QUARTERLY STATEMENT

OF THE

SELECTIVE FIRE AND CASUALTY INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
JUNE 30, 2026

PROPERTY AND CASUALTY

2026

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

SELECTIVE 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

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

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

Christine Marie Lawson

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

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

CHRISTINE MARIE LAWSON NOTARY PUBLIC NEW JERSEY

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	317,649,771		317,649,771	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 ($ 7,121,766), cash equivalents ($ 6,968,370) and short-term investments ($ ....)	14,090,136		14,090,136	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)	331,739,907		331,739,907	319,010,202
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	2,450,377		2,450,377	2,365,983
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	18,148,992	709,521	17,439,471	17,976,906
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 1,690,299 earned but unbilled premiums)	41,728,765	267,699	41,461,066	38,709,338
	15.3 Accrued retrospective premiums ($ 22,033) and contracts subject to redetermination ($ ....)	22,033	1,731	20,302	32,831
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	12,483,024		12,483,024	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	7,921,861	930,745	6,991,116	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	69,737		69,737	8,822,264
24.	Health care ($ ....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	4,934,587	2,426,900	2,507,687	2,493,466
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	419,509,137	4,336,596	415,172,541	402,900,338
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	419,509,137	4,336,596	415,172,541	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	1,762,291		1,762,291	1,617,481
2502.	Equities and deposits in pools and associations	674,415		674,415	729,226
2503.	Other assets	1,219,873	1,148,892	70,981	146,759
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,278,008	1,278,008		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,934,587	2,426,900	2,507,687	2,493,466

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 33,680,636)	169,687,772	158,600,353
2.	Reinsurance payable on paid losses and loss adjustment expenses	6,723,552	5,631,331
3.	Loss adjustment expenses	32,242,028	31,002,154
4.	Commissions payable, contingent commissions and other similar charges	3,420,881	5,267,121
5.	Other expenses (excluding taxes, licenses and fees)	2,762,393	3,321,630
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	806,956	1,217,983
7.1	Current federal and foreign income taxes (including $ (51,865) on realized capital gains (losses))	365,131	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 $ 104,095,009 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)	74,780,603	74,375,642
10.	Advance premium	270,212	406,471
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	215,366	242,972
12.	Ceded reinsurance premiums payable (net of ceding commissions)	13,396,771	15,505,199
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	308,402	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		
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	2,317,647	2,292,043
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	307,368,609	298,941,557
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	307,368,609	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)	64,878,932	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)	107,803,932	103,958,781
38.	Totals (Page 2, Line 28, Col. 3)	415,172,541	402,900,338
	DETAILS OF WRITE-INS		
2501.	Other liabilities	1,761,721	1,645,117
2502.	Unpresented checks for escheatment	464,596	558,231
2503.	Liability for accrued pension benefits	38,505	38,810
2598.	Summary of remaining write-ins for Line 25 from overflow page	52,825	49,885
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,317,647	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 $ 107,376,605)	105,651,897	103,847,207	212,461,294
	1.2 Assumed (written $ 73,386,069)	72,981,107	70,404,417	143,045,875
	1.3 Ceded (written $ 107,376,605)	105,651,897	103,847,207	212,461,294
	1.4 Net (written $ 73,386,069)	72,981,107	70,404,417	143,045,875
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 42,916,848):			
	2.1 Direct	60,437,768	59,818,697	129,522,834
	2.2 Assumed	42,130,817	40,040,529	81,122,711
	2.3 Ceded	60,437,768	59,818,697	129,522,834
	2.4 Net	42,130,817	40,040,529	81,122,711
3.	Loss adjustment expenses incurred	6,818,409	7,062,128	13,605,048
4.	Other underwriting expenses incurred	22,619,530	22,988,674	45,028,086
5.	Aggregate write-ins for underwriting deductions	11,484	11,795	30,507
6.	Total underwriting deductions (Lines 2 through 5)	71,580,240	70,103,126	139,786,352
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	1,400,867	301,291	3,259,523
	INVESTMENT INCOME			
9.	Net investment income earned	7,506,884	6,469,426	13,540,829
10.	Net realized capital gains (losses) less capital gains tax of $ (51,865)	(150,442)	48,962	79,566
11.	Net investment gain (loss) (Lines 9 + 10)	7,356,442	6,518,388	13,620,395
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 14,676 amount charged off $ 136,012)	(121,336)	(131,853)	(272,653)
13.	Finance and service charges not included in premiums	147,185	160,376	316,472
14.	Aggregate write-ins for miscellaneous income	359,725	211,052	532,411
15.	Total other income (Lines 12 through 14)	385,574	239,575	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)	9,142,883	7,059,254	17,456,148
17.	Dividends to policyholders	35,702	64,034	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)	9,107,181	6,995,220	17,346,881
19.	Federal and foreign income taxes incurred	2,255,235	2,102,057	4,543,702
20.	Net income (Line 18 minus Line 19)(to Line 22)	6,851,946	4,893,163	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)	6,851,946	4,893,163	12,803,179
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 234	883	955	1,162
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	335,443	536,516	848,187
27.	Change in nonadmitted assets	(441,980)	(209,244)	(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	(2,948,400)		
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	47,259	51,186	178,283
38.	Change in surplus as regards policyholders (Lines 22 through 37)	3,845,151	15,272,576	23,191,349
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	107,803,932	96,040,008	103,958,781
	DETAILS OF WRITE-INS			
0501.	Miscellaneous expense	1,764	6,667	19,340
0502.	Commercial Auto Insurance Procedure premium deficiency	9,720	5,128	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)	11,484	11,795	30,507
1401.	Other income	359,725	211,052	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)	359,725	211,052	532,411
3701.	Change in overfunded pension plan asset	46,954	51,034	186,817
3702.	Change in pension liability	305	152	(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)	47,259	51,186	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	68,886,211	66,770,795	140,257,826
2.	Net investment income	7,072,720	6,048,215	12,831,864
3.	Miscellaneous income	592,857	567,122	849,335
4.	Total (Lines 1 to 3)	76,551,788	73,386,132	153,939,025
5.	Benefit and loss related payments	35,674,691	33,267,122	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	31,545,049	29,564,487	54,206,551
8.	Dividends paid to policyholders	63,308	71,599	138,822
9.	Federal and foreign income taxes paid (recovered) net of $ (4,023) tax on capital gains (losses)	2,568,736	2,504,620	4,333,673
10.	Total (Lines 5 through 9)	69,851,784	65,407,828	121,579,005
11.	Net cash from operations (Line 4 minus Line 10)	6,700,004	7,978,304	32,360,020
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	39,942,292	41,508,292	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		(414)	(414)
	12.7 Miscellaneous proceeds		1,333,402	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	39,942,292	42,841,280	91,546,877
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	56,684,411	60,226,606	122,761,810
	13.2 Stocks			
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	77		249,685
	13.7 Total investments acquired (Lines 13.1 to 13.6)	56,684,488	60,226,606	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)	(16,742,197)	(17,385,326)	(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	2,948,400		
	16.6 Other cash provided (applied)	8,829,545	4,568,918	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)	5,881,145	14,568,918	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)	(4,161,048)	5,161,896	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)	14,090,136	12,305,191	18,251,184

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

20.0001. Exchange of bond securities		62,137	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 #	6/30/2026	12/31/2025
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 6,851,946	$ 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	$ 6,851,946	$ 12,803,179
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 107,803,932	$ 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	$ 107,803,932	$ 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 did not own any mortgage loans.

B. Debt Restructuring

The Company did not restructure any debt.

C. Reverse Mortgages

The Company did not invest in reverse mortgages.

NOTES TO FINANCIAL STATEMENTS

D. Asset-Backed Securities

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

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

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

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

June 30,2026		
a) The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	(849,285)
2. 12 Months or Longer	$	(2,119,821)
b) The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	79,559,948
2. 12 Months or Longer	$	26,371,592

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 reverse repurchase agreements accounted for as a sale.

J. Real Estate

The Company did not invest in Real Estate.

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

The Company has no investments in Tax Credit Structures.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
c. Subject to repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
d. Subject to reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
e. Subject to dollar repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
f. Subject to dollar reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
g. Placed under option contracts	$ -	$ -	$ -	$ -	$ -	$ -	$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	$ -	$ -	$ -	$ -	$ -
i. FHLB capital stock	$ -	$ -	$ -	$ -	$ -	$ -	$ -
j. On deposit with states	$ 127,511	$ -	$ -	$ -	$ 127,511	$ 127,398	$ 113
k. On deposit with other regulatory bodies	$ -	$ -	$ -	$ -	$ -	$ -	$ -
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ -	$ -	$ -	$ -	$ -	$ -	$ -
m. Pledged as collateral not captured in other categories	$ -	$ -	$ -	$ -	$ -	$ -	$ -
n. Other restricted assets	$ -	$ -	$ -	$ -	$ -	$ -	$ -
o. Collateral assets received and on balance sheet	$ -	$ -	$ -	$ -	$ -	$ -	$ -
p. Assets held under modco reinsurance agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
q. Assets held under funds withheld reinsurance agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
r. Total restricted assets (Sum of a through q)	$ 127,511	$ -	$ -	$ -	$ 127,511	$ 127,398	$ 113

(a) Subset of Column 1

(b) Subset of Column 3

Restricted Asset Category	Current Year						
	8	9	Percentage		12	13	14
	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)	Reported in General Interroga-tories	Difference from Note and GI	GI Ref
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
b. Collateral held under security lending agreements	$ -	$ -	0.000%	0.000%			25.04 + 25.05
c. Subject to repurchase agreements	$ -	$ -	0.000%	0.000%			26.21
d. Subject to reverse repurchase agreements	$ -	$ -	0.000%	0.000%			26.22
e. Subject to dollar repurchase agreements	$ -	$ -	0.000%	0.000%			26.23
f. Subject to dollar reverse repurchase agreements	$ -	$ -	0.000%	0.000%			26.24
g. Placed under option contracts	$ -	$ -	0.000%	0.000%			26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	0.000%	0.000%			26.26
i. FHLB capital stock	$ -	$ -	0.000%	0.000%			26.27
j. On deposit with states	$ -	$ 127,511	0.030%	0.031%			26.28
k. On deposit with other regulatory bodies	$ -	$ -	0.000%	0.000%			26.29
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ -	$ -	0.000%	0.000%			26.31
m. Pledged as collateral not captured in other categories	$ -	$ -	0.000%	0.000%			26.30
n. Other restricted assets	$ -	$ -	0.000%	0.000%			26.32
o. Collateral assets received and on balance sheet	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
p. Assets held under modco reinsurance agreements	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	$ -	$ 127,511	0.030%	0.031%	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

NOTES TO FINANCIAL STATEMENTS

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

   None

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

   None

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

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

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

P. Short Sales
The Company has no short sales.

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

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

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

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

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

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

NOTE 7 Investment Income

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

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

D. The aggregate deferred interest.
None

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

NOTE 8 Derivative Instruments

The Company did not invest in derivative instruments.

NOTE 9 Income Taxes

No significant change

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

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

B. The Company paid cash dividends of $2,948,400 to SIGI for the six months ended June 30, 2026. No cash dividends were paid for the six months ended June 30, 2025. PLease see Note 13(d) for further details.

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

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

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

	June 30, 2026	December 31, 2025
Selective Insurance Company of America (SICA)	69,737	8,822,264

All balances are settled within 60 days.

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

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

G. Changes in ownership of outstanding shares:
None

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

NOTES TO FINANCIAL STATEMENTS

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

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

K. Investment in a foreign insurance subsidiary:
None

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

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

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

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

NOTE 11 Debt

A. The Company has no debt.

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

A. Defined Benefit Plan

	Pension Benefits			
	2026		2025	
(4) Components of net periodic benefit cost				
a. Service cost	$	-	$	-
b. Interest cost	$	221,734	$	238,394
c. Expected return on plan assets	$	(346,959)	$	(320,339)
d. Transition asset or obligation	$	-	$	-
e. Gains and losses	$	46,954	$	51,034
f. Prior service cost or credit	$	-	$	-
g. Gain or loss recognized due to a settlement or curtailment	$	-	$	-
h. Total net periodic benefit cost	$	(78,271)	$	(30,911)

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

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

B. Investment policies and strategies:
No change

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

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

E. Defined Contribution Plan
No significant change

F. Multiemployer Plans
None

G. Consolidated/Holding Company Plans
None

H. Postemployment Benefits and Compensated Absences
None

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

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

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

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

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

D. The Company paid ordinary dividends as follows:

	2026	2025
March	999,600	-
June	1,948,800	-
Total	2,948,400	-

NOTES TO FINANCIAL STATEMENTS

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 $ (22)

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

June 30, 2026

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Cash Equivalents	$ 6,968,370	$ -	$ -	$ -	$ 6,968,370
Total assets at fair value/NAV	$ 6,968,370	$ -	$ -	$ -	$ 6,968,370

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 June 30, 2026 and December 31, 2025.

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

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

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

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

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

June 30, 2026

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds: Issuer Credit Obligations	$ 137,552,495	$ 139,332,315	$ 190,562	$ 137,361,933	$ -	$ -	$ -
Bonds: Asset-Backed Securities	$ 175,943,666	$ 178,317,456	$ -	$ 175,943,666	$ -	$ -	$ -
Cash Equivalents	$ 6,968,370	$ 6,968,370	$ 6,968,370	$ -	$ -	$ -	$ -

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 June 30, 2026 and December 31, 2025.

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

NOTE 21 Other Items

A. Unusual or Infrequent Items
None

B. Troubled Debt Restructuring: Debtors
None

C. Other Disclosures
None

D. Business Interruption Insurance Recoveries
None

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

F. Subprime Mortgage Related Risk Exposure
No significant change

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

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

NOTE 22 Events Subsequent
None

NOTE 23 Reinsurance
A. Unsecured Reinsurance Recoverables
No significant change in the reinsurers that have unsecured balances greater than 3% of surplus.

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

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

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

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

F. Retroactive Reinsurance
None

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

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

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

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

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

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination
A. Method used by the reporting entity to estimate accrued retrospective premium adjustments:
No change

B. Policy of recording accrued retrospective premiums:
No change

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

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

E. Calculation of nonadmitted retrospective premium:
No significant change

F. Risk Sharing Provisions of the Affordable Care Act

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

NOTE 25 Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2025 were $189.6 million. As of June 30, 2026, $26.5 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 $162.3 million. Therefore, there has been $0.8 million of favorable prior-year development from December 2025 to June 2026 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on property lines of business. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. The Company does not write a significant amount of business related to retrospectively rated policies.

NOTE 26 Intercompany Pooling Arrangements

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

No change

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

No change

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

No change

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

No change

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

None

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

None

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

No significant change

NOTE 27 Structured Settlements

No significant change

NOTE 28 Health Care Receivables

None

NOTE 29 Participating Policies

None

NOTE 30 Premium Deficiency Reserves

No significant change

NOTE 31 High Deductibles

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

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

None

NOTE 33 Asbestos/Environmental Reserves

No significant change

NOTE 34 Subscriber Savings Accounts

None

NOTE 35 Multiple Peril Crop Insurance

None

NOTE 36 Financial Guaranty Insurance

None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ...... Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

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

.....

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

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

.....

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

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

.....

FINANCIAL

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

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

INVESTMENT

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

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

.....

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

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

13.2 If yes, please complete the following:

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

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

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

If no, attach a description with this statement.

.....

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

16.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Selective Insurance Company of America – Investment Services Agreement	I

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

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

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

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

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

17.2 If no, list exceptions:

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

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

GENERAL INTERROGATORIES

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&H loss percent .... %

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

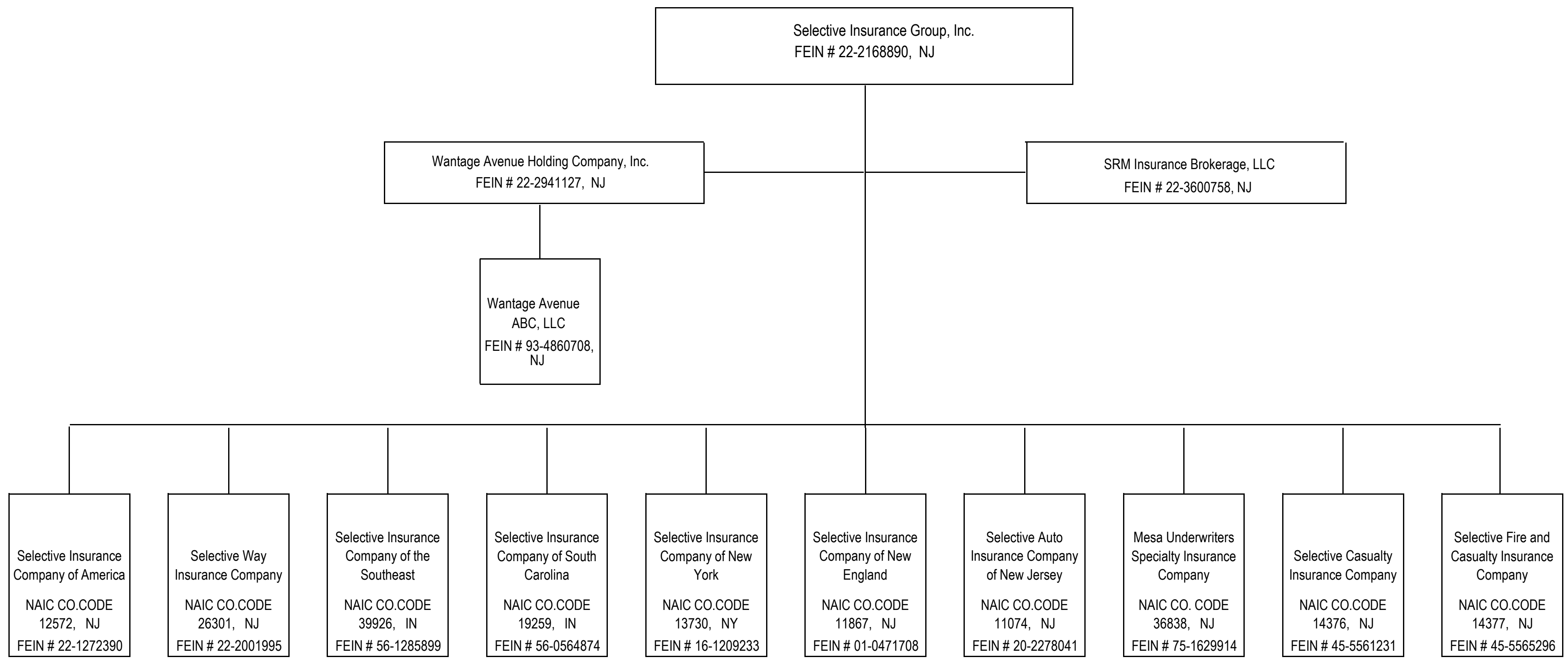
States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 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	107,376,605	116,051,798	43,921,341	33,045,103	231,590,436	193,415,038
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	107,376,605	116,051,798	43,921,341	33,045,103	231,590,436	193,415,038
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	6,561,262	698,873	10.7	135.8
2.1	Allied Lines	7,964,613	4,420,840	55.5	26.8
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)	6,165,569	1,590,208	25.8	11.1
5.2	Commercial multiple peril (liability portion)	1,920,654	680,603	35.4	67.0
6.	Mortgage guaranty				
8.	Ocean marine				
9.1	Inland marine	4,161,231	266,973	6.4	16.5
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	536,474	157,927	29.4	46.7
17.1	Other liability - occurrence	37,571,045	19,825,801	52.8	39.2
17.2	Other liability - claims-made	483,125	221,500	45.8	72.6
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	7,023,885	4,340,378	61.8	81.9
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)	233,698	701,258	300.1	59.9
19.4	Other commercial auto liability	24,310,914	24,124,535	99.2	90.0
21.1	Private passenger auto physical damage				
21.2	Commercial auto physical damage	6,933,801	2,270,336	32.7	37.7
22.	Aircraft (all perils)				
23.	Fidelity	521,984	(70,436)	(13.5)	6.8
24.	Surety				
26.	Burglary and theft	11,152	13	0.1	113.2
27.	Boiler and machinery	1,252,490	1,208,959	96.5	81.3
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	105,651,897	60,437,768	57.2	57.6
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	3,556,889	6,571,714	7,295,799
2.1	Allied Lines	4,584,161	8,514,092	8,497,740
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)	3,190,208	6,386,391	6,268,104
5.2	Commercial multiple peril (liability portion)	951,100	1,979,050	1,916,577
6.	Mortgage guaranty			
8.	Ocean marine			
9.1	Inland marine	2,629,855	4,407,406	5,024,806
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	351,906	631,548	634,881
17.1	Other liability - occurrence	20,667,202	38,727,311	41,322,573
17.2	Other liability - claims-made	240,485	468,433	503,784
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	3,518,645	7,234,046	7,676,174
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)	58,381	162,420	205,941
19.4	Other commercial auto liability	11,935,306	23,910,308	27,081,157
21.1	Private passenger auto physical damage			
21.2	Commercial auto physical damage	3,151,819	6,562,563	7,733,936
22.	Aircraft (all perils)			
23.	Fidelity	269,276	536,468	577,617
24.	Surety			
26.	Burglary and theft	6,345	12,514	10,486
27.	Boiler and machinery	638,847	1,272,341	1,302,223
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	55,750,425	107,376,605	116,051,798
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

PART 3 ($000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2026 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2026 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2026 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2023 + Prior	26,854	55,383	82,237	11,289	419	11,708	22,474	795	47,409	70,678	6,909	(6,760)	149
2. 2024	9,648	32,145	41,793	4,519	250	4,769	9,652	535	26,826	37,013	4,523	(4,534)	(11)
3. Subtotals 2024 + Prior	36,502	87,528	124,030	15,808	669	16,477	32,126	1,330	74,235	107,691	11,432	(11,294)	138
4. 2025	10,218	55,355	65,573	8,652	1,393	10,045	8,788	1,315	44,471	54,574	7,222	(8,176)	(954)
5. Subtotals 2025 + Prior	46,720	142,883	189,603	24,460	2,062	26,522	40,914	2,645	118,706	162,265	18,654	(19,470)	(816)
6. 2026	XXX	XXX	XXX	XXX	10,101	10,101	XXX	6,340	33,325	39,665	XXX	XXX	XXX
7. Totals	46,720	142,883	189,603	24,460	12,163	36,623	40,914	8,985	152,031	201,930	18,654	(19,470)	(816)
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. 39.9	2. (13.6)	3. (0.4)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.8)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] — 1 4 3 7 7 2 0 2 6 4 9 0 0 0 0 0 2

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 2

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 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
2504.	Prepaid pension cost	4,246,137	4,246,137		
2505.	Overfunded pension plan asset	(2,968,129)	(2,968,129)		
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,278,008	1,278,008		

Additional Write-ins for Liabilities Line 25

		1	2
		Current Statement Date	December 31, Prior Year
2504.	Liability for accrued PRL benefits	(257)	(257)
2505.	Return retrospective premium	14,614	21,394
2506.	Commercial Auto Insurance Procedure premium deficiency reserve	38,468	28,748
2597.	Summary of remaining write-ins for Line 25 from overflow page	52,825	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	56,684,411	123,260,554
3.	Accrual of discount	430,148	687,028
4.	Unrealized valuation increase/(decrease)	1,170	1,447
5.	Total gain (loss) on disposals	(202,307)	55,536
6.	Deduct consideration for bonds and stocks disposed of	39,942,292	92,046,035
7.	Deduct amortization of premium	80,378	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)	317,649,771	300,759,018
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	317,649,771	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)	59,892,124	1,961,554	2,482,409	55,236	59,892,124	59,426,506		56,378,806
2. NAIC 2 (a)	77,940,554	3,787,782	1,891,547	69,020	77,940,554	79,905,809		76,159,645
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total ICO	137,832,679	5,749,336	4,373,956	124,256	137,832,679	139,332,314		132,538,452
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	170,999,959	21,803,642	16,324,910	45,288	170,999,959	176,523,979		166,380,321
9. NAIC 2	1,698,077	120,967	161,470	135,903	1,698,077	1,793,477		1,722,219
10. NAIC 3								
11. NAIC 4								
12. NAIC 5	112,668			(112,668)	112,668			118,026
13. NAIC 6								
14. Total ABS	172,810,704	21,924,610	16,486,380	68,523	172,810,704	178,317,456		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	310,643,382	27,673,945	20,860,336	192,779	310,643,382	317,649,771		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	10,612,305	36,279,785
3.	Accrual of discount		
4.	Unrealized valuation increase/(decrease)	(53)	24
5.	Total gain (loss) on disposals		(414)
6.	Deduct consideration received on disposals	13,258,981	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)	6,968,370	9,615,099
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	6,968,370	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
57563R-UH-0	MASSACHUSETTS EDL FING AUTH	05/20/2026	RBC CAPITAL MARKETS		445,000	445,000		1.C FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					445,000	445,000		XXX
02209S-BL-6	ALTRIA GROUP INC	04/28/2026	Bank of America Securities		613,365	695,000	4,020	2.A FE
075887-CP-2	BECTON DICKINSON AND CO	05/07/2026	MORGAN STANLEY CO		654,885	674,000	5,929	2.B FE
25278X-AV-1	DIAMONDBACK ENERGY INC	05/07/2026	JP MORGAN SECS INC., - FIXED INCOME		537,545	500,000	4,601	2.B FE
264399-ED-4	DUKE ENERGY CAROLINAS LLC	04/28/2026	CITIGROUP GLOBAL MARKETS INC.		379,243	348,000	873	2.A FE
26884T-BA-9	ERAC USA FINANCE LLC	04/28/2026	Bank of America Securities		174,099	174,000	341	1.G FE
37045X-FG-6	GENERAL MOTORS FINANCIAL COMPANY INC	04/28/2026	BNP PARIBAS SECURITIES BOND		285,865	278,000	1,086	2.B FE
404119-CQ-0	HCA INC	05/07/2026	JP MORGAN SECS INC., - FIXED INCOME		306,945	300,000	7,196	2.C FE
46647P-BJ-4	JPMORGAN CHASE & CO	04/28/2026	Bank of America Securities		86,832	87,000	380	1.E FE
49456B-AR-2	KINDER MORGAN INC	04/28/2026	MORGAN STANLEY CO		154,653	174,000	715	2.A FE
548661-EH-6	LOWE'S COMPANIES INC	04/28/2026	Bank of America Securities		231,066	243,000	709	2.A FE
677415-CV-1	OHIO POWER CO	05/07/2026	JP MORGAN SECS INC., - FIXED INCOME		500,040	500,000	10,903	2.A FE
68233J-CK-8	ONCOR ELECTRIC DELIVERY COMPANY LLC	04/28/2026	Bank of America Securities		258,625	261,000	1,451	1.F FE
797440-CB-8	SAN DIEGO GAS & ELECTRIC CO	04/28/2026	MILLENIUM ADVISORS LLC		238,799	261,000	957	1.F FE
857477-CR-2	STATE STREET CORP	04/28/2026	Bank of America Securities		348,773	348,000	316	1.D FE
92277G-AW-7	VENTAS REALTY LP	04/28/2026	PERSHING LLC		124,174	139,000	560	2.A FE
95040Q-AP-9	WELLTOWER OP LLC	04/28/2026	CITIGROUP GLOBAL MARKETS INC.		409,426	452,000	3,591	1.G FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					5,304,336	5,434,000	43,628	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					5,749,336	5,879,000	43,628	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					5,749,336	5,879,000	43,628	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					5,749,336	5,879,000	43,628	XXX
38381Q-CX-7	GNR 2025-140 P - CMO/RMBS	06/01/2026	MIZUHO SECURITIES USA INC.		(1,178)			1.A
38383B-5R-9	GNR 2025-178 Q - CMO/RMBS	05/01/2026	MIZUHO SECURITIES USA INC.		(2,573)		1	1.A
38384C-KE-8	GNR 2023-111 B - CMO/RMBS	04/28/2026	BANK OF NEW YORK		1,173,825	1,184,000		1.A
38385N-T4-6	GNR 2025-050 DK - CMO/RMBS	05/13/2026	BMOCM/BONDS		969,536	996,872	2,118	1.A
38385P-2Q-1	GNR 2026-062 EK - CMO/RMBS	05/12/2026	CITIGROUP GLOBAL MARKETS INC.		457,093	462,020	853	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					2,596,703	2,642,892	2,972	XXX
31418F-QF-7	FN MA5853 - RMBS	05/15/2026	MORGAN STANLEY CO		2,080,089	2,081,715	5,407	1.A
31418F-YR-2	FN MA6119 - RMBS	06/17/2026	Morgan Stanley		686,351	684,000	1,777	1.A
3142GX-DU-8	FH RJ6414 - RMBS	05/12/2026	CITIGROUP GLOBAL MARKETS INC.		3,215,413	3,261,792	5,436	1.A
3142GX-V6-1	FH RJ6936 - RMBS	06/17/2026	Morgan Stanley		447,742	446,000	1,158	1.A
3142J6-DQ-3	FH RQ0110 - RMBS	06/03/2026	BARCLAYS CAPITAL INC FIXED INC		957,372	975,976	407	1.A
3142J6-DY-6	FH RQ0118 - RMBS	06/01/2026	BARCLAY INVESTMENTS, INC.		1,464,121	1,488,601	207	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)					8,851,088	8,938,084	14,391	XXX
12544M-AA-7	CWHL 2007-16 A1 - CMO/RMBS	06/01/2026	Direct		2	2		1.A FM
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					2	2		XXX
92263D-AA-8	VCC 262 A - CMBS	05/07/2026	BARCLAYS CAPITAL INC FIXED INC		515,995	516,129	3,282	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					515,995	516,129	3,282	XXX
64130X-AU-0	NEUB 29RR A2R - CDO	05/07/2026	NOMURA SECURITIES/FIXED INCOME		1,002,200	1,000,000	2,598	1.A FE
87170X-AA-6	SYMP 47 A1 - CDO	05/01/2026	CITIGROUP GLOBAL MARKETS INC.		2,997,000	3,000,000	5,609	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					3,999,200	4,000,000	8,207	XXX
381951-AA-0	GDLP 261 A - ABS	04/02/2026	GOLDMAN		179,967	180,000		1.G FE
381951-AB-8	GDLP 261 B - ABS	04/02/2026	GOLDMAN		120,967	121,000		2.B FE
39571Y-AA-0	GSKY 26REV1 A - ABS	05/21/2026	CitiGroup		245,995	246,000		1.A FE
39571Y-AB-8	GSKY-26REV1-B - ABS	05/21/2026	CITIGROUP GLOBAL MARKETS INC.		257,985	258,000		1.C FE
52603K-AA-5	LFT 261 A - ABS	04/28/2026	PERSHING LLC		256,951	257,000		1.A FE
52603K-AB-3	LFT 261 B - ABS	04/28/2026	PERSHING LLC		99,965	100,000		1.D FE
56848F-AA-2	MFIT 26A A - ABS	05/15/2026	WELLS FARGO SECURITIES		157,959	158,000		1.A FE
56848F-AB-0	MFIT 26A B - ABS	05/15/2026	WELLS FARGO SECURITIES		599,888	600,000		1.D FE
63943M-AA-7	NAVEL 26A A - ABS	04/20/2026	BARCLAYS CAPITAL INC FIXED INC		99,973	100,000		1.A FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
63943M-AB-5	NAVEL 26A B - ABS	04/20/2026	BARCLAYS CAPITAL INC FIXED INC		99,973	100,000		1.C FE
68270G-AA-2	OMFIT 261 A - ABS	06/05/2026	BARCLAYS CAPITAL INC FIXED INC		799,895	800,000		1.A FE
68270G-AB-0	OMFIT 261 B - ABS	06/05/2026	BARCLAYS CAPITAL INC FIXED INC		256,927	257,000		1.C FE
76042L-AA-1	REPS 26A A - ABS	04/21/2026	BMOCM/BONDS		289,939	290,000		1.A FE
91533U-AC-2	UMPTT-26ST2-B - ABS	05/15/2026	Jefferies Company		500,000	500,000		1.D FE
91533V-AA-4	UMPT 26ST1 A - ABS	02/05/2026	Jefferies Company		(11,956)	(11,956)		1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					3,954,428	3,955,044		XXX
82321A-AA-5	SHENTL 2025-1 A2 - ABS	04/10/2026	CANTOR FITZGERALD & CO. INC.		201,766	200,000	721	1.G FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					201,766	200,000	721	XXX
14051L-AE-2	CAPST 261 A - ABS	04/17/2026	GOLDMAN		473,000	473,000		1.A FE
55378H-AA-8	TOWR 261 A2 - ABS	04/23/2026	TORONTO DOMINION BK		128,000	128,000		1.G FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					601,000	601,000		XXX
464338-AA-0	CLDHQ 261 A2I - ABS	04/22/2026	Various		760,445	760,000		1.A FE
464338-AB-8	CLDHQ 261 2II - ABS	04/20/2026	PERSHING LLC		168,000	168,000		1.D FE
538908-AG-9	LMDV 261 A2 - ABS	06/24/2026	TORONTO DOMINION BK		275,982	276,000		1.G FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					1,204,427	1,204,000		XXX
1889999999. Total - asset-backed securities (unaffiliated)					21,924,610	22,057,151	29,572	XXX
1899999999. Total - asset-backed securities (affiliated)								XXX
1909999997. Total - asset-backed securities - Part 3					21,924,610	22,057,151	29,572	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					21,924,610	22,057,151	29,572	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					27,673,945	27,936,151	73,200	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					27,673,945	XXX	73,200	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
679111-ZX-5	OKLAHOMA ST TPK AUTH TPK REV	05/06/2026	PERSHING LLC		119,088	130,000	111,804	119,770		832		832		120,602		(1,514)	(1,514)	1,903	01/01/2030	1.D FE
679111-ZY-3	OKLAHOMA ST TPK AUTH TPK REV	05/06/2026	WELLS FARGO SECURITIES		152,606	170,000	143,866	153,760		1,034		1,034		154,793		(2,188)	(2,188)	2,633	01/01/2031	1.D FE
88256C-EX-3	TEXAS MUN GAS ACQUISITION & SUPPLY CORP	05/07/2026	PERSHING LLC		5,072	5,000	5,757	5,119		(43)		(43)		5,076		(4)	(4)	124	12/15/2026	1.G FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					276,765	305,000	261,426	278,649		1,822		1,822		280,471		(3,706)	(3,706)	4,660	XXX	XXX
015271-AY-5	ALEXANDRIA REAL ESTATE EQUITIES, INC	05/20/2026	JP MORGAN SECS INC., - FIXED INCOME		491,687	585,000	460,990	483,149		3,803		3,803		486,952		4,735	4,735	11,793	03/15/2034	2.A FE
172967-LW-9	CITIGROUP INC	05/20/2026	Bank of America Securities		495,940	500,000	520,295	505,893		(948)		(948)		504,946		(9,006)	(9,006)	11,772	04/23/2029	1.G FE
68389X-BU-8	ORACLE CORP	05/20/2026	JP MORGAN SECS INC., - FIXED INCOME		1,385,175	1,405,000	1,401,979	1,404,418		177		177		1,404,595		(19,419)	(19,419)	25,134	04/01/2027	2.B FE
907818-FB-9	UNION PACIFIC CORP	05/06/2026	CITIGROUP GLOBAL MARKETS INC.		483,728	490,000	489,789	489,927		8		8		489,935		(6,207)	(6,207)	12,389	03/01/2029	1.G FE
911312-BR-6	UNITED PARCEL SERVICE INC	05/06/2026	CITIGROUP GLOBAL MARKETS INC.		452,870	463,000	462,454	462,805		20		20		462,825		(9,955)	(9,955)	10,145	03/15/2029	1.F FE
91324P-DP-4	UNITEDHEALTH GROUP INC	05/06/2026	BNP PARIBAS SECURITIES BOND		738,019	745,000	742,437	744,136		96		96		744,233		(6,213)	(6,213)	11,387	12/15/2028	1.F FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					4,047,419	4,188,000	4,077,944	4,090,328		3,156		3,156		4,093,485		(46,066)	(46,066)	82,620	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					4,324,184	4,493,000	4,339,371	4,368,978		4,978		4,978		4,373,956		(49,772)	(49,772)	87,279	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					4,324,184	4,493,000	4,339,371	4,368,978		4,978		4,978		4,373,956		(49,772)	(49,772)	87,279	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					4,324,184	4,493,000	4,339,371	4,368,978		4,978		4,978		4,373,956		(49,772)	(49,772)	87,279	XXX	XXX
38380K-GF-6	GNR 2017-172 PA - CMO/RMBS	06/01/2026	Paydown		4,034	4,034	3,925	3,885		149		149		4,034				50	02/20/2047	1.A
38381Q-CX-7	GNR 2025-140 P - CMO/RMBS	06/01/2026	Paydown		9,581	9,581	9,646	9,645		(65)		(65)		9,581				201	08/20/2055	1.A
38381W-S3-3	GNR 2019-092 GF - CMO/RMBS	06/20/2026	Paydown		5,030	5,030	4,605			425		425		5,030				62	07/20/2049	1.A
38381Y-HP-2	GNR 2019-097 FG - CMO/RMBS	06/20/2026	Paydown		10,155	10,155	9,297			858		858		10,155				110	08/20/2049	1.A
38382C-GQ-8	GNR 2020-005 FA - CMO/RMBS	06/20/2026	Paydown		6,397	6,397	5,866			532		532		6,397				76	01/20/2050	1.A
38383B-5R-9	GNR 2025-178 Q - CMO/RMBS	06/01/2026	Paydown		11,139	11,139	11,185	11,184		(45)		(45)		11,139				234	10/20/2055	1.A
38384J-Y7-3	GNR 2024-024 AD - CMO/RMBS	06/01/2026	Paydown		69,229	69,229	69,386	69,391		(162)		(162)		69,229				1,461	03/20/2052	1.A
38385M-NM-4	GNR 2026-024 PG - CMO/RMBS	06/01/2026	Paydown		18,871	18,871	19,083			(212)		(212)		18,871				156	02/20/2056	1.A
38385N-T4-6	GNR 2025-050 DK - CMO/RMBS	06/01/2026	Paydown		3,562	3,562	3,464			98		98		3,562				13	03/20/2056	1.A
38385P-2Q-1	GNR 2026-062 EK - CMO/RMBS	06/01/2026	Paydown		665	665	658			7		7		665				3	04/20/2056	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					138,664	138,664	137,114	94,106		1,584		1,584		138,664				2,367	XXX	XXX
38381J-D7-9	GNR 2023-175 KC - CMBS	06/01/2026	Paydown		545	545	519	524		20		20		545				10	01/16/2065	1.A
38381J-UQ-8	GNR 2023-139 AE - CMBS	06/01/2026	Paydown		2,135	2,135	1,973	2,031		104		104		2,135				31	01/16/2064	1.A
38381K-BB-9	GNR 2024-037 AC - CMBS	06/01/2026	Paydown		2,676	2,676	2,474	2,521		155		155		2,676				45	05/16/2065	1.A
38381S-GF-8	GNR 2026-018 AD - CMBS	06/01/2026	Paydown		4,248	4,248	4,225			23		23		4,248				32	09/16/2059	1.A
38381S-JC-2	GNR 2026-042 AE - CMBS	06/01/2026	Paydown		1,353	1,353	1,347			6		6		1,353				11	12/16/2066	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					10,957	10,957	10,538	5,076		309		309		10,957				129	XXX	XXX
3128MF-RJ-9	FH G16589 - RMBS	06/01/2026	Paydown		38,904	38,904	38,515	38,601		302		302		38,904				572	09/01/2032	1.A
31292K-6A-0	FH C03565 - RMBS	06/01/2026	Paydown		1,890	1,890	1,992	1,993		(103)		(103)		1,890				34	12/01/2040	1.A
312933-AP-9	FH A86314 - RMBS	06/01/2026	Paydown		30	30	31	31		(1)		(1)		30				1	05/01/2039	1.A
312942-CM-5	FH A93676 - RMBS	06/01/2026	Paydown		2,310	2,310	2,372	2,361		(51)		(51)		2,310				38	09/01/2040	1.A
312943-AK-9	FH A94510 - RMBS	06/01/2026	Paydown		115	115	121	121		(6)		(6)		115				2	10/01/2040	1.A
312945-DS-4	FH A96413 - RMBS	06/01/2026	Paydown		589	589	621	619		(30)		(30)		589				10	01/01/2041	1.A
3132CX-K5-0	FH SB1216 - RMBS	05/27/2026	Various		971,936	1,009,653	993,246	994,066		871		871		994,936		(23,000)	(23,000)	16,072	10/01/2037	1.A
3132DM-GD-1	FH SD0196 - RMBS	06/01/2026	Paydown		29,458	29,458	29,090	29,121		337		337		29,458				524	11/01/2049	1.A
3132DN-S7-9	FH SD1442 - RMBS	06/01/2026	Paydown		22,266	22,266	21,915	21,951		315		315		22,266				375	08/01/2052	1.A
3132DN-WH-2	FH SD1548 - RMBS	06/01/2026	Paydown		24,030	24,030	22,798	22,853		1,177		1,177		24,030				379	08/01/2052	1.A
3132DN-XN-8	FH SD1585 - RMBS	06/01/2026	Paydown		13,491	13,491	12,668	12,725		765		765		13,491				193	08/01/2052	1.A
3132DQ-3R-5	FH SD3508 - RMBS	06/01/2026	Paydown		108,172	108,172	100,397	101,133		7,039		7,039		108,172				1,734	06/01/2053	1.A
3132DS-CH-3	FH SD4572 - RMBS	06/01/2026	Paydown		1,340	1,340	1,328	1,328		11		11		1,340				28	08/01/2053	1.A
3132DS-Q6-2	FH SD4977 - RMBS	06/01/2026	Paydown		13,769	13,769	13,362	13,368		401		401		13,769				283	11/01/2053	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3132DU-PK-7	FH SD6726 - RMBS	06/01/2026	Paydown		27,444	27,444	26,409	26,399		1,045		1,045		27,444				417	08/01/2052	1.A
3132DW-G9-8	FH SD8324 - RMBS	06/01/2026	Paydown		884	884	877	877		7		7		884				19	05/01/2053	1.A
3132DW-GG-2	FH SD8299 - RMBS	06/01/2026	Paydown		17,413	17,413	16,798	16,802		610		610		17,413				369	02/01/2053	1.A
3132DW-GX-5	FH SD8314 - RMBS	06/01/2026	Paydown		23,582	23,582	22,767	22,794		788		788		23,582				454	04/01/2053	1.A
3132DW-H2-2	FH SD8349 - RMBS	06/01/2026	Paydown		7,580	7,580	7,508	7,508		72		72		7,580				165	08/01/2053	1.A
3132DW-HE-6	FH SD8329 - RMBS	06/01/2026	Paydown		16,492	16,492	16,023	16,034		457		457		16,492				335	06/01/2053	1.A
3132DW-HG-1	FH SD8331 - RMBS	06/01/2026	Paydown		16,939	16,939	16,788	16,789		150		150		16,939				374	06/01/2053	1.A
3132DW-HS-5	FH SD8341 - RMBS	06/01/2026	Paydown		17,700	17,700	17,177	17,184		516		516		17,700				365	07/01/2053	1.A
3132DW-JF-1	FH SD8362 - RMBS	06/01/2026	Paydown		1,345	1,345	1,334	1,334		11		11		1,345				30	09/01/2053	1.A
3132DW-JR-5	FH SD8372 - RMBS	06/01/2026	Paydown		4,390	4,390	4,346	4,347		43		43		4,390				94	11/01/2053	1.A
3132DW-MX-8	FH SD8474 - RMBS	06/01/2026	Paydown		20,423	20,423	19,887	19,895		528		528		20,423				406	11/01/2054	1.A
3132DW-NW-9	FH SD8505 - RMBS	06/01/2026	Paydown		9,065	9,065	9,064			1		1		9,065				145	02/01/2055	1.A
3132GF-3H-8	FH Q02600 - RMBS	06/01/2026	Paydown		447	447	471	469		(22)		(22)		447				6	08/01/2041	1.A
3132WJ-U2-5	FH Q45100 - RMBS	06/01/2026	Paydown		3,850	3,850	3,990	4,003		(153)		(153)		3,850				58	12/01/2046	1.A
3132WM-SU-9	FH Q47730 - RMBS	06/01/2026	Paydown		4,619	4,619	4,690	4,704		(85)		(85)		4,619				77	04/01/2047	1.A
3132XC-RX-5	FH G67702 - RMBS	06/01/2026	Paydown		3,909	3,909	4,004	4,011		(103)		(103)		3,909				65	01/01/2047	1.A
3132XC-SE-6	FH G67717 - RMBS	06/01/2026	Paydown		3,089	3,089	3,157	3,186		(97)		(97)		3,089				51	11/01/2048	1.A
31335A-FP-8	FH G60174 - RMBS	06/01/2026	Paydown		520	520	548	547		(28)		(28)		520				8	10/01/2043	1.A
3133BM-TV-7	FH QF0564 - RMBS	06/01/2026	Paydown		1,148	1,148	1,157	1,155		(7)		(7)		1,148				26	09/01/2052	1.A
3136B0-NW-2	FNR 2017-110 PA - CMO/RMBS	06/01/2026	Paydown		11,635	11,635	11,637	11,634		1		1		11,635				149	01/25/2055	1.A
3136B5-VF-9	FNR 2019-42 LA - CMO/RMBS	06/01/2026	Paydown		8,095	8,095	8,261	8,274		(179)		(179)		8,095				101	08/25/2049	1.A
3136BY-N9-9	FNR 2026-11 BD - CMO/RMBS	06/01/2026	Paydown		18,856	18,856	18,603			253		253		18,856				212	03/25/2056	1.A
3137FE-SL-5	FHR 4767 PA - CMO/RMBS	06/01/2026	Paydown		19,500	19,500	19,802	19,755		(255)		(255)		19,500				295	02/15/2047	1.A
3138AJ-BS-0	FN AI4548 - RMBS	06/01/2026	Various		3,698	3,698	3,781	3,696		2		2		3,698				50	06/01/2026	1.A
3138EP-ZP-2	FN AL7049 - RMBS	06/01/2026	Paydown		782	782	830	842		(60)		(60)		782				15	02/01/2045	1.A
3138ER-QJ-2	FN AL9456 - RMBS	06/01/2026	Paydown		3,483	3,483	3,745	3,734		(251)		(251)		3,483				65	10/01/2045	1.A
3138ER-SC-5	FN AL9514 - RMBS	06/01/2026	Paydown		3,488	3,488	3,681	3,658		(169)		(169)		3,488				58	02/01/2043	1.A
3138WC-HZ-9	FN AS2947 - RMBS	06/01/2026	Paydown		8,329	8,329	8,454	8,467		(138)		(138)		8,329				138	07/01/2044	1.A
3138WJ-UH-9	FN AS8683 - RMBS	06/01/2026	Paydown		939	939	972	981		(42)		(42)		939				14	01/01/2047	1.A
3140J5-U6-4	FN BM1504 - RMBS	06/01/2026	Paydown		10,807	10,807	11,275	11,286		(479)		(479)		10,807				195	02/01/2046	1.A
3140J6-DN-4	FN BM1908 - RMBS	06/01/2026	Paydown		5,703	5,703	5,854	5,843		(140)		(140)		5,703				98	01/01/2044	1.A
3140MQ-AK-5	FN BV9909 - RMBS	06/01/2026	Paydown		16,574	16,574	16,427	16,417		158		158		16,574				284	06/01/2052	1.A
3140MQ-BN-8	FN BV9944 - RMBS	06/01/2026	Paydown		17,106	17,106	15,716	15,826		1,281		1,281		17,106				240	06/01/2052	1.A
3140MR-BB-2	FN BW0033 - RMBS	06/01/2026	Paydown		36,188	36,188	35,250	35,222		966		966		36,188				654	07/01/2052	1.A
3140QM-VQ-4	FN CB2422 - RMBS	06/01/2026	Paydown		19,082	19,082	19,879	19,764		(682)		(682)		19,082				224	12/01/2051	1.A
3140QN-YJ-5	FN CB3412 - RMBS	06/01/2026	Paydown		4,146	4,146	3,956	3,963		183		183		4,146				58	04/01/2052	1.A
3140QP-HS-9	FN CB3840 - RMBS	06/01/2026	Paydown		3,828	3,828	3,522	3,542		285		285		3,828				55	06/01/2052	1.A
3140QP-JJ-7	FN CB3864 - RMBS	06/01/2026	Paydown		17,665	17,665	17,538	17,543		121		121		17,665				325	06/01/2052	1.A
3140QR-MZ-3	FN CB5775 - RMBS	06/01/2026	Paydown		92,012	92,012	90,898	90,882		1,130		1,130		92,012				2,032	12/01/2052	1.A
3140W0-ZE-8	FN FA0740 - RMBS	06/01/2026	Paydown		12,672	12,672	12,029	12,043		629		629		12,672				245	03/01/2055	1.A
3140W1-TJ-2	FN FA1452 - RMBS	06/01/2026	Paydown		58,512	58,512	58,978	58,937		(425)		(425)		58,512				1,299	04/01/2055	1.A
3140W3-4X-4	FN FA3537 - RMBS	06/01/2026	Paydown		39,540	39,540	39,472	39,471		69		69		39,540				957	11/01/2055	1.A
3140X8-N5-2	FN FM4911 - RMBS	06/01/2026	Paydown		1,176	1,176	1,241	1,239		(63)		(63)		1,176				14	11/01/2050	1.A
3140XB-NR-7	FN FM7599 - RMBS	06/01/2026	Paydown		11,898	11,898	11,119	11,114		785		785		11,898				170	01/01/2051	1.A
3140XD-JS-6	FN FM9272 - RMBS	06/01/2026	Paydown		24,166	24,166	25,608	25,366		(1,200)		(1,200)		24,166				292	10/01/2051	1.A
3140XE-AU-8	FN FM9918 - RMBS	06/01/2026	Paydown		11,051	11,051	11,640	11,566		(515)		(515)		11,051				143	12/01/2051	1.A
3140XF-V3-2	FN FS0633 - RMBS	06/01/2026	Paydown		16,035	16,035	16,235	16,212		(177)		(177)		16,035				195	02/01/2052	1.A
3140XF-YB-1	FN FS0705 - RMBS	06/01/2026	Paydown		11,648	11,648	11,048	11,114		534		534		11,648				182	05/01/2050	1.A
3140XG-WS-4	FN FS1556 - RMBS	06/01/2026	Paydown		10,351	10,351	9,772	9,805		546		546		10,351				149	05/01/2052	1.A
3140XH-LA-3	FN FS2120 - RMBS	06/01/2026	Paydown		7,402	7,402	7,112	7,128		274		274		7,402				108	06/01/2052	1.A
3140XH-LW-5	FN FS2140 - RMBS	06/01/2026	Paydown		21,622	21,622	19,808	19,969		1,654		1,654		21,622				317	06/01/2052	1.A
3140XJ-AE-3	FN FS2704 - RMBS	06/01/2026	Paydown		1,979	1,979	1,872	1,880		99		99		1,979				29	08/01/2052	1.A
3140XJ-GT-4	FN FS2909 - RMBS	06/01/2026	Paydown		1,105	1,105	1,113	1,111		(6)		(6)		1,105				26	09/01/2052	1.A
3140XJ-GU-1	FN FS2910 - RMBS	06/01/2026	Paydown		10,628	10,628	10,723	10,712		(84)		(84)		10,628				262	09/01/2052	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-HJ-5	FN FS2932 - RMBS	05/27/2026	Various		533,700	548,773	541,227	541,773		597		597		542,369		(8,669)	(8,669)	8,714	01/01/2037	1.A
3140XJ-PY-3	FN FS3138 - RMBS	06/01/2026	Paydown		30,775	30,775	30,133	30,171		604		604		30,775				599	10/01/2052	1.A
3140XK-YA-2	FN FS4304 - RMBS	06/01/2026	Paydown		62,590	62,590	62,121	62,135		455		455		62,590				1,247	04/01/2053	1.A
3140XL-K6-4	FN FS4816 - RMBS	06/01/2026	Paydown		41,445	41,445	39,301	39,410		2,035		2,035		41,445				680	05/01/2053	1.A
3140XL-LW-6	FN FS4840 - RMBS	06/01/2026	Paydown		933	933	925	925		8		8		933				19	05/01/2053	1.A
3140XN-VZ-4	FN FS6931 - RMBS	06/01/2026	Paydown		3,658	3,658	3,629	3,630		28		28		3,658				79	01/01/2053	1.A
3140XP-BW-8	FN FS7252 - RMBS	06/01/2026	Paydown		7,583	7,583	7,375	7,382		200		200		7,583				155	11/01/2053	1.A
3140XQ-M5-3	FN FS8479 - RMBS	06/01/2026	Paydown		26,969	26,969	26,737	26,738		231		231		26,969				590	08/01/2053	1.A
31416R-NM-1	FN AA7595 - RMBS	06/01/2026	Paydown		8,530	8,530	8,934	8,780		(250)		(250)		8,530				172	07/01/2039	1.A
31418D-C6-7	FN MA3692 - RMBS	06/01/2026	Paydown		21,029	21,029	19,728	19,837		1,192		1,192		21,029				304	07/01/2049	1.A
31418E-HK-9	FN MA4733 - RMBS	06/01/2026	Paydown		30,082	30,082	29,621	29,631		451		451		30,082				570	09/01/2052	1.A
31418E-R7-7	FN MA5009 - RMBS	06/01/2026	Paydown		3,424	3,424	3,322	3,323		101		101		3,424				71	05/01/2053	1.A
31418E-U7-3	FN MA5105 - RMBS	06/01/2026	Paydown		9,144	9,144	8,824	8,834		310		310		9,144				171	08/01/2053	1.A
31418E-U9-9	FN MA5107 - RMBS	06/01/2026	Paydown		2,167	2,167	2,148	2,148		18		18		2,167				48	08/01/2053	1.A
31418E-V8-0	FN MA5138 - RMBS	06/01/2026	Paydown		7,182	7,182	7,113	7,113		68		68		7,182				157	09/01/2053	1.A
31418F-EC-7	FN MA5530 - RMBS	06/01/2026	Paydown		49,901	49,901	49,901							49,901				789	11/01/2054	1.A
31418F-GX-9	FN MA5613 - RMBS	06/01/2026	Paydown		28,002	28,002	27,998			4		4		28,002				457	02/01/2055	1.A
31418F-KL-0	FN MA5698 - RMBS	06/01/2026	Paydown		12,383	12,383	12,039	12,042		340		340		12,383				220	05/01/2055	1.A
31418F-QF-7	FN MA5853 - RMBS	06/01/2026	Paydown		23,001	23,001	22,983			18		18		23,001				105	10/01/2055	1.A
31418F-UB-1	FN MA5977 - RMBS	06/01/2026	Paydown		40,588	40,588	40,100			488		488		40,588				296	02/01/2041	1.A
31427Q-DZ-2	FH SL2819 - RMBS	06/01/2026	Paydown		12,078	12,078	12,074			4		4		12,078				182	08/01/2055	1.A
3142GX-DU-8	FH RJ6414 - RMBS	06/01/2026	Paydown		25,959	25,959	25,590			369		369		25,959				108	04/01/2056	1.A
3142J6-DG-5	FEDERAL HOME LOAN MORTGAGE CORPORATION -	06/01/2026	Paydown		28,428	28,428	28,113			315		315		28,428				235	03/01/2056	1.A
3142JC-B7-4	FH RR0061 - RMBS	06/01/2026	Paydown		34,429	34,429	34,085			344		344		34,429				253	02/01/2041	1.A
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS	06/01/2026	Paydown		10,668	10,668	10,422	10,590		78		78		10,668				156	03/25/2058	1.A
35563P-JF-7	SCRT 2019-1 MA - CMO/RMBS	06/01/2026	Paydown		6,985	6,985	7,025	7,020		(35)		(35)		6,985				101	07/25/2058	1.A
35563P-KG-3	SCRT 2019-2 MA - CMO/RMBS	06/01/2026	Paydown		11,701	11,701	11,880	11,779		(78)		(78)		11,701				171	08/26/2058	1.A
35563P-ML-0	SCRT 2019-4 MA - CMO/RMBS	06/01/2026	Paydown		5,149	5,149	5,262	5,208		(59)		(59)		5,149				65	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)					3,029,317	3,082,107	3,031,912	2,765,772		26,705		26,705		3,060,987		(31,669)	(31,669)	50,078	XXX	XXX
302970-AG-3	FRESB 2019-SB59 A1F - CMBS	06/01/2026	Paydown		711	711	715	712		(1)		(1)		711				10	01/25/2029	1.A
302970-AH-1	FRESB 2019-SB59 A1H - CMBS	06/01/2026	Paydown		464	464	467	480		(16)		(16)		464				7	11/25/2038	1.A
30297D-AJ-9	FRESB 2018-SB53 A1F - CMBS	02/18/2026	Adjustment		(268)											(268)	(268)		06/25/2028	1.A
30297D-AM-2	FRESB 2018-SB53 A1H - CMBS	06/01/2026	Paydown		783	783	768	798		(15)		(15)		783				11	05/25/2038	1.A
3137FH-PJ-6	FHMS K-080 A2 - CMBS	05/07/2026	SANTANDER US CAPITAL MARKETS LLC		1,421,454	1,430,000	1,472,894	1,439,940		(1,873)		(1,873)		1,438,067		(16,613)	(16,613)	25,108	07/25/2028	1.A
3137FJ-EH-8	FHMS K-081 A2 - CMBS	05/07/2026	GOLDMAN		933,941	940,000	957,004	943,427		(782)		(782)		942,645		(8,704)	(8,704)	16,395	08/25/2028	1.A
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					2,357,085	2,371,959	2,431,848	2,385,357		(2,687)		(2,687)		2,382,671		(25,586)	(25,586)	41,532	XXX	XXX
00039G-AA-7	ADMT 24NQM1 A1 - RMBS	06/01/2026	Paydown		29,217	29,217	29,217	29,820		(603)		(603)		29,217				734	02/25/2069	1.A
02149Q-AD-2	CWALT 2007-OA10 2A1 - CMO/RMBS	06/25/2026	Paydown			3,699	522	91		3,608		3,608		3,699		(3,699)	(3,699)	43	09/25/2047	1.A FM
03464B-AA-6	AOMT 2022-1 A1 - RMBS	06/01/2026	Paydown		5,420	5,420	5,420	5,561		(141)		(141)		5,420				85	12/25/2066	1.A
03464P-AA-5	AOMT 2022-2 A1 - RMBS	06/01/2026	Paydown		7,874	7,874	7,847	8,015		(141)		(141)		7,874				128	01/25/2067	1.A
04285E-AM-9	ARRW 2022-2 A1 - CMO/RMBS	06/01/2026	Paydown		9,952	9,952	9,831	10,051		(99)		(99)		9,952				221	07/25/2057	1.A
06745A-AA-2	BARC 24NQM1 A1 - RMBS	06/01/2026	Paydown		30,280	30,280	30,207	29,584		696		696		30,280				769	01/25/2064	1.A FE
12569Q-AA-8	CHNGE 234 A1 - RMBS	06/01/2026	Paydown		15,222	15,222	15,222	15,319		(97)		(97)		15,222				500	09/25/2058	1.A FE
12665W-AC-4	CSMC 22ATH2 A1 - CMO/RMBS	06/01/2026	Paydown		5,632	5,632	5,632	5,639		(7)		(7)		5,632				112	05/25/2067	1.A
16159H-AD-9	CHASE 2024-3 A4 - RMBS	06/01/2026	Paydown		28,342	28,342	28,160	28,125		217		217		28,342				660	02/25/2055	1.A
16159X-AB-8	CHASE 2024-8 A3 - RMBS	06/01/2026	Paydown		43,166	43,166	43,193	43,227		(61)		(61)		43,166				890	08/25/2055	1.A
16160D-AB-9	CHASE 241 A3 - RMBS	06/01/2026	Paydown		34,424	34,424	34,305	34,314		109		109		34,424				791	01/25/2055	1.A
161929-AB-0	CHASE 2024-2 A3 - RMBS	06/01/2026	Paydown		23,817	23,817	23,564	23,728		89		89		23,817				554	02/25/2055	1.A
19685E-AA-9	COLT 2022-2 A1 - CMO/RMBS	06/01/2026	Paydown		14,334	14,334	14,334	14,350		(16)		(16)		14,334				199	02/25/2067	1.A FE
22757H-AA-9	CROSS 24H5 A1 - RMBS	06/01/2026	Paydown		42,114	42,114	42,113	42,178		(65)		(65)		42,114				1,011	08/26/2069	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
24381G-AA-1	DRMT 26INV1 A1 - RMBS	06/01/2026	Paydown		13,405	13,405	13,405							13,405				238	12/26/2070	1.A FE
26844Q-AA-5	EFMT 2023-1 A1 - CMO/RMBS	06/01/2026	Paydown		48,371	48,371	48,329	48,644		(273)		(273)		48,371				1,164	02/27/2068	1.A
33851J-AA-7	FSMT 2018-3INV A1 - RMBS	06/01/2026	Paydown		3,751	3,751	3,390	3,383		367		367		3,751				65	05/25/2048	1.A
36258W-AM-4	GSMBS 20PJ3 A11 - CMO/RMBS	06/01/2026	Paydown		860	860	868	880		(20)		(20)		860				8	10/25/2050	1.A
36258W-AR-3	GSMBS 20PJ3 A13 - CMO/RMBS	06/01/2026	Paydown		1,802	1,802	1,819	1,845		(43)		(43)		1,802				17	10/25/2050	1.A
36262W-AB-2	GSMBS 21PJ8 A2 - CMO/RMBS	06/01/2026	Paydown		32,964	32,964	25,692	25,857		7,107		7,107		32,964				359	01/25/2052	1.A
36264E-AG-9	GSMBS 2022-NQM1 A4 - CMO/RMBS	06/01/2026	Paydown		5,198	5,198	4,435	4,493		705		705		5,198				85	05/25/2062	1.A
36275J-AC-4	GSMBS 25DSC2 A1 - RMBS	06/01/2026	Paydown		22,977	22,977	22,976	22,974		3		3		22,977				476	01/25/2066	1.A
36830F-AA-4	GCAT 24INV3 A1 - RMBS	06/01/2026	Paydown		34,262	34,262	34,530	34,653		(391)		(391)		34,262				857	09/25/2054	1.A
36831B-AB-0	GCAT 24INV1 A2 - RMBS	06/01/2026	Paydown		17,578	17,578	17,315	17,350		228		228		17,578				393	01/26/2054	1.A
36831Q-AC-5	GCAT 2025-NQM6 A1 - RMBS	06/01/2026	Paydown		28,646	28,646	28,645	28,646						28,646				557	10/27/2070	1.A
43762C-AA-9	HOMES 25NQM5 A1 - RMBS	06/01/2026	Paydown		15,507	15,507	15,507	15,508						15,507				308	09/25/2070	1.A FE
465976-AA-6	JPMMT 22LTV1 A1 - CMO/RMBS	06/01/2026	Paydown		10,717	10,717	10,522	10,483		234		234		10,717				147	07/25/2052	1.A
465978-AH-7	JPMMT 2023-1 A3A - CMO/RMBS	06/01/2026	Paydown		11,747	11,747	11,488	11,526		220		220		11,747				216	06/25/2053	1.A
46657T-AB-1	JPMMT 242 A3 - RMBS	06/01/2026	Paydown		8,395	8,395	8,314	8,250		146		146		8,395				194	08/25/2054	1.A
55283F-AA-6	MFRA 21NQM1 A1 - CMO/RMBS	06/01/2026	Paydown		1,434	1,434	1,434	1,435						1,434				7	04/25/2065	1.A
61779Q-AA-1	MSRM 25NQM8 A1 - RMBS	06/01/2026	Paydown		60,215	60,215	60,215	60,215						60,215				1,254	09/25/2070	1.A
617942-AA-5	MSRM 25HX1 A1 - RMBS	06/01/2026	Paydown		5,424	5,424	5,424	5,429		(4)		(4)		5,424				133	03/25/2070	1.A
64830U-AA-3	NRZT 2020-NQM2 A1 - CMO/RMBS	06/01/2026	Paydown		2,297	2,297	2,297	2,314		(17)		(17)		2,297				19	05/25/2060	1.A
64831M-AA-0	NRZT 2022-NQM2 A1 - CMO/RMBS	06/01/2026	Paydown		6,817	6,817	6,792	6,915		(97)		(97)		6,817				95	03/27/2062	1.A
64832G-AC-8	NRZT 2025-NQM5 A1 - RMBS	06/01/2026	Paydown		61,044	61,044	61,043	61,638		(595)		(595)		61,044				1,284	08/25/2065	1.A
74391E-AA-9	PRPM 2025-NQM1 A1 - RMBS	06/01/2026	Paydown		37,298	37,298	37,298	37,149		149		149		37,298				902	11/25/2069	1.A
74938Q-AB-0	RCKT 24INV1 A2 - RMBS	06/01/2026	Paydown		37,963	37,963	37,844	37,839		124		124		37,963				892	06/25/2054	1.A
753917-AB-9	RATE 24J2 A2 - RMBS	06/01/2026	Paydown		98,092	98,092	96,988	96,765		1,327		1,327		98,092				1,988	08/25/2054	1.A
795924-AA-7	GRADE 2024-INV1 A1 - RMBS	06/01/2026	Paydown		21,496	21,496	21,847	21,923		(427)		(427)		21,496				446	08/25/2059	1.A FE
802931-AC-9	SAN 26NQM1 A1 - RMBS	06/01/2026	Paydown		12,562	12,562	12,562							12,562				257	11/25/2065	1.A FE
81748E-AB-2	SEMT 2024-7 A2 - RMBS	06/01/2026	Paydown		65,517	65,517	65,138	64,719		798		798		65,517				1,550	08/25/2054	1.A
85573E-AA-5	STAR 2020-INV1 A1 - CMO/RMBS	06/01/2026	Paydown		3,740	3,740	3,740	3,738		1		1		3,740				17	11/26/2055	1.A FE
92258D-AA-5	VCC 2021-4 A - RMBS	06/01/2026	Paydown		8,514	8,514	8,512	8,505		9		9		8,514				87	12/26/2051	1.A FE
92258W-AA-3	VCC 2023-3 A - CMBS/RMBS	06/01/2026	Paydown		25,837	25,837	25,832	25,770		67		67		25,837				812	08/25/2053	1.A FE
92258X-AA-1	VCC 2022-1 A - CMBS/RMBS	06/01/2026	Paydown		6,274	6,274	6,232	6,247		28		28		6,274				95	02/26/2052	1.A FE
92259P-AA-7	VCC 2024-2 A - RMBS	06/01/2026	Paydown		38,952	38,952	38,943	38,915		37		37		38,952				1,040	04/27/2054	1.A FE
92259Q-AA-5	VCC 2024-3 A - CMO/RMBS	06/01/2026	Paydown		20,485	20,485	20,484	20,380		105		105		20,485				615	06/25/2054	1.A FE
92259T-AA-9	VCC 2021-1 A - CMO/RMBS	06/01/2026	Paydown		24,226	24,226	24,224	24,213		13		13		24,226				135	05/25/2051	1.A FE
92259V-AA-4	VCC 2023-1 A - CMBS/RMBS	06/01/2026	Paydown		5,376	5,376	5,374	5,367		8		8		5,376				145	01/27/2053	1.A FE
92259W-AA-2	VCC 2024-4 A - RMBS	06/01/2026	Paydown		34,078	34,078	34,076	34,060		17		17		34,078				849	08/25/2054	1.A FE
92260A-AA-7	VCC 2023-2 A - RMBS	06/01/2026	Paydown		17,633	17,633	17,632	17,616		17		17		17,633				450	05/27/2053	1.A FE
92261A-BA-5	VCC 2024-5 A - RMBS	06/01/2026	Paydown		19,114	19,114	19,113	19,132		(18)		(18)		19,114				433	10/26/2054	1.A FE
92261B-AA-4	VCC 2024-6 A - RMBS	06/01/2026	Paydown		64,802	64,802	64,797	64,753		48		48		64,802				1,551	12/28/2054	1.A FE
92262J-AA-6	VCC 2025-4 - RMBS	06/01/2026	Paydown		39,108	39,108	39,104	39,109		(2)		(2)		39,108				869	09/27/2055	1.A FE
92262R-AA-8	VCC 2025-3 A - RMBS	06/01/2026	Paydown		26,938	26,938	26,937	26,924		13		13		26,938				679	06/25/2055	1.A FE
922955-AA-7	VCC 2025-1 A - RMBS	05/01/2026	Paydown		27,893	27,893	27,892	27,874		19		19		27,893				648	02/25/2055	1.A FE
924932-AC-0	VERUS 2026-R1 A1 - RMBS	06/01/2026	Paydown		48,028	48,028	48,027			1		1		48,028				782	10/25/2067	1.A FE
92538B-AA-1	VERUS 2021-R1 A1 - CMO/RMBS	06/01/2026	Paydown		4,742	4,742	4,742	4,741		1		1		4,742				17	10/25/2063	1.A
92538D-AA-7	VERUS 2021-R2 A1 - CMO/RMBS	06/01/2026	Paydown		3,512	3,512	3,512	3,512						3,512				13	02/25/2064	1.A FE
92540H-AA-4	VERUS 2024-5 A1 - RMBS	06/01/2026	Paydown		67,997	67,997	67,997	68,392		(394)		(394)		67,997				1,643	06/25/2069	1.A
933637-AH-3	WAMU 2006-AR18 3A2 - CMO/RMBS	06/01/2026	Paydown		950	996	832	903		93		93		996		(46)	(46)	14	01/25/2037	1.A FM
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					1,444,331	1,448,076	1,433,685	1,360,985		13,097		13,097		1,448,076		(3,745)	(3,745)	31,502	XXX	XXX
05492V-AK-1	BBCMS 2020-C7 B - CMBS	06/25/2026	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		37,862	44,000	45,319	44,586		(70)		(70)		44,516		(6,653)	(6,653)	790	04/17/2053	1.B
05611V-AC-5	BX 24XL4 B - CMBS	06/15/2026	Paydown		5,073	5,073	5,060	5,070		3		3		5,073				140	02/15/2039	1.A
06541T-BT-5	BANK 2020-BNK29 B - CMBS	06/25/2026	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		59,503	70,000	72,098	71,059		(105)		(105)		70,953		(11,451)	(11,451)	963	11/17/2053	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
12595E-AG-0	COMM 2017-COR2 B - CMBS	06/24/2026	HARRIS NESBITT CORP BONDS		393,936	410,000	419,485	411,981		(709)		(709)		411,272		(17,336)	(17,336)	9,772	09/12/2050	1.A
12629S-AA-2	CRBCM 251 A - CMBS	06/01/2026	Paydown		8,606	8,606	8,563	8,564		43		43		8,606				128	09/16/2058	1.A FE
30335J-AC-5	FARM 241 A - CMO/RMBS	06/01/2026	Paydown		7,951	7,951	7,526	7,469		482		482		7,951				154	05/25/2053	1.B FE
30768B-AA-2	FARM 2025-2 A1 - CMO/RMBS	06/01/2026	Paydown		25,307	25,307	25,702	25,699		(392)		(392)		25,307				559	11/26/2035	1.B FE
46657X-AC-0	JW 24MRCO B - CMBS	05/15/2026	Paydown		600,000	600,000	598,500	598,819		1,181		1,181		600,000				14,156	06/15/2039	1.A
500937-AC-1	KSL 2024-HT2 B - CMBS	06/15/2026	Paydown		1,042,715	1,042,715	1,040,108	1,041,466		1,249		1,249		1,042,715				29,342	12/17/2029	1.A
61770K-BC-8	MSC 2020-L4 C - CMBS	06/24/2026	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		119,175	136,000	135,853	135,833		(2)		(2)		135,831		(16,656)	(16,656)	2,725	02/18/2053	2.A
74332Y-AA-7	PROG 22SFR5 A - CMBS	06/01/2026	Paydown		1,200	1,200	1,193	1,196		4		4		1,200				23	06/17/2039	1.A FE
81631W-AC-0	SELF 2024-STRG B - CMBS	06/15/2026	Paydown		168,000	168,000	167,580	167,788		212		212		168,000				4,812	11/15/2034	1.D FE
92262K-AA-3	VCC 255 A - CMBS	06/01/2026	Paydown		8,304	8,304	8,304	8,304						8,304				188	12/27/2055	1.A FE
92262W-AA-7	VCC 2026-1 A - CMBS	06/01/2026	Paydown		28,170	28,170	28,167			3		3		28,170				494	02/25/2056	1.A FE
92263D-AA-8	VCC 262 A - CMBS	06/01/2026	Paydown		3,141	3,141	3,141			1		1		3,141				24	05/25/2056	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					2,508,945	2,558,468	2,566,600	2,527,834		1,899		1,899		2,561,040		(52,096)	(52,096)	64,271	XXX	XXX
03328T-BW-4	ANCHC 7RRR CR3 - CDO	04/28/2026	Paydown		300,000	300,000	300,000	300,000						300,000				9,428	04/28/2037	1.F FE
056162-AQ-3	BABSN 2015-I BR - CDO	04/20/2026	Paydown		120,461	120,461	120,461	120,461						120,461				3,312	01/20/2031	1.A FE
056162-AS-9	BABSN 2015-I CR - CDO	04/20/2026	Paydown		22,424	22,424	18,004	21,708		717		717		22,424				656	01/20/2031	1.A FE
17181P-AC-3	CIFC 2017-1 ARR - CDO	06/15/2026	Call @ 100.00		900,000	900,000	899,010	897,297		(888)		(888)		896,409		3,591	3,591	31,782	04/21/2037	1.A FE
29003F-AB-8	ELM27 27 B - CDO	05/05/2026	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				31,767	04/20/2037	1.C FE
77341D-AE-7	ROCKT 2017-3 B - CDO	04/20/2026	Paydown		111,060	111,060	111,338	112,736		(1,676)		(1,676)		111,060				3,093	10/21/2030	1.A FE
87232B-AH-5	TSYMP 2017-1 BR - CDO	04/15/2026	Paydown		202,164	202,164	202,164	202,164						202,164				5,725	07/15/2030	1.A FE
87249Q-AN-0	SIXST XI BR - CDO	05/04/2026	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				30,976	04/27/2037	1.C FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					3,656,109	3,656,109	3,650,976	3,654,365		(1,847)		(1,847)		3,652,518		3,591	3,591	116,740	XXX	XXX
00833B-AU-2	AFRMT 261 A - ABS	05/21/2026	CITIGROUP GLOBAL MARKETS INC.		202,542	204,000	203,967			2		2		203,970		(1,428)	(1,428)	2,848	02/15/2034	1.A FE
03842V-AA-5	AQFIT 2021-A A - ABS	06/17/2026	Paydown		1,302	1,302	1,302	1,302						1,302				8	07/17/2046	1.A FE
08862B-AB-1	BHG 2021-B B - ABS	06/17/2026	Paydown		16,329	16,329	16,327	16,329						16,329				112	10/17/2034	1.A FE
19424R-AA-6	CASL 24A A1A - ABS	06/25/2026	Paydown		83,484	83,484	83,475	83,458		26		26		83,484				1,902	06/25/2054	1.A FE
19425M-AA-6	CASL 2023-B A1A - ABS	06/25/2026	Paydown		10,426	10,426	10,423	10,424		2		2		10,426				280	06/25/2054	1.A FE
20268B-AA-8	CBSLT 201 A - ABS	06/25/2026	Paydown		10,504	10,504	10,502	10,743		(240)		(240)		10,504				74	10/25/2051	1.A FE
28165A-AA-7	EDVES 22A A - ABS	06/25/2026	Paydown		3,784	3,784	3,691	3,718		67		67		3,784				81	11/26/2040	1.A FE
28166L-AA-2	EDVES 2021-A A - ABS	06/25/2026	Paydown		2,762	2,762	2,759	2,760		2		2		2,762				21	11/27/2045	1.A FE
28627L-AA-5	ELFI 2024-A A - ABS	06/25/2026	Paydown		16,312	16,312	16,307	16,307		5		5		16,312				371	08/25/2049	1.A FE
28628C-AA-4	ELFI 22A A - ABS	06/25/2026	Paydown		8,827	8,827	8,827	8,827						8,827				165	08/26/2047	1.A FE
30340W-AA-3	FNH 251 A - ABS	06/15/2026	Paydown		13,451	13,451	13,451	13,451						13,451				335	03/15/2045	1.F FE
34411Y-AA-5	FNH 2021-1 A - ABS	06/10/2026	Paydown		3,640	3,640	3,639	3,639		1		1		3,640				22	01/10/2032	1.F FE
349941-AB-0	FFIN 2024-1 B - ABS	06/15/2026	Paydown		4,451	4,451	4,451	4,551		(100)		(100)		4,451				110	12/15/2049	1.D FE
35040W-AA-5	FFIN 2025-1 A - ABS	06/15/2026	Paydown		14,640	14,640	14,639	14,639		1		1		14,640				299	04/15/2050	1.A FE
35042N-AB-1	FFIN 2025-2 B - ABS	06/15/2026	Paydown		12,914	12,914	12,910	13,110		(197)		(197)		12,914				260	04/15/2052	1.D FE
35042N-AC-9	FFIN 2025-2 C - ABS	06/15/2026	Paydown		22,519	22,519	22,515	22,869		(350)		(350)		22,519				467	04/15/2052	1.G FE
38149X-AA-7	GHIT 2021-GRN2 A - ABS	06/25/2026	Paydown		1,499	1,499	1,494	1,497		2		2		1,499				7	06/26/2051	1.A FE
38150Y-AA-1	GHIT 22GRN1 A - ABS	05/21/2026	Various		86,323	86,660	85,713	86,660						86,660		(337)	(337)	1,580	06/25/2052	1.A FE
38151J-AA-3	GHIT 22GRN2 A - ABS	06/25/2026	Paydown		4,660	4,660	4,640	4,586		74		74		4,660				131	10/25/2052	1.A FE
381935-AA-3	GDLP 241 A - ABS	06/20/2026	Paydown		19,034	19,034	19,033	18,891		143		143		19,034				418	10/22/2046	1.G FE
381951-AA-0	GDLP 261 A - ABS	06/20/2026	Paydown		16,154	16,154	16,151			3		3		16,154				127	12/20/2049	1.G FE
38237B-AA-8	GOOD 2024-1 A - ABS	06/20/2026	Paydown		8,580	8,580	8,578	8,592		(11)		(11)		8,580				221	06/20/2057	1.F FE
38237F-AA-9	GDLP 253 A - ABS	06/20/2026	Paydown		34,853	34,853	34,849	34,849		3		3		34,853				724	10/20/2049	1.G FE
38237K-AA-8	GOOD 2022-2 A - ABS	06/20/2026	Paydown		413	413	408	408		5		5		413				7	04/20/2049	2.C FE
38237V-AA-4	GOOD 231 A - ABS	06/20/2026	Paydown		2,397	2,397	2,396	2,396		1		1		2,397				55	02/22/2055	2.C FE
38238F-AA-8	GDLP 2025-2 A - ABS	06/20/2026	Paydown		64,788	64,788	64,785	64,785		3		3		64,788				1,345	06/21/2049	1.G FE
39571V-AE-8	GSKY 2025-2 B - ABS	06/25/2026	Paydown		10,406	10,406	10,406	10,406						10,406				264	06/25/2060	1.C FE
39571X-AC-8	GSKY 2024-2 A3 - ABS	06/25/2026	Paydown		2,279	2,279	2,278	2,279						2,279				59	10/27/2059	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
53948K-AA-7	LPSLT 2020-2 A - ABS	06/20/2026	Paydown		2,069	2,069	2,068	2,069		1		1		2,069				24	07/22/2047	1.D FE
53948N-AA-1	LPSLT 2020-3 A - ABS	06/20/2026	Paydown		8,552	8,552	8,549	8,549		3		3		8,552				88	12/20/2047	1.D FE
53948Q-AA-4	LPSLT 2021-2 A - ABS	06/20/2026	Paydown		15,874	15,874	15,872	16,249		(375)		(375)		15,874				147	03/20/2048	1.D FE
542514-TQ-7	LBMLT 2006-2 1A - RMBS	06/25/2026	Paydown		2,848	2,848	2,278	2,513	26	309		335		2,848				38	03/25/2036	1.A FM
551923-AA-3	MTBRV 261 A1 - ABS	05/06/2026	Various		152,546	154,092	154,085							154,084		(1,538)	(1,538)	1,461	01/16/2046	1.A FE
618933-AA-3	MSAIC 233 A - ABS	06/20/2026	Paydown		4,412	4,412	4,317	4,275		137		137		4,412				109	11/20/2053	1.D FE
618934-AA-1	MSAIC 2023-4 A - ABS	06/20/2026	Paydown		14,307	14,307	14,301	14,144		163		163		14,307				387	05/20/2053	1.D FE
61945L-AA-1	MSAIC 2019-2 A - ABS	06/20/2026	Paydown		9,885	9,885	10,456	10,327		(443)		(443)		9,885				118	09/20/2040	1.A FE
61945V-AA-9	MSAIC 231 A - ABS	06/16/2026	Various		90,768	97,024	96,738	95,923		23		23		95,946		(5,177)	(5,177)	2,530	06/20/2053	1.F FE
61946K-AA-2	MSAIC 223 A - ABS	06/16/2026	Various		70,437	72,121	72,118	72,118						72,118		(1,682)	(1,682)	2,158	06/20/2053	1.G FE
61946P-AA-1	MSAIC 2020-2 A - ABS	06/20/2026	Paydown		1,596	1,596	1,584	1,587		10		10		1,596				9	08/20/2046	1.A FE
61946P-AB-9	MSAIC 2020-2 B - ABS	06/16/2026	Various		27,286	34,636	34,139	34,168		28		28		34,196		(6,909)	(6,909)	374	08/20/2046	1.E FE
61946Q-AA-9	MSAIC 2022-1 A - ABS	06/20/2026	Paydown		4,234	4,234	4,077	4,089		145		145		4,234				46	01/20/2053	1.D FE
61946T-AA-3	MSAIC 2021-3 A - ABS	06/20/2026	Paydown		6,906	6,906	6,804	6,822		83		83		6,906				40	06/20/2052	1.B FE
61946U-AA-0	MSAIC 2022-2 A - ABS	06/20/2026	Paydown		1,616	1,616	1,600	1,602		14		14		1,616				29	01/21/2053	1.D FE
61947D-AA-7	MSAIC 2021-1 A - ABS	06/20/2026	Paydown		26,410	26,410	26,065	26,135		275		275		26,410				166	12/20/2046	1.B FE
61947D-AB-5	MSAIC 2021-1 B - ABS	06/20/2026	Paydown		2,202	2,202	2,188	2,190		12		12		2,202				19	12/20/2046	1.E FE
63940Y-AB-2	NAVSL 2019-C A2 - ABS	06/15/2026	Paydown		1,858	1,858	1,751	1,835		24		24		1,858				24	02/15/2068	1.A FE
63942C-AB-8	NAVSL 2021-D B - ABS	06/15/2026	Paydown		2,153	2,153	2,153	2,153						2,153				23	04/15/2060	1.D FE
63942C-AC-6	NAVSL 2021-D C - ABS	06/15/2026	Paydown		9,598	9,598	9,597	9,598		1		1		9,598				139	04/15/2060	1.F FE
63942C-AD-4	NAVSL 2021-D D - ABS	06/15/2026	Paydown		5,298	5,298	5,150	5,231		66		66		5,298				92	04/15/2060	2.B FE
63942T-AA-3	NAVSL 23B A1A - ABS	06/15/2026	Paydown		4,382	4,382	4,382	4,382						4,382				112	03/15/2072	1.A FE
63943C-AA-9	NAVSL 24A A - ABS	06/15/2026	Paydown		22,780	22,780	22,777	22,778		3		3		22,780				525	10/17/2072	1.A FE
63943M-AA-7	NAVEL 26A A - ABS	06/15/2026	Paydown		1,515	1,515	1,515							1,515				8	09/15/2056	1.A FE
63943N-AA-5	NAVRL 25B A - ABS	06/15/2026	Paydown		88,519	88,519	88,502	88,503		16		16		88,519				1,697	09/15/2055	1.A FE
64032B-AA-1	NSLT 25B A1A - ABS	06/15/2026	Paydown		15,451	15,451	15,523	15,524		(73)		(73)		15,451				307	05/15/2055	1.A FE
64033X-AD-6	NSLT 2025-A A1A - ABS	06/15/2026	Paydown		33,702	33,702	33,832	33,833		(131)		(131)		33,702				698	03/15/2057	1.A FE
78445Q-AE-1	SLMA 2010-C A5 - ABS	06/15/2026	Paydown		19,872	19,872	21,218	21,260		(1,388)		(1,388)		19,872				709	10/15/2041	1.A FE
78448Y-AD-3	SMB 2021-A B - ABS	06/15/2026	Paydown		114,548	114,548	109,125	111,091		3,457		3,457		114,548				1,097	01/15/2053	1.A FE
78449C-AA-6	SMB 2022-C A1A - ABS	06/15/2026	Paydown		25,050	25,050	25,049	25,050						25,050				464	05/16/2050	1.A FE
78450F-AF-4	SMB 2022-A D - ABS	06/15/2026	Paydown		16,592	16,592	16,548	16,528		64		64		16,592				326	11/16/2054	2.A FE
78450Q-AA-1	SMB 2023-A A1A - ABS	06/15/2026	Paydown		3,119	3,119	3,075	3,083		36		36		3,119				69	01/15/2053	1.A FE
81758F-AA-8	SE 2024-1 A - ABS	06/20/2026	Paydown		14,820	14,820	14,870	14,853		(34)		(34)		14,820				381	11/20/2035	1.F FE
83206E-AA-5	SMB 24C A1A - ABS	06/15/2026	Paydown		19,290	19,290	19,287	19,288		3		3		19,290				438	06/17/2052	1.A FE
83207V-AA-6	SMB 24F A1A - ABS	06/15/2026	Paydown		20,143	20,143	20,143	20,143						20,143				419	03/16/2054	1.A FE
83407M-AA-4	SCLP 26B A - ABS	06/25/2026	Paydown		100,046	100,046	100,037			9		9		100,046				877	02/25/2036	1.C FE
83407R-AA-3	SPLT 241 A - ABS	06/12/2026	Paydown		28,549	28,549	28,548	28,549						28,549				711	02/12/2031	1.A FE
85022W-AP-9	SCFT 2020-A A - ABS	06/25/2026	Paydown		9,237	9,237	9,237	9,237						9,237				76	09/26/2037	1.A FE
86772J-AA-1	SUNRN 2023-2 A1 - ABS	04/30/2026	Paydown		3,585	3,585	3,562	3,537		48		48		3,585				118	01/30/2059	1.G FE
86773C-AA-5	SUNRN 2024-1 A - ABS	04/30/2026	Paydown		12,019	12,019	12,013	11,936		83		83		12,019				377	02/01/2055	1.F FE
91533V-AA-4	UMPT 26ST1 A - ABS	05/06/2026	Various		177,719	178,044	178,044							178,044		(325)	(325)	1,817	03/15/2034	1.A FE
916925-AA-8	UPXHI 251 A - ABS	06/25/2026	Paydown		29,969	29,969	29,967	29,967		3		3		29,969				637	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)					1,901,036	1,919,993	1,913,061	1,262,592	26	2,017		2,042		1,918,433		(17,397)	(17,397)	32,182	XXX	XXX
14051L-AA-0	CAPST 241 A - ABS	04/24/2026	Call @ 100.00		1,304,000	1,304,000	1,304,000	1,304,000						1,304,000				26,096	10/16/2028	1.A FE
552339-AD-5	LYRA 2025-1 A2 - ABS	06/20/2026	Paydown		7	7	7	7						7					09/21/2065	1.F FE
75458J-AA-5	RAYCSC 2022 A1 - ABS	06/01/2026	Paydown		8,088	8,088	8,088	8,088						8,088				93	12/01/2032	1.A FE
78396Y-AD-5	SESAC 241 A2 - ABS	04/25/2026	Paydown		625	625	637	634		(9)		(9)		625				20	02/25/2064	2.C FE
864300-AE-8	SUBWAY 2024-1 A23 - ABS	04/30/2026	Paydown		315	315	315	315						315				10	07/30/2054	2.B FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					1,313,036	1,313,036	1,313,048	1,313,045		(9)		(9)		1,313,036				26,220	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					16,359,479	16,499,366	16,488,782	15,369,132	26	41,067		41,093		16,486,380		(126,902)	(126,902)	365,019	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
1899999999. Total - asset-backed securities (affiliated)																			XXX	XXX
1909999997. Total - asset-backed securities - Part 4					16,359,479	16,499,366	16,488,782	15,369,132	26	41,067		41,093		16,486,380		(126,902)	(126,902)	365,019	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					16,359,479	16,499,366	16,488,782	15,369,132	26	41,067		41,093		16,486,380		(126,902)	(126,902)	365,019	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					20,683,663	20,992,366	20,828,153	19,738,109	26	46,045		46,071		20,860,336		(176,673)	(176,673)	452,298	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					20,683,663	XXX	20,828,153	19,738,109	26	46,045		46,071		20,860,336		(176,673)	(176,673)	452,298	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, NY		2.990	10,095		10,993,976	7,262,291	7,120,850	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX			361	748	916	XXX
0199999. Totals - open depositories	XXX	XXX	10,095		10,994,337	7,263,039	7,121,766	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	10,095		10,994,337	7,263,039	7,121,766	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	10,095		10,994,337	7,263,039	7,121,766	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - issuer credit obligations (unaffiliated)								
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations								
31607A-70-3	FIDELITY IMM:GOVT INSTL		06/30/2026	3.580		2,445,396		17,895
4812A2-60-3	JPMORGAN:PRIME MM INST		06/30/2026	3.650		106,595		1,913
4812C2-68-4	JPMORGAN:US GVT MM INST		06/30/2026	3.500		275,190		4,737
857492-70-6	SS INST INV:US GV MM PRM		06/30/2026	3.590		4,141,189		33,673
8309999999. Subtotal - all other money market mutual funds						6,968,370		58,217
8589999999. Total cash equivalents (unaffiliated)						6,968,370		58,217
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						6,968,370		58,217