10316202620100102

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

APPALACHIAN INSURANCE COMPANY

NAIC Group Code 0065 (Current) 0065 (Prior) NAIC Company Code 10316 Employer's ID Number 05-0284861

Organized under the Laws of RI, State of Domicile or Port of Entry RI

Country of Domicile United States of America

Incorporated/Organized 04/14/1941 Commenced Business 01/01/1942

Statutory Home Office 270 Central Avenue (Street and Number), Johnston, RI, US 02919-4923 (City or Town, State, Country and Zip Code)

Main Administrative Office 270 Central Avenue (Street and Number)

Johnston, RI, US 02919-4923 (City or Town, State, Country and Zip Code), 401-275-3000 (Area Code) (Telephone Number)

Mail Address 270 Central Avenue, P.O. Box 7500 (Street and Number or P.O. Box), Johnston, RI, US 02919-4923 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 270 Central Avenue (Street and Number)

Johnston, RI, US 02919-4923 (City or Town, State, Country and Zip Code), 401-275-3000 (Area Code) (Telephone Number)

Internet Website Address www.fm.com

Statutory Statement Contact Michael Gariglio (Name), 401-415-1892 (Area Code) (Telephone Number)

michael.gariglio@fm.com (E-mail Address), 401-946-8306 (FAX Number)

OFFICERS

Chairman & Chief Executive Officer	Malcolm Craig Roberts	Staff Senior Vice President & Controller	Frederick Joseph von Mering
Senior Vice President & Secretary	Omar Farooq Ajmal Hameed	Vice President & Treasurer	Denise Anastasia Hebert

OTHER

Randall Edward Hodge, Chief Operating Officer	Alison Brooke Erbig, Executive Vice President & Chief Financial Officer	Sanjay Chawla, Executive Vice President
Ziad Alex Selim Tadmoury, Executive Vice President	Lyndon Dean Broad, Executive Vice President	Johnell Rochelle Holly, Executive Vice President
James Patrick O'Brien, Executive Vice President		

DIRECTORS OR TRUSTEES

Frank Thomas Connor	Christine Mary McCarthy	Michel Giannuzzi
David Thomas Walton	Colin Day	Malcolm Craig Roberts
Thomas James Quinlan III	Frank John Dellaquila	Christine Kocot McCoy
Shannon Bernard Cullinan #		

State of Rhode Island
County of Providence 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.

Malcolm Craig Roberts Chairman & Chief Executive Officer	Omar Farooq Ajmal Hameed Senior Vice President & Secretary	Frederick Joseph von Mering Staff Senior Vice President & Controller

Subscribed and sworn to before me this 10 day of August 2026

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............

Patrick Brouillette
Notary Public
April 27, 2030

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	375,847,116	0	375,847,116	389,646,060
2.	Stocks:				
	2.1 Preferred stocks	2,500,000	0	2,500,000	2,500,000
	2.2 Common stocks	0	0	0	0
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 42,248,241), cash equivalents ($ 0) and short-term investments ($ 0)	42,248,241	0	42,248,241	23,209,209
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	0	0	0	0
9.	Receivables for securities	14,408,255	0	14,408,255	0
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	435,003,612	0	435,003,612	415,355,269
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	3,174,136	0	3,174,136	2,713,173
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	15,425,607	0	15,425,607	16,380,390
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	0	0	0	0
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	4,894,488	0	4,894,488	1,864,447
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	394,548	344,133	50,415	50,415
19.	Guaranty funds receivable or on deposit	0	0	0	0
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0	0
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	0	0	0	0
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	458,892,391	344,133	458,548,258	436,363,694
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	458,892,391	344,133	458,548,258	436,363,694
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.					
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 0)	95,733,345	98,065,779
2.	Reinsurance payable on paid losses and loss adjustment expenses	7,072,209	6,840,654
3.	Loss adjustment expenses	7,339,346	8,004,376
4.	Commissions payable, contingent commissions and other similar charges	0	0
5.	Other expenses (excluding taxes, licenses and fees)	0	0
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	0	400
7.1	Current federal and foreign income taxes (including $ (126,846) on realized capital gains (losses))	2,544,662	6,066,735
7.2	Net deferred tax liability	0	0
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 0 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	0	0
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	0	0
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	0	0
15.	Remittances and items not allocated	128,678	52,284
16.	Provision for reinsurance (including $ 0 certified)	706,200	706,200
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	15,041,796	7,545,914
20.	Derivatives	0	0
21.	Payable for securities	11,395,641	10,625
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	19	0
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	139,961,896	127,292,967
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	139,961,896	127,292,967
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	3,525,000	3,525,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	7,577,528	7,577,528
35.	Unassigned funds (surplus)	307,483,834	297,968,199
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	318,586,362	309,070,727
38.	Totals (Page 2, Line 28, Col. 3)	458,548,258	436,363,694
	DETAILS OF WRITE-INS		
2501.	Miscellaneous Accounts Payable	19	0
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	19	0
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

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 $ 0)	0	0	0
	1.2 Assumed (written $ 31,034,933)	31,034,933	31,355,443	63,361,621
	1.3 Ceded (written $ 10,000)	10,000	10,000	10,000
	1.4 Net (written $ 31,024,933)	31,024,933	31,345,443	63,351,621
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 15,491,233):			
	2.1 Direct	0	0	0
	2.2 Assumed	15,491,233	14,305,415	25,580,104
	2.3 Ceded	0	0	0
	2.4 Net	15,491,233	14,305,415	25,580,104
3.	Loss adjustment expenses incurred	586,848	588,417	900,171
4.	Other underwriting expenses incurred	9,584,302	9,450,925	21,433,141
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	25,662,383	24,344,757	47,913,416
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	5,362,550	7,000,686	15,438,205
	INVESTMENT INCOME			
9.	Net investment income earned	7,063,685	6,420,586	13,829,076
10.	Net realized capital gains (losses) less capital gains tax of $ (126,765)	(476,876)	(209,520)	(154,043)
11.	Net investment gain (loss) (Lines 9 + 10)	6,586,809	6,211,066	13,675,033
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 0 amount charged off $ 0)	0	0	0
13.	Finance and service charges not included in premiums	0	0	0
14.	Aggregate write-ins for miscellaneous income	385,181	0	0
15.	Total other income (Lines 12 through 14)	385,181	0	0
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	12,334,540	13,211,752	29,113,238
17.	Dividends to policyholders	0	0	0
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)	12,334,540	13,211,752	29,113,238
19.	Federal and foreign income taxes incurred	2,669,692	2,819,125	5,882,758
20.	Net income (Line 18 minus Line 19)(to Line 22)	9,664,848	10,392,627	23,230,480
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	309,070,727	286,307,024	286,307,024
22.	Net income (from Line 20)	9,664,848	10,392,627	23,230,480
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (31,335)	(117,878)	2,525	5,821
25.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26.	Change in net deferred income tax	(20,706)	659	(215,834)
27.	Change in nonadmitted assets	(10,629)	12	240,436
28.	Change in provision for reinsurance	0	0	(497,200)
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (stock dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (stock dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) home office	0	0	0
35.	Dividends to stockholders	0	0	0
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	0	0
38.	Change in surplus as regards policyholders (Lines 22 through 37)	9,515,635	10,395,823	22,763,703
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	318,586,362	296,702,847	309,070,727
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Miscellaneous Income	385,181	0	0
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	385,181	0	0
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

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	31,979,716	32,713,878	63,945,308
2.	Net investment income	5,780,223	5,288,643	11,638,401
3.	Miscellaneous income	385,181	0	0
4.	Total (Lines 1 to 3)	38,145,120	38,002,521	75,583,709
5.	Benefit and loss related payments	20,545,759	(14,901,628)	(3,308,946)
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	10,836,580	10,333,250	23,083,780
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ (38,000) tax on capital gains (losses)	6,065,000	4,068,000	3,858,060
10.	Total (Lines 5 through 9)	37,447,339	(500,378)	23,632,894
11.	Net cash from operations (Line 4 minus Line 10)	697,781	38,502,899	51,950,815
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	49,586,309	36,804,248	92,386,958
	12.2 Stocks	0	0	0
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	11,385,016	33,166	10,625
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	60,971,325	36,837,414	92,397,583
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	35,717,720	72,832,768	151,090,228
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	0	0
	13.6 Miscellaneous applications	14,408,255	6,938	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	50,125,975	72,839,706	151,090,228
14.	Net increase/(decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	10,845,350	(36,002,292)	(58,692,645)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	7,495,901	8,981,975	2,013,255
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	7,495,901	8,981,975	2,013,255
	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)	19,039,032	11,482,582	(4,728,575)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	23,209,209	27,937,784	27,937,784
	19.2 End of period (Line 18 plus Line 19.1)	42,248,241	39,420,366	23,209,209

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

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices (required NAIC disclosure regardless of whether there is any significant change)

The accompanying financial statements of Appalachian Insurance Company ("Company") have been prepared on the basis of accounting practices prescribed or permitted by the Rhode Island Division of Insurance.

The state of Rhode Island requires insurance companies domiciled in the state of Rhode Island to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual subject to any deviations prescribed or permitted by the Rhode Island Division of Insurance. The Company has no state prescribed or permitted practices.

	SSAP #	F/S Page	F/S Line #	2026	2025
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 9,664,848	$ 23,230,480
(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	$ 9,664,848	$ 23,230,480
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 318,586,362	$ 309,070,727
(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	$ 318,586,362	$ 309,070,727

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

No significant changes.

C. Accounting Policy (required NAIC disclosure regardless of whether there is any significant change)

(1) No significant changes.

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method (required NAIC disclosure regardless of whether there is any significant change)

Non asset-backed bonds with NAIC designations 1 or 2 are stated at amortized cost using the interest method. Non asset-backed bonds with NAIC designations of 3 through 6 are stated at the lower of amortized value or fair value. See paragraph 6 for asset-backed and structured securities.

(3)-(5)

No significant changes.

(6) Basis for Asset-Backed Securities and Adjustment Methodology (required NAIC disclosure regardless of whether there is any significant change)

U.S. government agency asset-backed and structured securities are valued at amortized value. Other asset-backed and structured securities are valued at either amortized value or fair value, depending on many factors including: type of underlying collateral, whether modeled by NAIC vendor, whether rated (by either NAIC approved rating organization or NAIC Securities Valuation Office), and relationship of amortized value to par value and amortized value to fair value.

(7)-(13)

No significant changes.

D. Going Concern (required NAIC disclosure regardless of whether there is any significant change)

Based upon its evaluation of relevant conditions and events, management has concluded that the Company will continue as a going concern.

NOTE 2 Accounting Changes and Corrections of Errors

Not Applicable.

NOTE 3 Business Combinations and Goodwill

Not Applicable.

NOTE 4 Discontinued Operations

Not Applicable.

NOTES TO FINANCIAL STATEMENTS

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

Not Applicable.

B. Debt Restructuring

Not Applicable.

C. Reverse Mortgages

Not Applicable.

D. Asset-Backed Securities (required NAIC disclosure regardless of whether there is any significant change)

(1) Description of Sources Used to Determine Prepayment Assumptions

Asset-backed bonds and structured securities are valued at amortized cost using the constant interest rate method, and using an effective yield based on current prepayment assumptions obtained from Bloomberg, rather than anticipated prepayments at the date of purchase. Prepayment assumptions are reviewed periodically and updated in response to changes in market interest rates.

(2) Other-Than-Temporary-Impairments

Not Applicable.

(3) Recognized OTTI Securities

Not Applicable.

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a) The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	58,136
2. 12 Months or Longer	$	56,381
b) The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	3,691,672
2. 12 Months or Longer	$	3,524,440

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

All asset-backed and structured securities in an unrealized loss position were reviewed to determine whether other-than-temporary impairments should be recognized. The Company asserts that it has the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered. These conclusions are supported by a detailed analysis of the underlying credit and cash flows of each security. Unrealized losses are primarily attributable to credit spread widening and increased liquidity discounts. It is possible that the Company could recognize other-than-temporary impairments in the future on some of the securities, if future events, information and the passage of time causes it to conclude that declines in value are other-than temporary.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

J. Real Estate

Not Applicable.

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

Not Applicable.

L. Restricted Assets (required NAIC disclosure regardless of whether there is any significant change)

No significant changes.

M. Working Capital Finance Investments (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

N. Offsetting and Netting of Assets and Liabilities (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

O. 5GI Securities

Not Applicable.

P. Short Sales

Not Applicable.

Q. Prepayment Penalty and Acceleration Fees

Not Applicable.

R. Reporting Entity's Share of Cash Pool by Asset Type (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

S. Aggregate Collateral Loans by Qualifying Investment Collateral

Not Applicable.

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

Not Applicable.

NOTE 7 Investment Income

No significant changes.

NOTE 8 Derivative Instruments (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

NOTE 9 Income Taxes

No significant changes.

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

No significant changes.

NOTE 11 Debt (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

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

A. Defined Benefit Plan

(1)-(3)

No significant changes.

(4) Components of net periodic benefit cost (required NAIC disclosure regardless of whether there is any significant change)

No significant changes.

(5)-(17)

No significant changes.

B. Investment Policies and Strategies

Not Applicable.

C. Fair Value of Plan Assets

Not Applicable.

D. Rate of Return Assumptions

Not Applicable.

E. Defined Contribution Plan

Not Applicable.

F. Multiemployer Plans

Not Applicable.

G. Consolidated Holding Company Plans

No significant changes.

H. Postemployment Benefits and Compensated Absences

Not Applicable.

NOTES TO FINANCIAL STATEMENTS

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

Not Applicable.

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

No significant changes.

NOTE 14 Liabilities, Contingencies and Assessments

No significant changes.

NOTE 15 Leases

Not Applicable.

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

Not Applicable.

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

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

Not Applicable.

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

Not Applicable.

NOTE 20 Fair Value Measurements (required NAIC disclosure regardless of whether there is any significant change)

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

The Company categorizes its invested assets that are measured at fair value into the three-level fair value hierarchy or designates certain invested assets as carried at net asset value (NAV). Item 4 provides a discussion of each of these categories.

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 - ICO	$ -	$ 847,290	$ -	$ -	$ 847,290
Total assets at fair value/NAV	$ -	$ 847,290	$ -	$ -	$ 847,290

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

The Company has no assets measured at fair value in the Level 3 category.

(3) Policies when Transfers Between Levels are Recognized

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. The Company has no assets measured at fair value in the Level 3 category.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

The valuation techniques required by the Fair Value Measurements guidance (SSAP 100) are based upon observable and unobservable inputs. Observable inputs reflect market data obtained from independent sources, while unobservable inputs reflect market assumptions.

These two types of inputs create the following fair value hierarchy:

Level 1 Quoted prices for identical instruments in active markets.

Level 2 Quoted prices for similar instruments in active markets; quoted prices for identical or similar instruments in markets that are not active; and model-derived valuations whose inputs are observable or whose significant value drivers are observable.

Level 3 Significant inputs to the valuation model are unobservable.

The Company retains independent pricing vendors to assist in valuing invested assets when the prices are not available from the SVO.

When available, the Company uses quoted market prices to determine the fair value of investment securities, and they are included in Level 1.

When quoted market prices are unavailable, the Company uses quotes from independent pricing vendors based on recent trading activity and other relevant information, including market interest rate curves, referenced credit spreads and estimated prepayment rates, where applicable. These investments are included in Level 2 and are primarily comprised of fixed income securities which are NAIC rated 3 or below.

In infrequent circumstances, the pricing is not available from the pricing vendor and is based on significant unobservable inputs. In those circumstances, the investment security is classified in Level 3. There are no Level 3 investments at the reporting date.

NOTES TO FINANCIAL STATEMENTS

(5) Derivative Fair Value Disclosures

Not Applicable.

B. Other Fair Value Disclosures

Not Applicable.

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.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds - ICO	$ 202,011,556	$ 210,576,061	$ -	$ 202,011,556	$ -	$ -	$ -
Bonds - ABS	$ 159,944,046	$ 165,271,055	$ -	$ 159,944,046	$ -	$ -	$ -
Preferred Stock	$ 2,500,000	$ 2,500,000	$ -	$ 2,500,000	$ -	$ -	$ -
Cash, cash equivalents and short-term investments	$ 42,248,241	$ 42,248,241	$ 42,248,241	$ -	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value

Not Applicable.

E. NAV Practical Expedient Investments

The Company elects to use NAV for all money market mutual funds in lieu of fair value as NAV is more readily available. These funds are backed by high quality, very liquid short-term instruments and the probability is remote that the funds would be sold for a value other than NAV. The Company has no money market mutual funds at June 30, 2026.

NOTE 21 Other Items

Not Applicable.

NOTE 22 Events Subsequent

No significant changes.

NOTE 23 Reinsurance

Not Applicable.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

NOTE 25 Changes in Incurred Losses and Loss Adjustment Expenses (required NAIC disclosure regardless of whether there is any significant change)

No significant changes.

NOTE 26 Intercompany Pooling Arrangements

No significant changes.

NOTE 27 Structured Settlements

Not Applicable.

NOTE 28 Health Care Receivables

Not Applicable.

NOTE 29 Participating Policies

Not Applicable.

NOTE 30 Premium Deficiency Reserves

Not Applicable.

NOTE 31 High Deductibles

Not Applicable.

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

Not Applicable.

NOTE 33 Asbestos/Environmental Reserves

No significant changes.

NOTE 34 Subscriber Savings Accounts

Not Applicable.

NOTE 35 Multiple Peril Crop Insurance

Not Applicable.

NOTES TO FINANCIAL STATEMENTS

NOTE 36 Financial Guaranty Insurance (required NAIC disclosure regardless of whether there is any significant change)

Not Applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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. ....

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). 11/17/2023

6.4 By what department or departments?
Rhode Island Division of Insurance ....

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ......$ 0

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: ......$ 0

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

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	$ 0	$ 0
13.22	Preferred Stock	$ 2,500,000	$ 2,500,000
13.23	Common Stock	$ 0	$ 0
13.24	Short-Term Investments	$ 0	$ 0
13.25	Mortgage Loans on Real Estate	$ 0	$ 0
13.26	All Other	$ 0	$ 0
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 2,500,000	$ 2,500,000
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$ 0	$ 0

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 [X]
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. ...... $ 0
15.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ...... $ 0
15.3 Total payable for securities lending reported on the liability page. ...... $ 0

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
JP Morgan Worldwide Securities Services	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
Sanjay Chawla, EVP, Chief Investment Officer	I..................
Scott Anthony, VP, Portfolio Mgr Fixed Income	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	0	0	0	0	0	0	0	0

5. Operating Percentages:

   5.1 A&H loss percent .... 0.000 %

   5.2 A&H cost containment percent .... 0.000 %

   5.3 A&H expense percent excluding cost containment expenses .... 0.000 %

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 .... $ 0

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 .... $ 0

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
	AA-1560390	Aviva Insurance Company of Canada	CAN	Authorized		
	AA-2230120	Brasil Resseguros SA	BRA	Unauthorized		
	AA-1780116	Chaucer Insurance Company DAC	IRL	Unauthorized		
	AA-1780124	Everest Reinsurance (Ireland) DAC	IRL	Unauthorized		
	AA-3191289	Fidelis Insurance Bermuda Ltd	BMU	Authorized		
	AA-1121425	Markel International Insurance Company Limited	CAN	Authorized		
	AA-1560950	Sompo Japan Insurance Inc.	CAN	Unauthorized		
	AA-1560161	Tokio Marine Canada Ltd.	CAN	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

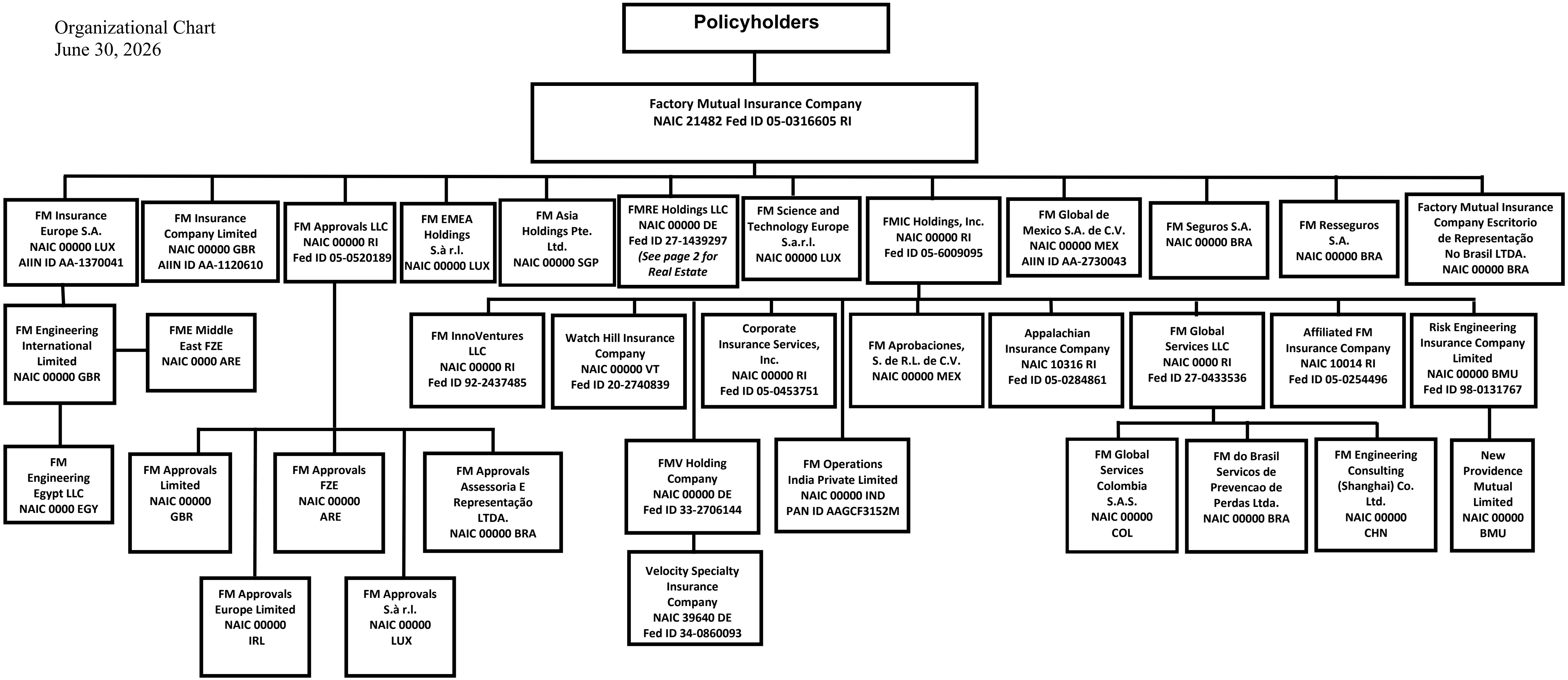
Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written: 2 Current Year To Date	Direct Premiums Written: 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage): 4 Current Year To Date	Direct Losses Paid (Deducting Salvage): 5 Prior Year To Date	Direct Losses Unpaid: 6 Current Year To Date	Direct Losses Unpaid: 7 Prior Year To Date
1. Alabama AL	E	0	0	0	0	0	0
2. Alaska AK	E	0	0	0	0	0	0
3. Arizona AZ	E	0	0	0	0	0	0
4. Arkansas AR	E	0	0	0	0	0	0
5. California CA	E	0	0	4,865,630	72,109	84,754,553	83,739,683
6. Colorado CO	E	0	0	0	0	0	0
7. Connecticut CT	E	0	0	0	0	0	0
8. Delaware DE	E	0	0	0	0	0	0
9. District of Columbia DC	E	0	0	0	0	0	0
10. Florida FL	E	0	0	0	0	560,759	563,316
11. Georgia GA	E	0	0	703,250	1,441,069	11,926,599	21,087,740
12. Hawaii HI	E	0	0	0	0	0	0
13. Idaho ID	E	0	0	0	0	0	0
14. Illinois IL	E	0	0	0	0	1,727	1,657
15. Indiana IN	E	0	0	0	0	0	0
16. Iowa IA	E	0	0	0	0	0	0
17. Kansas KS	E	0	0	0	0	0	0
18. Kentucky KY	E	0	0	0	0	0	0
19. Louisiana LA	E	0	0	0	0	460	462
20. Maine ME	E	0	0	0	0	0	0
21. Maryland MD	E	0	0	0	0	0	0
22. Massachusetts MA	E	0	0	0	0	11	11
23. Michigan MI	E	0	0	0	0	19	18
24. Minnesota MN	E	0	0	0	0	8	7
25. Mississippi MS	E	0	0	0	0	11	11
26. Missouri MO	E	0	0	275,000	75,000	17,114,146	19,188,806
27. Montana MT	E	0	0	0	0	0	0
28. Nebraska NE	E	0	0	0	0	0	0
29. Nevada NV	E	0	0	0	0	0	0
30. New Hampshire NH	E	0	0	0	0	0	0
31. New Jersey NJ	E	0	0	0	0	0	0
32. New Mexico NM	E	0	0	0	0	0	0
33. New York NY	E	0	0	1,401	2,687	26,447,989	26,592,347
34. North Carolina NC	E	0	0	0	0	0	0
35. North Dakota ND	E	0	0	0	0	0	0
36. Ohio OH	E	0	0	0	0	0	0
37. Oklahoma OK	E	0	0	0	0	0	0
38. Oregon OR	E	0	0	0	0	0	0
39. Pennsylvania PA	E	0	0	0	0	3,890,436	3,280,872
40. Rhode Island RI	L	0	0	614,770	431,955	7,091,427	2,180,496
41. South Carolina SC	E	0	0	0	0	0	0
42. South Dakota SD	E	0	0	0	0	0	0
43. Tennessee TN	E	0	0	0	0	0	0
44. Texas TX	E	0	0	0	0	11,408	12,324
45. Utah UT	E	0	0	0	0	0	0
46. Vermont VT	E	0	0	0	0	0	0
47. Virginia VA	E	0	0	0	0	0	0
48. Washington WA	E	0	0	308,445	15,272	10,852,237	15,066,266
49. West Virginia WV	E	0	0	0	0	0	0
50. Wisconsin WI	E	0	0	0	0	0	0
51. Wyoming WY	E	0	0	0	0	0	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	E	0	0	0	0	0	0
54. Puerto Rico PR	E	0	0	0	0	0	0
55. U.S. Virgin Islands VI	E	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	E	0	0	0	0	0	0
58. Aggregate other alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	0	0	6,768,496	2,038,092	162,651,790	171,714,016
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

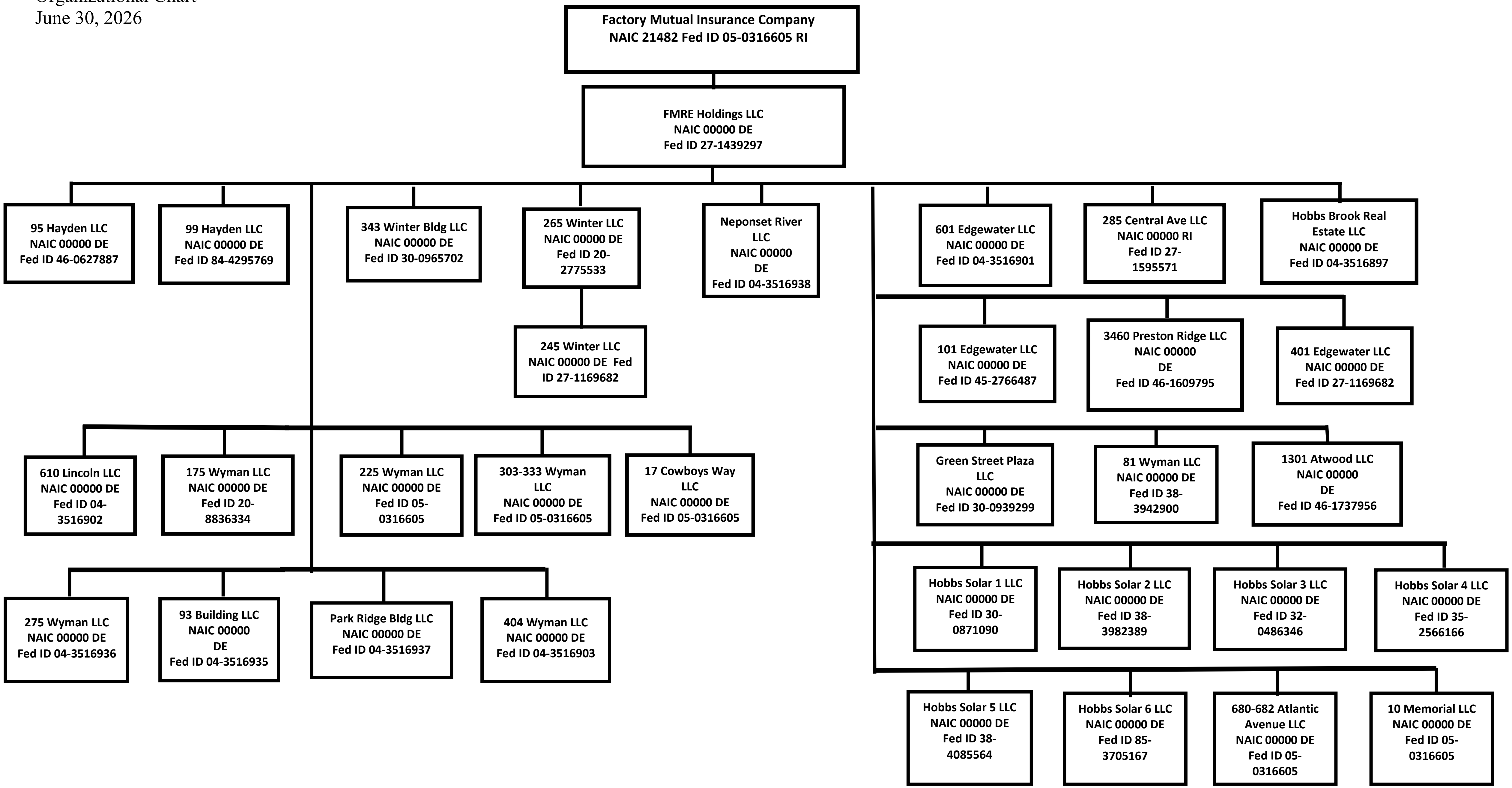
(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 1
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) 54
4. Q - Qualified - Qualified or accredited reinsurer 0
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0
6. N - None of the above - Not allowed to write business in the state 2

Organizational Chart
June 30, 2026



Organizational Chart
June 30, 2026



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)	*
.0065	Factory Mutual Insurance Company & its Affiliates	21482	05-0316605				Factory Mutual Insurance Company	RI	UIP	Policyholders	Ownership	100.000	N/A	NO	1
.0065	Factory Mutual Insurance Company & its Affiliates	10014	05-0254496				Affiliated FM Insurance Company	RI	IA	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	1
.0065	Factory Mutual Insurance Company & its Affiliates	10316	05-0284861				Appalachian Insurance Company	RI	RE	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	1
.0000	Factory Mutual Insurance Company & its Affiliates	00000	AA-1120610				FM Insurance Company Limited	GBR	IA	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	98-0131767				Risk Engineering Insurance Company Limited	BMU	IA	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	AA-1370041				FM Insurance Europe S.A.	LUX	IA	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	YES	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	AA-2730043				FM Global de Mexico S.A. de C.V.	MEX	IA	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	20-2740839				Watch Hill Insurance Company	VT	IA	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	05-0453751				Corporate Insurance Services, Inc.	RI	NIA	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000					New Providence Mutual Limited	BMU	IA	Risk Engineering Insurance Company Limited	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000					Factory Mutual Insurance Company - Escritorio de Representação No Brasil LTDA.	BRA	IA	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	05-0520189				FM Approvals LLC	RI	NIA	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Engineering International Limited	GBR	NIA	FM Insurance Europe S.A.	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Engineering Consulting (Shanghai) Co. Ltd	CHN	NIA	FM Global Services LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Approvals Limited	GBR	NIA	FM Approvals LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Approvals Assessoria E Representação LTDA.	BRA	NIA	FM Approvals LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	27-1439297				FMRE Holdings LLC	DE	NIA	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	05-6009095				FMIC Holdings, Inc.	RI	UDP	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	YES	
.0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Aprobaciones, S.de R.L. de C.V.	MEX	NIA	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	27-0433536				FM Global Services LLC	RI	NIA	FMIC Holdings, Inc	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000					FM do Brasil Servicos de Prevencao de Perdas LTDA.	BRA	NIA	FM Global Services LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516902				610 Lincoln LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516903				404 Wyman LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516936				275 Wyman LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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.0000	Factory Mutual Insurance Company & its Affiliates	00000	20-8836334				175 Wyman LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516937				Park Ridge Building LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516935				93 Building LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	20-2775533				265 Winter LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	27-1169682				245 Winter LLC	DE	NIA	265 Winter LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516938				Neponset River LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516901				601 Edgewater LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	27-1595571				285 Central Avenue, LLC	RI	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	04-3516897				Hobbs Brook Real Estate LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	45-2766487				101 Edgewater LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	27-1169682				401 Edgewater LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Global Services Colombia S.A.S	COL	NIA	FM Global Services LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	46-0627887				95 Hayden LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	46-1609795				3460 Preston Ridge, LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	46-1737956				1301 Atwood LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	38-3942900				81 Wyman LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	30-0871090				Hobbs Solar 1 LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	38-3982389				Hobbs Solar 2 LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	32-0486346				Hobbs Solar 3 LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Asia Holdings Pte. Ltd.	SGP	NIA	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	YES	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	30-0939299				Green Street Plaza LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	35-2566166				Hobbs Solar 4 LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Engineering Egypt LLC	EGY	NIA	FM Engineering International Limted	Ownership	100.000	Factory Mutual Insurance Company	NO	
.0000	Factory Mutual Insurance Company & its Affiliates	00000	30-0965702				343 WInter Bldg LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	

SCHEDULE Y

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0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Approvals Europe Limited	IRL	NIA	FM Approvals LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	38-4085564				Hobbs Solar 5 LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	84-4295769				99 Hayden LLC	MA	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	85-3705167				Hobbs Solar 6 LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	05-0316605				225 Wyman LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	05-0316605				303-333 Wyman LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Science & Technology Europe S.à r.l.	LUX	NIA	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FME Middle East FZE	ARE	NIA	FM Engineering International Limted	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	92-2437485				FM InnoVentures LLC	RI	NIA	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Seguros S.A.	BRA	IA	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	YES	
0000	Factory Mutual Insurance Company & its Affiliates	00000	33-2706144				FMV Holding Company	DE	NIA	FMIC Holdings, Inc.	Ownership	91.840	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Resseguros S.A.	BRA	IA	Factory Mutual Insurance Company	Ownership	100.000	Factory Mutual Insurance Company	YES	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Operations India Private Limited	IND	NIA	FMIC Holdings, Inc.	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	39640	34-0860093				Velocity Specialty Insurance Company	DE	IA	FMV Holding Company	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Approvals FZE	ARE	NIA	FM Approvals LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM EMEA Holdings S.à r.l.	LUX	NIA	Factory Mutual Insurance Company	Ownership	95.330	Factory Mutual Insurance Company	YES	
0000	Factory Mutual Insurance Company & its Affiliates	00000	05-0316605				680-682 Atlantic Avenue LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	05-0316605				10 Memorial LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000					FM Approvals S.à r.l.	LUX	NIA	FM Approvals LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	
0000	Factory Mutual Insurance Company & its Affiliates	00000	05-0316605				17 Cowboys Way LLC	DE	NIA	FMRE Holdings LLC	Ownership	100.000	Factory Mutual Insurance Company	NO	

Asterisk	Explanation
1	Pool Participants: Factory Mutual Insurance Company (87%), Affiliated FM Insurance Company (12%), and Appalachian Insurance Company (1%).

Part 1 - Loss Experience

N O N E

Part 2 - Direct Premiums Written

N O N E

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	10,143	95,927	106,070	2,057	940	2,997	9,524	0	93,549	103,073	1,438	(1,438)	0
2. 2024	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Subtotals 2024 + Prior	10,143	95,927	106,070	2,057	940	2,997	9,524	0	93,549	103,073	1,438	(1,438)	0
4. 2025	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Subtotals 2025 + Prior	10,143	95,927	106,070	2,057	940	2,997	9,524	0	93,549	103,073	1,438	(1,438)	0
6. 2026	XXX	XXX	XXX	XXX	16,078	16,078	XXX	0	0	0	XXX	XXX	XXX
7. Totals	10,143	95,927	106,070	2,057	17,018	19,075	9,524	0	93,549	103,073	1,438	(1,438)	0
8. Prior year-end surplus as regards policyholders	309,071										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. 14.2	2. (1.5)	3. 0.0
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.0

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?	NO
	AUGUST FILING	
5.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	YES

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]

10316202649000002

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

10316202645500002

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

10316202636500002

4. Director and Officer Supplement [Document Identifier 505]

10316202650500002

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	392,146,060	332,071,339
2.	Cost of bonds and stocks acquired	35,717,720	151,090,228
3.	Accrual of discount	917,748	1,755,680
4.	Unrealized valuation increase/(decrease)	(149,213)	7,365
5.	Total gain (loss) on disposals	(603,641)	(181,335)
6.	Deduct consideration for bonds and stocks disposed of	49,586,309	92,386,958
7.	Deduct amortization of premium	95,249	210,259
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	378,347,116	392,146,060
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	378,347,116	392,146,060

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)	185,465,326	10,748,438	14,030,826	(9,360,637)	185,465,326	172,822,300	0	182,442,828
2.	NAIC 2 (a)	29,006,751	5,451,195	6,062,095	6,537,664	29,006,751	34,933,514	0	30,821,067
3.	NAIC 3 (a)	931,170	0	942,066	2,831,143	931,170	2,820,246	0	247,635
4.	NAIC 4 (a)	0	0	0	0	0	0	0	0
5.	NAIC 5 (a)	0	0	0	0	0	0	0	0
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total ICO	215,403,246	16,199,633	21,034,987	8,169	215,403,246	210,576,061	0	213,511,530
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	169,615,023	0	4,557,016	213,047	169,615,023	165,271,055	0	176,134,528
9.	NAIC 2	0	0	0	0	0	0	0	0
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total ABS	169,615,023	0	4,557,016	213,047	169,615,023	165,271,055	0	176,134,528
	PREFERRED STOCK								
15.	NAIC 1	2,500,000	0	0	0	2,500,000	2,500,000	0	2,500,000
16.	NAIC 2	0	0	0	0	0	0	0	0
17.	NAIC 3	0	0	0	0	0	0	0	0
18.	NAIC 4	0	0	0	0	0	0	0	0
19.	NAIC 5	0	0	0	0	0	0	0	0
20.	NAIC 6	0	0	0	0	0	0	0	0
21.	Total Preferred Stock	2,500,000	0	0	0	2,500,000	2,500,000	0	2,500,000
22.	Total ICO, ABS & Preferred Stock	387,518,269	16,199,633	25,592,003	221,217	387,518,269	378,347,116	0	392,146,058

(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 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

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

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

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

N O N E

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
91282C-PZ-8	UNITED STATES TREASURY	06/30/2026	MORGAN STANLEY		9,748,438	10,000,000	154,972	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					9,748,438	10,000,000	154,972	XXX
19828B-AA-3	COLUMBIA PIPELINES OPERATING COMPANY LLC	05/20/2026	MUFG SECURITIES AMERICAS INC		1,000,000	1,000,000	0	2.A FE
61748U-AW-2	MORGAN STANLEY	04/15/2026	MORGAN STANLEY		1,000,000	1,000,000	0	1.G FE
67077M-BG-2	NUTRIEN LTD	05/26/2026	SCOTIA CAP USA INC - NY		998,990	1,000,000	0	2.B FE
68389X-DK-8	ORACLE CORP	04/17/2026	MARKETAXESS		967,670	1,000,000	3,200	2.B FE
68389X-DZ-5	ORACLE CORP	06/26/2026	Wells		1,456,575	1,500,000	34,438	2.B FE
78392B-AH-0	SK HYNIX INC	04/23/2026	TD SECURITIES FI		1,027,960	1,000,000	14,972	2.A FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					6,451,195	6,500,000	52,610	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					16,199,633	16,500,000	207,582	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					16,199,633	16,500,000	207,582	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					16,199,633	16,500,000	207,582	XXX
1889999999. Total - asset-backed securities (unaffiliated)					0	0	0	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	XXX
1909999997. Total - asset-backed securities - Part 3					0	0	0	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					0	0	0	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					16,199,633	16,500,000	207,582	XXX
4509999997. Total - preferred stocks - Part 3					0	XXX	0	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					0	XXX	0	XXX
5989999997. Total - common stocks - Part 3					0	XXX	0	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					0	XXX	0	XXX
5999999999. Total - preferred and common stocks					0	XXX	0	XXX
6009999999 - Totals					16,199,633	XXX	207,582	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
91282C-EB-3	UNITED STATES TREASURY	06/30/2026	Bank of America Merrill Lynch		9,424,609	10,000,000	10,083,594	10,039,199	0	(5,993)	0	(5,993)	0	10,033,206	0	(608,597)	(608,597)	156,420	02/28/2029	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					9,424,609	10,000,000	10,083,594	10,039,199	0	(5,993)	0	(5,993)	0	10,033,206	0	(608,597)	(608,597)	156,420	XXX	XXX
03743Q-AR-9	APA CORP (US)	06/26/2026	SUSQUEHANNA		2,071,120	2,000,000	1,984,360	1,985,899	0	622	0	622	0	1,986,521	0	84,599	84,599	106,411	02/15/2035	2.C FE
15135B-AY-7	CENTENE CORP	04/17/2026	JP MORGAN FX		945,890	1,000,000	932,890	934,734	0	7,332	0	7,332	0	942,066	0	3,824	3,824	18,715	07/15/2028	3.A FE
437076-CB-6	HOME DEPOT INC	04/23/2026	MORGAN STANLEY		943,530	1,000,000	994,410	997,445	0	175	0	175	0	997,620	0	(54,090)	(54,090)	14,175	04/15/2030	1.F FE
595112-CG-6	MICRON TECHNOLOGY INC	04/03/2026	CORPORATE REORGANIZATIONS		1,061,220	1,000,000	1,053,190	0	0	(930)	0	(930)	0	1,052,260	0	8,960	8,960	23,856	11/01/2032	2.B FE
61747Y-EL-5	MORGAN STANLEY	04/15/2026	MARKETAXESS		906,320	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(93,680)	(93,680)	21,664	01/21/2033	1.E FE
78016E-ZQ-3	ROYAL BANK OF CANADA	04/27/2026	Maturity @100.00		1,500,000	1,500,000	1,499,535	1,499,971	0	29	0	29	0	1,500,000	0	0	0	9,000	04/27/2026	1.E FE
78392B-AH-0	SK HYNIX INC	05/26/2026	JEFFRIES		1,025,010	1,000,000	1,027,960	0	0	(851)	0	(851)	0	1,027,109	0	(2,099)	(2,099)	20,014	01/16/2029	2.A FE
855244-BM-0	STARBUCKS CORP	05/20/2026	CORPORATE REORGANIZATIONS		1,000,360	1,000,000	998,520	998,647	0	43	0	43	0	998,690	0	1,670	1,670	57,750	05/15/2035	2.A FE
857477-DE-0	STATE STREET CORP	04/08/2026	MORGAN STANLEY		489,945	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(10,055)	(10,055)	11,030	10/23/2036	1.D FE
871829-BQ-9	SYSCO CORP	05/08/2026	Citi Bank		886,600	1,000,000	995,780	997,369	0	147	0	147	0	997,516	0	(110,916)	(110,916)	10,004	12/14/2031	2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					10,829,995	11,000,000	10,986,645	8,914,064	0	6,567	0	6,567	0	11,001,781	0	(171,786)	(171,786)	292,619	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					20,254,604	21,000,000	21,070,239	18,953,263	0	574	0	574	0	21,034,987	0	(780,383)	(780,383)	449,038	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					20,254,604	21,000,000	21,070,239	18,953,263	0	574	0	574	0	21,034,987	0	(780,383)	(780,383)	449,038	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					20,254,604	21,000,000	21,070,239	18,953,263	0	574	0	574	0	21,034,987	0	(780,383)	(780,383)	449,038	XXX	XXX
31296S-MS-2	FH A17580 - RMBS	06/01/2026	Paydown		2,337	2,337	2,421	2,388	0	(52)	0	(52)	0	2,337	0	0	0	58	01/01/2034	1.A
31297T-WF-6	FH A37846 - RMBS	06/01/2026	Paydown		1,233	1,233	1,179	1,201	0	32	0	32	0	1,233	0	0	0	26	09/01/2035	1.A
3133US-K3-4	FH SI2114 - RMBS	06/01/2026	Paydown		314,387	314,387	258,239	259,113	0	55,274	0	55,274	0	314,387	0	0	0	3,625	02/01/2051	1.A
31411A-JG-1	FN 902163 - RMBS	06/01/2026	Paydown		874	874	879	877	0	(4)	0	(4)	0	874	0	0	0	22	11/01/2036	1.A
31419A-DS-3	FN AE0112 - RMBS	06/01/2026	Paydown		2,289	2,289	2,494	2,585	0	(296)	0	(296)	0	2,289	0	0	0	57	09/01/2039	1.A
36179M2T-6	G2 MA0786 - RMBS	06/01/2026	Paydown		22,089	22,089	24,100	24,575	0	(2,486)	0	(2,486)	0	22,089	0	0	0	407	02/20/2043	1.A
36179WM3-9	G2 MA7578 - RMBS	06/01/2026	Paydown		255,879	255,879	203,423	203,223	0	52,656	0	52,656	0	255,879	0	0	0	2,191	09/20/2051	1.A
36200Q-2T-0	GN 569686 - RMBS	06/01/2026	Paydown		222	222	227	227	0	(5)	0	(5)	0	222	0	0	0	6	02/15/2032	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					599,309	599,309	492,963	494,189	0	105,120	0	105,120	0	599,309	0	0	0	6,392	XXX	XXX
3133AT-ZD-6	FH QC8840 - RMBS	06/01/2026	Paydown		229,675	229,675	175,881	178,609	0	51,066	0	51,066	0	229,675	0	0	0	1,914	10/01/2051	1.A
3133C0-UZ-3	FH QD0600 - RMBS	06/01/2026	Paydown		673,559	673,559	648,563	650,569	0	22,989	0	22,989	0	673,559	0	0	0	12,512	04/01/2053	1.A
3133C9-ZL-0	FH QG8847 - RMBS	06/01/2026	Paydown		718,483	718,483	722,525	721,870	0	(3,386)	0	(3,386)	0	718,483	0	0	0	13,373	08/01/2053	1.A
3133KY-V6-3	FH RB5137 - RMBS	06/01/2026	Paydown		184,694	184,694	172,602	175,197	0	9,497	0	9,497	0	184,694	0	0	0	1,141	12/01/2041	1.A
3140B2-D5-0	FN DD1923 - RMBS	06/01/2026	Paydown		53,547	53,547	53,472	53,459	0	88	0	88	0	53,547	0	0	0	1,304	02/01/2055	1.A
3140B9-SC-4	FN DD8614 - RMBS	06/01/2026	Paydown		239,549	239,549	237,191	237,278	0	2,271	0	2,271	0	239,549	0	0	0	5,366	05/01/2055	1.A
3140K8-CU-9	FN BP1110 - RMBS	06/01/2026	Paydown		43,555	43,555	45,385	46,896	0	(3,342)	0	(3,342)	0	43,555	0	0	0	545	03/01/2050	1.A
3140QK-3W-6	FN CB0812 - RMBS	06/01/2026	Paydown		184,036	184,036	181,304	181,626	0	2,410	0	2,410	0	184,036	0	0	0	1,279	06/01/2051	1.A
3140XF-QW-4	FN FS0468 - RMBS	06/01/2026	Paydown		420,401	420,401	409,497	412,083	0	8,318	0	8,318	0	420,401	0	0	0	3,843	01/01/2042	1.A
3140XN-VT-8	FN FS6925 - RMBS	06/01/2026	Paydown		180,597	180,597	148,442	150,704	0	29,894	0	29,894	0	180,597	0	0	0	1,934	12/01/2051	1.A
31426M-ZK-1	FH QX3445 - RMBS	06/01/2026	Paydown		551,708	551,708	557,139	556,877	0	(5,169)	0	(5,169)	0	551,708	0	0	0	10,326	05/01/2055	1.A
3142JN-AK-2	FH TA0009 - RMBS	06/01/2026	Paydown		29,966	29,966	30,388	30,386	0	(420)	0	(420)	0	29,966	0	0	0	701	11/01/2055	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					3,509,770	3,509,770	3,382,390	3,395,553	0	114,216	0	114,216	0	3,509,770	0	0	0	54,236	XXX	XXX
89239K-AD-3	TAOT 2022-A A4 - ABS	04/15/2026	Paydown		447,937	447,937	447,906	447,935	0	2	0	2	0	447,937	0	0	0	2,299	05/17/2027	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					447,937	447,937	447,906	447,935	0	2	0	2	0	447,937	0	0	0	2,299	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					4,557,016	4,557,016	4,323,259	4,337,678	0	219,338	0	219,338	0	4,557,016	0	0	0	62,927	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					4,557,016	4,557,016	4,323,259	4,337,678	0	219,338	0	219,338	0	4,557,016	0	0	0	62,927	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

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
1909999999. Total - asset-backed securities					4,557,016	4,557,016	4,323,259	4,337,678	0	219,338	0	219,338	0	4,557,016	0	0	0	62,927	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					24,811,620	25,557,016	25,393,497	23,290,941	0	219,912	0	219,912	0	25,592,003	0	(780,383)	(780,383)	511,966	XXX	XXX
4509999997. Total - preferred stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	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					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - common stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	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					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - preferred and common stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals					24,811,620	XXX	25,393,497	23,290,941	0	219,912	0	219,912	0	25,592,003	0	(780,383)	(780,383)	511,966	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	*
JP MORGAN CHASE NEW YORK, NY		2.530	0	0	34,643,960	41,394,339	42,249,241	XXX.
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX	0	0	(4,640)	(1,000)	(1,000)	XXX
0199999. Totals - open depositories	XXX	XXX	0	0	34,639,320	41,393,339	42,248,241	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - suspended depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total cash on deposit	XXX	XXX	0	0	34,639,320	41,393,339	42,248,241	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total	XXX	XXX	0	0	34,639,320	41,393,339	42,248,241	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
8609999999 - Total cash equivalents								

NONE