paydown		3,297	3,297	3,545	3,534		(237)		(237)		3,297				23	10/01/2045	1.A
3138ER-SC-5	FN AL9514 - RMBS	03/01/2026	Paydown		2,766	2,766	2,919	2,901		(134)		(134)		2,766				18	02/01/2043	1.A
3138WC-HZ-9	FN AS2947 - RMBS	03/01/2026	Paydown		6,921	6,921	7,025	7,036		(115)		(115)		6,921				51	07/01/2044	1.A
3138WJ-UH-9	FN AS8683 - RMBS	03/01/2026	Paydown		901	901	932	941		(40)		(40)		901				5	01/01/2047	1.A
3140J5-U6-4	FN BM1504 - RMBS	03/01/2026	Paydown		12,400	12,400	12,937	12,949		(549)		(549)		12,400				77	02/01/2046	1.A
3140J6-DN-4	FN BM1908 - RMBS	03/01/2026	Paydown		4,538	4,538	4,658	4,649		(111)		(111)		4,538				27	01/01/2044	1.A
3140MQ-AK-5	FN BV9909 - RMBS	03/01/2026	Paydown		22,944	22,944	22,740	22,726		218		218		22,944				144	06/01/2052	1.A
3140MQ-BN-8	FN BV9944 - RMBS	03/01/2026	Paydown		8,405	8,405	7,722	7,776		629		629		8,405				41	06/01/2052	1.A
3140MR-BB-2	FN BW0033 - RMBS	03/01/2026	Paydown		17,939	17,939	17,474	17,460		479		479		17,939				157	07/01/2052	1.A
3140QM-VQ-4	FN CB2422 - RMBS	03/01/2026	Paydown		13,363	13,363	13,921	13,840		(478)		(478)		13,363				67	12/01/2051	1.A
3140QN-YJ-5	FN CB3412 - RMBS	03/01/2026	Paydown		3,501	3,501	3,341	3,347		155		155		3,501				21	04/01/2052	1.A
3140QP-HS-9	FN CB3840 - RMBS	03/01/2026	Paydown		4,792	4,792	4,409	4,435		357		357		4,792				26	06/01/2052	1.A
3140QP-JJ-7	FN CB3864 - RMBS	03/01/2026	Paydown		2,496	2,496	2,478	2,479		17		17		2,496				19	06/01/2052	1.A
3140QR-MZ-3	FN CB5775 - RMBS	03/01/2026	Paydown		23,186	23,186	22,905	22,901		285		285		23,186				145	12/01/2052	1.A
3140WO-ZE-8	FN FA0740 - RMBS	03/01/2026	Paydown		9,975	9,975	9,469	9,480		495		495		9,975				75	03/01/2055	1.A
3140W1-TJ-2	FN FA1452 - RMBS	03/01/2026	Paydown		12,901	12,901	13,003	12,994		(94)		(94)		12,901				157	04/01/2055	1.A
3140W3-4X-4	FN FA3537 - RMBS	03/01/2026	Paydown		27,990	27,990	27,942	27,941		48		48		27,990				230	11/01/2055	1.A
3140X8-N5-2	FN FM4911 - RMBS	03/01/2026	Paydown		528	528	557	556		(28)		(28)		528				2	11/01/2050	1.A
3140XB-NR-7	FN FM7599 - RMBS	03/01/2026	Paydown		10,724	10,724	10,021	10,016		707		707		10,724				61	01/01/2051	1.A
3140XD-JS-6	FN FM9272 - RMBS	03/01/2026	Paydown		8,166	8,166	8,653	8,571		(405)		(405)		8,166				41	10/01/2051	1.A
3140XE-AU-8	FN FM9918 - RMBS	03/01/2026	Paydown		19,017	19,017	20,032	19,904		(887)		(887)		19,017				108	12/01/2051	1.A
3140XF-V3-2	FN FS0633 - RMBS	03/01/2026	Paydown		15,855	15,855	16,053	16,030		(175)		(175)		15,855				81	02/01/2052	1.A
3140XF-YB-1	FN FS0705 - RMBS	03/01/2026	Paydown		12,445	12,445	11,803	11,874		571		571		12,445				61	05/01/2050	1.A
3140XG-WS-4	FN FS1556 - RMBS	03/01/2026	Paydown		14,240	14,240	13,444	13,490		751		751		14,240				73	05/01/2052	1.A
3140XH-LA-3	FN FS2120 - RMBS	03/01/2026	Paydown		10,207	10,207	9,809	9,830		377		377		10,207				72	06/01/2052	1.A
3140XH-LW-5	FN FS2140 - RMBS	03/01/2026	Paydown		12,739	12,739	11,670	11,764		974		974		12,739				70	06/01/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					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
3140XJ-AE-3	FN FS2704 - RMBS	03/01/2026	Paydown		10,832	10,832	10,247	10,289		543		543		10,832				55	08/01/2052	1.A
3140XJ-GT-4	FN FS2909 - RMBS	03/01/2026	Paydown		15,991	15,991	16,096	16,071		(80)		(80)		15,991				192	09/01/2052	1.A
3140XJ-GU-1	FN FS2910 - RMBS	03/01/2026	Paydown		10,464	10,464	10,557	10,547		(82)		(82)		10,464				57	09/01/2052	1.A
3140XJ-HJ-5	FN FS2932 - RMBS	03/01/2026	Paydown		29,723	29,723	29,314	29,344		379		379		29,723				197	01/01/2037	1.A
3140XJ-PY-3	FN FS3138 - RMBS	03/01/2026	Paydown		25,603	25,603	25,069	25,100		503		503		25,603				171	10/01/2052	1.A
3140XK-YA-2	FN FS4304 - RMBS	03/01/2026	Paydown		29,584	29,584	29,362	29,369		215		215		29,584				233	04/01/2053	1.A
3140XL-K6-4	FN FS4816 - RMBS	03/01/2026	Paydown		20,558	20,558	19,495	19,549		1,009		1,009		20,558				155	05/01/2053	1.A
3140XL-LW-6	FN FS4840 - RMBS	03/01/2026	Paydown		1,045	1,045	1,037	1,037		9		9		1,045				11	05/01/2053	1.A
3140XN-VZ-4	FN FS6931 - RMBS	03/01/2026	Paydown		3,421	3,421	3,394	3,395		26		26		3,421				35	01/01/2053	1.A
3140XP-BW-8	FN FS7252 - RMBS	03/01/2026	Paydown		6,056	6,056	5,890	5,896		160		160		6,056				51	11/01/2053	1.A
3140XQ-M5-3	FN FS8479 - RMBS	03/01/2026	Paydown		26,107	26,107	25,883	25,884		223		223		26,107				249	08/01/2053	1.A
31416R-NM-1	FN AA7595 - RMBS	03/01/2026	Paydown		5,891	5,891	6,170	6,064		(173)		(173)		5,891				45	07/01/2039	1.A
31418D-C6-7	FN MA3692 - RMBS	03/01/2026	Paydown		21,490	21,490	20,160	20,271		1,219		1,219		21,490				123	07/01/2049	1.A
31418E-HK-9	FN MA4733 - RMBS	03/01/2026	Paydown		22,909	22,909	22,558	22,566		343		343		22,909				167	09/01/2052	1.A
31418E-R7-7	FN MA5009 - RMBS	03/01/2026	Paydown		2,675	2,675	2,595	2,596		79		79		2,675				23	05/01/2053	1.A
31418E-U7-3	FN MA5105 - RMBS	03/01/2026	Paydown		6,786	6,786	6,548	6,556		230		230		6,786				49	08/01/2053	1.A
31418E-U9-9	FN MA5107 - RMBS	03/01/2026	Paydown		2,101	2,101	2,084	2,084		18		18		2,101				19	08/01/2053	1.A
31418E-V8-0	FN MA5138 - RMBS	03/01/2026	Paydown		7,192	7,192	7,124	7,124		68		68		7,192				66	09/01/2053	1.A
31418F-EC-7	FN MA5530 - RMBS	03/01/2026	Paydown		31,930	31,930	31,930							31,930				211	11/01/2054	1.A
31418F-GX-9	FN MA5613 - RMBS	03/01/2026	Paydown		18,171	18,171	18,169			3		3		18,171				115	02/01/2055	1.A
31418F-KL-0	FN MA5698 - RMBS	03/01/2026	Paydown		19,353	19,353	18,811	18,816		537		537		19,353				156	05/01/2055	1.A
31427Q-DZ-2	FH SL2819 - RMBS	03/01/2026	Paydown		4,360	4,360	4,359			1		1		4,360				26	08/01/2055	1.A
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS	03/01/2026	Paydown		11,135	11,135	10,878	11,054		81		81		11,135				67	03/25/2058	1.A
35563P-JF-7	SCRT 2019-1 MA - CMO/RMBS	03/01/2026	Paydown		6,329	6,329	6,365	6,361		(32)		(32)		6,329				37	07/25/2058	1.A
35563P-KG-3	SCRT 2019-2 MA - CMO/RMBS	03/01/2026	Paydown		10,436	10,436	10,596	10,506		(70)		(70)		10,436				63	08/26/2058	1.A
35563P-ML-0	SCRT 2019-4 MA - CMO/RMBS	03/01/2026	Paydown		5,279	5,279	5,395	5,340		(61)		(61)		5,279				28	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)					1,119,461	1,119,461	1,100,199	1,038,180		18,483		18,483		1,119,461				7,620	XXX	XXX
302970-AG-3	FRESB 2019-SB59 A1F - CMBS	03/01/2026	Paydown		8,921	8,921	8,965	8,931		(10)		(10)		8,921				45	01/25/2029	1.A
302970-AH-1	FRESB 2019-SB59 A1H - CMBS	03/01/2026	Paydown		11,051	11,051	11,105	11,430		(380)		(380)		11,051				59	11/25/2038	1.A
30297D-AJ-9	FRESB 2018-SB53 A1F - CMBS	02/18/2026	Various		125,275	125,992	126,025	125,771						125,772		(496)	(496)	996	06/25/2028	1.A
30297D-AM-2	FRESB 2018-SB53 A1H - CMBS	03/01/2026	Paydown		806	806	790	821		(15)		(15)		806				5	05/25/2038	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)					146,053	146,770	146,886	146,954		(404)		(404)		146,549		(496)	(496)	1,104	XXX	XXX
00039G-AA-7	ADMT 24NQM1 A1 - RMBS	03/01/2026	Paydown		33,571	33,571	33,570	34,263		(693)		(693)		33,571				375	02/25/2069	1.A FE
02149Q-AD-2	CWALT 2007-OA10 2A1 - CMO/RMBS	03/25/2026	Paydown		4,695	12,621	1,781	310		12,311		12,311		12,621		(7,926)	(7,926)	74	09/25/2047	5.B FE
03464B-AA-6	AOMT 2022-1 A1 - RMBS	03/01/2026	Paydown		3,845	3,845	3,845	3,945		(100)		(100)		3,845				21	12/25/2066	1.A FE
03464P-AA-5	AOMT 2022-2 A1 - RMBS	03/01/2026	Paydown		4,982	4,982	4,964	5,071		(89)		(89)		4,982				27	01/25/2067	1.A FE
04285E-AM-9	ARRW 2022-2 A1 - CMO/RMBS	03/01/2026	Paydown		9,652	9,652	9,536	9,749		(97)		(97)		9,652				83	07/25/2057	1.A FE
06745A-AA-2	BARC 24NQM1 A1 - RMBS	03/01/2026	Paydown		35,873	35,873	35,788	35,049		824		824		35,873				403	01/25/2064	1.A FE
12544M-AA-7	CWHL 2007-16 A1 - CMO/RMBS	02/01/2026	Paydown																10/25/2037	1.G FE
12569Q-AA-8	CHNGE 234 A1 - RMBS	03/01/2026	Paydown		20,312	20,312	20,312	20,432		(119)		(119)		20,312				394	09/25/2058	1.A FE
12665W-AC-4	CSMC 22ATH2 A1 - CMO/RMBS	03/01/2026	Paydown		3,779	3,779	3,779	3,784		(5)		(5)		3,779				22	05/25/2067	1.A FE
16159H-AD-9	CHASE 2024-3 A4 - RMBS	03/01/2026	Paydown		31,102	31,101	30,902	30,863		238		238		31,101				282	02/25/2055	1.A FE
16159X-AB-8	CHASE 2024-8 A3 - RMBS	03/01/2026	Paydown		40,248	40,248	40,274	40,305		(57)		(57)		40,248				359	08/25/2055	1.A FE
16160D-AB-9	CHASE 241 A3 - RMBS	03/01/2026	Paydown		36,048	36,048	35,924	35,934		114		114		36,048				361	01/25/2055	1.A FE
161929-AB-0	CHASE 2024-2 A3 - RMBS	03/01/2026	Paydown		22,237	22,237	22,001	22,154		83		83		22,237				237	02/25/2055	1.A FE
19685E-AA-9	COLT 2022-2 A1 - CMO/RMBS	03/01/2026	Paydown		5,515	5,515	5,515	5,521		(6)		(6)		5,515				30	02/25/2067	1.A FE
22757H-AA-9	CROSS 24H5 A1 - RMBS	03/01/2026	Paydown		51,872	51,872	51,871	51,952		(80)		(80)		51,872				554	08/26/2069	1.A FE
24381G-AA-1	DRMT 26INV1 A1 - RMBS	03/01/2026	Paydown		10,917	10,917	10,917							10,917				55	12/26/2070	1.A FE
26844Q-AA-5	EFMT 2023-1 A1 - CMO/RMBS	03/01/2026	Paydown		42,283	42,283	42,245	42,514		(231)		(231)		42,283				437	02/27/2068	1.A FE
33851J-AA-7	FSMT 2018-3INV A1 - RMBS	03/01/2026	Paydown		8,091	8,091	7,312	7,298		792		792		8,091				39	05/25/2048	1.A FE
36258W-AM-4	GSMBS 20PJ3 A11 - CMO/RMBS	03/01/2026	Paydown		164	164	166	168		(4)		(4)		164				1	10/25/2050	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
36258W-AR-3	GSMBS 20PJ3 A13 - CMO/RMBS	03/01/2026	Paydown		344	344	347	352		(8)		(8)		344				1	10/25/2050	1.A FE
36262W-AB-2	GSMBS 21PJ8 A2 - CMO/RMBS	03/01/2026	Paydown		15,069	15,069	11,744	11,820		3,249		3,249		15,069				59	01/25/2052	1.A FE
36264E-AG-9	GSMBS 2022-NQM1 A4 - CMO/RMBS	03/01/2026	Paydown		3,984	3,984	3,399	3,444		540		540		3,984				28	05/25/2062	1.A FE
36275J-AC-4	GSMBS 25DSC2 A1 - RMBS	03/01/2026	Paydown		17,150	17,150	17,150	17,148		2		2		17,150				179	01/25/2066	1.A FE
36830F-AA-4	GCAT 2024-INV3 TRUST - RMBS	03/01/2026	Paydown		38,900	38,900	39,204	39,344		(444)		(444)		38,900				399	09/25/2054	1.A FE
36831B-AB-0	GCAT 24INV1 A2 - RMBS	03/01/2026	Paydown		18,564	18,564	18,285	18,322		241		241		18,564				175	01/26/2054	1.A FE
36831Q-AC-5	GCAT 25NQM6 A1 - RMBS	03/01/2026	Paydown		37,068	37,068	37,067	37,068						37,068				312	10/25/2070	1.A FE
43762C-AA-9	HOMES 25NQM5 A1 - RMBS	03/01/2026	Paydown		17,067	17,067	17,066	17,067						17,067				197	09/25/2070	1.A FE
465976-AA-6	JPMMT 22LTV1 A1 - CMO/RMBS	03/01/2026	Paydown		7,405	7,405	7,270	7,243		162		162		7,405				40	07/25/2052	1.A FE
465978-AH-7	JPMMT 2023-1 A3A - CMO/RMBS	03/01/2026	Paydown		9,118	9,118	8,917	8,947		171		171		9,118				81	06/25/2053	1.A FE
46657T-AB-1	JPMMT 242 A3 - RMBS	03/01/2026	Paydown		10,380	10,380	10,279	10,199		180		180		10,380				94	08/25/2054	1.A FE
55283F-AA-6	MFRA 21NQM1 A1 - CMO/RMBS	03/01/2026	Paydown		1,024	1,024	1,024	1,025						1,024				2	04/25/2065	1.A FE
61779Q-AA-1	MSRM 25NQM8 A1 - RMBS	03/01/2026	Paydown		71,907	71,907	71,907	71,906						71,907				509	09/25/2070	1.A FE
617942-AA-5	MSRM 25HX1 A1 - RMBS	03/01/2026	Paydown		8,395	8,395	8,395	8,402		(7)		(7)		8,395				99	03/25/2070	1.A FE
64830U-AA-3	NRZT 2020-NQM2 A1 - CMO/RMBS	03/01/2026	Paydown		819	819	819	825		(6)		(6)		819				1	05/25/2060	1.A FE
64831M-AA-0	NRZT 2022-NQM2 A1 - CMO/RMBS	03/01/2026	Paydown		6,354	6,354	6,330	6,445		(91)		(91)		6,354				29	03/27/2062	1.A FE
64831V-AA-0	NRZT 22NQM5 A1 - CMO/RMBS	01/01/2026	Paydown															268	11/25/2052	1.A
64832G-AC-8	NRZT 2025-NQM5 A1 - RMBS	03/01/2026	Paydown		52,431	52,431	52,430	52,942		(511)		(511)		52,431				491	08/25/2065	1.A FE
670855-AA-3	OBX 23NQM1 A1 - CMO/RMBS	03/05/2026	Various		106,742	106,742	107,285	108,931		81		81		109,012		(2,269)	(2,269)	1,770	11/27/2062	1.A FE
74391E-AA-9	PRPM 2025-NQM1 A1 - RMBS	03/01/2026	Paydown		35,116	35,116	35,115	34,975		141		141		35,116				292	11/25/2069	1.A FE
74938Q-AB-0	RCKT 24INV1 A2 - RMBS	03/01/2026	Paydown		50,090	50,090	49,933	49,926		163		163		50,090				551	06/25/2054	1.A FE
753917-AB-9	RATE 24J2 A2 - RMBS	03/01/2026	Paydown		114,839	114,839	113,547	113,286		1,554		1,554		114,839				1,151	08/25/2054	1.A FE
78434K-AA-5	SGR 2022-2 A1 - CMO/RMBS	03/25/2026	Paydown		72,408	72,408	72,363	72,441		(33)		(33)		72,408				1,220	08/25/2062	1.A FE
795924-AA-7	GRADE 2024-INV1 A1 - RMBS	03/01/2026	Paydown		28,999	28,999	29,473	29,575		(576)		(576)		28,999				279	08/25/2059	1.A FE
802931-AC-9	SAN 26NQM1 A1 - RMBS	03/01/2026	Paydown		8,234	8,234	8,234							8,234				85	11/25/2065	1.A FE
81748E-AB-2	SEMT 2024-7 A2 - RMBS	03/01/2026	Paydown		77,331	77,331	76,884	76,389		942		942		77,331				809	08/25/2054	1.A FE
85573E-AA-5	STAR 2020-INV1 A1 - CMO/RMBS	03/01/2026	Paydown		2,933	2,933	2,933	2,932		1		1		2,933				4	11/26/2055	1.A FE
92258D-AA-5	VCC 2021-4 A - RMBS	03/01/2026	Paydown		2,129	2,129	2,128	2,127		2		2		2,129				10	12/26/2051	1.A FE
92258W-AA-3	VCC 2023-3 A - CMBS/RMBS	03/01/2026	Paydown		33,086	33,086	33,080	33,001		85		85		33,086				339	08/25/2053	1.A FE
92258X-AA-1	VCC 2022-1 A - CMBS/RMBS	03/01/2026	Paydown		9,421	9,421	9,356	9,379		42		42		9,421				67	02/26/2052	1.A FE
92259P-AA-7	VCC 242 A - RMBS	03/01/2026	Paydown		29,703	29,703	29,696	29,675		29		29		29,703				276	04/27/2054	1.A FE
92259Q-AA-5	VCC 2024-3 A - CMO/RMBS	03/01/2026	Paydown		35,948	35,948	35,947	35,765		184		184		35,948				387	06/25/2054	1.A FE
92259T-AA-9	VCC 2021-1 A - CMO/RMBS	02/01/2026	Paydown		19,619	19,619	19,618	19,609		11		11		19,619				36	05/25/2051	1.A FE
92259V-AA-4	VCC 2023-1 A - CMBS/RMBS	03/01/2026	Paydown		7,757	7,757	7,755	7,745		12		12		7,757				81	01/27/2053	1.A FE
92259W-AA-2	VCC 2024-4 A - RMBS	03/01/2026	Paydown		45,456	45,456	45,455	45,433		23		23		45,456				386	08/25/2054	1.A FE
92260A-AA-7	VCC 2023-2 A - RMBS	03/01/2026	Paydown		37,774	37,774	37,772	37,737		37		37		37,774				345	05/27/2053	1.A FE
92261A-BA-5	VCC 2024-5 A - RMBS	03/01/2026	Paydown		41,236	41,236	41,234	41,274		(38)		(38)		41,236				357	10/26/2054	1.A FE
92261B-AA-4	VCC 2024-6 A - RMBS	03/01/2026	Paydown		66,372	66,372	66,367	66,322		49		49		66,372				643	12/28/2054	1.A FE
92262J-AA-6	VELOCITY COMMERCIAL CAPITAL LOAN TRUST 2	03/01/2026	Paydown		31,657	31,657	31,654	31,659		(2)		(2)		31,657				295	09/27/2055	1.A FE
92262R-AA-8	VCC 2025-3 A - RMBS	03/01/2026	Paydown		17,800	17,800	17,800	17,792		9		9		17,800				173	06/25/2055	1.A FE
922955-AA-7	VCC 2025-1 A - RMBS	03/01/2026	Paydown		30,465	30,465	30,464	30,444		21		21		30,465				266	02/25/2055	1.A FE
924932-AC-0	VERUS 26R1 A1 - RMBS	03/01/2026	Paydown		19,628	19,628	19,628							19,628				129	10/25/2067	1.A FE
92538B-AA-1	VERUS 2021-R1 A1 - CMO/RMBS	03/01/2026	Paydown		3,602	3,602	3,602	3,601		1		1		3,602				4	10/25/2063	1.A FE
92538D-AA-7	VERUS 2021-R2 A1 - CMO/RMBS	03/01/2026	Paydown		8,626	8,626	8,626	8,627		(1)		(1)		8,626				14	02/25/2064	1.A FE
92539B-AA-0	VERUS 2023-1 A1 - CMO/RMBS	02/25/2026	Paydown		122,954	122,954	123,313	124,887		(1,933)		(1,933)		122,954				1,191	12/27/2067	1.A FE
92540H-AA-4	VERUS 2024-5 A1 - RMBS	03/01/2026	Paydown		62,509	62,509	62,509	62,872		(362)		(362)		62,509				625	06/25/2069	1.A FE
933637-AH-3	WAMU 2006-AR18 3A2 - CMO/RMBS	03/01/2026	Paydown		672	724	605	656		68		68		724		(52)	(52)	4	01/25/2037	1.D FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					1,804,273	1,812,252	1,794,714	1,758,869		16,873		16,873		1,814,521		(10,248)	(10,248)	18,505	XXX	XXX
05611V-AC-5	BX 24XL4 B - CMBS	02/15/2026	Paydown		12,885	12,885	12,853	12,877		8		8		12,885				122	02/15/2039	1.D FE
08161B-AY-9	BMARK 2018-B3 A5 - CMBS	02/13/2026	BNP PARIBAS SECURITIES BOND		768,105	770,000	793,046	775,053		(351)		(351)		774,702		(6,597)	(6,597)	6,543	04/12/2051	1.A FE
12433C-AA-3	BX 2024-AIRC A - CMBS	01/15/2026	Paydown		51,019	51,019	50,891	50,887		131		131		51,019				239	08/15/2041	1.A FE
12629S-AA-2	CRBCM 251 A - CMBS	03/01/2026	Paydown		13,187	13,187	13,121	13,121		66		66		13,187				51	09/16/2058	1.A FE
30335J-AC-5	FARM 241 A - CMO/RMBS	03/01/2026	Paydown		19,760	19,760	18,703	18,562		1,197		1,197		19,760				100	05/25/2053	1.B 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
30768B-AA-2	FARM 2025-2 A1 - CMO/RMBS	03/01/2026	Paydown		33,885	33,885	34,414	34,409		(524)		(524)		33,885				253	11/26/2035	1.B FE
465968-AE-5	JPMCC 2017-JP7 A5 - CMBS	02/12/2026	Morgan Stanley		465,006	470,000	451,530	465,876		273		273		466,150		(1,144)	(1,144)	3,247	09/15/2050	1.A FE
500937-AC-1	KSL 2024-HT2 B - CMBS	03/15/2026	Paydown		93,246	93,246	93,013	93,135		112		112		93,246				1,338	12/17/2029	1.D FE
64830R-AA-0	NRMLT 2022-SFR2 A - CMBS	03/19/2026	Paydown		333,582	333,582	321,681	328,608		4,974		4,974		333,582				3,127	09/19/2039	1.A FE
74332Y-AA-7	PROG 22SFR5 A - CMBS	03/01/2026	Paydown		1,258	1,258	1,250	1,254		4		4		1,258				13	06/17/2039	1.A FE
81631W-AC-0	SELF 2024-STRG B - CMBS	01/15/2026	Paydown		72,000	72,000	71,820	71,909		91		91		72,000				356	11/15/2034	1.D FE
92262K-AA-3	VCC 255 A - CMBS	03/01/2026	Paydown		6,799	6,799	6,799	6,799						6,799				72	12/27/2055	1.A FE
92262W-AA-7	VCC 2026-1 A - CMBS	03/01/2026	Paydown		4,199	4,199	4,199							4,199				29	02/25/2056	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					1,874,931	1,881,820	1,873,320	1,872,491		5,982		5,982		1,882,672		(7,740)	(7,740)	15,490	XXX	XXX
00177G-AY-7	AMMC 25RR A1R - CDO	02/17/2026	CitiGroup		501,600	500,000	501,375	501,322		(23)		(23)		501,299		301	301	8,998	10/15/2038	1.A FE
056162-AQ-3	BABSN 2015-I BR - CDO	01/20/2026	Paydown		212,093	212,093	212,093	212,093						212,093				3,006	01/20/2031	1.A FE
08179K-AN-3	BSP XXVIII AR - CDO	02/17/2026	HSBC SECURITIES (USA) INC.		1,755,250	1,750,000	1,746,938	1,743,931		132		132		1,744,063		11,187	11,187	30,483	10/20/2037	1.A FE
14318J-AE-6	CGMS 2022-1 B - CDO	02/25/2026	Call @ 100.00		890,000	890,000	890,774	883,950		146		146		884,096		5,904	5,904	18,850	04/16/2035	1.C FE
26250U-AU-9	DRSLF XXVI CR - CDO	01/22/2026	Call @ 100.00		500,000	500,000	499,650	498,832		31		31		498,863		1,137	1,137	8,089	04/16/2029	1.B FE
55819Q-BJ-5	MDPK 19RRRR AR - CDO	02/03/2026	Call @ 100.00		255,000	255,000	255,000	255,000						255,000				4,116	01/22/2037	1.A FE
92918H-AT-7	VOYA 2020-2 A1R - CDO	02/19/2026	CITIGROUP GLOBAL MARKETS INC.		1,004,050	1,000,000	999,500	997,733		49		49		997,782		6,268	6,268	17,561	01/20/2038	1.A FE
96466C-AW-8	WBOX II A1R - CDO	02/18/2026	CITIGROUP GLOBAL MARKETS INC.		1,003,800	1,000,000	1,000,300	997,944		42		42		997,987		5,813	5,813	17,062	10/26/2037	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					6,121,793	6,107,093	6,105,629	6,090,804		378		378		6,091,182		30,611	30,611	108,165	XXX	XXX
03842V-AA-5	AQFIT 2021-A A - ABS	03/17/2026	Paydown		1,243	1,243	1,243	1,243						1,243				3	07/17/2046	1.A FE
05601D-AE-3	BREX 241 A1 - ABS	02/18/2026	Paydown		600,000	600,000	599,211	599,959		41		41		600,000				6,050	07/15/2027	1.A FE
08862B-AB-1	BHG 2021-B B - ABS	03/17/2026	Paydown		16,448	16,448	16,446	16,448						16,448				46	10/17/2034	1.A FE
19424R-AA-6	CASL 24A A1A - ABS	03/25/2026	Paydown		118,745	118,745	118,731	118,707		37		37		118,745				1,223	06/25/2054	1.A FE
19425M-AA-6	CASL 2023-B A1A - ABS	03/25/2026	Paydown		10,754	10,754	10,751	10,752		2		2		10,754				115	06/25/2054	1.A FE
20268B-AA-8	CBSLT 201 A - ABS	03/25/2026	Paydown		12,163	12,163	12,160	12,440		(277)		(277)		12,163				38	10/25/2051	1.A FE
28165A-AA-7	EDVES 22A A - ABS	03/25/2026	Paydown		4,038	4,038	3,938	3,967		71		71		4,038				34	11/26/2040	1.A FE
28166L-AA-2	EDVES 2021-A A - ABS	03/25/2026	Paydown		2,743	2,743	2,740	2,741		2		2		2,743				8	11/27/2045	1.A FE
28627L-AA-5	ELFI 2024-A A - ABS	03/25/2026	Paydown		14,901	14,901	14,896	14,896		4		4		14,901				141	08/25/2049	1.A FE
28628C-AA-4	ELFI 22A A - ABS	03/25/2026	Paydown		8,378	8,378	8,378	8,378						8,378				63	08/26/2047	1.A FE
30340W-AA-3	FNH 251 A - ABS	03/15/2026	Paydown		21,046	21,046	21,046	21,046						21,046				228	03/15/2045	1.F FE
34411Y-AA-5	FNH 2021-1 A - ABS	03/10/2026	Paydown		3,203	3,203	3,202	3,202		1		1		3,203				9	01/10/2032	1.F FE
349941-AB-0	FFIN 2024-1 B - ABS	03/15/2026	Paydown		4,276	4,276	4,276	4,372		(96)		(96)		4,276				42	12/15/2049	1.D FE
35040W-AA-5	FFIN 2025-1 A - ABS	03/15/2026	Paydown		18,531	18,531	18,530	18,530		1		1		18,531				142	04/15/2050	1.A FE
35042T-AA-0	FFIN 2025-3 A - ABS	02/09/2026	Various		408,677	407,420	407,406	407,407		17		17		407,424		1,253	1,253	2,791	08/15/2052	1.A FE
38149X-AA-7	GHIT 2021-GRN2 A - ABS	03/25/2026	Paydown		1,634	1,634	1,628	1,631		3		3		1,634				3	06/26/2051	1.A FE
38150Y-AA-1	GHIT 22GRN1 A - ABS	03/25/2026	Paydown		11,184	11,184	11,062	11,184						11,184				82	06/25/2052	1.A FE
38151J-AA-3	GHIT 22GRN2 A - ABS	03/25/2026	Paydown		4,769	4,769	4,749	4,693		76		76		4,769				53	10/25/2052	1.A FE
381935-AA-3	GDLP 241 A - ABS	03/20/2026	Paydown		19,834	19,834	19,833	19,685		149		149		19,834				174	10/22/2046	1.G FE
38237B-AA-8	GOOD 2024-1 A - ABS	03/20/2026	Paydown		7,979	7,979	7,977	7,989		(11)		(11)		7,979				88	06/20/2057	1.F FE
38237E-AA-2	GDLP 251 A - ABS	02/13/2026	Various		358,672	352,465	352,423	352,373		3		3		352,376		6,296	6,296	2,971	02/22/2049	1.G FE
38237F-AA-9	GDLP 253 A - ABS	03/20/2026	Paydown		43,330	43,330	43,326	43,326		4		4		43,330				358	10/20/2049	1.G FE
38237K-AA-8	GOOD 2022-2 A - ABS	03/20/2026	Paydown		438	438	433	433		6		6		438				3	04/20/2049	2.C FE
38237V-AA-4	GOOD 231 A - ABS	03/20/2026	Paydown		2,514	2,514	2,514	2,514		1		1		2,514				23	02/22/2055	2.C FE
38238F-AA-8	GDLP 2025-2 A - ABS	03/20/2026	Paydown		72,950	72,950	72,947	72,947		3		3		72,950				633	06/21/2049	1.G FE
39571V-AD-0	GSKY 2025-2 A4 - ABS	02/09/2026	Various		194,738	193,067	193,053	193,057		1		1		193,058		1,680	1,680	1,158	06/25/2060	1.A FE
52607M-AA-7	LFT 2021-1 A - ABS	02/13/2026	GOLDMAN		303,570	310,000	309,944	309,993		1		1		309,994		(6,424)	(6,424)	933	11/20/2031	1.C FE
53948K-AA-7	LPSLT 2020-2 A - ABS	03/20/2026	Paydown		1,910	1,910	1,909	1,909		1		1		1,910				9	07/22/2047	1.D FE
53948N-AA-1	LPSLT 2020-3 A - ABS	03/20/2026	Paydown		7,486	7,486	7,483	7,483		3		3		7,486				30	12/20/2047	1.D FE
53948Q-AA-4	LPSLT 2021-2 A - ABS	03/20/2026	Paydown		13,134	13,134	13,133	13,445		(311)		(311)		13,134				47	03/20/2048	1.D FE
542514-TQ-7	LBMLT 2006-2 1A - RMBS	03/25/2026	Paydown		1,793	1,793	1,434	1,582	16	194		211		1,793				7	03/25/2036	5.A FE
551923-AA-3	MTBRV 261 A1 - ABS	03/15/2026	Paydown		6,908	6,908	6,907							6,908				23	01/16/2046	1.A FE
618933-AA-3	MSAIC 233 A - ABS	03/20/2026	Paydown		3,889	3,889	3,806	3,769		120		120		3,889				36	11/20/2053	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
618934-AA-1	MSAIC 2023-4 A - ABS	03/20/2026	Paydown		21,810	21,810	21,801	21,561		248		248		21,810				246	05/20/2053	1.D FE
61945L-AA-1	MSAIC 2019-2 A - ABS	03/20/2026	Paydown		9,332	9,332	9,871	9,750		(418)		(418)		9,332				43	09/20/2040	1.A FE
61945V-AA-9	MSAIC 231 A - ABS	03/20/2026	Paydown		1,738	1,738	1,733	1,718		20		20		1,738				14	06/20/2053	1.F FE
61946K-AA-2	MSAIC 223 A - ABS	03/20/2026	Paydown		1,700	1,700	1,700	1,700						1,700				17	06/20/2053	1.G FE
61946P-AA-1	MSAIC 2020-2 A - ABS	03/20/2026	Paydown		1,579	1,579	1,567	1,569		10		10		1,579				4	08/20/2046	1.A FE
61946P-AB-9	MSAIC 2020-2 B - ABS	03/20/2026	Paydown		1,592	1,592	1,570	1,571		22		22		1,592				6	08/20/2046	1.E FE
61946Q-AA-9	MSAIC 2022-1 A - ABS	03/20/2026	Paydown		4,234	4,234	4,077	4,089		145		145		4,234				18	01/20/2053	1.D FE
61946T-AA-3	MSAIC 2021-3 A - ABS	03/20/2026	Paydown		7,028	7,028	6,924	6,943		85		85		7,028				16	06/20/2052	1.B FE
61946U-AA-0	MSAIC 2022-2 A - ABS	03/20/2026	Paydown		1,524	1,524	1,509	1,511		14		14		1,524				12	01/21/2053	1.D FE
61947D-AA-7	MSAIC 2021-1 A - ABS	03/20/2026	Paydown		22,817	22,817	22,518	22,579		238		238		22,817				56	12/20/2046	1.B FE
61947D-AB-5	MSAIC 2021-1 B - ABS	03/20/2026	Paydown		1,829	1,829	1,817	1,819		10		10		1,829				6	12/20/2046	1.E FE
63939N-AC-7	NAVSL 16A A2B - ABS	03/16/2026	Paydown		7,993	7,993	8,038	8,000		(7)		(7)		7,993				73	12/15/2045	1.A FE
63940Y-AB-2	NAVSL 2019-C A2 - ABS	03/15/2026	Paydown		1,978	1,978	1,864	1,953		25		25		1,978				10	02/15/2068	1.A FE
63942C-AB-8	NAVSL 2021-D B - ABS	03/15/2026	Paydown		1,892	1,892	1,892	1,892						1,892				8	04/15/2060	1.D FE
63942C-AC-6	NAVSL 2021-D C - ABS	03/15/2026	Paydown		8,434	8,434	8,433	8,434						8,434				47	04/15/2060	1.F FE
63942C-AD-4	NAVSL 2021-D D - ABS	03/15/2026	Paydown		3,434	3,434	3,338	3,391		43		43		3,434				22	04/15/2060	2.B FE
63942T-AA-3	NAVSL 23B A1A - ABS	03/15/2026	Paydown		5,347	5,347	5,347	5,347						5,347				57	03/15/2072	1.A FE
63943C-AA-9	NAVSL 24A A - ABS	03/15/2026	Paydown		24,283	24,283	24,280	24,281		3		3		24,283				219	10/17/2072	1.A FE
63943N-AA-5	NAVRL 25B A - ABS	03/15/2026	Paydown		97,975	97,975	97,956	97,957		18		18		97,975				746	09/15/2055	1.A FE
64032B-AA-1	NSLT 25B A1A - ABS	03/15/2026	Paydown		15,185	15,185	15,256	15,257		(72)		(72)		15,185				120	05/15/2055	1.A FE
64033X-AD-6	NSLT 2025-A A1A - ABS	03/15/2026	Paydown		35,222	35,222	35,357	35,358		(137)		(137)		35,222				292	03/15/2057	1.A FE
78445Q-AE-1	SLMA 2010-C A5 - ABS	03/16/2026	Paydown		19,137	19,137	20,433	20,474		(1,337)		(1,337)		19,137				281	10/15/2041	1.A FE
78448Y-AD-3	SMB 2021-A B - ABS	03/15/2026	Paydown		114,890	114,890	109,451	111,423		3,468		3,468		114,890				441	01/15/2053	1.A FE
78449C-AA-6	SMB 2022-C A1A - ABS	03/15/2026	Paydown		24,538	24,538	24,537	24,538						24,538				181	05/16/2050	1.A FE
78450F-AF-4	SMB 2022-A D - ABS	03/15/2026	Paydown		16,843	16,843	16,798	16,778		65		65		16,843				133	11/16/2054	2.A FE
78450Q-AA-1	SMB 2023-A A1A - ABS	03/15/2026	Paydown		3,380	3,380	3,333	3,342		39		39		3,380				29	01/15/2053	1.A FE
81758F-AA-8	SE 2024-1 A - ABS	03/20/2026	Paydown		14,107	14,107	14,155	14,139		(32)		(32)		14,107				134	11/20/2035	1.G FE
83206E-AA-5	SMB 24C A1A - ABS	03/15/2026	Paydown		19,274	19,274	19,270	19,271		3		3		19,274				174	06/17/2052	1.A FE
83207V-AA-6	SMB 24F A1A - ABS	03/15/2026	Paydown		20,105	20,105	20,104	20,105						20,105				168	03/16/2054	1.A FE
83407R-AA-3	SPLT 241 A - ABS	03/12/2026	Paydown		32,919	32,919	32,917	32,919						32,919				322	02/12/2031	1.A FE
85022W-AP-9	SCFT 2020-A A - ABS	03/25/2026	Paydown		9,875	9,875	9,875	9,875						9,875				34	09/26/2037	1.A FE
86772J-AA-1	SUNRN 2023-2 A1 - ABS	01/30/2026	Paydown		4,296	4,296	4,270	4,239		58		58		4,296				71	01/30/2059	1.G FE
86773C-AA-5	SUNRN 2024-1 A - ABS	01/30/2026	Paydown		10,615	10,615	10,610	10,542		73		73		10,615				166	02/01/2055	1.F FE
91533V-AA-4	UMPT 26ST1 A - ABS	03/15/2026	Paydown		11,956	11,956	11,956							11,956				51	03/15/2034	1.A FE
916925-AA-8	UPXHI 251 A - ABS	03/25/2026	Paydown		37,338	37,338	37,334	37,334		3		3		37,338				313	01/25/2047	1.G FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					2,918,076	2,915,371	2,909,407	2,893,758	16	2,633		2,649		2,915,271		2,806	2,806	22,090	XXX	XXX
00218G-AB-8	ARIFL 23A A2 - ABS	02/17/2026	Paydown		28,260	28,260	28,259	28,257		2		2		28,260				144	02/17/2032	1.A FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					28,260	28,260	28,259	28,257		2		2		28,260				144	XXX	XXX
106230-AA-3	BRELPO 2022 A1 - ABS	03/01/2026	Paydown		16,214	16,214	16,214	16,214						16,214				406	09/01/2033	1.A FE
185512-AA-8	CNL 2022-A A1 - ABS	03/01/2026	Paydown		18,023	18,023	18,022	18,103		(80)		(80)		18,023				362	03/01/2033	1.A FE
491393-AA-2	AEP 2025 A - ABS	03/01/2026	Paydown		10,142	10,142	10,140	10,142						10,142				386	09/01/2047	1.A FE
693342-AF-4	PCG 2022-B A1 - ABS	02/13/2026	CITIGROUP GLOBAL MARKETS INC.		152,328	152,209	147,723	147,772		66		66		147,837		4,491	4,491	1,292	06/01/2033	1.A FE
78396Y-AD-5	SESAC 241 A2 - ABS	01/25/2026	Paydown		625	625	637	634		(9)		(9)		625				10	02/25/2064	2.C FE
864300-AE-8	SUBWAY 2024-1 A23 - ABS	01/30/2026	Paydown		315	315	315	315						315				5	07/30/2054	2.B FE
88240T-AA-9	ERCOTT 2022 A1 - ABS	02/01/2026	Paydown		3,823	3,823	3,608	3,659		164		164		3,823				82	08/01/2036	1.A FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					201,471	201,352	196,659	196,839		141		141		196,980		4,491	4,491	2,544	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					14,350,385	14,348,445	14,287,195	14,141,506	16	47,424		47,440		14,330,963		19,422	19,422	176,542	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)																			XXX	XXX
1909999997. Total - asset-backed securities - Part 4					14,350,385	14,348,445	14,287,195	14,141,506	16	47,424		47,440		14,330,963		19,422	19,422	176,542	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
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					14,350,385	14,348,445	14,287,195	14,141,506	16	47,424		47,440		14,330,963		19,422	19,422	176,542	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					19,258,629	19,289,642	19,289,396	19,095,412	16	46,817		46,833		19,284,262		(25,634)	(25,634)	242,497	XXX	XXX
4509999997. Total - preferred stocks - Part 4						XXX													XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks						XXX													XXX	XXX
5989999997. Total - common stocks - Part 4						XXX													XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks						XXX													XXX	XXX
5999999999. Total - preferred and common stocks						XXX													XXX	XXX
6009999999 - Totals					19,258,629	XXX	19,289,396	19,095,412	16	46,817		46,833		19,284,262		(25,634)	(25,634)	242,497	XXX	XXX

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
JPMorgan Chase Bank, NA New York, New York		2.990	9,161		6,606,395	23,371,955	10,545,717	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX			277	175	466	XXX
0199999. Totals - open depositories	XXX	XXX	9,161		6,606,672	23,372,130	10,546,183	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	9,161		6,606,672	23,372,130	10,546,183	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	9,161		6,606,672	23,372,130	10,546,183	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - issuer credit obligations (unaffiliated)								
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations								
31607A-70-3	FIDELITY IMM:GOVT INSTL		03/31/2026	3.570		3,337,938		30,337
4812A2-60-3	JPMORGAN:PRIME MM INST		03/31/2026	3.640		105,645		952
4812C2-68-4	JPMORGAN:US GVT MM INST		03/31/2026	3.500		272,817		2,364
857492-70-6	SS INST INV:US GV MM PRM		03/31/2026	3.590		6,290,882		52,397
8309999999. Subtotal - all other money market mutual funds						10,007,282		86,050
8589999999. Total cash equivalents (unaffiliated)						10,007,282		86,050
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						10,007,282		86,050