QUARTERLY STATEMENT

OF THE

SELECTIVE INSURANCE COMPANY OF NEW YORK

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
MARCH 31, 2026

PROPERTY AND CASUALTY

2026

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2026

OF THE CONDITION AND AFFAIRS OF THE

SELECTIVE INSURANCE COMPANY OF NEW YORK

NAIC Group Code 0242 (Current) 0242 (Prior) NAIC Company Code 13730 Employer's ID Number 16-1209233

Organized under the Laws of New York, State of Domicile or Port of Entry NY

Country of Domicile United States of America

Incorporated/Organized 01/01/1985 Commenced Business 01/01/1985

Statutory Home Office 43 Court Street, Suite 600 (Street and Number), Buffalo, NY, US 14202 (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	Jeffrey Francis Kamrowski	Treasurer	Anthony David Harnett #
Secretary	Michael Haran Lanza	Chief Financial Officer	Patrick Sean Brennan

OTHER

Nathan Charles Rugge #, EVP	John Joseph Marchioni, CEO	Joseph Owen Eppers, EVP

DIRECTORS OR TRUSTEES

Jeffrey Francis Kamrowski	Michael Haran Lanza	John Joseph Marchioni
Sheri Talley Burns #	Anthony David Harnett	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.

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

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

Christine Marie Lawson

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

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

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

CHRISTINE MARIE LAWSON NOTARY PUBLIC NEW JERSEY

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	658,400,424		658,400,424	615,599,984
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	395,700		395,700	395,700
3. Mortgage loans on real estate:				
3.1 First liens	41,310,903		41,310,903	44,647,880
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 ($ 21,358,688), cash equivalents ($ 10,467,061) and short-term investments ($ ....)	31,825,749		31,825,749	52,079,024
6. Contract loans (including $ .... premium notes)				
7. Derivatives				
8. Other invested assets	39,638,986		39,638,986	36,850,369
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)	771,571,762		771,571,762	749,572,957
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	3,948,511		3,948,511	4,158,970
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	32,960,686	1,486,791	31,473,895	41,946,113
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 3,515,643 earned but unbilled premiums)	93,986,177	612,254	93,373,923	90,321,788
15.3 Accrued retrospective premiums ($ 43,003) and contracts subject to redetermination ($ ....)	43,003	4,215	38,788	76,606
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,246,895		3,246,895	2,984,224
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	16,055,014		16,055,014	15,676,767
19. Guaranty funds receivable or on deposit	22,993		22,993	33,402
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($ ....)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	3,866,263		3,866,263	5,122,107
24. Health care ($ ....) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	12,143,625	6,526,800	5,616,825	5,841,755
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	937,844,929	8,630,060	929,214,869	915,734,689
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	937,844,929	8,630,060	929,214,869	915,734,689
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. COLI	3,879,727		3,879,727	3,774,123
2502. Equities and deposits in pools and associations	1,413,115		1,413,115	1,701,528
2503. Other assets	4,014,858	3,690,875	323,983	366,104
2598. Summary of remaining write-ins for Line 25 from overflow page	2,835,925	2,835,925		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	12,143,625	6,526,800	5,616,825	5,841,755

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 42,927,609)	383,010,930	370,067,491
2.	Reinsurance payable on paid losses and loss adjustment expenses	17,317,172	13,153,377
3.	Loss adjustment expenses	73,882,092	72,338,357
4.	Commissions payable, contingent commissions and other similar charges	6,611,152	12,289,949
5.	Other expenses (excluding taxes, licenses and fees)	6,132,747	7,749,769
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	2,116,264	2,841,960
7.1	Current federal and foreign income taxes (including $ (29,820) on realized capital gains (losses))	4,307,112	1,826,103
7.2	Net deferred tax liability		
8.	Borrowed money $ 0 and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 78,082,799 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	174,124,945	173,543,062
10.	Advance premium	643,229	948,433
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	566,719	566,935
12.	Ceded reinsurance premiums payable (net of ceding commissions)	7,076,778	10,018,816
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	801,785	646,954
15.	Remittances and items not allocated		
16.	Provision for reinsurance (including $ 50,923 certified)	67,822	67,822
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	5,328,645	5,361,020
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	681,987,392	671,420,048
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	681,987,392	671,420,048
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock	3,575,156	3,575,156
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	46,638,401	46,638,401
35.	Unassigned funds (surplus)	197,013,920	194,101,085
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)	247,227,477	244,314,642
38.	Totals (Page 2, Line 28, Col. 3)	929,214,869	915,734,690
	DETAILS OF WRITE-INS		
2501.	Other liabilities	3,865,452	3,851,525
2502.	Unpresented checks for escheatment	1,250,825	1,302,539
2503.	Liability for accrued pension benefits	90,201	90,557
2598.	Summary of remaining write-ins for Line 25 from overflow page	122,167	116,399
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	5,328,645	5,361,020
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 $ 41,840,758)	37,765,821	34,147,079	144,587,682
	1.2 Assumed (written $ 86,302,217)	85,659,984	81,319,309	334,912,233
	1.3 Ceded (written $ 42,357,403)	38,222,116	34,353,425	145,726,207
	1.4 Net (written $ 85,785,572)	85,203,689	81,112,963	333,773,708
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 50,117,905):			
	2.1 Direct	9,458,543	9,269,981	93,025,969
	2.2 Assumed	49,553,906	45,444,389	190,752,676
	2.3 Ceded	9,938,777	9,671,283	94,492,319
	2.4 Net	49,073,672	45,043,087	189,286,326
3.	Loss adjustment expenses incurred	8,002,586	7,190,263	31,745,114
4.	Other underwriting expenses incurred	26,693,598	26,567,597	105,065,533
5.	Aggregate write-ins for underwriting deductions	4,113	13,748	71,188
6.	Total underwriting deductions (Lines 2 through 5)	83,773,969	78,814,695	326,168,161
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	1,429,720	2,298,268	7,605,547
	INVESTMENT INCOME			
9.	Net investment income earned	8,786,274	6,486,059	29,679,117
10.	Net realized capital gains (losses) less capital gains tax of $ (29,820)	(67,982)	11,763	77,019
11.	Net investment gain (loss) (Lines 9 + 10)	8,718,292	6,497,822	29,756,136
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 19,469 amount charged off $ 156,449)	(136,980)	(186,562)	(636,191)
13.	Finance and service charges not included in premiums	172,670	190,888	738,434
14.	Aggregate write-ins for miscellaneous income	305,182	171,961	1,151,670
15.	Total other income (Lines 12 through 14)	340,872	176,287	1,253,913
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	10,488,884	8,972,377	38,615,596
17.	Dividends to policyholders	48,971	68,817	254,956
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	10,439,913	8,903,560	38,360,640
19.	Federal and foreign income taxes incurred	2,510,829	2,437,498	9,597,977
20.	Net income (Line 18 minus Line 19)(to Line 22)	7,929,084	6,466,062	28,762,663
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	244,314,642	189,665,766	189,665,766
22.	Net income (from Line 20)	7,929,084	6,466,062	28,762,663
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 236,728	890,549	662,806	2,294,817
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	561,063	470,615	1,470,727
27.	Change in nonadmitted assets	(1,521,347)	(205,533)	(742,491)
28.	Change in provision for reinsurance			(52,832)
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		22,500,000	22,500,000
	33.2 Transferred to capital (stock dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) home office			
35.	Dividends to stockholders	(5,001,649)		
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	55,135	59,717	415,992
38.	Change in surplus as regards policyholders (Lines 22 through 37)	2,912,835	29,953,667	54,648,876
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	247,227,477	219,619,433	244,314,642
	DETAILS OF WRITE-INS			
0501.	Miscellaneous Expense	2,670	7,886	45,132
0502.	Commercial Auto Insurance Procedure premium deficiency	1,443	5,862	26,056
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	4,113	13,748	71,188
1401.	Other income	305,182	171,961	1,151,670
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)	305,182	171,961	1,151,670
3701.	Change in overfunded pension plan asset	54,780	59,539	435,906
3702.	Change in pension liability	355	178	(19,914)
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	55,135	59,717	415,992

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	90,059,986	85,395,122	337,374,128
2.	Net investment income	8,752,603	6,382,186	28,380,160
3.	Miscellaneous income	921,096	1,029,334	1,891,161
4.	Total (Lines 1 to 3)	99,733,685	92,806,642	367,645,449
5.	Benefit and loss related payments	32,229,109	34,463,115	143,072,339
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	42,160,339	38,573,494	126,482,463
8.	Dividends paid to policyholders	49,187	90,608	323,918
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)		(291,076)	9,659,919
10.	Total (Lines 5 through 9)	74,438,635	72,836,141	279,538,639
11.	Net cash from operations (Line 4 minus Line 10)	25,295,050	19,970,501	88,106,810
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	28,498,709	31,744,274	168,448,342
	12.2 Stocks			315,526
	12.3 Mortgage loans	3,336,977	560,340	7,183,844
	12.4 Real estate			
	12.5 Other invested assets			251,117
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			(39)
	12.7 Miscellaneous proceeds		15,782	15,824
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	31,835,686	32,320,396	176,214,614
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	71,153,928	34,881,227	239,505,974
	13.2 Stocks			107,500
	13.3 Mortgage loans		5,000,000	10,550,000
	13.4 Real estate			
	13.5 Other invested assets	1,660,220	2,268,107	3,872,878
	13.6 Miscellaneous applications	23		
	13.7 Total investments acquired (Lines 13.1 to 13.6)	72,814,171	42,149,334	254,036,352
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)	(40,978,485)	(9,828,938)	(77,821,738)
	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		22,500,000	22,500,000
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders	5,001,649		
	16.6 Other cash provided (applied)	431,809	(4,390,864)	(5,764,026)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(4,569,840)	18,109,136	16,735,974
	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)	(20,253,275)	28,250,699	27,021,046
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	52,079,024	25,057,978	25,057,978
	19.2 End of period (Line 18 plus Line 19.1)	31,825,749	53,308,677	52,079,024

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

20.0001. Exchange of bond securities			119,840

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Selective Insurance Company of New York (the “Company") are presented on the basis of accounting practices prescribed or permitted by the New York Department of Financial Services (the “Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the State of New Jersey for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the New Jersey Insurance Law. The National Association of Insurance Commissioners' (“NAIC”) Accounting Practices and Procedures manual, ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of New Jersey.

A reconciliation of the Company’s net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the Department is shown below:

	SSAP #	F/S Page	F/S Line #	3/31/2026	3/31/2025
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 7,929,084	$ 28,762,663
(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	$ 7,929,084	$ 28,762,663
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 247,227,477	$ 244,314,642
(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	$ 247,227,477	$ 244,314,642

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

No significant change.

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) securities for which OTTI charges have not been recognized in earnings as a realized loss, (including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains) and the related aggregate fair value, at March 31, 2026 and December 31, 2025:

March 31, 2026		
a) The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	(1,375,846)
2. 12 Months or Longer	$	(9,202,407)
b) The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	137,936,978
2. 12 Months or Longer	$	100,070,932
December 31, 2025		
a) The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	(183,514)
2. 12 Months or Longer	$	(9,012,106)
b) The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	44,838,966
2. 12 Months or Longer	$	114,663,402

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions
The Company did not enter into any Dollar Repurchase Agreements and/or Securities Lending Transactions.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
The Company did not invest in repurchase agreements accounted for as secured borrowing.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
The Company does not invest in reverse repurchase agreements accounted for as secured borrowing.

H. Repurchase Agreements Transactions Accounted for as a Sale
The Company did not enter into any repurchase agreements 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)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	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	$ 395,700	$ -	$ -	$ -	$ 395,700	$ 395,700	$ -
j. On deposit with states	$ 2,933,622	$ -	$ -	$ -	$ 2,933,622	$ 2,928,829	$ 4,793
k. On deposit with other regulatory bodies	$ 58,178	$ -	$ -	$ -	$ 58,178	$ 58,083	$ 95
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)	$ 3,387,500	$ -	$ -	$ -	$ 3,387,500	$ 3,382,612	$ 4,888

(a) Subset of Column 1

(b) Subset of Column 3

	Current Year					
	8	9	Percentage		12	13	14
Restricted Asset Category	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	$ -	$ 395,700	0.042%	0.043%			26.27
j. On deposit with states	$ -	$ 2,933,622	0.313%	0.316%			26.28
k. On deposit with other regulatory bodies	$ -	$ 58,178	0.006%	0.006%			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)	$ -	$ 3,387,500	0.361%	0.365%	XXX	XXX	XXX

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

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

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

None

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

None

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

   None

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

   None

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

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

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

P. Short Sales
The Company had no short sales.

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

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

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

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

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

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

NOTE 7 Investment Income

A, B. The Company has no investment income due and accrued that was nonadmitted at March 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 $5,001,649 and $0 to SIGI for the three months ended March 31, 2026 and March 31, 2025, respectively. See Note 13(d) for further details.

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

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

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

	March 31, 2026	December 31, 2025
SICA	3,866,263	5,122,107

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 SCA's.

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

NOTE 11 Debt

A. The Company did not have debt outstanding.

B. FHLB (Federal Home Loan Bank) Agreements

(1) In the fourth quarter of 2015, the Company became a member of the Federal Home Loan Bank of New York (FHLBNY). As of March 2026, the Company has made no borrowings and has not pledged collateral.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Protected Cell Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 395,700	$ 395,700	$ -
(c) Activity Stock	$ -	$ -	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 395,700	$ 395,700	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 45,786,734	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 395,700	$ 395,700	$ -
(c) Activity Stock	$ -	$ -	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 395,700	$ 395,700	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 44,626,241	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 395,700	$ 395,700	$ -	$ -	$ -	$ -

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Protected Cell Account Total Collateral Pledged (Lines 2+3)	$ -	$ -	$ -
2. Current Year General Account Total Collateral Pledged	$ -	$ -	$ -
3. Current Year Protected Cell Account Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Protected Cell Account Total Collateral Pledged	$ -	$ -	$ -

11B(3)a1 (Column 2) should be equal to or less than 11B(3)b1 (Column 2)
11B(3)a2 (Column 2) should be equal to or less than 11B(3)b2 (Column 2)
11B(3)a3 (Column 2) should be equal to or less than 11B(3)b3 (Column 2)
11B(3)a4 (Column 2) should be equal to or less than 11B(3)b4 (Column 2)

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Protected Cell Account Maximum Collateral Pledged (Lines 2+3)	$ -	$ -	$ -
2. Current Year General Account Maximum Collateral Pledged	$ -	$ -	$ -
3. Current Year Protected Cell Account Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Protected Cell Account Maximum Collateral Pledged	$ -	$ -	$ -

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Protected Cell Account	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ -	$ -	$ -	$ -
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ -	$ -	$ -	$ -
2. Prior Year end				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ -	$ -	$ -	$ -
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ -	$ -	$ -	$ -

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Protected Cell Account
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ -	$ -	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total (1+2+3)	$ -	$ -	$ -

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
2. Funding Agreements	No
3. Other	No

C. Unused commitments and lines of credit for financing arrangements:

The following describes all unused commitments as of March 31, 2026. The Company’s statutory borrowing capacity, as defined under relevant corporate and regulatory requirements, is further constrained by the financial covenants and obligations set forth in its loan agreements and other agreements. Under these requirements, the maximum the Company could borrow at any time is $45,786,734.

(1) In the fourth quarter of 2015, the Company became a member of the Federal Home Loan Bank of New York ("FHLBNY"). The Company's membership in the FHLBNY provides access to both short-term and long-term liquidity needs. Borrowings are limited to the lesser of 5% of the Company's admitted assets for the most recently completed fiscal quarter or 10% of the previous year-end's admitted assets. As of March 2026, the Company had $45,786,734 in available borrowing capacity from the FHLBNY.

	Current Year		Prior Year	
	Unused Commitments	Unused Lines Of Credit	Unused Commitments	Unused Lines Of Credit
1. Short-Term (contracts terminating in 12 months or less)	$ -	$ -	$ -	$ -
2. Long-Term (contracts terminating in more than 12 months)	$ 45,786,734	$ -	$ 44,626,241	$ -
3. Total	$ 45,786,734	$ -	$ 44,626,241	$ -

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

A. Defined Benefit Plan

	Pension Benefits	
	2026	2025
(4) Components of net periodic benefit cost		
a. Service cost	$ -	$ -
b. Interest cost	$ 258,690	$ 278,126
c. Expected return on plan assets	$ (404,785)	$ (373,728)
d. Transition asset or obligation	$ -	$ -
e. Gains and losses	$ 54,780	$ 59,539
f. Prior service cost or credit	$ -	$ -
g. Gain or loss recognized due to a settlement or curtailment	$ -	$ -
h. Total net periodic benefit cost	$ (91,315)	$ (36,063)

NOTES TO FINANCIAL STATEMENTS

(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:
Ordinary dividends, which can be paid by New York domiciled insurance companies to shareholders are subject to restrictions which limit such ordinary dividends to the lesser of 10% of statutory surplus as of the last statement on file with the Superintendent or 100% of adjusted net investment income during such period. Dividends are paid out of earned surplus as determined by the Board of Directors. The maximum amount of ordinary dividends that may be paid as of March 31, 2026 per section 4105 of the New York Insurance Law is $24,722,748. This is approximately a 1.2% increase from the maximum amount of ordinary dividends calculated as of December 31, 2025 due to the growth in surplus in 2025.

D. The Company paid ordinary dividends as follows:

	2026	2025
March	5,001,649	-

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 $ 6,017,599

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

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

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

NOTES TO FINANCIAL STATEMENTS

NOTE 14 Liabilities, Contingencies and Assessments

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

B. Assessments
No significant change

C. Gain Contingencies
None

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

E. Product Warranties
None

F. Joint and Several Liabilities
None

G. All Other Contingencies
No significant change

NOTE 15 Leases

No significant change

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

None

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

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

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

C. Wash Sales
The Company had no wash sales.

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

None

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

None

NOTES TO FINANCIAL STATEMENTS

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

March 31, 2026

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Asset-Backed Securities	$ -	$ 278,523	$ -	$ -	$ 278,523
Common Stock: Industrial and Misc	$ -	$ -	$ 395,700	$ -	$ 395,700
Cash Equivalents	$ 10,467,061	$ -	$ -	$ -	$ 10,467,061
Total assets at fair value/NAV	$ 10,467,061	$ 278,523	$ 395,700	$ -	$ 11,141,284

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	$ -	$ 283,188	$ -	$ -	$ 283,188
Common Stock: Industrial and Misc	$ -	$ -	$ 395,700	$ -	$ 395,700
Cash Equivalents	$ 12,806,256	$ -	$ -	$ -	$ 12,806,256
Total assets at fair value/NAV	$ 12,806,256	$ 283,188	$ 395,700	$ -	$ 13,485,144

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

March 31, 2026

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Common Stock: Industrial and Misc	$ 395,700	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 395,700
Total Assets	$ 395,700	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 395,700

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
b. Liabilities										
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

December 31, 2025

Description	Beginning Balance at 01/01/2025	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2025
a. Assets										
Common Stock: Industrial and Misc	$ 611,264	$ -	$ -	$ 64,254	$ (71,792)	$ 107,500	$ -	$ (315,526)	$ -	$ 395,700
Total Assets	$ 611,264	$ -	$ -	$ 64,254	$ (71,792)	$ 107,500	$ -	$ (315,526)	$ -	$ 395,700

Description	Beginning Balance at 01/01/2025	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2025
b. Liabilities										
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

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

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

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

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

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

March 31, 2026

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds: Issuer Credit Obligations	$ 235,775,182	$ 241,348,660	$ 3,394,719	$ 225,264,679	$ 7,115,784	$ -	$ -
Bonds: Asset-Backed Securities	$ 408,740,576	$ 417,051,764	$ -	$ 405,793,651	$ 2,946,925	$ -	$ -
Common Stock	$ 395,700	$ 395,700	$ -	$ -	$ 395,700	$ -	$ -
Mortgage Loans	$ 40,042,935	$ 41,310,903	$ -	$ -	$ 40,042,935	$ -	$ -
Cash Equivalents	$ 10,467,061	$ 10,467,061	$ 10,467,061	$ -	$ -	$ -	$ -

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	$ 225,261,634	$ 227,771,395	$ 3,406,176	$ 217,680,809	$ 4,174,649	$ -	$ -
Bonds: Asset-Backed Securities	$ 382,556,767	$ 387,828,589	$ -	$ 379,578,092	$ 2,978,675	$ -	$ -
Common Stock	$ 395,700	$ 395,700	$ -	$ -	$ 395,700	$ -	$ -
Mortgage Loans	$ 43,852,741	$ 44,647,880	$ -	$ -	$ 43,852,741	$ -	$ -
Cash Equivalents	$ 12,806,256	$ 12,806,256	$ 12,806,256	$ -	$ -	$ -	$ -

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

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

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

NOTE 21 Other Items

A. Unusual or Infrequent Items
None

B. Troubled Debt Restructuring: Debtors
None

C. Other Disclosures
None

D. Business Interruption Insurance Recoveries
None

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

F. Subprime Mortgage Related Risk Exposure
No significant change

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

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

NOTE 22 Events Subsequent

None

NOTE 23 Reinsurance

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

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

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

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

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

F. Retroactive Reinsurance
None

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

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

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

NOTES TO FINANCIAL STATEMENTS

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)	$	-

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

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

NOTE 25 Changes in Incurred Losses and Loss Adjustment Expenses

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

NOTE 26 Intercompany Pooling Arrangements

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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). 05/13/2024

6.4 By what department or departments?
New York Department of Financial Services .....

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 [X] No [ ]

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

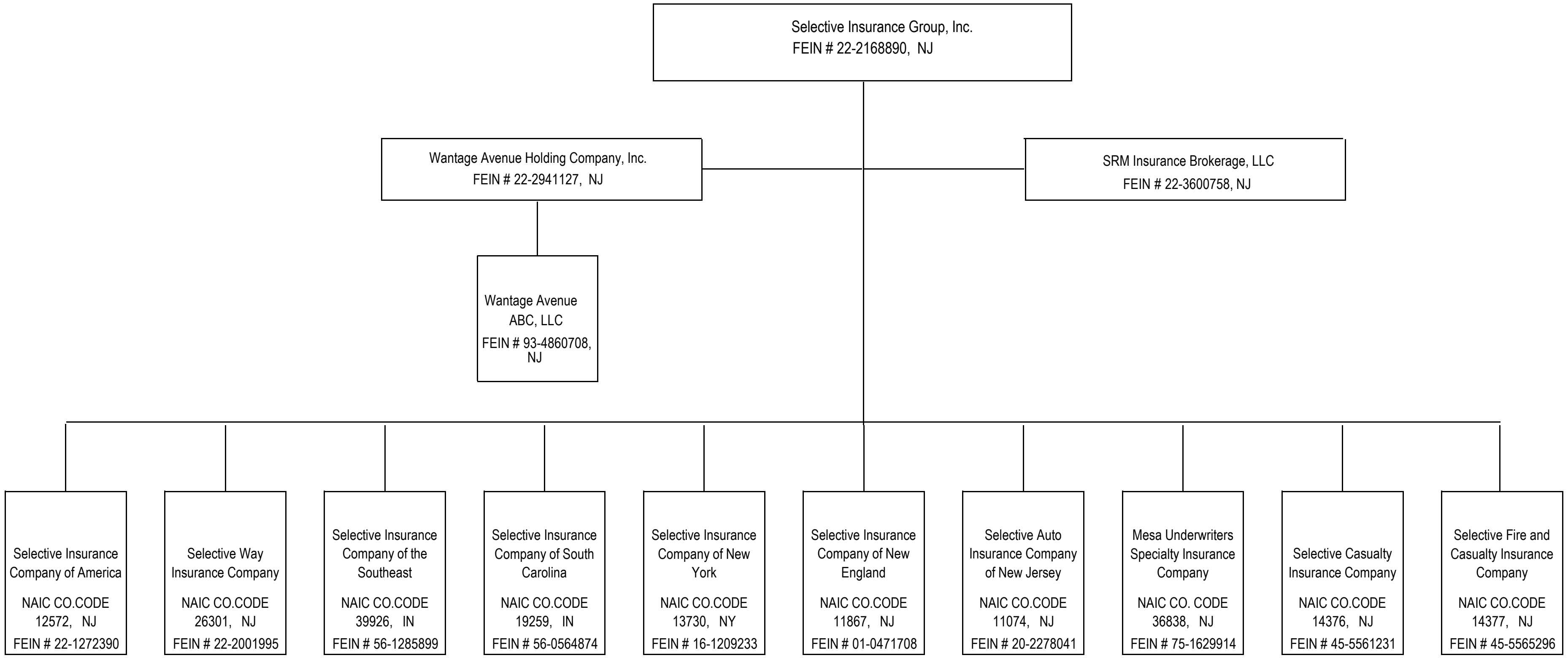
States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	N						
2. Alaska AK	N						
3. Arizona AZ	L	581,520	575,259			168,455	149,250
4. Arkansas AR	N						
5. California CA	N						
6. Colorado CO	L	318,499	236,958			109,536	90,664
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	L	125,342	114,412			33,171	28,614
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	L	301,849	296,988		618	269,297	255,114
21. Maryland MD	N						
22. Massachusetts MA	L	2,729,656	2,411,683	23,484	7,160	886,144	920,841
23. Michigan MI	L						
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				5,778	6,835	8,127
32. New Mexico NM	L	141,321	140,624		361,754	41,786	39,799
33. New York NY	L	36,764,953	36,316,588	11,277,526	7,848,015	199,204,404	138,287,281
34. North Carolina NC	Q						
35. North Dakota ND	N						
36. Ohio OH	N						
37. Oklahoma OK	N						
38. Oregon OR	N						
39. Pennsylvania PA	L	369,530	247,281	236,855	108,725	1,014,686	963,239
40. Rhode Island RI	N						
41. South Carolina SC	L	178,503	163,005	202,721	148,189	287,792	421,133
42. South Dakota SD	N						
43. Tennessee TN	N						
44. Texas TX	N						
45. Utah UT	L	58,569	57,266			19,494	17,020
46. Vermont VT	L	271,016	193,717		15,959	152,942	131,361
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	41,840,758	40,753,781	11,740,586	8,496,198	202,194,542	141,312,443
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 13
2. R - Registered - Non-domiciled RRGs
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)
4. Q - Qualified - Qualified or accredited reinsurer 1
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile
6. N - None of the above - Not allowed to write business in the state 43

SCHEDULE Y

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

Asterisk	Explanation
	None

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	1,448,174	57,105	3.9	23.6
2.1	Allied Lines	1,508,902	121,304	8.0	24.0
2.2	Multiple peril crop				
2.3	Federal flood	10,721,595	279,474	2.6	1.5
2.4	Private crop				
2.5	Private flood				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril				
5.1	Commercial multiple peril (non-liability portion)	429,626	117,508	27.4	15.0
5.2	Commercial multiple peril (liability portion)	140,555	166,085	118.2	19.9
6.	Mortgage guaranty				
8.	Ocean marine				
9.1	Inland marine	936,548	106,208	11.3	28.0
9.2	Pet insurance				
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake				
13.1	Comprehensive (hospital and medical) individual				
13.2	Comprehensive (hospital and medical) group				
14.	Credit accident and health				
15.1	Vision only				
15.2	Dental only				
15.3	Disability income				
15.4	Medicare supplement				
15.5	Medicaid Title XIX				
15.6	Medicare Title XVIII				
15.7	Long-term care				
15.8	Federal employees health benefits plan				
15.9	Other health				
16.	Workers' compensation	697,344	144,492	20.7	52.0
17.1	Other liability - occurrence	12,764,432	4,491,843	35.2	40.4
17.2	Other liability - claims-made	298,641	(62,000)	(20.8)	4.6
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	1,534,545	487,274	31.8	45.7
18.2	Products liability - claims-made				
19.1	Private passenger auto no-fault (personal injury protection)				
19.2	Other private passenger auto liability				
19.3	Commercial auto no-fault (personal injury protection)	236,849	72,898	30.8	15.3
19.4	Other commercial auto liability	5,088,066	2,470,094	48.5	36.3
21.1	Private passenger auto physical damage				
21.2	Commercial auto physical damage	1,606,270	1,013,894	63.1	38.8
22.	Aircraft (all perils)				
23.	Fidelity	21,614	(7,636)	(35.3)	(11.6)
24.	Surety				
26.	Burglary and theft	3,024			
27.	Boiler and machinery	329,636			22.9
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	37,765,821	9,458,543	25.0	27.1
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	1,248,979	1,248,979	1,244,785
2.1	Allied Lines	1,560,212	1,560,212	1,411,222
2.2	Multiple peril crop			
2.3	Federal flood	10,375,976	10,375,976	9,199,008
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril			
5.1	Commercial multiple peril (non-liability portion)	523,728	523,728	451,254
5.2	Commercial multiple peril (liability portion)	182,875	182,875	161,781
6.	Mortgage guaranty			
8.	Ocean marine			
9.1	Inland marine	697,152	697,152	753,903
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	839,750	839,750	736,350
17.1	Other liability - occurrence	15,376,210	15,376,210	15,062,947
17.2	Other liability - claims-made	451,264	451,264	424,293
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	1,449,378	1,449,378	1,685,389
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)	271,310	271,310	306,153
19.4	Other commercial auto liability	6,420,415	6,420,415	6,843,336
21.1	Private passenger auto physical damage			
21.2	Commercial auto physical damage	2,115,576	2,115,576	2,151,946
22.	Aircraft (all perils)			
23.	Fidelity	19,188	19,188	32,759
24.	Surety			
26.	Burglary and theft	6,057	6,057	12,073
27.	Boiler and machinery	302,688	302,688	276,582
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	41,840,758	41,840,758	40,753,781
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

PART 3 ($000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2026 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2026 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2026 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2023 + Prior	62,660	129,226	191,886	14,112	329	14,441	56,089	870	120,773	177,732	7,541	(7,254)	287
2. 2024	22,512	75,004	97,516	5,546	253	5,799	22,316	604	68,777	91,697	5,350	(5,370)	(20)
3. Subtotals 2024 + Prior	85,172	204,230	289,402	19,658	582	20,240	78,405	1,474	189,550	269,429	12,891	(12,624)	267
4. 2025	23,843	129,161	153,004	12,872	1,685	14,557	22,070	2,482	112,536	137,088	11,099	(12,458)	(1,359)
5. Subtotals 2025 + Prior	109,015	333,391	442,406	32,530	2,267	34,797	100,475	3,956	302,086	406,517	23,990	(25,082)	(1,092)
6. 2026	XXX	XXX	XXX	XXX	7,792	7,792	XXX	8,197	42,179	50,376	XXX	XXX	XXX
7. Totals	109,015	333,391	442,406	32,530	10,059	42,589	100,475	12,153	344,265	456,893	23,990	(25,082)	(1,092)
8. Prior year-end surplus as regards policyholders	244,315										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 22.0	2. (7.5)	3. (0.2)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.4)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

Bar Codes:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

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

Additional Write-ins for Liabilities Line 25

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

SCHEDULE A - VERIFICATION

Real Estate

		1 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	44,647,880	41,281,724
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		10,550,000
	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	3,336,977	7,183,844
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)	41,310,903	44,647,880
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	41,310,903	44,647,880
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	41,310,903	44,647,880

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	36,850,369	30,279,509
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	1,660,220	3,872,878
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease)	1,128,397	2,949,099
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		251,117
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)	39,638,986	36,850,369
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	39,638,986	36,850,369

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	615,995,684	544,515,649
2.	Cost of bonds and stocks acquired	71,153,928	239,733,313
3.	Accrual of discount	465,694	1,344,593
4.	Unrealized valuation increase/(decrease)	(1,107)	(44,277)
5.	Total gain (loss) on disposals	(97,802)	109,602
6.	Deduct consideration for bonds and stocks disposed of	28,498,709	168,883,708
7.	Deduct amortization of premium	221,564	779,489
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)	658,796,124	615,995,684
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	658,796,124	615,995,684

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)	202,944,569	8,305,628	6,639,083	117,074	204,728,189			202,944,569
2. NAIC 2 (a)	24,826,826	11,820,656	41,820	14,808	36,620,471			24,826,826
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total ICO	227,771,395	20,126,284	6,680,902	131,883	241,348,660			227,771,395
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	386,116,802	51,027,644	21,896,232	111,305	415,359,520			386,116,802
9. NAIC 2	1,428,599		14,896	18	1,413,721			1,428,599
10. NAIC 3								
11. NAIC 4								
12. NAIC 5	283,188		4,482	(183)	278,523			283,188
13. NAIC 6								
14. Total ABS	387,828,589	51,027,644	21,915,610	111,141	417,051,764			387,828,589
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	615,599,984	71,153,928	28,596,512	243,023	658,400,424			615,599,984

(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	12,806,256	9,382,099
2.	Cost of cash equivalents acquired	14,541,018	89,275,057
3.	Accrual of discount		
4.	Unrealized valuation increase/(decrease)	(13)	10
5.	Total gain (loss) on disposals		(39)
6.	Deduct consideration received on disposals	16,880,200	85,850,871
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,467,061	12,806,256
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	10,467,061	12,806,256

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
0399999 - Totals								

NONE

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on “Sales Under Contract”

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
30242	Canton	GA		05/23/2023	02/27/2026	3,254,556							3,254,556	3,254,556			
0199999. Mortgages closed by repayment						3,254,556							3,254,556	3,254,556			
29959	Mt. Pleasant	SC		02/13/2020		10,004							10,004	10,004			
29940	Graham	NC		02/25/2020		13,713							13,713	13,713			
29941	Graham	NC		02/25/2020		10,549							10,549	10,549			
30002	Denton	TX		12/18/2020		11,743							11,743	11,743			
30172	Leetsdale	PA		05/05/2022		21,727							21,727	21,727			
30281	Stamford	CT		06/11/2024		7,158							7,158	7,158			
30304	Beltsville	MD		07/19/2024		7,527							7,527	7,527			
0299999. Mortgages with partial repayments						82,422							82,422	82,422			
0599999 - Totals						3,336,977							3,336,977	3,336,977			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Veritas Capital Partners VIII, L.L.C.	New York	NY	Veritas Capital Partners VIII, L.L.C.		06/30/2022	3		999,482		589,615	0.071
000000-00-0	Aquiline Financial Services Fund V L.P.	New York	NY	Aquiline Capital Partners V GP (Offshore		09/29/2023	3		660,738		3,336,789	0.453
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated									1,660,220		3,926,404	XXX
7899999. Total - unaffiliated									1,660,220		3,926,404	XXX
7999999. Total - affiliated												XXX
8099999 - Totals									1,660,220		3,926,404	XXX

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1	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
00846U-AN-1	AGILENT TECHNOLOGIES INC	03/20/2026	Bank of America Securities		1,340,295	1,500,000	1,054	2.A FE
008513-AA-1	AGREE LP	03/20/2026	Stifel Nicolaus & Co.		415,845	450,000	6,235	2.A FE
03027X-CR-9	AMERICAN TOWER CORP	03/05/2026	Bank of America Securities		215,413	215,000	2,554	2.A FE
04351L-AE-0	ASCENSION HEALTH ALLIANCE	03/02/2026	BARCLAYS CAPITAL INC FIXED INC		1,259,753	1,240,000	16,618	1.C FE
075887-CL-1	BECTON DICKINSON AND CO	03/20/2026	RBC CAPITAL MARKETS		1,582,938	1,800,000	4,110	2.B FE
11120V-AN-3	BRIXMOR OPERATING PARTNERSHIP LP	03/03/2026	BARCLAYS CAPITAL INC FIXED INC		318,466	310,000	6,851	2.B FE
11135F-CR-0	BROADCOM INC	03/02/2026	Bank of America Securities		479,131	540,000	702	1.G FE
120568-BS-8	BUNGE FINANCE LTD CORP	03/17/2026	JP MORGAN SECS INC., - FIXED INCOME		1,555,882	1,560,000		2.A FE
172967-QF-1	CITIGROUP INC	03/19/2026	CITIGROUP GLOBAL MARKETS INC.		593,850	600,000	675	1.G FE
17327C-AQ-6	CITIGROUP INC	03/02/2026	Bank of America Securities		719,113	780,000	2,517	1.G FE
22966R-AJ-5	CUBESMART LP	03/05/2026	GOLDMAN		547,295	615,000	897	2.B FE
25278X-AR-0	DIAMONDBACK ENERGY INC	03/20/2026	Bank of America Securities		556,302	600,000	9,323	2.B FE
29273V-AQ-3	ENERGY TRANSFER LP	03/02/2026	MORGAN STANLEY CO		164,030	155,000	446	2.B FE
29717P-AV-9	ESSEX PORTFOLIO LP	03/19/2026	BONY/TORONTO DOMINION SECURITI		529,164	600,000	221	2.A FE
30161N-BR-1	EXELON CORP	03/20/2026	MORGAN STANLEY CO		456,822	450,000	513	2.B FE
30225V-AV-9	EXTRA SPACE STORAGE LP	03/02/2026	JP MORGAN SECS INC., - FIXED INCOME		470,413	465,000	3,069	2.B FE
459200-LS-8	INTERNATIONAL BUSINESS MACHINES CORP	03/05/2026	JPMORGAN VPR FTP		772,176	775,000	3,189	1.G FE
502431-AN-9	L3HARRIS TECHNOLOGIES INC	03/20/2026	GOLDMAN		393,237	450,000	1,530	2.B FE
55336V-CA-6	MPLX LP	03/19/2026	JP MORGAN SECS INC., - FIXED INCOME		451,359	450,000	2,100	2.B FE
59523U-AY-3	MID-AMERICA APARTMENTS LP	03/03/2026	Bank of America Securities		310,059	310,000	4,565	1.G FE
65339K-BZ-2	NEXTERA ENERGY CAPITAL HOLDINGS INC	03/19/2026	JP MORGAN SECS INC., - FIXED INCOME		264,876	300,000	1,322	2.A FE
65339K-CJ-7	NEXTERA ENERGY CAPITAL HOLDINGS INC	03/03/2026	CITIGROUP GLOBAL MARKETS INC.		317,837	310,000	2,110	2.A FE
65473P-AL-9	NISOURCE INC	03/19/2026	Bank of America Securities		391,077	450,000	744	2.B FE
686514-AP-5	ORLANDO HEALTH INC	03/02/2026	MORGAN STANLEY CO		1,226,027	1,160,000	26,815	1.E FE
709599-BV-5	PENSKE TRUCK LEASING CO LP	03/19/2026	BONY/TORONTO DOMINION SECURITI		632,232	600,000	9,817	2.B FE
79466L-AT-1	SALESFORCE INC	03/11/2026	BARCLAYS CAPITAL INC FIXED INC		1,566,530	1,570,000		1.F FE
808513-CJ-2	CHARLES SCHWAB CORP	03/20/2026	BNP PARIBAS SECURITIES BOND		938,286	900,000	19,517	1.F FE
86944B-AQ-6	SUTTER HEALTH	03/06/2026	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		440,702	420,000	1,550	1.E FE
92343V-HF-4	VERIZON COMMUNICATIONS INC	03/03/2026	CITIGROUP GLOBAL MARKETS INC.		232,328	230,000	3,035	2.A FE
969457-BM-1	WILLIAMS COMPANIES INC	03/05/2026	MARKETAXESS		672,199	555,000	23,067	2.B FE
969457-BZ-2	WILLIAMS COMPANIES INC	03/03/2026	Bank of America Securities		312,647	310,000	761	2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					20,126,284	20,670,000	155,905	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					20,126,284	20,670,000	155,905	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					20,126,284	20,670,000	155,905	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					20,126,284	20,670,000	155,905	XXX
38381W-S3-3	GNR 2019-092 GF - CMO/RMBS	01/21/2026	Bank of America Securities		235,622	257,346	150	1.A
38381Y-HP-2	GNR 2019-097 FG - CMO/RMBS	01/21/2026	Bank of America Securities		885,060	966,742	564	1.A
38382C-GQ-8	GNR 2020-005 FA - CMO/RMBS	01/15/2026	CitiGroup		541,096	590,152	57	1.A
38383B-5R-9	GNR 2025-178 Q - CMO/RMBS	02/01/2026	MIZUHO SECURITIES USA INC.		(4,966)		1	1.A
38385M-NM-4	GNR 2026-024 PG - CMO/RMBS	03/12/2026	CITIGROUP GLOBAL MARKETS INC.		3,183,511	3,148,095	6,996	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					4,840,323	4,962,335	7,768	XXX
38381S-GF-8	GNR 2026-018 AD - CMBS	03/04/2026	CITIGROUP GLOBAL MARKETS INC.		3,127,544	3,144,495	3,144	1.A
38381S-JC-2	GNR 2026-042 AE - CMBS	03/10/2026	Bank of America Securities		1,542,115	1,549,134	2,453	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					4,669,659	4,693,629	5,597	XXX
3132DW-NW-9	FH SD8505 - RMBS	01/20/2026	WELLS FARGO SECURITIES		794,716	794,840	2,208	1.A
3136BY-N9-9	FNR 2026-11 BD - CMO/RMBS	02/04/2026	SANTANDER US CAPITAL MARKETS LLC		4,439,531	4,500,000	14,625	1.A
3140W3-4X-4	FN FA3537 - RMBS	02/01/2026	CitiGroup		(4,579)			1.A
31418F-EC-7	FN MA5530 - RMBS	01/20/2026	Bank of America Securities		4,749,019	4,749,019	13,192	1.A
31418F-GX-9	FN MA5613 - RMBS	01/20/2026	WELLS FARGO SECURITIES		2,154,288	2,154,624	5,985	1.A
31418F-KL-0	FN MA5698 - RMBS	02/01/2026	GOLDMAN		(6,081)			1.A
31418F-TA-5	FN MA5944 - RMBS	01/06/2026	CITIGROUP GLOBAL MARKETS INC.		4,603,148	4,611,073	3,843	1.A
31418F-UB-1	FN MA5977 - RMBS	03/26/2026	HARRIS NESBITT CORP BONDS		2,156,481	2,182,742	7,094	1.A

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31427Q-DZ-2	FH SL2819 - RMBS	01/20/2026	CITIGROUP GLOBAL MARKETS INC.		1,295,059	1,295,464	3,599	1.A
3142J6-CW-1	FH RQ0084 - RMBS	01/06/2026	CITIGROUP GLOBAL MARKETS INC.		4,601,527	4,609,449	3,841	1.A
3142J6-DG-5	FEDERAL HOME LOAN MORTGAGE CORPORATION -	03/19/2026	CITIGROUP GLOBAL MARKETS INC.		3,106,560	3,141,410	8,290	1.A
3142JC-B7-4	FH RR0061 - RMBS	03/24/2026	BMOCM/BONDS		1,861,346	1,880,148	5,640	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)					29,751,015	29,918,770	68,316	XXX
24381G-AA-1	DRMT 26INV1 A1 - RMBS	01/27/2026	WELLS FARGO SECURITIES		837,154	837,156	3,793	1.A FE
26846G-AF-4	EFMT 26NQM1 A1 - RMBS	01/30/2026	BARCLAY INVESTMENTS, INC.		1,610,395	1,610,399	7,256	1.A FE
64832L-AE-3	NRZT 26NQM1 A1 - RMBS	01/21/2026	BARCLAY INVESTMENTS, INC.		1,391,433	1,391,443	5,221	1.A FE
802931-AC-9	SAN 26NQM1 A1 - RMBS	01/09/2026	AMHERST PIERPONT SECURITIES		461,650	461,651	2,728	1.A FE
924932-AC-0	VERUS 26R1 A1 - RMBS	01/23/2026	JP MORGAN SECS INC., - FIXED INCOME		488,913	488,918	1,903	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					4,789,544	4,789,567	20,901	XXX
36276E-AA-8	GSMBS 26NQM1 A1 - CMBS	01/21/2026	GOLDMAN		564,385	564,390	2,214	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					564,385	564,390	2,214	XXX
74690F-BE-5	QTSII 49 ARR - CDO	03/18/2026	TORONTO DOMINION BK		511,975	512,000		1.G FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					511,975	512,000		XXX
00833B-AU-2	AFRMT 261 A - ABS	01/22/2026	Morgan Stanley		382,939	383,000		1.A FE
00833B-AV-0	AFRMT 261 B - ABS	01/22/2026	MORGAN STANLEY CO		204,982	205,000		1.C FE
551923-AA-3	MTBRV 261 A1 - ABS	02/10/2026	BARCLAYS CAPITAL INC FIXED INC		301,985	302,000		1.A FE
83407M-AA-4	SCLP 26B A - ABS	03/19/2026	Bank of America Securities		1,274,888	1,275,000		1.C FE
91533V-AA-4	UMPT 26ST1 A - ABS	03/16/2026	Jefferies Company		421,982	421,982		1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					2,586,775	2,586,982		XXX
04033D-AC-8	ARIFL 2026-A A3 - ABS	01/09/2026	MUFG SECURITIES AMERICAS INC.		99,994	100,000		1.A FE
315961-AG-7	CNSL 261 A2 - ABS	03/03/2026	Morgan Stanley		252,989	253,000		1.G FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					352,984	353,000		XXX
20469B-AF-4	CMDC 261 A21 - ABS	02/11/2026	PERSHING LLC		593,000	593,000		1.A FE
20469B-AG-2	CMDC 261 A22 - ABS	02/11/2026	PERSHING LLC		1,847,000	1,847,000		1.D FE
74690F-AQ-9	QTSII 261 A2 - ABS	01/16/2026	BARCLAYS CAPITAL INC FIXED INC		520,986	521,000		1.G FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					2,960,986	2,961,000		XXX
1889999999. Total - asset-backed securities (unaffiliated)					51,027,644	51,341,673	104,796	XXX
1899999999. Total - asset-backed securities (affiliated)								XXX
1909999997. Total - asset-backed securities - Part 3					51,027,644	51,341,673	104,796	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					51,027,644	51,341,673	104,796	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					71,153,928	72,011,673	260,701	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					71,153,928	XXX	260,701	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN	02/13/2026	BAIRD (ROBERT W.) & CO. INC.		1,500,420	1,500,000	1,547,070	1,501,667		(870)		(870)		1,500,796		(376)	(376)	38,166	07/01/2026	1.F FE
646066-2G-4	NEW JERSEY ST EDL FACS AUTH REV	02/13/2026	Bank of America Securities		1,246,688	1,250,000	1,230,125	1,248,238		341		341		1,248,578		(1,891)	(1,891)	19,228	09/01/2026	1.G FE
646140-BZ-5	NEW JERSEY ST TPK AUTH TPK REV	02/13/2026	MORGAN STANLEY CO		966,975	920,000	1,099,731	959,832		(2,533)		(2,533)		957,299		9,676	9,676	28,878	01/01/2030	1.E FE
678908-3Z-5	OKSDEV 2022 A1 - ABS	02/01/2026	Paydown		17,864	17,864	17,864	17,864						17,864				383	02/01/2034	1.A FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					3,731,946	3,687,864	3,894,790	3,727,600		(3,063)		(3,063)		3,724,537		7,409	7,409	86,655	XXX	XXX
06051G-GR-4	BANK OF AMERICA CORP	02/12/2026	JP MORGAN SECS INC., - FIXED INCOME		1,393,014	1,400,000	1,540,952	1,437,517		(2,809)		(2,809)		1,434,708		(41,694)	(41,694)	28,225	07/21/2028	1.G FE
48255@-AA-7	KKR PINE BROOKE ISSUER LLC	03/16/2026	Redemption @ 100.00		1,933	1,933	1,450	1,479		2		2		1,481		452	452	14	03/15/2051	2.A PL
59217G-CK-3	METROPOLITAN LIFE GLOBAL FUNDING I	02/12/2026	PERSHING LLC		464,228	470,000	484,344	474,583		(311)		(311)		474,272		(10,044)	(10,044)	5,640	09/19/2027	1.D FE
808513-BW-4	CHARLES SCHWAB CORP	02/12/2026	Bank of America Securities		746,430	750,000	806,055	761,360		(1,333)		(1,333)		760,027		(13,597)	(13,597)	9,075	04/01/2027	1.F FE
87054#-AA-6	SWEETWATER ROYALTIES LLC	03/31/2026	Redemption @ 100.00		20,042	20,042	20,042	20,042						20,042				533	09/30/2040	2.B PL
G8655*-AB-0	TPG PARTNER HOLDINGS, L.P.	03/31/2026	Direct		245,538	245,538	245,538	245,538						245,538					09/30/2035	1.D PL
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					2,871,186	2,887,513	3,098,382	2,940,520		(4,452)		(4,452)		2,936,069		(64,883)	(64,883)	43,488	XXX	XXX
02376W-AA-9	AMERICAN AIRLINES 2016-1 PASS THROUGH TR	01/15/2026	Paydown		20,296	20,296	19,232	19,905		391		391		20,296				416	07/15/2029	2.C FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					20,296	20,296	19,232	19,905		391		391		20,296				416	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					6,623,428	6,595,673	7,012,403	6,688,025		(7,123)		(7,123)		6,680,902		(57,474)	(57,474)	130,558	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					6,623,428	6,595,673	7,012,403	6,688,025		(7,123)		(7,123)		6,680,902		(57,474)	(57,474)	130,558	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					6,623,428	6,595,673	7,012,403	6,688,025		(7,123)		(7,123)		6,680,902		(57,474)	(57,474)	130,558	XXX	XXX
36179S-GK-7	G2 MA3802 - RMBS	03/01/2026	Paydown		3,262	3,262	3,339	3,389		(127)		(127)		3,262				16	07/20/2046	1.A
38380K-GF-6	GNR 2017-172 PA - CMO/RMBS	03/01/2026	Paydown		4,687	4,687	4,559	4,514		173		173		4,687				24	02/20/2047	1.A
38381Q-CX-7	GNR 2025-140 P - CMO/RMBS	03/01/2026	Paydown		17,030	17,030	17,193	17,192		(162)		(162)		17,030				136	08/20/2055	1.A
38381W-S3-3	GNR 2019-092 GF - CMO/RMBS	03/20/2026	Paydown		6,902	6,902	6,319			583		583		6,902				30	07/20/2049	1.A
38381Y-HP-2	GNR 2019-097 FG - CMO/RMBS	03/20/2026	Paydown		10,860	10,860	9,943			918		918		10,860				57	08/20/2049	1.A
38382C-GQ-8	GNR 2020-005 FA - CMO/RMBS	03/20/2026	Paydown		14,307	14,307	13,117			1,189		1,189		14,307				68	01/20/2050	1.A
38383B-5R-9	GNR 2025-178 Q - CMO/RMBS	03/01/2026	Paydown		18,099	18,099	18,223	18,222		(122)		(122)		18,099				152	10/20/2055	1.A
38384J-Y7-3	GNR 2024-024 AD - CMO/RMBS	03/01/2026	Paydown		92,845	92,845	93,056	93,062		(217)		(217)		92,845				742	03/20/2052	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					167,992	167,992	165,750	136,379		2,234		2,234		167,992				1,224	XXX	XXX
38381J-D7-9	GNR 2023-175 KC - CMBS	03/01/2026	Paydown		2,686	2,686	2,559	2,585		101		101		2,686				20	01/16/2065	1.A
38381J-UQ-8	GNR 2023-139 AE - CMBS	03/01/2026	Paydown		6,278	6,278	5,802	5,971		307		307		6,278				37	01/16/2064	1.A
38381K-BB-9	GNR 2024-037 AC - CMBS	03/01/2026	Paydown		64,678	64,678	59,807	60,935		3,743		3,743		64,678				233	05/16/2065	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					73,642	73,642	68,168	69,492		4,151		4,151		73,642				290	XXX	XXX
3128MF-RJ-9	FH G16589 - RMBS	03/01/2026	Paydown		63,070	63,070	62,440	62,580		490		490		63,070				354	09/01/2032	1.A
3128MJ-UN-8	FH G08588 - RMBS	03/01/2026	Paydown		2,571	2,571	2,691	2,719		(148)		(148)		2,571				18	05/01/2044	1.A
3128MJ-ZZ-6	FH G08759 - RMBS	03/01/2026	Paydown		23,264	23,264	24,355	25,170		(1,906)		(1,906)		23,264				155	04/01/2047	1.A
31292K-6A-0	FH C03565 - RMBS	03/01/2026	Paydown		4,935	4,935	5,203	5,204		(270)		(270)		4,935				29	12/01/2040	1.A
312933-AP-9	FH A86314 - RMBS	03/01/2026	Paydown		41	41	43	43		(2)		(2)		41					05/01/2039	1.A
312943-AK-9	FH A94510 - RMBS	03/01/2026	Paydown		259	259	273	273		(14)		(14)		259				2	10/01/2040	1.A
312945-DS-4	FH A96413 - RMBS	03/01/2026	Paydown		1,352	1,352	1,425	1,420		(68)		(68)		1,352				9	01/01/2041	1.A
3132CX-K5-0	FH SB1216 - RMBS	03/01/2026	Paydown		87,300	87,300	85,881	85,952		1,348		1,348		87,300				492	10/01/2037	1.A
3132DM-3W-3	FH SD0813 - RMBS	03/01/2026	Paydown		26,546	26,546	27,131	27,057		(510)		(510)		26,546				150	01/01/2052	1.A
3132DM-FC-4	FH SD0163 - RMBS	03/01/2026	Paydown		10,897	10,897	11,107	11,178		(281)		(281)		10,897				55	12/01/2049	1.A
3132DM-GD-1	FH SD0196 - RMBS	03/01/2026	Paydown		17,439	17,439	17,221	17,240		200		200		17,439				145	11/01/2049	1.A
3132DM-XN-0	FH SD0685 - RMBS	03/01/2026	Paydown		68,916	68,916	67,225	67,378		1,538		1,538		68,916				429	09/01/2051	1.A
3132DN-S7-9	FH SD1442 - RMBS	03/01/2026	Paydown		46,129	46,129	44,554	44,733		1,396		1,396		46,129				276	08/01/2052	1.A
3132DN-VL-4	FH SD1519 - RMBS	03/01/2026	Paydown		33,211	33,211	32,910	32,932		279		279		33,211				141	08/01/2052	1.A
3132DN-WH-2	FH SD1548 - RMBS	03/01/2026	Paydown		43,047	43,047	40,841	40,939		2,108		2,108		43,047				233	08/01/2052	1.A
3132DN-XN-8	FH SD1585 - RMBS	03/01/2026	Paydown		33,182	33,182	31,160	31,300		1,883		1,883		33,182				145	08/01/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3132DQ-3R-5	FH SD3508 - RMBS	03/01/2026	Paydown		59,706	59,706	55,415	55,821		3,885		3,885		59,706				377	06/01/2053	1.A
3132DQ-F7-6	FH SD2890 - RMBS	03/01/2026	Paydown		53,707	53,707	53,736	53,699		7		7		53,707				481	05/01/2053	1.A
3132DS-CH-3	FH SD4572 - RMBS	03/01/2026	Paydown		14,812	14,812	14,687	14,690		122		122		14,812				123	08/01/2053	1.A
3132DS-Q6-2	FH SD4977 - RMBS	03/01/2026	Paydown		60,790	60,790	58,995	59,019		1,771		1,771		60,790				506	11/01/2053	1.A
3132DU-PK-7	FH SD6726 - RMBS	03/01/2026	Paydown		25,043	25,043	24,099	24,090		954		954		25,043				157	08/01/2052	1.A
3132DV-LZ-6	FH SD7544 - RMBS	03/01/2026	Paydown		84,851	84,851	90,902	90,414		(5,563)		(5,563)		84,851				415	07/01/2051	1.A
3132DW-FE-8	FH SD8265 - RMBS	03/01/2026	Paydown		53,544	53,544	49,118	49,247		4,297		4,297		53,544				350	11/01/2052	1.A
3132DW-G9-8	FH SD8324 - RMBS	03/01/2026	Paydown		3,902	3,902	3,869	3,869		33		33		3,902				37	05/01/2053	1.A
3132DW-GG-2	FH SD8299 - RMBS	03/01/2026	Paydown		35,896	35,896	34,628	34,637		1,259		1,259		35,896				316	02/01/2053	1.A
3132DW-GX-5	FH SD8314 - RMBS	03/01/2026	Paydown		34,412	34,412	33,224	33,263		1,149		1,149		34,412				258	04/01/2053	1.A
3132DW-H2-2	FH SD8349 - RMBS	03/01/2026	Paydown		37,585	37,585	37,226	37,229		356		356		37,585				357	08/01/2053	1.A
3132DW-HE-6	FH SD8329 - RMBS	03/01/2026	Paydown		189,190	189,190	183,970	184,136		5,054		5,054		189,190				1,617	06/01/2053	1.A
3132DW-HG-1	FH SD8331 - RMBS	03/01/2026	Paydown		82,002	82,002	81,271	81,276		725		725		82,002				793	06/01/2053	1.A
3132DW-HS-5	FH SD8341 - RMBS	03/01/2026	Paydown		76,798	76,798	74,530	74,560		2,238		2,238		76,798				636	07/01/2053	1.A
3132DW-JF-1	FH SD8362 - RMBS	03/01/2026	Paydown		6,271	6,271	6,218	6,218		52		52		6,271				60	09/01/2053	1.A
3132DW-JR-5	FH SD8372 - RMBS	03/01/2026	Paydown		26,102	26,102	25,845	25,848		254		254		26,102				261	11/01/2053	1.A
3132DW-K7-7	FH SD8418 - RMBS	03/01/2026	Paydown		30,018	30,018	28,299	28,351		1,667		1,667		30,018				254	04/01/2054	1.A
3132DW-MX-8	FH SD8474 - RMBS	03/01/2026	Paydown		33,043	33,043	32,176	32,189		854		854		33,043				295	11/01/2054	1.A
3132DW-NW-9	FH SD8505 - RMBS	03/01/2026	Paydown		12,278	12,278	12,276			2		2		12,278				70	02/01/2055	1.A
3132GF-3H-8	FH Q02600 - RMBS	03/01/2026	Paydown		321	321	339	337		(16)		(16)		321				2	08/01/2041	1.A
3132WJ-U2-5	FH Q45100 - RMBS	03/01/2026	Paydown		28,196	28,196	29,222	29,318		(1,122)		(1,122)		28,196				164	12/01/2046	1.A
3132WM-SU-9	FH Q47730 - RMBS	03/01/2026	Paydown		29,696	29,696	30,150	30,240		(545)		(545)		29,696				129	04/01/2047	1.A
3132XC-RX-5	FH G67702 - RMBS	03/01/2026	Paydown		8,317	8,317	8,521	8,536		(218)		(218)		8,317				53	01/01/2047	1.A
3132XC-SE-6	FH G67717 - RMBS	03/01/2026	Paydown		6,258	6,258	6,396	6,454		(196)		(196)		6,258				43	11/01/2048	1.A
31334Y-TD-9	FH QA2348 - RMBS	03/01/2026	Paydown		1,613	1,613	1,655	1,673		(60)		(60)		1,613				8	09/01/2049	1.A
31335A-FP-8	FH G60174 - RMBS	03/01/2026	Paydown		956	956	1,008	1,007		(51)		(51)		956				6	10/01/2043	1.A
31335B-R5-7	FH G61408 - RMBS	03/01/2026	Paydown		45,712	45,712	45,444	45,450		262		262		45,712				260	06/01/2044	1.A
3133AM-SV-9	FH QC3232 - RMBS	03/01/2026	Paydown		12,049	12,049	13,049	12,967		(918)		(918)		12,049				66	06/01/2051	1.A
3133AQ-V8-7	FH QC6039 - RMBS	03/01/2026	Paydown		4,624	4,624	4,949	4,929		(305)		(305)		4,624				23	08/01/2051	1.A
3133BM-TV-7	FH QF0564 - RMBS	03/01/2026	Paydown		7,303	7,303	7,361	7,348		(45)		(45)		7,303				53	09/01/2052	1.A
3133KM-SE-6	FH RA5917 - RMBS	03/01/2026	Paydown		71,541	71,541	76,626	75,923		(4,382)		(4,382)		71,541				360	09/01/2051	1.A
31346Y-5J-8	FH QA5349 - RMBS	03/01/2026	Paydown		5,810	5,810	5,949	5,955		(144)		(144)		5,810				29	12/01/2049	1.A
31346Y-ZM-8	FH QA5248 - RMBS	03/01/2026	Paydown		27,538	27,538	28,196	28,253		(715)		(715)		27,538				158	12/01/2049	1.A
3136B5-VF-9	FNR 2019-42 LA - CMO/RMBS	03/01/2026	Paydown		26,133	26,133	26,668	26,710		(578)		(578)		26,133				125	08/25/2049	1.A
3136BY-N9-9	FNR 2026-11 BD - CMO/RMBS	03/01/2026	Paydown		12,531	12,531	12,362			168		168		12,531				47	03/25/2056	1.A
3138A4-5N-1	FN AH3552 - RMBS	02/01/2026	Paydown		1,023	1,023	1,065	1,022						1,023				4	02/01/2026	1.A
3138EP-ZP-2	FN AL7049 - RMBS	03/01/2026	Paydown		3,487	3,487	3,704	3,755		(268)		(268)		3,487				20	02/01/2045	1.A
3138ER-QJ-2	FN AL9456 - RMBS	03/01/2026	Paydown		6,597	6,597	7,093	7,072		(475)		(475)		6,597				46	10/01/2045	1.A
3138ER-SC-5	FN AL9514 - RMBS	03/01/2026	Paydown		6,147	6,147	6,487	6,445		(298)		(298)		6,147				40	02/01/2043	1.A
3138WC-HZ-9	FN AS2947 - RMBS	03/01/2026	Paydown		16,148	16,148	16,391	16,416		(268)		(268)		16,148				118	07/01/2044	1.A
3138WJ-UH-9	FN AS8683 - RMBS	03/01/2026	Paydown		18,016	18,016	18,650	18,816		(799)		(799)		18,016				106	01/01/2047	1.A
3140J5-U6-4	FN BM1504 - RMBS	03/01/2026	Paydown		28,933	28,933	30,185	30,215		(1,281)		(1,281)		28,933				179	02/01/2046	1.A
3140J6-DN-4	FN BM1908 - RMBS	03/01/2026	Paydown		10,568	10,568	10,847	10,828		(259)		(259)		10,568				63	01/01/2044	1.A
3140J7-6B-6	FN BM3565 - RMBS	03/01/2026	Paydown		28,242	28,242	27,387	27,442		800		800		28,242				131	10/01/2047	1.A
3140J8-UH-4	FN BM4183 - RMBS	03/01/2026	Paydown		55,490	55,490	57,822	57,101		(1,611)		(1,611)		55,490				403	04/01/2045	1.A
3140JA-FF-0	FN BM5565 - RMBS	03/01/2026	Paydown		7,235	7,235	7,488	7,746		(512)		(512)		7,235				48	01/01/2049	1.A
3140JQ-QK-2	FN BN7657 - RMBS	03/01/2026	Paydown		6,605	6,605	6,884	6,890		(285)		(285)		6,605				45	07/01/2049	1.A
3140K3-HT-2	FN BO7441 - RMBS	03/01/2026	Paydown		2,870	2,870	2,930	2,938		(68)		(68)		2,870				14	11/01/2049	1.A
3140KL-DM-1	FN BQ1007 - RMBS	03/01/2026	Paydown		27,108	27,108	29,335	28,926		(1,818)		(1,818)		27,108				87	07/01/2051	1.A
3140MQ-AK-5	FN BV9909 - RMBS	03/01/2026	Paydown		45,944	45,944	45,535	45,507		437		437		45,944				289	06/01/2052	1.A
3140MQ-BN-8	FN BV9944 - RMBS	03/01/2026	Paydown		14,412	14,412	13,241	13,333		1,079		1,079		14,412				70	06/01/2052	1.A
3140MR-BB-2	FN BW0033 - RMBS	03/01/2026	Paydown		23,926	23,926	23,306	23,288		639		639		23,926				209	07/01/2052	1.A
3140MS-KY-0	FN BW1210 - RMBS	03/01/2026	Paydown		29,399	29,399	27,989	27,991		1,408		1,408		29,399				181	10/01/2052	1.A
3140Q9-HP-1	FN CA2037 - RMBS	03/01/2026	Paydown		37,253	37,253	38,222	38,297		(1,045)		(1,045)		37,253				242	07/01/2048	1.A

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
3140QE-ZX-3	FN CA7057 - RMBS	03/01/2026	Paydown		52,189	52,189	49,091	49,406		2,784		2,784		52,189				254	09/01/2050	1.A
3140QK-5J-3	FN CB0848 - RMBS	03/01/2026	Paydown		9,624	9,624	10,265	10,190		(566)		(566)		9,624				40	06/01/2051	1.A
3140QM-5T-7	FN CB2657 - RMBS	03/01/2026	Paydown		53,575	53,575	54,722	54,542		(967)		(967)		53,575				247	01/01/2052	1.A
3140QN-YJ-5	FN CB3412 - RMBS	03/01/2026	Paydown		6,533	6,533	6,234	6,244		289		289		6,533				40	04/01/2052	1.A
3140QP-HS-9	FN CB3840 - RMBS	03/01/2026	Paydown		8,211	8,211	7,555	7,599		612		612		8,211				45	06/01/2052	1.A
3140QP-JJ-7	FN CB3864 - RMBS	03/01/2026	Paydown		4,993	4,993	4,957	4,958		34		34		4,993				38	06/01/2052	1.A
3140QR-MZ-3	FN CB5775 - RMBS	03/01/2026	Paydown		38,656	38,656	38,188	38,181		475		475		38,656				241	12/01/2052	1.A
3140QS-YM-7	FN CB7015 - RMBS	03/01/2026	Paydown		707,672	707,672	697,914	698,341		9,331		9,331		707,672				6,706	09/01/2053	1.A
3140W0-ZE-8	FN FA0740 - RMBS	03/01/2026	Paydown		19,949	19,949	18,938	18,959		990		990		19,949				149	03/01/2055	1.A
3140W1-TJ-2	FN FA1452 - RMBS	03/01/2026	Paydown		38,651	38,651	38,959	38,932		(281)		(281)		38,651				470	04/01/2055	1.A
3140W3-4X-4	FN FA3537 - RMBS	03/01/2026	Paydown		54,089	54,089	53,996	53,996		94		94		54,089				444	11/01/2055	1.A
3140X5-BC-6	FN FM1834 - RMBS	03/01/2026	Paydown		5,618	5,618	5,733	5,780		(162)		(162)		5,618				30	10/01/2049	1.A
3140XB-NR-7	FN FM7599 - RMBS	03/01/2026	Paydown		32,163	32,163	30,057	30,042		2,121		2,121		32,163				182	01/01/2051	1.A
3140XC-ML-9	FN FM8462 - RMBS	03/01/2026	Paydown		6,704	6,704	7,176	7,117		(412)		(412)		6,704				43	08/01/2051	1.A
3140XD-JS-6	FN FM9272 - RMBS	03/01/2026	Paydown		16,740	16,740	17,739	17,571		(831)		(831)		16,740				84	10/01/2051	1.A
3140XD-LL-8	FN FM9330 - RMBS	03/01/2026	Paydown		25,318	25,318	26,769	26,684		(1,367)		(1,367)		25,318				120	07/01/2051	1.A
3140XD-WC-6	FN FM9642 - RMBS	03/01/2026	Paydown		34,803	34,803	36,628	36,385		(1,582)		(1,582)		34,803				194	11/01/2051	1.A
3140XE-AU-8	FN FM9918 - RMBS	03/01/2026	Paydown		38,034	38,034	40,063	39,807		(1,773)		(1,773)		38,034				215	12/01/2051	1.A
3140XF-LL-3	FN FS0330 - RMBS	03/01/2026	Paydown		26,677	26,677	27,498	27,390		(712)		(712)		26,677				137	01/01/2052	1.A
3140XF-V3-2	FN FS0633 - RMBS	03/01/2026	Paydown		39,637	39,637	40,133	40,075		(438)		(438)		39,637				202	02/01/2052	1.A
3140XF-YB-1	FN FS0705 - RMBS	03/01/2026	Paydown		24,889	24,889	23,606	23,748		1,142		1,142		24,889				122	05/01/2050	1.A
3140XH-LW-5	FN FS2140 - RMBS	03/01/2026	Paydown		21,842	21,842	20,009	20,171		1,671		1,671		21,842				120	06/01/2052	1.A
3140XJ-AE-3	FN FS2704 - RMBS	03/01/2026	Paydown		20,211	20,211	19,119	19,198		1,013		1,013		20,211				102	08/01/2052	1.A
3140XJ-GT-4	FN FS2909 - RMBS	03/01/2026	Paydown		31,982	31,982	32,192	32,142		(160)		(160)		31,982				383	09/01/2052	1.A
3140XJ-GU-1	FN FS2910 - RMBS	03/01/2026	Paydown		20,906	20,906	21,093	21,071		(165)		(165)		20,906				114	09/01/2052	1.A
3140XJ-HJ-5	FN FS2932 - RMBS	03/01/2026	Paydown		42,462	42,462	41,878	41,920		542		542		42,462				281	01/01/2037	1.A
3140XJ-PY-3	FN FS3138 - RMBS	03/01/2026	Paydown		46,942	46,942	45,963	46,021		922		922		46,942				314	10/01/2052	1.A
3140XL-5K-0	FN FS5349 - RMBS	02/01/2026	Adjustment		(37,210)											(37,210)	(37,210)	(4)	10/01/2052	1.A
3140XL-5L-8	FN FS5350 - RMBS	03/01/2026	Paydown		71,030	71,030	66,646	66,680		4,350		4,350		71,030				508	10/01/2052	1.A
3140XL-K6-4	FN FS4816 - RMBS	03/01/2026	Paydown		41,116	41,116	38,990	39,097		2,019		2,019		41,116				310	05/01/2053	1.A
3140XL-LW-6	FN FS4840 - RMBS	03/01/2026	Paydown		5,615	5,615	5,567	5,568		47		47		5,615				58	05/01/2053	1.A
3140XN-VF-8	FN FS6913 - RMBS	03/01/2026	Paydown		22,308	22,308	21,430	21,480		828		828		22,308				170	09/01/2050	1.A
3140XN-VZ-4	FN FS6931 - RMBS	03/01/2026	Paydown		18,246	18,246	18,104	18,106		140		140		18,246				184	01/01/2053	1.A
3140XP-BW-8	FN FS7252 - RMBS	03/01/2026	Paydown		139,287	139,287	135,478	135,606		3,681		3,681		139,287				1,177	11/01/2053	1.A
3140XQ-M5-3	FN FS8479 - RMBS	03/01/2026	Paydown		139,351	139,351	138,154	138,159		1,192		1,192		139,351				1,329	08/01/2053	1.A
31418D-C6-7	FN MA3692 - RMBS	03/01/2026	Paydown		41,187	41,187	38,639	38,852		2,336		2,336		41,187				237	07/01/2049	1.A
31418D-RT-1	FN MA4097 - RMBS	03/01/2026	Paydown		10,291	10,291	10,731	10,840		(549)		(549)		10,291				50	08/01/2050	1.A
31418E-HK-9	FN MA4733 - RMBS	03/01/2026	Paydown		44,056	44,056	43,382	43,396		660		660		44,056				321	09/01/2052	1.A
31418E-R7-7	FN MA5009 - RMBS	03/01/2026	Paydown		14,260	14,260	13,835	13,839		421		421		14,260				123	05/01/2053	1.A
31418E-U7-3	FN MA5105 - RMBS	03/01/2026	Paydown		13,030	13,030	12,574	12,588		442		442		13,030				94	08/01/2053	1.A
31418E-U9-9	FN MA5107 - RMBS	03/01/2026	Paydown		11,194	11,194	11,100	11,100		94		94		11,194				104	08/01/2053	1.A
31418E-V8-0	FN MA5138 - RMBS	03/01/2026	Paydown		38,327	38,327	37,962	37,963		364		364		38,327				350	09/01/2053	1.A
31418F-EC-7	FN MA5530 - RMBS	03/01/2026	Paydown		92,710	92,710	92,710							92,710				611	11/01/2054	1.A
31418F-GX-9	FN MA5613 - RMBS	03/01/2026	Paydown		52,695	52,695	52,687			8		8		52,695				333	02/01/2055	1.A
31418F-KL-0	FN MA5698 - RMBS	03/01/2026	Paydown		38,693	38,693	37,610	37,619		1,074		1,074		38,693				313	05/01/2055	1.A
31418F-TA-5	FN MA5944 - RMBS	03/01/2026	Paydown		46,392	46,392	46,313			80		80		46,392				276	01/01/2056	1.A
31419D-B5-9	FN AE2759 - RMBS	03/01/2026	Paydown		307	307	315	307						307				2	08/01/2026	1.A
31427Q-DZ-2	FH SL2819 - RMBS	03/01/2026	Paydown		12,663	12,663	12,659			4		4		12,663				76	08/01/2055	1.A
31427Q-QP-0	FH SL3161 - RMBS	03/01/2026	Paydown		32,521	32,521	30,001	30,004		2,517		2,517		32,521				190	08/01/2053	1.A
3142J6-CW-1	FH RQ0084 - RMBS	03/01/2026	Paydown		51,131	51,131	51,044			88		88		51,131				322	01/01/2056	1.A
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS	03/01/2026	Paydown		25,696	25,696	25,103	25,509		188		188		25,696				155	03/25/2058	1.A
35563P-JF-7	SCRT 2019-1 MA - CMO/RMBS	03/01/2026	Paydown		14,821	14,821	14,906	14,896		(75)		(75)		14,821				87	07/25/2058	1.A
35563P-KG-3	SCRT 2019-2 MA - CMO/RMBS	03/01/2026	Paydown		15,382	15,382	15,617	15,484		(103)		(103)		15,382				94	08/26/2058	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
35563P-ML-0	SCRT 2019-4 MA - CMO/RMBS	03/01/2026	Paydown		12,226	12,226	12,494	12,365		(140)		(140)		12,226				64	02/25/2059	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					4,436,509	4,473,719	4,427,921	4,149,734		43,935		43,935		4,473,719		(37,210)	(37,210)	32,664	XXX	XXX
302970-AG-3	FRESB 2019-SB59 A1F - CMBS	03/01/2026	Paydown		26,078	26,078	26,206	26,107		(29)		(29)		26,078				130	01/25/2029	1.A
302970-AH-1	FRESB 2019-SB59 A1H - CMBS	03/01/2026	Paydown		32,211	32,211	32,370	33,317		(1,106)		(1,106)		32,211				173	11/25/2038	1.A
30297D-AJ-9	FRESB 2018-SB53 A1F - CMBS	02/18/2026	Various		294,134	296,452	296,530	295,933		1		1		295,934		(1,800)	(1,800)	2,343	06/25/2028	1.A
30297D-AM-2	FRESB 2018-SB53 A1H - CMBS	03/01/2026	Paydown		1,899	1,899	1,863	1,935		(36)		(36)		1,899				11	05/25/2038	1.A
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					354,322	356,640	356,969	357,292		(1,170)		(1,170)		356,122		(1,800)	(1,800)	2,657	XXX	XXX
00039G-AA-7	ADMT 24NQM1 A1 - RMBS	03/01/2026	Paydown		62,667	62,667	62,667	63,961		(1,293)		(1,293)		62,667				699	02/25/2069	1.A FE
03464B-AA-6	AOMT 2022-1 A1 - RMBS	03/01/2026	Paydown		7,704	7,704	7,704	7,905		(201)		(201)		7,704				41	12/25/2066	1.A FE
03464P-AA-5	AOMT 2022-2 A1 - RMBS	03/01/2026	Paydown		10,517	10,517	10,480	10,706		(189)		(189)		10,517				57	01/25/2067	1.A FE
04285E-AM-9	ARRW 2022-2 A1 - CMO/RMBS	03/01/2026	Paydown		19,352	19,352	19,117	19,545		(193)		(193)		19,352				165	07/25/2057	1.A FE
06745A-AA-2	BARC 24NQM1 A1 - RMBS	03/01/2026	Paydown		67,805	67,805	67,643	66,247		1,558		1,558		67,805				762	01/25/2064	1.A FE
10569F-AA-6	BRAVO 2022-NQM1 A1 - CMO/RMBS	03/01/2026	Paydown		36,423	36,423	36,395	37,314		(891)		(891)		36,423				263	09/26/2061	1.A FE
12544M-AA-7	CWHL 2007-16 A1 - CMO/RMBS	02/01/2026	Paydown			1	1							1					10/25/2037	1.G FE
12569Q-AA-8	CHNGE 234 A1 - RMBS	03/01/2026	Paydown		40,625	40,625	40,624	40,864		(239)		(239)		40,625				787	09/25/2058	1.A FE
12660B-AM-3	CSMC 2022-ATH1 A1A - CMO/RMBS	03/01/2026	Paydown		2,658	2,658	2,658	2,709		(51)		(51)		2,658				16	01/25/2067	1.A FE
12665W-AC-4	CSMC 22ATH2 A1 - CMO/RMBS	03/01/2026	Paydown		6,613	6,613	6,613	6,622		(8)		(8)		6,613				39	05/25/2067	1.A FE
16159H-AD-9	CHASE 2024-3 A4 - RMBS	03/01/2026	Paydown		121,296	121,296	120,516	120,367		929		929		121,296				1,101	02/25/2055	1.A FE
16159X-AB-8	CHASE 2024-8 A3 - RMBS	03/01/2026	Paydown		80,497	80,497	80,547	80,610		(114)		(114)		80,497				719	08/25/2055	1.A FE
16160D-AB-9	CHASE 241 A3 - RMBS	03/01/2026	Paydown		108,144	108,144	107,772	107,801		343		343		108,144				1,083	01/25/2055	1.A FE
161929-AB-0	CHASE 2024-2 A3 - RMBS	03/01/2026	Paydown		111,185	111,185	110,004	110,770		415		415		111,185				1,185	02/25/2055	1.A FE
19685E-AA-9	COLT 2022-2 A1 - CMO/RMBS	03/01/2026	Paydown		9,549	9,549	9,549	9,560		(11)		(11)		9,549				51	02/25/2067	1.A FE
22757H-AA-9	CROSS 24H5 A1 - RMBS	03/01/2026	Paydown		162,113	162,113	162,111	162,362		(250)		(250)		162,113				1,731	08/26/2069	1.A FE
24380X-AA-5	DRMT 2022-2 A1 - RMBS	03/01/2026	Paydown		10,487	10,487	10,474	10,505		(17)		(17)		10,487				81	03/25/2067	1.A FE
24381G-AA-1	DRMT 26INV1 A1 - RMBS	03/01/2026	Paydown		16,211	16,211	16,211							16,211				82	12/26/2070	1.A FE
24382E-AC-1	DRMT 25INV1 A1 - RMBS	03/01/2026	Paydown		24,853	24,853	24,853	24,853						24,853				232	11/25/2060	1.A FE
26844Q-AA-5	EFMT 2023-1 A1 - CMO/RMBS	03/01/2026	Paydown		67,652	67,652	67,593	68,022		(369)		(369)		67,652				700	02/27/2068	1.A FE
26846G-AF-4	EFMT 26NQM1 A1 - RMBS	03/01/2026	Paydown		20,626	20,626	20,626							20,626				150	02/25/2071	1.A FE
33851J-AA-7	FSMT 2018-3INV A1 - RMBS	03/01/2026	Paydown		23,117	23,117	20,892	20,853		2,264		2,264		23,117				111	05/25/2048	1.A FE
36258W-AM-4	GSMBS 20PJ3 A11 - CMO/RMBS	03/01/2026	Paydown		375	375	379	384		(9)		(9)		375				2	10/25/2050	1.A FE
36258W-AR-3	GSMBS 20PJ3 A13 - CMO/RMBS	03/01/2026	Paydown		782	782	789	800		(19)		(19)		782				3	10/25/2050	1.A FE
36262W-AB-2	GSMBS 21PJ8 A2 - CMO/RMBS	03/01/2026	Paydown		49,966	49,966	38,942	39,193		10,773		10,773		49,966				195	01/25/2052	1.A FE
36264E-AG-9	GSMBS 2022-NQM1 A4 - CMO/RMBS	03/01/2026	Paydown		40,574	40,574	39,185	39,322		1,252		1,252		40,574				285	05/25/2062	1.A FE
36275J-AC-4	GSMBS 25DSC2 A1 - RMBS	03/01/2026	Paydown		17,153	17,153	17,152	17,150		2		2		17,153				179	01/25/2066	1.A FE
36276E-AA-8	GSMBS 26NQM1 A1 - RMBS	03/01/2026	Paydown		16,983	16,983	16,983							16,983				16	03/01/2066	1.A FE
36830F-AA-4	GCAT 2024-INV3 TRUST - RMBS	03/01/2026	Paydown		162,085	162,085	163,352	163,934		(1,849)		(1,849)		162,085				1,663	09/25/2054	1.A FE
36831B-AB-0	GCAT 24INV1 A2 - RMBS	03/01/2026	Paydown		34,652	34,652	34,132	34,202		450		450		34,652				328	01/26/2054	1.A FE
36831Q-AC-5	GCAT 25NQM6 A1 - RMBS	03/01/2026	Paydown		37,068	37,068	37,067	37,068						37,068				312	10/25/2070	1.A FE
43762C-AA-9	HOMES 25NQM5 A1 - RMBS	03/01/2026	Paydown		51,292	51,292	51,292	51,293						51,292				426	09/25/2070	1.A FE
465976-AA-6	JPMMT 22LTV1 A1 - CMO/RMBS	03/01/2026	Paydown		15,162	15,162	14,887	14,831		331		331		15,162				82	07/25/2052	1.A FE
465978-AH-7	JPMMT 2023-1 A3A - CMO/RMBS	03/01/2026	Paydown		18,236	18,236	17,834	17,894		342		342		18,236				161	06/25/2053	1.A FE
46657T-AB-1	JPMMT 242 A3 - RMBS	03/01/2026	Paydown		34,396	34,396	34,062	33,799		597		597		34,396				311	08/25/2054	1.A FE
55283F-AA-6	MFRA 21NQM1 A1 - CMO/RMBS	03/01/2026	Paydown		2,612	2,612	2,612	2,612		(1)		(1)		2,612				4	04/25/2065	1.A FE
61748H-AC-5	MSM 2004-2AR 3A - CMO/RMBS	03/01/2026	Paydown		989	989	1,012	1,020		(31)		(31)		989				10	02/25/2034	1.A FE
61779Q-AA-1	MSRM 25NQM8 A1 - RMBS	03/01/2026	Paydown		71,907	71,907	71,907	71,906						71,907				509	09/25/2070	1.A FE
617942-AA-5	MSRM 25HX1 A1 - RMBS	03/01/2026	Paydown		13,943	13,943	13,943	13,954		(11)		(11)		13,943				165	03/25/2070	1.A FE
64830U-AA-3	NRZT 2020-NQM2 A1 - CMO/RMBS	03/01/2026	Paydown		1,642	1,642	1,642	1,654		(12)		(12)		1,642				3	05/25/2060	1.A FE
64831M-AA-0	NRZT 2022-NQM2 A1 - CMO/RMBS	03/01/2026	Paydown		20,572	20,572	20,494	20,866		(294)		(294)		20,572				92	03/27/2062	1.A FE
64831V-AA-0	NRZT 22NQM5 A1 - CMO/RMBS	01/01/2026	Paydown															401	11/25/2052	1.A
64832G-AC-8	NRZT 2025-NQM5 A1 - RMBS	03/01/2026	Paydown		78,679	78,679	78,678	78,680						78,679				737	08/25/2065	1.A FE
64832L-AE-3	NRZT 26NQM1 A1 - RMBS	03/01/2026	Paydown		41,465	41,465	41,464							41,465				262	11/25/2065	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
670855-AA-3	OBX 23NQM1 A1 - CMO/RMBS	03/05/2026	Various		213,484	213,484	213,482	216,837		197		197		217,034		(3,549)	(3,549)	3,540	11/27/2062	1.A FE
74391E-AA-9	PRPM 2025-NQM1 A1 - RMBS	03/01/2026	Paydown		31,083	31,083	31,082	30,959		124		124		31,083				258	11/25/2069	1.A FE
74938Q-AB-0	RCKT 24INV1 A2 - RMBS	03/01/2026	Paydown		110,197	110,197	109,853	109,838		359		359		110,197				1,212	06/25/2054	1.A FE
753917-AB-9	RATE 24J2 A2 - RMBS	03/01/2026	Paydown		267,958	267,958	264,944	264,333		3,625		3,625		267,958				2,685	08/25/2054	1.A FE
76112B-KP-4	GMACM 2005-AR1 4A - CMO/RMBS	03/01/2026	Paydown		364	364	365	388		(24)		(24)		364				4	03/18/2035	1.A FE
78433Q-AA-3	SGR 221 A1 - CMO/RMBS	03/01/2026	Paydown		32,756	32,756	32,756	32,773		(17)		(17)		32,756				141	03/27/2062	1.A FE
78434K-AA-5	SGR 2022-2 A1 - CMO/RMBS	03/25/2026	Paydown		72,553	72,553	72,507	72,586		(33)		(33)		72,553				1,222	08/25/2062	1.A FE
795924-AA-7	GRADE 2024-INV1 A1 - RMBS	03/01/2026	Paydown		91,831	91,831	91,929	92,367		(536)		(536)		91,831				885	08/25/2059	1.A FE
802931-AC-9	SAN 26NQM1 A1 - RMBS	03/01/2026	Paydown		16,503	16,503	16,503							16,503				170	11/25/2065	1.A FE
81748E-AB-2	SEMT 2024-7 A2 - RMBS	03/01/2026	Paydown		159,139	159,139	158,219	157,200		1,939		1,939		159,139				1,664	08/25/2054	1.A FE
85573E-AA-5	STAR 2020-INV1 A1 - CMO/RMBS	03/01/2026	Paydown		2,933	2,933	2,933	2,932		1		1		2,933				4	11/26/2055	1.A FE
85573U-AA-9	STAR 2022-2 A1 - CMO/RMBS	03/01/2026	Paydown		21,686	21,686	21,681	22,295		(609)		(609)		21,686				134	02/25/2067	1.A FE
92258D-AA-5	VCC 2021-4 A - RMBS	03/01/2026	Paydown		3,903	3,903	3,902	3,899		4		4		3,903				18	12/26/2051	1.A FE
92258W-AA-3	VCC 2023-3 A - CMBS/RMBS	03/01/2026	Paydown		66,138	66,138	66,127	65,967		171		171		66,138				677	08/25/2053	1.A FE
92258X-AA-1	VCC 2022-1 A - CMBS/RMBS	03/01/2026	Paydown		19,301	19,301	19,169	19,215		86		86		19,301				137	02/26/2052	1.A FE
92259K-AA-8	VCC 2022-4 A - CMBS/RMBS	03/01/2026	Paydown		22,164	22,164	22,159	22,200		(36)		(36)		22,164				224	08/26/2052	1.A FE
92259P-AA-7	VCC 242 A - RMBS	03/01/2026	Paydown		58,115	58,115	58,101	58,059		56		56		58,115				540	04/27/2054	1.A FE
92259Q-AA-5	VCC 2024-3 A - CMO/RMBS	03/01/2026	Paydown		89,871	89,871	89,868	89,412		459		459		89,871				967	06/25/2054	1.A FE
92259T-AA-9	VCC 2021-1 A - CMO/RMBS	02/01/2026	Paydown		39,239	39,239	39,236	39,217		22		22		39,239				72	05/25/2051	1.A FE
92259V-AA-4	VCC 2023-1 A - CMBS/RMBS	03/01/2026	Paydown		19,354	19,354	19,350	19,324		30		30		19,354				202	01/27/2053	1.A FE
92259W-AA-2	VCC 2024-4 A - RMBS	03/01/2026	Paydown		136,369	136,369	136,364	136,299		70		70		136,369				1,159	08/25/2054	1.A FE
92260A-AA-7	VCC 2023-2 A - RMBS	03/01/2026	Paydown		68,567	68,567	68,562	68,500		67		67		68,567				627	05/27/2053	1.A FE
92261A-BA-5	VCC 2024-5 A - RMBS	03/01/2026	Paydown		41,236	41,236	41,234	41,274		(38)		(38)		41,236				357	10/26/2054	1.A FE
92261B-AA-4	VCC 2024-6 A - RMBS	03/01/2026	Paydown		132,743	132,743	133,612	133,361		(617)		(617)		132,743				1,285	12/28/2054	1.A FE
92262J-AA-6	VELOCITY COMMERCIAL CAPITAL LOAN TRUST 2	03/01/2026	Paydown		47,486	47,486	47,482	47,482		3		3		47,486				443	09/27/2055	1.A FE
92262R-AA-8	VCC 2025-3 A - RMBS	03/01/2026	Paydown		32,662	32,662	32,661	32,646		16		16		32,662				318	06/25/2055	1.A FE
922955-AA-7	VCC 2025-1 A - RMBS	03/01/2026	Paydown		57,122	57,122	57,120	57,083		39		39		57,122				498	02/25/2055	1.A FE
924932-AC-0	VERUS 26R1 A1 - RMBS	03/01/2026	Paydown		9,824	9,824	9,824							9,824				64	10/25/2067	1.A FE
92538B-AA-1	VERUS 2021-R1 A1 - CMO/RMBS	03/01/2026	Paydown		8,404	8,404	8,404	8,402		2		2		8,404				10	10/25/2063	1.A FE
92538D-AA-7	VERUS 2021-R2 A1 - CMO/RMBS	03/01/2026	Paydown		17,276	17,276	17,275	17,277		(1)		(1)		17,276				29	02/25/2064	1.A FE
92539B-AA-0	VERUS 2023-1 A1 - CMO/RMBS	02/25/2026	Paydown		236,291	236,291	236,289	239,398		(3,107)		(3,107)		236,291				2,289	12/27/2067	1.A FE
92540H-AA-4	VERUS 2024-5 A1 - RMBS	03/01/2026	Paydown		118,073	118,073	118,072	118,758		(684)		(684)		118,073				1,181	06/25/2069	1.A FE
92838C-AA-6	VISIO 221 A1 - RMBS	03/01/2026	Paydown		59,718	59,718	59,717	60,037		(319)		(319)		59,718				428	08/27/2057	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					4,024,969	4,024,969	4,003,641	3,892,451		14,456		14,456		4,028,518		(3,550)	(3,550)	39,651	XXX	XXX
05611V-AC-5	BX 24XL4 B - CMBS	02/15/2026	Paydown		25,770	25,770	25,706	25,754		16		16		25,770				244	02/15/2039	1.D FE
08161B-AY-9	BMARK 2018-B3 A5 - CMBS	02/13/2026	BNP PARIBAS SECURITIES BOND		1,815,521	1,820,000	1,874,472	1,831,943		(829)		(829)		1,831,114		(15,593)	(15,593)	15,465	04/12/2051	1.A FE
12433C-AA-3	BX 2024-AIRC A - CMBS	01/15/2026	Paydown		95,832	95,832	95,593	95,586		246		246		95,832				449	08/15/2041	1.A FE
12629S-AA-2	CRBCM 251 A - CMBS	03/01/2026	Paydown		31,648	31,648	31,490	31,491		158		158		31,648				123	09/16/2058	1.A FE
12636M-AE-8	CSAIL 2016-C6 A5 - CMBS	03/01/2026	Paydown		673,553	673,553	676,239	672,877		676		676		673,553				2,549	01/15/2049	1.A FE
30335J-AC-5	FARM 241 A - CMO/RMBS	03/01/2026	Paydown		36,885	36,885	34,912	34,650		2,235		2,235		36,885				188	05/25/2053	1.B FE
30768B-AA-2	FARM 2025-2 A1 - CMO/RMBS	03/01/2026	Paydown		67,769	67,769	68,827	68,818		(1,048)		(1,048)		67,769				506	11/26/2035	1.B FE
30768C-AC-6	FARM 251 A - CMO/RMBS	03/01/2026	Paydown		14,960	14,960	14,541	14,532		429		429		14,960				96	01/25/2054	1.B FE
500937-AA-5	KSL 2024-HT2 A - CMBS	03/15/2026	Paydown		39,052	39,052	38,954	38,907		145		145		39,052				512	12/17/2029	1.A FE
54910T-AJ-1	LNSTR 2017-5 A5 - CMBS	02/18/2026	Deutsche Bank		990,000	1,000,000	999,968	1,000,000						1,000,000		(10,000)	(10,000)	7,690	03/11/2050	1.A FE
64830R-AA-0	NRMLT 2022-SFR2 A - CMBS	03/19/2026	Paydown		708,862	708,862	683,573	698,291		10,571		10,571		708,862				6,646	09/19/2039	1.A FE
74332Y-AA-7	PROG 22SFR5 A - CMBS	03/01/2026	Paydown		2,827	2,827	2,810	2,818		9		9		2,827				29	06/17/2039	1.A FE
81631W-AC-0	SELF 2024-STRG B - CMBS	01/15/2026	Paydown		144,000	144,000	143,640	143,819		181		181		144,000				712	11/15/2034	1.D FE
92262K-AA-3	VCC 255 A - CMBS	03/01/2026	Paydown		15,300	15,300	15,299	15,300						15,300				162	12/27/2055	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					4,661,980	4,676,459	4,706,025	4,674,784		12,789		12,789		4,687,573		(25,593)	(25,593)	35,370	XXX	XXX
63943E-AA-5	NAVEL 25A A - CDO	03/15/2026	Paydown		47,430	47,430	47,422	47,422		8		8		47,430				412	07/15/2055	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
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					47,430	47,430	47,422	47,422		8		8		47,430				412	XXX	XXX
03842V-AA-5	AQFIT 2021-A A - ABS	03/17/2026	Paydown		2,487	2,487	2,487	2,487						2,487				6	07/17/2046	1.A FE
05601D-AE-3	BREX 241 A1 - ABS	02/18/2026	Paydown		2,114,000	2,114,000	2,116,312	2,114,164		(164)		(164)		2,114,000				21,316	07/15/2027	1.A FE
08860D-AB-9	BHG 2022-C B - ABS	03/17/2026	Paydown		77,125	77,125	77,117	77,125						77,125				737	10/17/2035	1.D FE
08862B-AB-1	BHG 2021-B B - ABS	03/17/2026	Paydown		116,453	116,452	102,498	116,452						116,452				324	10/17/2034	1.A FE
19424R-AA-6	CASL 24A A1A - ABS	03/25/2026	Paydown		227,311	227,311	227,286	227,240		72		72		227,311				2,341	06/25/2054	1.A FE
19425M-AA-6	CASL 2023-B A1A - ABS	03/25/2026	Paydown		20,024	20,024	20,019	20,020		4		4		20,024				214	06/25/2054	1.A FE
20268B-AA-8	CBSLT 201 A - ABS	03/25/2026	Paydown		13,784	13,784	13,782	14,099		(314)		(314)		13,784				43	10/25/2051	1.A FE
28165A-AA-7	EDVES 22A A - ABS	03/25/2026	Paydown		7,027	7,027	6,853	6,903		124		124		7,027				59	11/26/2040	1.A FE
28166L-AA-2	EDVES 2021-A A - ABS	03/25/2026	Paydown		4,663	4,663	4,658	4,660		3		3		4,663				14	11/27/2045	1.A FE
28627L-AA-5	ELFI 2024-A A - ABS	03/25/2026	Paydown		21,263	21,263	21,256	21,257		6		6		21,263				202	08/25/2049	1.A FE
28628C-AA-4	ELFI 22A A - ABS	03/25/2026	Paydown		16,756	16,756	16,756	16,756						16,756				126	08/26/2047	1.A FE
30340W-AA-3	FNH 251 A - ABS	03/15/2026	Paydown		57,875	57,875	57,875	57,875						57,875				627	03/15/2045	1.F FE
34411Y-AA-5	FNH 2021-1 A - ABS	03/10/2026	Paydown		6,405	6,405	6,404	6,403		2		2		6,405				17	01/10/2032	1.F FE
349941-AB-0	FFIN 2024-1 B - ABS	03/15/2026	Paydown		9,364	9,364	9,364	9,576		(211)		(211)		9,364				91	12/15/2049	1.D FE
35040W-AA-5	FFIN 2025-1 A - ABS	03/15/2026	Paydown		34,400	34,400	34,398	34,398		2		2		34,400				263	04/15/2050	1.A FE
35042T-AA-0	FFIN 2025-3 A - ABS	02/09/2026	Various		766,756	764,398	764,371	764,374		31		31		764,405		2,352	2,352	5,236	08/15/2052	1.A FE
38149X-AA-7	GHIT 2021-GRN2 A - ABS	03/25/2026	Paydown		3,631	3,631	3,617	3,625		6		6		3,631				7	06/26/2051	1.A FE
38150Y-AA-1	GHIT 22GRN1 A - ABS	03/25/2026	Paydown		22,518	22,518	22,272	22,518						22,518				166	06/25/2052	1.A FE
38151J-AA-3	GHIT 22GRN2 A - ABS	03/25/2026	Paydown		9,558	9,558	9,517	9,406		152		152		9,558				107	10/25/2052	1.A FE
381935-AA-3	GDLP 241 A - ABS	03/20/2026	Paydown		39,667	39,667	39,666	39,369		298		298		39,667				349	10/22/2046	1.G FE
38237B-AA-8	GOOD 2024-1 A - ABS	03/20/2026	Paydown		11,968	11,968	11,965	11,984		(16)		(16)		11,968				131	06/20/2057	1.F FE
38237E-AA-2	GDLP 251 A - ABS	02/13/2026	Various		689,809	677,872	677,792	677,696		5		5		677,701		12,108	12,108	5,714	02/22/2049	1.G FE
38237K-AA-8	GOOD 2022-2 A - ABS	03/20/2026	Paydown		847	847	836	836		11		11		847				5	04/20/2049	2.C FE
38237T-AA-9	GOOD 2022-3 A - ABS	03/20/2026	Paydown		9,189	9,189	9,185	9,185		4		4		9,189				69	07/20/2049	2.C FE
38237V-AA-4	GOOD 231 A - ABS	03/20/2026	Paydown		4,860	4,860	4,858	4,858		1		1		4,860				45	02/22/2055	2.C FE
38238F-AA-8	GDLP 2025-2 A - ABS	03/20/2026	Paydown		140,696	140,696	140,689	140,690		6		6		140,696				1,222	06/21/2049	1.G FE
39571M-AF-5	GSKY 2024-1 B - ABS	03/25/2026	Paydown		8,064	8,064	8,063	8,282		(219)		(219)		8,064				77	06/25/2059	1.C FE
39571V-AD-0	GSKY 2025-2 A4 - ABS	02/09/2026	Various		367,172	364,021	363,995	364,001		2		2		364,003		3,168	3,168	2,183	06/25/2060	1.A FE
52607M-AA-7	LFT 2021-1 A - ABS	02/13/2026	GOLDMAN		705,066	720,000	719,870	719,985		1		1		719,986		(14,920)	(14,920)	2,166	11/20/2031	1.C FE
53948K-AA-7	LPSLT 2020-2 A - ABS	03/20/2026	Paydown		7,502	7,502	7,620	7,601		(99)		(99)		7,502				34	07/22/2047	1.D FE
53948N-AA-1	LPSLT 2020-3 A - ABS	03/20/2026	Paydown		16,263	16,263	16,257	16,257		6		6		16,263				65	12/20/2047	1.D FE
53948Q-AA-4	LPSLT 2021-2 A - ABS	03/20/2026	Paydown		27,363	27,363	27,361	28,010		(647)		(647)		27,363				97	03/20/2048	1.D FE
542514-TQ-7	LBMLT 2006-2 1A - RMBS	03/25/2026	Paydown		4,482	4,482	3,585	3,955	41	486		527		4,482				19	03/25/2036	5.A FE
551923-AA-3	MTBRV 261 A1 - ABS	03/15/2026	Paydown		12,957	12,957	12,957			1		1		12,957				42	01/16/2046	1.A FE
618933-AA-3	MSAIC 233 A - ABS	03/20/2026	Paydown		7,425	7,425	7,266	7,196		230		230		7,425				68	11/20/2053	1.D FE
618934-AA-1	MSAIC 2023-4 A - ABS	03/20/2026	Paydown		41,656	41,656	41,647	41,189		467		467		41,656				469	05/20/2053	1.D FE
61945L-AA-1	MSAIC 2019-2 A - ABS	03/20/2026	Paydown		10,774	10,774	11,407	11,265		(490)		(490)		10,774				50	09/20/2040	1.A FE
61945V-AA-9	MSAIC 231 A - ABS	03/20/2026	Paydown		3,566	3,566	3,556	3,526		40		40		3,566				30	06/20/2053	1.F FE
61946G-AA-1	MSAIC 2017-2 A - ABS	03/20/2026	Paydown		4,017	4,017	3,685	3,765		252		252		4,017				25	06/22/2043	1.D FE
61946K-AA-2	MSAIC 223 A - ABS	03/20/2026	Paydown		2,295	2,295	2,295	2,295						2,295				23	06/20/2053	1.G FE
61946N-AA-6	MSAIC 2020-1 A - ABS	03/20/2026	Paydown		7,861	7,861	8,013	7,977		(116)		(116)		7,861				26	04/20/2046	1.A FE
61946P-AA-1	MSAIC 2020-2 A - ABS	03/20/2026	Paydown		2,999	2,999	2,977	2,981		18		18		2,999				7	08/20/2046	1.A FE
61946P-AB-9	MSAIC 2020-2 B - ABS	03/20/2026	Paydown		1,752	1,752	1,727	1,728		24		24		1,752				6	08/20/2046	1.E FE
61946Q-AA-9	MSAIC 2022-1 A - ABS	03/20/2026	Paydown		9,104	9,104	8,768	8,793		311		311		9,104				38	01/20/2053	1.D FE
61946T-AA-3	MSAIC 2021-3 A - ABS	03/20/2026	Paydown		15,422	15,422	15,194	15,235		186		186		15,422				35	06/20/2052	1.B FE
61946T-AB-1	MSAIC 2021-3 B - ABS	03/20/2026	Paydown		1,604	1,604	1,593	1,594		10		10		1,604				5	06/20/2052	1.G FE
61946U-AA-0	MSAIC 2022-2 A - ABS	03/20/2026	Paydown		3,049	3,049	3,018	3,021		27		27		3,049				23	01/21/2053	1.D FE
61947D-AA-7	MSAIC 2021-1 A - ABS	03/20/2026	Paydown		49,044	49,044	48,403	48,532		511		511		49,044				121	12/20/2046	1.B FE
61947D-AB-5	MSAIC 2021-1 B - ABS	03/20/2026	Paydown		3,798	3,798	3,775	3,777		21		21		3,798				12	12/20/2046	1.E FE
63939N-AC-7	NAVSL 16A A2B - ABS	03/16/2026	Paydown		8,490	8,490	8,538	8,498		(8)		(8)		8,490				78	12/15/2045	1.A FE
63940Y-AB-2	NAVSL 2019-C A2 - ABS	03/15/2026	Paydown		1,978	1,978	1,864	1,953		25		25		1,978				10	02/15/2068	1.A FE
63942C-AB-8	NAVSL 2021-D B - ABS	03/15/2026	Paydown		3,785	3,785	3,784	3,784						3,785				16	04/15/2060	1.D FE

STATEMENT AS OF MARCH 31, 2026 OF THE SELECTIVE INSURANCE COMPANY OF NEW YORK

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
63942C-AC-6	NAVSL 2021-D C - ABS	03/15/2026	Paydown		17,518	17,518	17,515	17,517		1		1		17,518				98	04/15/2060	1.F FE
63942T-AA-3	NAVSL 23B A1A - ABS	03/15/2026	Paydown		7,486	7,486	7,486	7,486						7,486				79	03/15/2072	1.A FE
63943C-AA-9	NAVSL 24A A - ABS	03/15/2026	Paydown		67,557	67,557	67,548	67,549		8		8		67,557				608	10/17/2072	1.A FE
63943N-AA-5	NAVRL 25B A - ABS	03/15/2026	Paydown		189,562	189,562	189,525	189,527		35		35		189,562				1,444	09/15/2055	1.A FE
64032B-AA-1	NSLT 25B A1A - ABS	03/15/2026	Paydown		84,173	84,173	84,297	84,299		(127)		(127)		84,173				663	05/15/2055	1.A FE
64033X-AD-6	NSLT 2025-A A1A - ABS	03/15/2026	Paydown		73,316	73,316	73,575	73,578		(261)		(261)		73,316				608	03/15/2057	1.A FE
75907D-AB-3	RMIT 2022-1 B - ABS	03/15/2026	Paydown		170,617	170,617	160,327	167,302		3,315		3,315		170,617				1,582	03/15/2032	1.A FE
78445Q-AE-1	SLMA 2010-C A5 - ABS	03/16/2026	Paydown		42,781	42,781	45,673	45,767		(2,986)		(2,986)		42,781				629	10/15/2041	1.A FE
78448Y-AD-3	SMB 2021-A B - ABS	03/15/2026	Paydown		289,479	289,479	275,205	280,377		9,102		9,102		289,479				1,111	01/15/2053	1.A FE
78449C-AA-6	SMB 2022-C A1A - ABS	03/15/2026	Paydown		50,329	50,329	50,328	50,329						50,329				370	05/16/2050	1.A FE
78450Q-AA-1	SMB 2023-A A1A - ABS	03/15/2026	Paydown		10,141	10,141	9,999	10,025		116		116		10,141				88	01/15/2053	1.A FE
81758F-AA-8	SE 2024-1 A - ABS	03/20/2026	Paydown		38,592	38,592	38,692	38,658		(66)		(66)		38,592				367	11/20/2035	1.G FE
83206E-AA-5	SMB 24C A1A - ABS	03/15/2026	Paydown		35,290	35,290	35,284	35,285		5		5		35,290				318	06/17/2052	1.A FE
83207D-AA-6	SMB 23C A1A - ABS	03/15/2026	Paydown		17,432	17,432	17,428	17,428		4		4		17,432				162	11/15/2052	1.A FE
83207V-AA-6	SMB 24F A1A - ABS	03/15/2026	Paydown		40,210	40,210	40,209	40,209						40,210				336	03/16/2054	1.A FE
83407R-AA-3	SPLT 241 A - ABS	03/12/2026	Paydown		65,777	65,777	65,774	65,777						65,777				643	02/12/2031	1.A FE
85022W-AP-9	SCFT 2020-A A - ABS	03/25/2026	Paydown		21,962	21,962	21,961	21,961						21,962				75	09/26/2037	1.A FE
86745A-AA-4	SNVA 2022-A A - ABS	03/20/2026	Paydown		11,432	11,432	11,255	11,366		66		66		11,432				54	02/22/2049	1.D FE
86772J-AA-1	SUNRN 2023-2 A1 - ABS	01/30/2026	Paydown		8,206	8,206	8,155	8,096		110		110		8,206				135	01/30/2059	1.G FE
86773C-AA-5	SUNRN 2024-1 A - ABS	01/30/2026	Paydown		19,471	19,471	19,462	19,337		134		134		19,471				305	02/01/2055	1.F FE
91533V-AA-4	UMPT 26ST1 A - ABS	03/15/2026	Paydown		24,982	24,982	24,982							24,982				106	03/15/2034	1.A FE
916925-AA-8	UPXHI 251 A - ABS	03/25/2026	Paydown		70,019	70,019	70,013	70,013		6		6		70,019				586	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)					7,112,258	7,109,746	7,073,738	7,061,043	41	10,527		10,568		7,109,550		2,708	2,708	55,524	XXX	XXX
00218G-AB-8	ARIFL 23A A2 - ABS	02/17/2026	Paydown		56,520	56,520	56,518	56,515		5		5		56,520				287	02/17/2032	1.A FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					56,520	56,520	56,518	56,515		5		5		56,520				287	XXX	XXX
106230-AA-3	BRELPO 2022 A1 - ABS	03/01/2026	Paydown		32,428	32,428	32,428	32,428						32,428				813	09/01/2033	1.A FE
185512-AA-8	CNL 2022-A A1 - ABS	03/01/2026	Paydown		36,114	36,114	36,110	36,274		(160)		(160)		36,114				725	03/01/2033	1.A FE
491393-AA-2	AEP 2025 A - ABS	03/01/2026	Paydown		19,158	19,158	19,154	19,157		1		1		19,158				730	09/01/2047	1.A FE
693342-AF-4	PCG 2022-B A1 - ABS	02/13/2026	CITIGROUP GLOBAL MARKETS INC.		851,959	851,295	826,203	826,475		368		368		826,843		25,117	25,117	7,228	06/01/2033	1.A FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					939,659	938,995	913,895	914,333		209		209		914,542		25,117	25,117	9,496	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					21,875,281	21,926,113	21,820,045	21,359,447	41	87,142		87,183		21,915,610		(40,329)	(40,329)	177,575	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)																			XXX	XXX
1909999997. Total - asset-backed securities - Part 4					21,875,281	21,926,113	21,820,045	21,359,447	41	87,142		87,183		21,915,610		(40,329)	(40,329)	177,575	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					21,875,281	21,926,113	21,820,045	21,359,447	41	87,142		87,183		21,915,610		(40,329)	(40,329)	177,575	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					28,498,709	28,521,786	28,832,449	28,047,472	41	80,019		80,060		28,596,512		(97,803)	(97,803)	308,133	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					28,498,709	XXX	28,832,449	28,047,472	41	80,019		80,060		28,596,512		(97,803)	(97,803)	308,133	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, N.A. ..... New York, New York		2.990	26,672		22,491,345	45,363,274	21,317,825	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX			32,266	40,228	40,863	XXX
0199999. Totals - open depositories	XXX	XXX	26,672		22,523,611	45,403,502	21,358,688	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	26,672		22,523,611	45,403,502	21,358,688	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	26,672		22,523,611	45,403,502	21,358,688	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - issuer credit obligations (unaffiliated)								
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations								
31607A-70-3	FIDELITY IMM:GOVT INSTL		03/31/2026	3.570		1,960,163		26,127
4812A2-60-3	JPMORGAN:PRIME MM INST		03/31/2026	3.640		33,161		299
4812C2-68-4	JPMORGAN:US GVT MM INST		03/31/2026	3.500		104,913		909
857492-70-6	SS INST INV:US GV MM PRM		03/31/2026	3.590		8,368,824		61,998
8309999999. Subtotal - all other money market mutual funds						10,467,061		89,333
8589999999. Total cash equivalents (unaffiliated)						10,467,061		89,333
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						10,467,061		89,333