QUARTERLY STATEMENT

AS OF JUNE 30, 2026
OF THE CONDITION AND AFFAIRS OF THE

NEIGHBORHOOD HEALTH PLAN OF RHODE ISLAND

NAIC Group Code 0000, 0000 NAIC Company Code 95402 Employer's ID Number 05-0477052
(Current) (Prior)

Organized under the Laws of	RI	State of Domicile or Port of Entry	RI
Country of Domicile	US		
Licensed as business type:	Health Maintenance Organization	Is HMO Federally Qualified?	NO
Incorporated/Organized	12/09/1993	Commenced Business	12/01/1994
Statutory Home Office	910 Douglas Pike	Smithfield, RI, US 02917	
Main Administrative Office	910 Douglas Pike Smithfield, RI, US 02917	401-459-6000 (Telephone Number)	
Mail Address	910 Douglas Pike	Smithfield, RI, US 02917	
Primary Location of Books and Records	910 Douglas Pike Smithfield, RI, US 02917	401-459-6124 (Telephone Number)	
Internet Website Address	http://www.nhpri.org/		
Statutory Statement Contact	Mihaela Miha	401-443-5931 (Telephone Number)	
	mmiha@nhpri.org (E-Mail Address)	401-459-6043 (Fax Number)	

OFFICERS

Peter Marino, Chief Executive Officer
Michelle Sears, Chief Financial Officer
Karen Carlson, Chief Operating Officer

OTHER

Brenda Dowlatshahi, Vice-Chair
Peter Marino, President
Alison Croke, Chair
Christopher Mansfield, Secretary
Merrill Thomas, Treasurer

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.

x	x	x Michelle Sears
Peter Marino Chief Executive Officer	Karen Carlson Chief Operating Officer	Michelle Sears Chief Financial Officer

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

x Diane M. Gomes

DIANE M. GOMES
MY COMMISSION EXPIRES 09-02-2026
NOTARY PUBLIC
ID# 62009
STATE OF RHODE ISLAND

a. Is this an original filing? Yes
b. If no:
1. State the amendment number: ______
2. Date filed: ______
3. Number of pages attached: ______

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	148,914,688		148,914,688	131,272,638
2.	Stocks:				
	2.1 Preferred stocks				
	2.2 Common stocks				
3.	Mortgage loans on real estate:				
	3.1 First liens				
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $...... encumbrances)				
	4.2 Properties held for the production of income (less $...... encumbrances)				
	4.3 Properties held for sale (less $...... encumbrances)				
5.	Cash ($......131,279,694), cash equivalents ($......600,448) and short-term investments ($......62,624,162)	194,504,304		194,504,304	205,457,307
6.	Contract loans (including $...... premium notes)				
7.	Derivatives				
8.	Other invested assets				
9.	Receivables for securities				
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	343,418,992		343,418,992	336,729,945
13.	Title plants less $...... charged off (for Title insurers only)				
14.	Investment income due and accrued	1,900,489		1,900,489	1,580,050
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	18,912,370		18,912,370	45,151,559
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $...... earned but unbilled premiums)				
	15.3 Accrued retrospective premiums ($......29,736,007) and contracts subject to redetermination ($......46,783,330)	76,519,337		76,519,337	41,298,588
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	18,806,844		18,806,844	27,446,426
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans	3,056,835		3,056,835	5,986,626
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset				
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	11,217,652	10,753,822	463,830	691,206
21.	Furniture and equipment, including health care delivery assets ($......)	147,389	147,389	–	–
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care ($......19,482,573) and other amounts receivable	31,559,646	12,077,074	19,482,573	28,223,060
25.	Aggregate write-ins for other-than-invested assets	61,138,058	7,351,091	53,786,967	56,152,831
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	566,677,611	30,329,376	536,348,235	543,260,290
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	566,677,611	30,329,376	536,348,235	543,260,290
Details of Write-Ins					
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501.	Prepaid Expenses	2,974,221	2,974,221	–	–
2502.	Receivable from State	52,789,457		52,789,457	50,851,294
2503.	Deposits	3,632,234	3,632,234	–	4,300,000
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,742,145	744,635	997,510	1,001,538
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	61,138,058	7,351,091	53,786,967	56,152,831

LIABILITIES, CAPITAL AND SURPLUS

		Current Period 1 Covered	Current Period 2 Uncovered	Current Period 3 Total	Prior Year 4 Total
1.	Claims unpaid (less $...... reinsurance ceded)	175,487,879		175,487,879	146,055,158
2.	Accrued medical incentive pool and bonus amounts	5,212,714		5,212,714	2,479,887
3.	Unpaid claims adjustment expenses	3,841,692		3,841,692	3,841,692
4.	Aggregate health policy reserves, including the liability of $...... for medical loss ratio rebate per the Public Health Service Act	30,481,011		30,481,011	28,259,116
5.	Aggregate life policy reserves				
6.	Property/casualty unearned premium reserve				
7.	Aggregate health claim reserves				
8.	Premiums received in advance	126,049,089		126,049,089	128,572,941
9.	General expenses due or accrued	31,826,414		31,826,414	28,860,525
10.1	Current federal and foreign income tax payable and interest thereon (including $...... on realized gains (losses))				
10.2	Net deferred tax liability				
11.	Ceded reinsurance premiums payable				
12.	Amounts withheld or retained for the account of others	51,472,109		51,472,109	100,107,115
13.	Remittances and items not allocated				
14.	Borrowed money (including $...... current) and interest thereon $...... (including $...... current)				
15.	Amounts due to parent, subsidiaries and affiliates				
16.	Derivatives				
17.	Payable for securities	35,244		35,244	95,906
18.	Payable for securities lending				
19.	Funds held under reinsurance treaties (with $...... authorized reinsurers, $...... unauthorized reinsurers and $...... certified reinsurers)				
20.	Reinsurance in unauthorized and certified ($......) companies				
21.	Net adjustments in assets and liabilities due to foreign exchange rates				
22.	Liability for amounts held under uninsured plans				
23.	Aggregate write-ins for other liabilities (including $...... current)	1,344		1,344	–
24.	Total liabilities (Lines 1 to 23)	424,407,495		424,407,495	438,272,340
25.	Aggregate write-ins for special surplus funds	XXX	XXX		
26.	Common capital stock	XXX	XXX		
27.	Preferred capital stock	XXX	XXX		
28.	Gross paid in and contributed surplus	XXX	XXX		
29.	Surplus notes	XXX	XXX		
30.	Aggregate write-ins for other-than-special surplus funds	XXX	XXX		
31.	Unassigned funds (surplus)	XXX	XXX	111,940,740	104,987,950
32.	Less treasury stock, at cost:				
	32.1 shares common (value included in Line 26 $......)	XXX	XXX		
	32.2 shares preferred (value included in Line 27 $......)	XXX	XXX		
33.	Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	111,940,740	104,987,950
34.	Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	536,348,235	543,260,290
Details of Write-Ins					
2301.	Unclaimed Property Payable	1,344		1,344	–
2302.					
2303.					
2398.	Summary of remaining write-ins for Line 23 from overflow page				
2399.	Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)	1,344		1,344	–
2501.		XXX	XXX		
2502.		XXX	XXX		
2503.		XXX	XXX		
2598.	Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX		
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	XXX	XXX		
3001.		XXX	XXX		
3002.		XXX	XXX		
3003.		XXX	XXX		
3098.	Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX		
3099.	Totals (Lines 3001 through 3003 plus 3098) (Line 30 above)	XXX	XXX		

STATEMENT OF REVENUE AND EXPENSES

	Current Year to Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member Months	XXX	1,229,214	1,327,370	2,637,562
2. Net premium income (including $...... non-health premium income)	XXX	1,138,510,210	1,070,523,252	2,181,569,910
3. Change in unearned premium reserves and reserve for rate credits	XXX			
4. Fee-for-service (net of $...... medical expenses)	XXX			
5. Risk revenue	XXX			
6. Aggregate write-ins for other health care related revenues	XXX	200,297	(57,419)	86,953
7. Aggregate write-ins for other non-health revenues	XXX			
8. Total revenues (Lines 2 to 7)	XXX	1,138,710,506	1,070,465,833	2,181,656,864
Hospital and Medical:				
9. Hospital/medical benefits		444,017,005	376,185,219	777,413,900
10. Other professional services		360,510,108	231,760,741	546,253,304
11. Outside referrals		738,947	172,648,289	258,093,151
12. Emergency room and out-of-area		28,031,286	34,538,835	67,186,133
13. Prescription drugs		173,498,365	169,017,874	333,445,174
14. Aggregate write-ins for other hospital and medical			(611,358)	(611,358)
15. Incentive pool, withhold adjustments and bonus amounts		27,864,498	26,973,364	46,585,233
16. Subtotal (Lines 9 to 15)		1,034,660,210	1,010,512,963	2,028,365,538
Less:				
17. Net reinsurance recoveries		2,885,544	11,218,728	24,589,005
18. Total hospital and medical (Lines 16 minus 17)		1,031,774,666	999,294,234	2,003,776,533
19. Non-health claims (net)				
20. Claims adjustment expenses, including $......19,057,276 cost containment expenses		30,456,064	25,297,836	57,202,455
21. General administrative expenses		77,684,931	81,202,484	145,770,227
22. Increase in reserves for life and accident and health contracts (including $...... increase in reserves for life only)				
23. Total underwriting deductions (Lines 18 through 22)		1,139,915,661	1,105,794,554	2,206,749,215
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	(1,205,155)	(35,328,721)	(25,092,351)
25. Net investment income earned		4,611,276	4,391,574	8,523,308
26. Net realized capital gains (losses) less capital gains tax of $......		445,575	(357,229)	6,647
27. Net investment gains (losses) (Lines 25 plus 26)		5,056,851	4,034,345	8,529,955
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered $......) (amount charged off $......(937,721))]		(937,721)		
29. Aggregate write-ins for other income or expenses			(900,000)	
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	2,913,975	(32,194,376)	(16,562,396)
31. Federal and foreign income taxes incurred	XXX			
32. Net income (loss) (Lines 30 minus 31)	XXX	2,913,975	(32,194,376)	(16,562,396)
Details of Write-Ins				
0601. EOHHS Incentive Income	XXX	200,297	(57,419)	86,953
0602.	XXX			
0603.	XXX			
0698. Summary of remaining write-ins for Line 6 from overflow page	XXX			
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	XXX	200,297	(57,419)	86,953
0701.	XXX			
0702.	XXX			
0703.	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page	XXX			
0799. Totals (Lines 0701 through 0703 plus 0798) (Line 7 above)	XXX			
1401. Cost Share Recovery			(611,358)	(611,358)
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page				
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)			(611,358)	(611,358)
2901. Penalty			(900,000)	
2902.				
2903.				
2998. Summary of remaining write-ins for Line 29 from overflow page				
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)			(900,000)	

STATEMENT OF REVENUE AND EXPENSES (CONTINUED)

CAPITAL & SURPLUS ACCOUNT	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
33. Capital and surplus prior reporting year	104,987,947	129,211,698	129,211,698
34. Net income or (loss) from Line 32	2,913,975	(32,194,376)	(16,562,396)
35. Change in valuation basis of aggregate policy and claim reserves			
36. Change in net unrealized capital gains (losses) less capital gains tax of $......	266,993	(1,118,891)	(1,092,994)
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax			
39. Change in nonadmitted assets	3,771,822	(1,295,170)	(6,568,360)
40. Change in unauthorized and certified reinsurance			
41. Change in treasury stock			
42. Change in surplus notes			
43. Cumulative effect of changes in accounting principles			
44. Capital Changes:			
44.1 Paid in			
44.2 Transferred from surplus (stock dividend)			
44.3 Transferred to surplus			
45. Surplus adjustments:			
45.1 Paid in			
45.2 Transferred to capital (stock dividend)			
45.3 Transferred from capital			
46. Dividends to stockholders			
47. Aggregate write-ins for gains or (losses) in surplus			
48. Net change in capital and surplus (Lines 34 to 47)	6,952,790	(34,608,438)	(24,223,751)
49. Capital and surplus end of reporting period (Line 33 plus 48)	111,940,738	94,603,260	104,987,947
Details of Write-Ins			
4701.			
4702.			
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page			
4799. Totals (Lines 4701 through 4703 plus 4798) (Line 47 above)			

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	1,129,226,692	1,068,610,221	2,187,946,717
2.	Net investment income	4,241,772	4,414,592	8,314,474
3.	Miscellaneous income	12,745,681	(2,616,052)	(10,495,253)
4.	Total (Lines 1 to 3)	1,146,214,145	1,070,408,761	2,185,765,937
5.	Benefit and loss related payments	990,969,536	992,012,482	2,003,051,493
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	103,183,036	107,582,697	197,183,813
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $...... tax on capital gains (losses)			
10.	Total (Lines 5 through 9)	1,094,152,572	1,099,595,180	2,200,235,306
11.	Net cash from operations (Line 4 minus Line 10)	52,061,573	(29,186,419)	(14,469,369)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	26,994,340	58,983,938	77,807,367
	12.2 Stocks			
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,368	1,520	1,590
	12.7 Miscellaneous proceeds	–	–	–
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	26,998,708	58,985,458	77,808,957
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	43,879,125	36,180,560	57,128,156
	13.2 Stocks			
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	60,662	62,239	17,086
	13.7 Total investments acquired (Lines 13.1 to 13.6)	43,939,787	36,242,799	57,145,242
14.	Net increase/(decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(16,941,079)	22,742,660	20,663,715
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(46,073,497)	9,454,414	46,146,570
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(46,073,497)	9,454,414	46,146,570
	Reconciliation of Cash, Cash Equivalents and Short-Term Investments			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(10,953,003)	3,010,655	52,340,916
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	205,457,302	153,116,386	153,116,386
	19.2 End of period (Line 18 plus Line 19.1)	194,504,299	156,127,041	205,457,302

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

20.0001.				

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13	14
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health	Other Non-Health
Total Members at end of:														
1. Prior year	215,193	40,628	2,649						171,916					
2. First quarter	207,070	34,576	2,844					11,043	158,607					
3. Second quarter	201,400	31,822	2,942					10,937	155,699					
4. Third quarter														
5. Current year														
6. Current year member months	1,229,214	196,612	17,137					66,915	948,550					
Total Member Ambulatory Encounters for Period:														
7. Physician	1,360,295	155,086	13,879					132,668	1,058,662					
8. Non-physician	299,293	36,820	2,925					66,105	193,443					
9. Total	1,659,588	191,906	16,804					198,773	1,252,105					
10. Hospital patient days incurred	101,101	2,989	216					14,661	83,235					
11. Number of inpatient admissions	11,722	583	38					1,832	9,269					
12. Health premiums written (a)	1,143,631,014	108,922,209	6,621,112					144,000,706	884,086,987					
13. Life premiums direct														
14. Property/casualty premiums written														
15. Health premiums earned	1,143,631,014	108,922,209	6,621,112					144,000,706	884,086,987					
16. Property/casualty premiums earned														
17. Amount paid for provision of health care services	1,031,771,666	80,569,533	6,323,702					128,298,999	816,579,431					
18. Amount incurred for provision of health care services	1,034,660,210	84,030,495	6,326,702					128,298,999	816,004,013					

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $144,000,706

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (REPORTED AND UNREPORTED)

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
0299999 – Aggregate accounts not individually listed-uncovered	33,508,394	(272,527)	(465,491)	(242,080)	(199,083)	32,329,213
0499999 – Subtotals	33,508,394	(272,527)	(465,491)	(242,080)	(199,083)	32,329,213
0599999 – Unreported claims and other claim reserves						143,158,666
0799999 – Total claims unpaid						175,487,879
0899999 – Accrued medical incentive pool and bonus amounts						5,212,714

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec. 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability Dec. 31 of Prior Year
1. Comprehensive (hospital and medical) individual	12,440,373	62,348,589		12,420,153	12,440,373	13,256,256
2. Comprehensive (hospital and medical) group	821,479	5,720,246	154,593	1,017,323	976,072	995,539
3. Medicare Supplement						
4. Vision only						
5. Dental only						
6. Federal Employees Health Benefits Plan						
7. Title XVIII – Medicare		107,050,166		26,747,956		
8. Title XIX – Medicaid	116,825,526	647,643,488	16,737,495	118,410,359	133,563,021	131,803,368
9. Credit A&H						
10. Disability income						
11. Long-term care						
12. Other health						
13. Health subtotal (Lines 1 to 12)	130,087,377	822,762,489	16,892,088	158,595,791	146,979,465	146,055,162
14. Health care receivables (a)			911,412	18,571,161	911,412	41,110,158
15. Other non-health						
16. Medical incentive pools and bonus amounts		25,131,671		5,212,714		2,479,887
17. Totals (Lines 13-14+15+16)	130,087,377	847,894,160	15,980,676	145,237,345	146,068,053	107,424,891

(a) Excludes $ loans or advances to providers not yet expensed.

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of Neighborhood Health Plan of Rhode Island (the "Company" or "Neighborhood") have been prepared in conformity with accounting practices prescribed or permitted by the state of Rhode Island for determining and reporting the financial conditions and results of operations of an insurance company for determining its solvency under Rhode Island Insurance law. The National Association of Insurance Commissioners ("NAIC") Accounting Practices and Procedures Manual, ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the state of Rhode Island.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the state of Rhode Island is shown below:

	SSAP #	F/S Page	F/S Line #	06/30/2026	12/31/2025
Net Income					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	$ 2,913,975	$ (16,562,396)
(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	$ 2,913,975	$ (16,562,396)
Surplus					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	$ 111,940,740	$ 104,987,950
(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	$ 111,940,740	$ 104,987,950

B. Use of Estimates in the Preparation of the Financial Statements - No Significant Changes

C. Accounting Policy

(1) Short-term investments - No Significant Changes

(2) Bonds are stated at amortized cost using the scientific interest method. The Company does not have any mandatory convertible securities and SVO-identified investments.

(3) Common stocks - No Significant Changes

(4) Preferred stocks - No Significant Changes

(5) Mortgage loans - No Significant Changes

(6) The Company only had asset-backed securities designated with NAIC 1 and 2 designations and are reported at amortized cost.

(7) Investments in subsidiaries, controlled and affiliated entities - No Significant Changes

(8) Investments in joint ventures, partnerships and limited liability companies - No Significant Changes

(9) Derivatives - No Significant Changes

(10) Investment income as a factor in the premium deficiency calculation - No Significant Changes

(11) Liabilities for losses and loss/claim adjustment expenses - No Significant Changes

(12) Changes in capitalization policy - No Significant Changes

(13) Pharmaceutical rebate receivables - No Significant Changes

D. Going Concern

Management has evaluated the Company's ability to continue as a going concern. There is no substantial doubt in its ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors - None

3. Business Combinations and Goodwill - None

4. Discontinued Operations - None

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans - None

B. Debt Restructuring - None

C. Reverse Mortgages - None

D. Asset-Backed Securities

The Company only had asset-backed securities designated with NAIC 1 and 2 designations and are reported at amortized cost.

(1) Prepayment assumptions - None

(2) Asset-backed securities with a recognized other-than-temporary impairment (OTTI) - None

Notes to the Financial Statements

5. Investments (Continued)

(3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - None

(4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

a. The aggregate amount of unrealized losses:

1. Less than 12 months $ 698,882
2. 12 months or longer 1,199,436

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months $ 125,822,728
2. 12 months or longer 16,034,881

(5) The evaluation of impairments involves quantitative and qualitative assessments to determine whether declines in the fair value of investments should be recognized. These assessments consider economic conditions, issuer financial health, interest rate or credit spread changes and expected recovery periods. Unrealized losses were driven mainly by interest rate movements rather than credit deterioration. The evaluation of expected cash flows, issuer credit quality, and ratings showed no significant deterioration since purchase. As of June 30, 2026, Neighborhood does not consider securities in an unrealized loss position to be other-than-temporarily impaired.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - None

H. Repurchase Agreements Transactions Accounted for as a Sale - None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - None

J. Real Estate - None

K. Investments in Tax Credit Structures (tax credit investments) - Not Applicable

L. Restricted Assets

(1) Restricted assets (including pledged)

The Company is require by the State of Rhode Island to maintain a reserve account consisting of high quality government and corporate bonds

	Restricted Asset Category	(1) Total Gross (Admitted & Nonadmitted) Restricted from Current Year	(2) Total Gross (Admitted & Nonadmitted) Restricted from Prior Year	(3) Increase / (Decrease) (1 minus 2)	(4) Total Current Year Nonadmitted Restricted	(5) Total Current Year Admitted Restricted (1 minus 4)	(6) Gross (Admitted & Nonadmitted) Restricted to Total Assets	(7) Admitted Restricted to Total Admitted Assets	(8) Amount Reported in General Interrogatories	(9) Difference from Note and Annual GI	(10) Annual GI Ref
a.	Subject to contractual obligation for which liability is not shown	$	$	$	$	$	%	%	XXX	XXX	XXX
b.	Collateral held under security lending agreements								XXX	XXX	25.04+25.05
c.	Subject to repurchase agreements								XXX	XXX	26.21
d.	Subject to reverse repurchase agreements								XXX	XXX	26.22
e.	Subject to dollar repurchase agreements								XXX	XXX	26.23
f.	Subject to dollar reverse repurchase agreements								XXX	XXX	26.24
g.	Placed under option contracts								XXX	XXX	26.25
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock								XXX	XXX	26.26
i.	FHLB capital stock								XXX	XXX	26.27
j.	On deposit with states	107,789,248	105,497,714	2,291,533		107,789,248	19.021	20.097	XXX	XXX	26.28
k.	On deposit with other regulatory bodies								XXX	XXX	26.29
l.	Pledged as collateral to FHLB (including assets backing funding agreements)								XXX	XXX	26.31
m.	Pledged as collateral not captured in other categories								XXX	XXX	26.30
n.	Other restricted assets								XXX	XXX	26.32
o.	Collateral assets received and on balance sheet								XXX	XXX	XXX
p.	Assets held under modco reinsurance agreements								XXX	XXX	XXX
q.	Assets held under funds withheld reinsurance agreements								XXX	XXX	XXX
r.	Total restricted assets (Sum of a through q)	$ 107,789,248	$ 105,497,714	$ 2,291,533	$	$ 107,789,248	19.021 %	20.097 %	XXX	XXX	XXX

(2) Detail of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance (excluding Modco/FWH) and derivatives, are reported in the aggregate) - None

(3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance (excluding Modco/FWH) and derivatives, are reported in the aggregate) - None

Notes to the Financial Statements

5. Investments (Continued)

(4) Collateral received and assets held under Modco/Funds Withheld (FWH) reinsurance agreements reflected as assets within the reporting entity's financial statements - None

(5) Assets held as collateral or under modified coinsurance (Modco) or funds withheld reinsurance (FWH) agreements that have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer) - None

M. Working Capital Finance Investments - None

N. Offsetting and Netting of Assets and Liabilities - None

O. 5GI Securities - None

P. Short Sales - None

Q. Prepayment Penalty and Acceleration Fees

	General Account
(1) Number of CUSIPs	1
(2) Aggregate amount of investment income	$ 316

R. Reporting Entity's Share of Cash Pool by Asset Type - None

S. Aggregate Collateral Loans by Qualifying Investment Collateral - None

6. Joint Ventures, Partnerships and Limited Liability Companies - None

7. Investment Income

A. Due and Accrued Income Excluded from Surplus

All investment income due and accrued with amounts that are over 90 days past due with the exception of mortgage loans in default are excluded from surplus.

B. Total Amount Excluded - None

C. The gross, nonadmitted and admitted amounts for interest income due and accrued

Interest Income Due and Accrued	Amount
1. Gross	$ 1,900,489
2. Nonadmitted	$
3. Admitted	$ 1,900,489

D. The aggregate deferred interest - None

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

8. Derivative Instruments - None

9. Income Taxes

The Company is a non-profit HMO.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties - No Significant Changes

11. Debt - None

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

A. Defined Benefit Plan - None

B. Investment Policies and Strategies of Plan Assets - None

C. Fair Value of Each Class of Plan Assets - None

D. Expected Long-Term Rate of Return for the Plan Assets - None

E. Defined Contribution Plans - No Significant Changes

F. Multiemployer Plans - None

G. Consolidated/Holding Company Plans - None

H. Postemployment Benefits and Compensated Absences - None

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

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations - No Significant Changes

14. Liabilities, Contingencies and Assessments - None

15. Leases - No Significant Changes

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - None

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities - None

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - None

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - None

Notes to the Financial Statements

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

Fair Value Measurements at reporting date: During 2026, Neighborhood only reports Money Market Mutual Funds in Cash Equivalents at fair value using Level 2. The Company has no other assets or liabilities reported at fair value. Level 1 measurement is the unadjusted quoted price for identical assets or liabilities in active markets accessible at the measurement date, Level 2 measurement requires significant other observable inputs, and Level 3 requires significant unobservable inputs. Neighborhood's investments, comprised principally of bonds, are recorded at amortized cost.

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Money Market Mutual Fund	$	$ 521,550	$	$	$ 521,550
	Total assets at fair value/NAV	$	$ 521,550	$	$	$ 521,550
b.	Liabilities at fair value					
	Total liabilities at fair value	$	$	$	$	$

(2) Fair value measurements in Level 3 of the fair value hierarchy - None

(3) The Company's policy for determining when transfers between levels are recognized is determined at the end of the reporting period.

(4) The valuation techniques and inputs used in the fair value measurement Level 2: The fair value of most securities is priced automatically through Neighborhood's primary pricing vendor: ICE Data Services and other industry leading pricing sources like Bloomberg and BNY Mellon. In the event an automated price is not available from pricing vendors, other pricing sources, like investment managers and brokers, are used to ensure accurate and timely pricing.

The valuation techniques and inputs used in the fair value measurement Level 3: not applicable.

(5) Derivatives - None

B. Other Fair Value Disclosures - None

C. Fair Values or NAV for All Financial Instruments

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 146,016,320	$ 148,914,688	$	$ 146,016,320	$	$	$
Short-term Investments	62,570,373	62,624,162		62,570,373			
Cash Equivalents	600,448	600,448		600,448			

D. Not Practicable to Estimate Fair Value - None

E. Nature and Risk of Investments Reported at NAV - None

21. Other Items - None

22. Events Subsequent - No Significant Changes

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method Used to Estimate - None

B. Method Used to Record - None

C. Amount and Percent of Net Retrospective Premiums - None

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - None

E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

(1) Accident and health insurance premium subject to the Affordable Care Act risk-sharing provisions

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions? YES

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year

		Amount
a.	Permanent ACA Risk Adjustment Program	
	Assets	
	1. Premium adjustments receivable due to the ACA risk adjustment (including high-risk pool payments)	$
	Liabilities	
	2. Risk adjustment user fees payable for ACA risk adjustment	$ 43,007
	3. Premium adjustments payable due to ACA risk adjustment (including high-risk pool premium)	30,481,011
	Operations (Revenue & Expense)	
	4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA risk adjustment	$ 7,600,450
	5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	132,801

Notes to the Financial Statements

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination (Continued)

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

	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)		(9)	(10)
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable (including high risk pool payments)	$	$ (20,119,647)	$	$	$	$ (20,119,647)	$	$ (2,741,826)	A	$	$ (22,861,473)
2. Premium adjustments (payable) (including high risk pool premium)									B		
3. Subtotal ACA Permanent Risk Adjustment Program	$	$ (20,119,647)	$	$	$	$ (20,119,647)	$	$ (2,741,826)		$	$ (22,861,473)

Explanations of Adjustments: None

25. Change in Incurred Claims and Claim Adjustment Expenses

A. Reasons for Changes in the Provision for Incurred Claim and Claim Adjustment Expenses Attributable to Insured Events of Prior Years

Reserves as of December 31, 2025 were $152,376,737. As of June 30, 2026, $133,929,069 has been paid for incurred claims and claims adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $16,892,088 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a ($935,799) unfavorable prior-year development since December 31, 2025 to June 30, 2026. The increase is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Claims and Claim Adjustment Expenses - None

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - No Significant Changes

29. Participating Policies - None

30. Premium Deficiency Reserves - No Significant Changes

31. Anticipated Salvage and Subrogation - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

1.2 If yes, has the report been filed with the domiciliary state?

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? NO

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? 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? NO

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? NO

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? NO

4.2 If yes, provide the name of 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? N/A
If yes, attach an explanation.

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/02/2024

6.4 By what department or departments?
Rhode Island Department of Business Regulation, Insurance Division

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

6.6 Have all of the recommendations within the latest financial examination report been complied with? YES

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? NO

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? NO

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? NO

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 affiliates primary federal regulator.

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

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
(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? NO

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? NO

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? NO

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

INVESTMENT

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

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

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

13.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? 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	$	$
13.22 Preferred Stock		
13.23 Common Stock		
13.24 Short-Term Investments		
13.25 Mortgage Loans on Real Estate		
13.26 All Other		
13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)		
13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above		

14.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? NO

14.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement.

15. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
15.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $
15.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $
15.3 Total payable for securities lending reported on the liability page $

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

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

1 Name of Custodian(s)	2 Custodian Address
Comerica Bank	411 West Lafayette, Detroit, MI 48226

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? NO

16.4 If yes, give full and complete 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.

1 Name of Firm or Individual	2 Affiliation
Meketa Investment Group	U
Income Research & Management	U

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? NO

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? NO

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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 per the criteria listed? NO

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? NO

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? NO

GENERAL INTERROGATORIES

PART 2 – HEALTH

1. Operating Percentages:

1.1	A&H loss percent	92.140 %
1.2	A&H cost containment percent	1.671 %
1.3	A&H expense percent excluding cost containment expenses	7.812 %

2.1	Do you act as a custodian for health savings accounts?	NO
2.2	If yes, please provide the amount of custodial funds held as of the reporting date.	$
2.3	Do you act as an administrator for health savings accounts?	NO
2.4	If yes, please provide the balance of the funds administered as of the reporting date.	$
3.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	NO
3.1	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?	NO

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
Accident & Health - Non-Affiliates									
11835		01/01/2026	PartnerRE America Insurance company	MN	SSL/G	CMM	Authorized		
11835		01/01/2026	PartnerRE America Insurance Company	MN	SSL/I	CMM	Authorized		
11835		01/01/2026	PartnerRE America Insurance Company	MN	SSL/I	MC	Authorized		
11835		01/01/2026	PartnerRE America Insurance company	MN	SSL/I	MR	Authorized		

SCHEDULE T – PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

			1	Direct Business Only								
				2	3	4	5	6	7	8	9	10
	States, Etc.		Active Status (a)	Accident & Health Premiums	Medicare Title XVIII	Medicaid Title XIX	CHIP Title XXI	Federal Employees Health Benefits Plan Premiums	Life & Annuity Premiums & Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 8	Deposit–Type Contracts
1.	Alabama	AL	N									
2.	Alaska	AK	N									
3.	Arizona	AZ	N									
4.	Arkansas	AR	N									
5.	California	CA	N									
6.	Colorado	CO	N									
7.	Connecticut	CT	N									
8.	Delaware	DE	N									
9.	District of Columbia	DC	N									
10.	Florida	FL	N									
11.	Georgia	GA	N									
12.	Hawaii	HI	N									
13.	Idaho	ID	N									
14.	Illinois	IL	N									
15.	Indiana	IN	N									
16.	Iowa	IA	N									
17.	Kansas	KS	N									
18.	Kentucky	KY	N									
19.	Louisiana	LA	N									
20.	Maine	ME	N									
21.	Maryland	MD	N									
22.	Massachusetts	MA	N									
23.	Michigan	MI	N									
24.	Minnesota	MN	N									
25.	Mississippi	MS	N									
26.	Missouri	MO	N									
27.	Montana	MT	N									
28.	Nebraska	NE	N									
29.	Nevada	NV	N									
30.	New Hampshire	NH	N									
31.	New Jersey	NJ	N									
32.	New Mexico	NM	N									
33.	New York	NY	N									
34.	North Carolina	NC	N									
35.	North Dakota	ND	N									
36.	Ohio	OH	N									
37.	Oklahoma	OK	N									
38.	Oregon	OR	N									
39.	Pennsylvania	PA	N									
40.	Rhode Island	RI	L	115,543,321	144,000,706	884,086,987					1,143,631,014	
41.	South Carolina	SC	N									
42.	South Dakota	SD	N									
43.	Tennessee	TN	N									
44.	Texas	TX	N									
45.	Utah	UT	N									
46.	Vermont	VT	N									
47.	Virginia	VA	N									
48.	Washington	WA	N									
49.	West Virginia	WV	N									
50.	Wisconsin	WI	N									
51.	Wyoming	WY	N									
52.	American Samoa	AS	N									
53.	Guam	GU	N									
54.	Puerto Rico	PR	N									
55.	U.S. Virgin Islands	VI	N									
56.	Northern Mariana Islands	MP	N									
57.	Canada	CAN	N									
58.	Aggregate Other Alien	OT	XXX									
59.	Subtotal		XXX	115,543,321	144,000,706	884,086,987					1,143,631,014	
60.	Reporting entity contributions for employee benefits plans		XXX									
61.	Total (direct business)		XXX	115,543,321	144,000,706	884,086,987					1,143,631,014	
Details of Write-Ins												
58001.			XXX									
58002.			XXX									
58003.			XXX									
58998.	Summary of remaining write-ins for Line 58 from overflow page		XXX									
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)		XXX									

(a) Active Status Counts

1. L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG 1
2. R – Registered – Non-domiciled RRGs ..... —
3. E – Eligible - Reporting entities eligible or approved to write surplus lines in the state ..... —
4. Q – Qualified - Qualified or accredited reinsurer ..... —
5. N – None of the above - Not allowed to write business in the state 56

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NONE

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

NONE

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)	*

Asterisk	Explanation

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 Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

August Filing

2.	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

EXPLANATION:

1.
2.

BARCODES:

1. 9 5 4 0 2 2 0 2 6 3 6 5 0 0 0 0 2
2.

OVERFLOW PAGE FOR WRITE-INS
ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1197. Summary of remaining write-ins for Line 11 from overflow page				
2504. Other Receivables	997,510		997,510	1,001,537
2505. Due from PPC	570,966	570,966	—	—
2506. Prepaid Premium Tax				
2507. Notes Receivable	173,670	173,670	—	—
2597. Summary of remaining write-ins for Line 25 from overflow page	1,742,145	744,635	997,510	1,001,538

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	131,272,638	152,941,149
2.	Cost of bonds and stocks acquired	43,879,125	57,128,156
3.	Accrual of discount	189,991	438,791
4.	Unrealized valuation increase / (decrease)	263,338	(1,092,994)
5.	Total gain (loss) on disposals	444,862	5,057
6.	Deduct consideration for bonds and stocks disposed of	26,994,656	77,808,260
7.	Deduct amortization of premium	140,925	340,153
8.	Total foreign exchange change in book / adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	316	893
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	148,914,688	131,272,638
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	148,914,688	131,272,638

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)	172,750,449	30,726,305	29,814,834	498,774	172,750,449	174,160,695		151,572,405
2. NAIC 2 (a)	1,979,752	435,646	622,162	263	1,979,752	1,793,499		194,687
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total ICO	174,730,201	31,161,951	30,436,996	499,037	174,730,201	175,954,194		151,767,092
Asset-Backed Securities (ABS)								
8. NAIC 1	34,428,638	4,003,007	2,769,450	1,359	34,428,638	35,663,554		31,174,965
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total ABS	34,428,638	4,003,007	2,769,450	1,359	34,428,638	35,663,554		31,174,965
Preferred Stock								
15. NAIC 1								
16. NAIC 2								
17. NAIC 3								
18. NAIC 4								
19. NAIC 5								
20. NAIC 6								
21. Total Preferred Stock								
22. Total ICO, ABS, & Preferred Stock	209,158,839	35,164,958	33,206,446	500,396	209,158,839	211,617,747		182,942,057

(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 $ 62,703,060; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book / Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
7709999999 Total	62,624,162	XXX	62,789,233	872,155	501,889

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	51,669,419	60,188,316
2.	Cost of short-term investments acquired	46,815,770	89,863,336
3.	Accrual of discount	31,138	589,645
4.	Unrealized valuation increase / (decrease)	3,655	
5.	Total gain (loss) on disposals	703	1,590
6.	Deduct consideration received on disposals	35,728,263	98,938,704
7.	Deduct amortization of premium	168,260	34,764
8.	Total foreign exchange change in book / adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	62,624,162	51,669,419
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	62,624,162	51,669,419

(SI-04) Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

(SI-04) Schedule DB - Part B - Verification - Futures Contracts

NONE

(SI-05) Schedule DB - Part C - Section 1

NONE

(SI-06) Schedule DB - Part C - Section 2

NONE

(SI-07) Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION

(Cash Equivalents)

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	381,564	4,825,614
2.	Cost of cash equivalents acquired	86,220,072	156,881,507
3.	Accrual of discount	5,572	10,202
4.	Unrealized valuation increase / (decrease)		
5.	Total gain (loss) on disposals	10	
6.	Deduct consideration received on disposals	86,006,727	161,335,758
7.	Deduct amortization of premium	43	
8.	Total foreign exchange change in book / adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	600,448	381,564
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	600,448	381,564

(E-01) Schedule A - Part 2

NONE

(E-01) Schedule A - Part 3

NONE

(E-02) Schedule B - Part 2

NONE

(E-02) Schedule B - Part 3

NONE

(E-03) Schedule BA - Part 2

NONE

(E-03) Schedule BA - Part 3

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)								
912810-UR-7	UNITED STATES TREASURY	05/29/2026	FTN FINANCIAL SECURITIES	XXX	188,003	195,000	2,456	1.A
91282C-PU-9	UNITED STATES TREASURY	05/29/2026	DFLT630	XXX	539,986	547,753	3,887	1.A
91282C-PZ-8	UNITED STATES TREASURY	05/28/2026	Various	XXX	1,259,938	1,291,000	13,550	1.A
91282C-QD-6	UNITED STATES TREASURY	05/28/2026	Various	XXX	1,329,073	1,362,000	8,420	1.A
91282C-QE-4	UNITED STATES TREASURY	04/29/2026	FISChevyChase	XXX	95,822	97,000	424	1.A
91282C-QP-9	UNITED STATES TREASURY	04/30/2026	FISChevyChase	XXX	1,197,502	1,202,009	657	1.A
91282C-QU-8	UNITED STATES TREASURY	06/29/2026	Various	XXX	2,175,028	2,177,000	7,155	1.A
0019999999 – Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)					6,785,353	6,871,763	36,549	XXX
Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)								
64966S-VA-1	CITY OF NEW YORK, NEW YORK	04/17/2026	Jefferies LLC	XXX	265,000	265,000		1.C FE
0049999999 – Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)					265,000	265,000		XXX
Issuer Credit Obligations: Municipal Bonds - Special Revenues								
54473E-NT-7	LOS ANGELES CNTY CALIF PUB WKS FING AUTH	05/27/2026	First Tennessse	XXX	527,382	490,000	11,925	1.C FE
88258M-AA-3	TNGUTL 23 A1 - ABS	05/22/2026	WELLS FARGO SECURITIES-46171	XXX	43,388	42,702	333	1.A FE
0059999999 – Issuer Credit Obligations: Municipal Bonds - Special Revenues					570,770	532,702	12,257	XXX
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)								
06406R-CL-9	BANK OF NEW YORK MELLON CORP	04/16/2026	HEADLANDS HOLDINGS LLC	XXX	103,000	103,000		1.F FE
30303M-AH-5	META PLATFORMS INC	04/30/2026	CITIGROUP GLOBAL MARKETS, INC	XXX	95,731	96,000		1.D FE
46647P-CC-8	JPMORGAN CHASE & CO	04/22/2026	HEADLANDS HOLDINGS LLC	XXX	193,828	213,000	15	1.F FE
46647P-FM-3	JPMORGAN CHASE & CO	04/15/2026	CHASE SECURITIES INC	XXX	158,000	158,000		1.F FE
808513-CS-2	CHARLES SCHWAB CORP	06/25/2026	CITIGROUP GLOBAL MARKETS, INC	XXX	513,000	513,000		1.G FE
95000U-3L-5	WELLS FARGO & CO	04/22/2026	DFLT SALESMAN MARKETAXESS CORP	XXX	435,646	430,000	68	2.A FE
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)					1,499,205	1,513,000	83	XXX
0489999999 – Subtotal - Issuer Obligations (Unaffiliated)					9,120,328	9,182,465	48,890	XXX
0509999997 – Subtotals - Issuer Credit Obligations - Part 3					9,120,328	9,182,465	48,890	XXX
0509999998 – Summary Item from Part 5 for Issuer Credit Obligations (N/A to Quarterly)					XXX	XXX	XXX	XXX
0509999999 – Subtotals - Issuer Credit Obligations					9,120,328	9,182,465	48,890	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)								
83162C-3R-2	SBAP 2026-25 E E - ABS	05/07/2026	Various	XXX	512,000	512,000		1.A
83162C-B5-1	SBAP 2019-20 D D - ABS	06/02/2026	FTN FINANCIAL SECURITIES	XXX	504,031	542,027	2,827	1.A
83162C-B8-5	SBAP 2019-20E A - ABS	06/02/2026	FTN FINANCIAL SECURITIES	XXX	561,067	607,215	1,603	1.A
83162C-C5-0	SBAP 2019-20 G G - ABS	06/02/2026	FTN FINANCIAL SECURITIES	XXX	103,323	113,404	1,219	1.A
83162C-D5-9	SBAP 2019-25 J J - ABS	06/02/2026	FTN FINANCIAL SECURITIES	XXX	119,651	138,597	538	1.A
831641-FU-4	SBIC 2210B A - ABS	04/06/2026	CHASE SECURITIES INC	XXX	118,606	119,498	544	1.A
831641-GC-3	SBIC 2026-10 B A - ABS	06/15/2026	CHASE SECURITIES INC	XXX	115,000	115,000		1.A
1029999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					2,033,678	2,147,742	6,732	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)								
3140W2-ER-8	FN FA1943 - RMBS	06/05/2026	BARCLAYS CAPITAL INC.	XXX	522,093	515,011	551	1.A
3140W5-6W-9	FN FA5384 - RMBS	06/12/2026	BNP SECURITIES	XXX	521,379	523,096	1,017	1.A
1039999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					1,043,472	1,038,107	1,568	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)								

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
05494N-AC-5	BBCMS 2025-5C37 A3 - CMBS	05/27/2026	BARCLAYS CAPITAL INC.	XXX	64,438	64,000	241	1.A FE
06541W-AX-0	BANK 2017-BNK5 A5 - CMBS	04/28/2026	FTN FINANCIAL SECURITIES	XXX	172,233	174,000	459	1.A FE
06650C-AG-8	BANK5 2025-5YR13 A3 - CMBS	04/20/2026	WELLS FARGO SECURITIES-46171	XXX	168,255	162,000	369	1.A FE
08164C-AC-2	BMARK 2025-V15 A3 - CMBS	06/29/2026	Various	XXX	146,206	141,000	400	1.A FE
081927-AB-1	BMARK 2024-V6 A3 - CMBS	04/27/2026	FTN FINANCIAL SECURITIES	XXX	62,065	60,000	267	1.A FE
61691G-AS-9	MSBAM 2016-C32 A4 - CMBS	06/02/2026	FTN FINANCIAL SECURITIES	XXX	134,430	135,000	28	1.A FE
95002B-AE-3	WFCM 2019-C53 A4 - CMBS	04/16/2026	WELLS FARGO SECURITIES-46171	XXX	123,815	130,000	176	1.A FE
95003U-AD-2	WFCM 2024-5C2 A3 - CMBS	04/14/2026	WELLS FARGO SECURITIES-46171	XXX	58,404	56,000	129	1.A FE
1079999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					929,845	922,000	2,068	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)								
18978F-AC-0	CNH 2024-A A3 - ABS	03/13/2026	Various	XXX	(3,988)		(1)	1.A FE
1119999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					(3,988)		(1)	XXX
1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated)					4,003,007	4,107,849	10,367	XXX
1909999997 – Subtotals - Asset-Backed Securities - Part 3					4,003,007	4,107,849	10,367	XXX
1909999998 – Summary Item from Part 5 for Asset-Backed Securities (N/A to Quarterly)					XXX	XXX	XXX	XXX
1909999999 – Subtotals - Asset-Backed Securities					4,003,007	4,107,849	10,367	XXX
2009999999 – Subtotals - Issuer Credit Obligations and Asset-Backed Securities					13,123,335	13,290,314	59,257	XXX
6009999999 – Totals					13,123,335	XXX	59,257	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 Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)																				
912810-SH-2	UNITED STATES TREASURY	04/30/2026	CITIGROUP GLOBAL MARKETS, INC	XXX	54,917	78,000	54,350	54,854		174		174		55,028		(111)	(111)	1,035	05/15/2049	1.A
912828-V4-9	UNITED STATES TREASURY	04/30/2026	FISChevyChase	XXX	1,090,558	1,086,314	831,536	1,086,291	(261,791)	(660)		(262,451)		823,840		266,718	266,718	3,218	01/15/2027	1.A
91282C-GH-8	UNITED STATES TREASURY	06/29/2026	DFLT27772	XXX	460,612	464,000	461,573	462,878		175		175		463,053		(2,441)	(2,441)	12,160	01/31/2028	1.A
91282C-GQ-8	UNITED STATES TREASURY	05/27/2026	Morgan Stanley	XXX	539,565	542,000	541,439	541,530		42		42		541,572		(2,007)	(2,007)	16,083	02/28/2030	1.A
91282C-HE-4	UNITED STATES TREASURY	06/29/2026	Morgan Stanley	XXX	983,281	992,000	968,917	979,998		2,363		2,363		982,361		920	920	20,928	05/31/2028	1.A
91282C-JN-2	UNITED STATES TREASURY	04/16/2026	FISChevyChase	XXX	75,075	74,000	75,257	74,789		(75)		(75)		74,714		361	361	1,227	11/30/2028	1.A
91282C-KP-5	UNITED STATES TREASURY	06/12/2026	Deutsche Bank Securities Inc	XXX	883,908	872,000	886,392	882,382		(1,319)		(1,319)		881,063		2,846	2,846	24,635	04/30/2029	1.A
91282C-LW-9	UNITED STATES TREASURY	05/29/2026	HSBC SECURITIES	XXX	59,484	60,000	60,183	60,173		(7)		(7)		60,166		(682)	(682)	1,393	11/15/2034	1.A
91282C-NC-1	UNITED STATES TREASURY	05/07/2026	FTN FINANCIAL SECURITIES	XXX	386,590	388,000	383,261	383,482		138		138		383,619		2,971	2,971	7,926	05/15/2035	1.A
91282C-NG-2	UNITED STATES TREASURY	06/02/2026	Morgan Stanley	XXX	517,209	519,000	520,196	520,121		(94)		(94)		520,028		(2,818)	(2,818)	10,107	05/31/2030	1.A
91282C-NX-5	UNITED STATES TREASURY	06/05/2026	FTN FINANCIAL SECURITIES	XXX	516,398	528,000	525,308	405,500		157		157		525,523		(9,125)	(9,125)	11,910	08/31/2030	1.A
91282C-PJ-4	UNITED STATES TREASURY	06/02/2026	Various	XXX	332,934	343,000	336,194			115		115		336,308		(3,374)	(3,374)	6,872	11/15/2035	1.A
91282C-PN-5	UNITED STATES TREASURY	04/15/2026	Various	XXX	192,403	196,000	192,976			49		49		193,025		(621)	(621)	2,478	11/30/2030	1.A
91282C-PT-2	UNITED STATES TREASURY	06/05/2026	Various	XXX	446,553	453,000	449,903			226		226		450,129		(3,577)	(3,577)	5,813	01/15/2029	1.A
91282C-QD-6	UNITED STATES TREASURY	06/15/2026	Various	XXX	242,825	250,000	243,400			72		72		243,472		(646)	(646)	2,432	02/28/2031	1.A
91282C-QE-4	UNITED STATES TREASURY	06/02/2026	HEADLANDS HOLDINGS LLC	XXX	95,515	97,000	95,822			37		37		95,858		(344)	(344)	738	03/15/2029	1.A
91282C-QP-9	UNITED STATES TREASURY	05/29/2026	FISChevyChase	XXX	538,945	548,044	540,324			34		34		540,358		(1,413)	(1,413)	880	04/15/2031	1.A
0019999999 – Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)					7,416,774	7,490,358	7,167,031	5,451,998	(261,791)	1,426		(260,365)		7,170,117		246,657	246,657	129,834	XXX	XXX
Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)																				
64966S-HS-8	NEW YORK CITY	05/11/2026	Call @ 100.00	XXX	20,316	20,000	20,000	20,000						20,000				493	10/01/2030	1.C FE
686053-BN-8	OREGON SCH BRDS ASSN	06/30/2026	Paydown	XXX	82,019	82,019	98,989	85,733		(3,713)		(3,713)		82,019					06/30/2028	1.C FE
686053-GG-8	OREGON SCH BRDS ASSN	06/30/2026	Paydown	XXX	77,880	77,880	78,716	78,254		(374)		(374)		77,880		–	–	1,853	06/30/2028	1.C FE
0049999999 – Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)					180,216	179,900	197,705	183,987		(4,087)		(4,087)		179,900		–	–	2,346	XXX	XXX
Issuer Credit Obligations: Municipal Bonds - Special Revenues																				
88258M-AA-3	TNGUTL 23 A1 - ABS	04/01/2026	Paydown	XXX	21,772	21,772	21,872	21,616		156		156		21,772				555	04/01/2035	1.A FE
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION	05/01/2026	Maturity @ 100.00	XXX	110,000	110,000	131,663	110,772		(772)		(772)		110,000				3,135	05/01/2026	1.C FE
0059999999 – Issuer Credit Obligations: Municipal Bonds - Special Revenues					131,772	131,772	153,535	132,388		(616)		(616)		131,772				3,690	XXX	XXX
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)																				
46647P-FM-3	JPMORGAN CHASE & CO	04/22/2026	HEADLANDS HOLDINGS LLC	XXX	157,951	158,000	158,000							158,000		(49)	(49)		04/23/2032	1.F FE
695114-BT-4	PACIFICORP	04/23/2026	Various	XXX	165,923	147,000	216,390	189,260		(2,099)		(2,099)		187,162		(21,239)	(21,239)	4,999	11/15/2031	2.A FE
949746-RW-3	WELLS FARGO & CO	04/22/2026	Maturity @ 100.00	XXX	435,000	435,000	426,045	434,786		214		214		435,000				6,525	04/22/2026	2.A FE
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)					758,874	740,000	800,435	624,046		(1,884)		(1,884)		780,162		(21,288)	(21,288)	11,524	XXX	XXX
Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated)																				
247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PASS THRO	06/10/2026	Paydown	XXX	2,272	2,272	1,992	2,126		147		147		2,272				23	12/10/2029	1.C FE
90932J-AA-0	UNITED AIRLINES 2019-2 PASS THROUGH TRUS	05/01/2026	Paydown	XXX	1,736	1,736	1,367	1,439		297		297		1,736		–	–	23	11/01/2033	1.D FE
0129999999 – Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated)					4,008	4,008	3,359	3,564		444		444		4,008		–	–	46	XXX	XXX
0489999999 – Subtotal - Issuer Credit Obligations (Unaffiliated)					8,491,643	8,546,038	8,322,066	6,395,983	(261,791)	(4,719)		(266,509)		8,265,958		225,370	225,370	147,441	XXX	XXX
0509999997 – Subtotals - Issuer Credit Obligations - Part 4					8,491,643	8,546,038	8,322,066	6,395,983	(261,791)	(4,719)		(266,509)		8,265,958		225,370	225,370	147,441	XXX	XXX
0509999998 – Summary Item from Part 5 for Issuer Credit Obligations (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999 – Subtotals - Issuer Credit Obligations					8,491,643	8,546,038	8,322,066	6,395,983	(261,791)	(4,719)		(266,509)		8,265,958		225,370	225,370	147,441	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
38378F-PF-1	GNR 2013-005 PA - CMO/RMBS	06/01/2026	Paydown	XXX	15,165	15,165	14,231	14,328		837		837		15,165				111	06/20/2041	1.A
38385L-B5-6	GNR 2026-003 NP - CMO/RMBS	06/01/2026	Paydown	XXX	4,011	4,011	4,018			(7)		(7)		4,011				50	01/20/2056	1.A
1019999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					19,176	19,176	18,249	14,328		830		830		19,176				160	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
83162C-3A-9	SBAP 2025-25K K - ABS	05/01/2026	Paydown	XXX	793	793	793	793						793				18	11/01/2050	1.A
83162C-C2-7	SBAP 2019-20 F A - ABS	06/01/2026	Paydown	XXX	15,292	15,292	15,292	15,292						15,292				204	06/01/2039	1.A
83162C-F7-3	SBAP 2020-25E E - ABS	05/01/2026	Paydown	XXX	15,693	15,693	15,693	15,693						15,693				123	05/01/2045	1.A
83162C-K2-8	SBAP 2125D D - ABS	04/01/2026	Paydown	XXX	2,385	2,385	2,294	2,297		89		89		2,385				20	04/02/2046	1.A
83162C-M6-7	SBAP 2021-25 K A - ABS	05/01/2026	Paydown	XXX	2,504	2,504	2,504	2,504						2,504				23	11/01/2046	1.A
83162C-P5-6	SBAP 2022-25 E E - ABS	04/29/2026	BOK FINANCIAL SECURITIES INC	XXX	474,735	499,167	500,340	500,078		(26)		(26)		500,051		(25,316)	(25,316)	9,779	05/01/2047	1.A
83162C-P7-2	SBAP 2022-25 F F - ABS	06/01/2026	Paydown	XXX	23,162	23,162	23,162	23,162						23,162				489	06/01/2047	1.A
83162C-Q4-8	SBAP 2022-25 H H - ABS	04/29/2026	BOK FINANCIAL SECURITIES INC	XXX	441,060	468,628	468,628	468,628						468,628		(27,569)	(27,569)	13,387	08/01/2047	1.A
83162C-Q9-7	SBAP 2022-25 J J - ABS	04/01/2026	Paydown	XXX	18,445	18,445	18,445	18,445						18,445				492	10/01/2047	1.A
83162C-R4-7	SBAP 2022-25 K A - ABS	05/01/2026	Paydown	XXX	15,451	15,451	15,451	15,451						15,451				410	11/01/2047	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
83162C-RA-3	SBAP 2007-20 E A - ABS	05/01/2026	Paydown	XXX	978	978	1,124	999		(21)		(21)		978				26	05/01/2027	1.A
83162C-S9-5	SBAP 2023-25 D D - ABS	04/01/2026	Paydown	XXX	2,511	2,511	2,511	2,511						2,511				58	04/01/2048	1.A
83162C-UV-3	SBAP 1220-F A - ABS	06/01/2026	Paydown	XXX	3,398	3,398	3,398	3,398						3,398				41	06/01/2032	1.A
83162C-V3-4	SBAP 2023-25K K - ABS	05/01/2026	Paydown	XXX	23,342	23,342	23,342	23,342						23,342				684	11/01/2048	1.A
83162C-VB-6	SBAP 2012-20J A - ABS	04/01/2026	Paydown	XXX	9,358	9,358	8,949	9,110		248		248		9,358				102	10/01/2032	1.A
83162C-VN-0	SBAP 2013-20E A - ABS	05/01/2026	Paydown	XXX	5,858	5,858	5,510	5,634		223		223		5,858		–	–	61	05/01/2033	1.A
83162C-VP-5	SBAP 2013-20F A - ABS	06/01/2026	Paydown	XXX	19,378	19,378	19,272	19,310		68		68		19,378				237	06/01/2033	1.A
83162C-W7-4	SBAP 2024-25 D D - ABS	04/01/2026	Paydown	XXX	19,659	19,659	19,896	12,821		(237)		(237)		19,659				542	04/01/2049	1.A
83162C-WE-9	SBAP 2014-20 D A - ABS	04/01/2026	Paydown	XXX	14,026	14,026	14,087	14,046		(20)		(20)		14,026				218	04/01/2034	1.A
83162C-WG-4	SBAP 2014-20 E A - ABS	05/01/2026	Paydown	XXX	280	280	280	280						280				4	05/01/2034	1.A
83162C-WH-2	SBAP 2014-20F A - ABS	06/01/2026	Paydown	XXX	13,930	13,930	13,973	13,951		(21)		(21)		13,930				208	06/01/2034	1.A
83162C-XA-6	SBAP 2015-20E E - ABS	05/01/2026	Paydown	XXX	4,703	4,703	4,703	4,703						4,703				65	05/01/2035	1.A
83162C-Y6-4	SBAP 2024-25 J J - ABS	04/01/2026	Paydown	XXX	10,740	10,740	10,740	10,740						10,740				260	10/01/2049	1.A
831641-FW-0	SBIC 2023-10 B A - ABS	03/05/2026	Adjustment	XXX	(42,658)					3		3		3		(42,660)	(42,660)	(75)	09/01/2033	1.A
831641-FX-8	SBIC 2024-10 A A - ABS	06/25/2026	Various	XXX	457,019	452,043	454,206	330,877		(37)		(37)		454,169		2,851	2,851	15,557	03/01/2034	1.A
1029999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					1,552,043	1,641,724	1,644,594	1,514,065		268		268		1,644,737		(92,694)	(92,694)	42,933	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)																				
31288Q-CA-6	FH 840965 - RMBS	06/01/2026	Paydown	XXX	874	874	893	907		(33)		(33)		874				17	05/01/2049	1.A
31288Q-F5-4	FH 841088 - RMBS	06/01/2026	Paydown	XXX	2,394	2,394	2,464	2,541		(147)		(147)		2,394		–	–	77	01/01/2049	1.A
31288Q-F6-2	FH 841089 - RMBS	06/01/2026	Paydown	XXX	10,144	10,144	10,591	11,107		(964)		(964)		10,144		–	–	308	06/01/2047	1.A
31288Q-FT-2	FH 841078 - RMBS	06/01/2026	Paydown	XXX	891	891	927	957		(67)		(67)		891				30	04/01/2045	1.A
31288Q-FZ-8	FH 841084 - RMBS	06/01/2026	Paydown	XXX	3,137	3,137	3,279	3,462		(325)		(325)		3,137				96	08/01/2047	1.A
31288Q-KP-4	FH 841202 - RMBS	06/01/2026	Paydown	XXX	819	819	859	879		(60)		(60)		819				25	06/01/2044	1.A
3128S6-C5-9	FH 1Q1892 - RMBS	06/01/2026	Paydown	XXX	2,302	2,302	2,428	2,474		(173)		(173)		2,302				76	04/01/2037	1.A
31300M-7L-1	FH 849899 - RMBS	06/01/2026	Paydown	XXX	732	732	761	798		(66)		(66)		732				23	06/01/2044	1.A
3131Y9-FR-9	FH ZN2876 - RMBS	06/01/2026	Paydown	XXX	403	403	432	467		(64)		(64)		403				8	01/01/2049	1.A
3132A5-GA-7	FH ZS4693 - RMBS	06/01/2026	Paydown	XXX	462	462	490	490		(28)		(28)		462		–	–	6	12/01/2046	1.A
3132AD-RB-6	FH ZT1382 - RMBS	06/01/2026	Paydown	XXX	9,434	9,434	8,658	8,672		762		762		9,434				132	06/01/2048	1.A
3132CX-R5-3	FH SB1408 - RMBS	06/01/2026	Paydown	XXX	7,679	7,679	7,276			403		403		7,679				32	06/01/2037	1.A
3132DV-L5-2	FH SD7548 - RMBS	06/01/2026	Paydown	XXX	12,134	12,134	10,039	10,061		2,073		2,073		12,134				126	11/01/2051	1.A
3132DV-LZ-6	FH SD7544 - RMBS	06/01/2026	Paydown	XXX	7,876	7,876	6,889	6,906		971		971		7,876		–	–	98	07/01/2051	1.A
3132DV-MN-2	FH SD7565 - RMBS	06/01/2026	Paydown	XXX	5,846	5,846	5,994			(148)		(148)		5,846		–	–	52	09/01/2053	1.A
3132DV-MR-3	FH SD7568 - RMBS	06/01/2026	Paydown	XXX	18,944	18,944	19,077	19,068		(124)		(124)		18,944		–	–	436	02/01/2054	1.A
3132E0-KJ-0	FH SD3897 - RMBS	06/01/2026	Paydown	XXX	8,146	8,146	8,142	8,142		4		4		8,146				187	09/01/2053	1.A
3132FC-GU-3	FH Z40211 - RMBS	06/01/2026	Paydown	XXX	8,017	8,017	7,837	7,856		161		161		8,017				131	08/01/2048	1.A
3132XC-SG-1	FH G67719 - RMBS	06/01/2026	Paydown	XXX	8,575	8,575	9,529	9,666		(1,092)		(1,092)		8,575				162	01/01/2049	1.A
3132XV-7H-0	FH Q53595 - RMBS	06/01/2026	Paydown	XXX	145	145	152	156		(11)		(11)		145				2	01/01/2048	1.A
3137F3-TU-8	FHR 4764 PA - CMO/RMBS	06/01/2026	Paydown	XXX	30,896	30,896	29,611	30,072		824		824		30,896				405	10/15/2045	1.A
3138ET-ND-4	FN AL8487 - RMBS	06/01/2026	Paydown	XXX	328	328	338	383		(55)		(55)		328				8	04/01/2046	1.A
3138ET-WN-2	FN AL8752 - RMBS	06/01/2026	Paydown	XXX	1,063	1,063	1,057	1,193		(130)		(130)		1,063		–	–	23	07/01/2046	1.A
3138WH-BX-9	FN AS7253 - RMBS	06/01/2026	Paydown	XXX	474	474	523	524		(50)		(50)		474				9	05/01/2046	1.A
3138WJ-6W-3	FN AS8984 - RMBS	06/01/2026	Paydown	XXX	2,389	2,389	2,581	2,585		(196)		(196)		2,389				45	03/01/2047	1.A
3138Y7-F9-8	FN AX5591 - RMBS	06/01/2026	Paydown	XXX	42	42	44	45		(2)		(2)		42				1	01/01/2045	1.A
3140J7-WG-6	FN BM3346 - RMBS	06/01/2026	Paydown	XXX	517	517	535	593		(76)		(76)		517		–	–	14	06/01/2041	1.A
3140J8-2K-8	FN BM4377 - RMBS	06/01/2026	Paydown	XXX	1,578	1,578	1,685	1,757		(180)		(180)		1,578				45	04/01/2038	1.A
3140J8-M8-3	FN BM3982 - RMBS	06/01/2026	Paydown	XXX	3,419	3,419	3,564	3,926		(507)		(507)		3,419		–	–	78	07/01/2042	1.A
3140J8-RT-2	FN BM4097 - RMBS	06/01/2026	Paydown	XXX	8,531	8,531	9,014	9,063		(532)		(532)		8,531		–	–	162	07/01/2047	1.A
3140J9-CG-4	FN BM4570 - RMBS	06/01/2026	Paydown	XXX	1,477	1,477	1,506	1,700		(223)		(223)		1,477				39	12/01/2045	1.A
3140J9-XA-4	FN BM5172 - RMBS	06/01/2026	Paydown	XXX	10,005	10,005	9,643	9,647		358		358		10,005				186	08/01/2047	1.A
3140JA-3H-9	FN BM6199 - RMBS	06/01/2026	Paydown	XXX	3,801	3,801	3,983	4,194		(393)		(393)		3,801				98	01/01/2040	1.A
3140JA-3J-5	FN BM6200 - RMBS	06/01/2026	Paydown	XXX	9,637	9,637	10,059	11,328		(1,691)		(1,691)		9,637				235	07/01/2043	1.A
3140JA-3P-1	FN BM6205 - RMBS	06/01/2026	Paydown	XXX	12,313	12,313	12,815	13,351		(1,038)		(1,038)		12,313		–	–	328	01/01/2040	1.A
3140JA-GZ-5	FN BM5615 - RMBS	06/01/2026	Paydown	XXX	1,057	1,057	1,086	1,231		(174)		(174)		1,057				29	12/01/2044	1.A
3140JA-UN-6	FN BM5988 - RMBS	06/01/2026	Paydown	XXX	1,550	1,550	1,582	1,797		(248)		(248)		1,550		–	–	20	08/01/2048	1.A
3140JB-HN-9	FN BM6536 - RMBS	06/01/2026	Paydown	XXX	5,047	5,047	5,314	5,748		(701)		(701)		5,047		–	–	126	09/01/2045	1.A
3140JB-J7-2	FN BM6585 - RMBS	06/01/2026	Paydown	XXX	4,666	4,666	4,881	5,082		(416)		(416)		4,666				128	04/01/2047	1.A
3140JB-KS-4	FN BM6604 - RMBS	06/01/2026	Paydown	XXX	6,170	6,170	6,286	6,308		(138)		(138)		6,170		–	–	162	04/01/2044	1.A
3140JB-V5-2	FN BM6935 - RMBS	06/01/2026	Paydown	XXX	1,295	1,295	1,299	1,354		(59)		(59)		1,295				19	07/01/2049	1.A
3140JB-VV-5	FN BM6927 - RMBS	06/01/2026	Paydown	XXX	561	561	538	567		(6)		(6)		561				6	05/01/2052	1.A
3140JL-ZZ-0	FN BN4359 - RMBS	06/01/2026	Paydown	XXX	1,521	1,521	1,607	1,639		(118)		(118)		1,521				28	02/01/2049	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3140MA-X5-8	FN BU8799 - RMBS	06/01/2026	Paydown	XXX	3,297	3,297	3,212	3,372		(75)		(75)		3,297				32	04/01/2052	1.A
3140QC-6G-6	FN CA5370 - RMBS	06/01/2026	Paydown	XXX	995	995	1,077	1,125		(129)		(129)		995				17	03/01/2050	1.A
3140QD-X3-3	FN CA6097 - RMBS	06/01/2026	Paydown	XXX	4,035	4,035	4,256	4,306		(271)		(271)		4,035				61	06/01/2050	1.A
3140QP-ZB-6	FN CB4337 - RMBS	06/01/2026	Paydown	XXX	13,231	13,231	12,861	12,876		355		355		13,231		–	–	245	08/01/2052	1.A
3140QR-CK-7	FN CB5473 - RMBS	06/01/2026	Paydown	XXX	4,382	4,382	4,563			(181)		(181)		4,382				38	01/01/2053	1.A
3140W1-R6-2	FN FA1408 - RMBS	06/01/2026	Paydown	XXX	4,346	4,346	4,511			(165)		(165)		4,346				45	09/01/2054	1.A
3140X4-DE-3	FN FM1000 - RMBS	06/01/2026	Paydown	XXX	559	559	592	592		(34)		(34)		559				7	04/01/2047	1.A
3140X4-UD-6	FN FM1479 - RMBS	06/01/2026	Paydown	XXX	502	502	544	545		(43)		(43)		502				8	03/01/2047	1.A
3140X5-S2-0	FN FM2336 - RMBS	06/01/2026	Paydown	XXX	957	957	1,025	1,029		(72)		(72)		957				16	01/01/2050	1.A
3140X6-T2-7	FN FM3268 - RMBS	06/01/2026	Paydown	XXX	2,831	2,831	3,019	3,130		(299)		(299)		2,831				41	03/01/2050	1.A
3140X9-MH-5	FN FM5759 - RMBS	06/01/2026	Paydown	XXX	5,027	5,027	5,550	5,661		(634)		(634)		5,027				80	04/01/2050	1.A
3140X9-Q5-7	FN FM5875 - RMBS	06/01/2026	Paydown	XXX	1,135	1,135	1,269	1,305		(170)		(170)		1,135				21	04/01/2050	1.A
3140XA-5H-1	FN FM7147 - RMBS	06/01/2026	Paydown	XXX	831	831	893	899		(69)		(69)		831		–	–	12	08/01/2050	1.A
3140XB-FW-5	FN FM7380 - RMBS	06/01/2026	Paydown	XXX	1,758	1,758	1,845	1,842		(84)		(84)		1,758				19	06/01/2051	1.A
3140XB-JZ-4	FN FM7479 - RMBS	06/01/2026	Paydown	XXX	2,272	2,272	2,394	2,396		(124)		(124)		2,272				44	01/01/2050	1.A
3140XB-LM-0	FN FM7531 - RMBS	06/01/2026	Paydown	XXX	2,041	2,041	2,165	2,167		(126)		(126)		2,041		–	–	25	05/01/2051	1.A
3140XD-QP-4	FN FM9461 - RMBS	06/01/2026	Paydown	XXX	2,054	2,054	2,177	2,170		(116)		(116)		2,054				30	11/01/2051	1.A
3140XF-CB-5	FN FS0065 - RMBS	06/01/2026	Paydown	XXX	6,480	6,480	7,009	7,013		(533)		(533)		6,480				121	12/01/2050	1.A
3140XK-Z9-4	FN FS4367 - RMBS	06/01/2026	Paydown	XXX	8,378	8,378	8,198			179		179		8,378		–	–	50	05/01/2037	1.A
3140XP-2N-8	FN FS7980 - RMBS	06/01/2026	Paydown	XXX	7,915	7,915	7,667	7,674		241		241		7,915				149	12/01/2050	1.A
31418D-RJ-3	FN MA4088 - RMBS	06/01/2026	Paydown	XXX	4,722	4,722	5,080	5,048		(326)		(326)		4,722				69	07/01/2035	1.A
31418D-VA-7	FN MA4208 - RMBS	06/01/2026	Paydown	XXX	7,559	7,558	5,915	5,935		1,623		1,623		7,558		–	–	63	12/01/2050	1.A
31427R-K8-2	FH SL3918 - RMBS	06/01/2026	Paydown	XXX	4,319	4,319	4,332			(13)		(13)		4,319				37	05/01/2054	1.A
1039999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					306,917	306,917	306,424	277,782		(5,741)		(5,741)		306,917		–	–	5,449	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)																				
81744Y-AB-2	SEMT 2013-4 A2 - CMO/RMBS	06/01/2026	Paydown	XXX	2,458	2,458	2,464	2,462		(4)		(4)		2,458		–	–	26	04/27/2043	1.A FE
1059999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					2,458	2,458	2,464	2,462		(4)		(4)		2,458		–	–	26	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)																				
06650A-AC-1	BANK 2017-BNK8 ASB - CMBS	06/01/2026	Paydown	XXX	19,827	19,827	19,340	19,703		124		124		19,827				274	11/18/2050	1.A FE
302966-AL-0	FRESB 2018-SB56 A1F - CMBS	06/01/2026	Paydown	XXX	2,240	2,240	2,246	2,239		1		1		2,240		–	–	29	10/25/2028	Z
36251P-AD-6	GSMS 2016-GS3 A4 - CMBS	06/01/2026	Paydown	XXX	225,488	225,488	217,067	222,127		3,361		3,361		225,488				3,213	10/13/2049	1.A FE
61690F-AM-5	MSBAM 2015-C22 A4 - CMBS	04/01/2026	Paydown	XXX	4,568	4,568	4,984	4,568						4,568				50	04/15/2048	1.A FE
61691G-AQ-3	MSBAM 2016-C32 ASB - CMBS	06/01/2026	Paydown	XXX	7,406	7,406	7,919	7,473		(66)		(66)		7,406				108	12/17/2049	1.A FE
61767E-AB-0	MSBAM 2017-C34 A2 - CMBS	06/01/2026	Paydown	XXX	38,876	38,876	38,292	38,330		546		546		38,876		–	–	511	11/15/2052	1.A FE
90353K-AW-9	UBSCM 2018-C13 ASB - CMBS	06/01/2026	Paydown	XXX	16,063	16,063	16,545	16,134		(71)		(71)		16,063				284	10/17/2051	1.A FE
95000K-BB-0	WFCM 2016-NXS6 A4 - CMBS	06/01/2026	Paydown	XXX	268,950	268,950	245,700	263,391		5,559		5,559		268,950				3,924	11/18/2049	1.A FE
1079999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					583,417	583,417	552,092	573,964		9,454		9,454		583,417		–	–	8,394	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)																				
14044E-AD-0	COPAR 2023-2 A3 - ABS	06/15/2026	Paydown	XXX	14,230	14,230	14,377			(148)		(148)		14,230				135	06/15/2028	1.A FE
18978F-AC-0	CNH 2024-A A3 - ABS	06/15/2026	Paydown	XXX	12,538	12,538	12,630			(92)		(92)		12,538				102	06/15/2029	1.A FE
36268G-AD-7	GMCAR 2024-1 A3 - ABS	06/16/2026	Paydown	XXX	46,589	46,589	46,826			(237)		(237)		46,589				367	12/18/2028	1.A FE
438123-AC-5	HAROT 2023-4 A3 - ABS	06/21/2026	Paydown	XXX	28,324	28,324	28,582			(258)		(258)		28,324		–	–	395	06/21/2028	1.A FE
47786W-AD-2	JDOT 2024-B A3 - ABS	06/15/2026	Paydown	XXX	67,049	67,049	67,036	67,043		6		6		67,049				1,398	03/15/2029	1.A FE
1119999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					168,730	168,730	169,451	67,043		(728)		(728)		168,730		–	–	2,397	XXX	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)																				
23345G-AA-8	DTE 2022A A1 - ABS	06/01/2026	Paydown	XXX	11,110	11,110	11,108	11,110		–		–		11,110				147	12/01/2027	1.A FE
693342-AA-5	PCG 2022-A A1 - ABS	06/01/2026	Paydown	XXX	32,905	32,905	32,296	32,557		348		348		32,905		–	–	591	06/01/2032	1.A FE
1539999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)					44,015	44,015	43,404	43,666		348		348		44,015		–	–	738	XXX	XXX
1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated)					2,676,756	2,766,437	2,736,678	2,493,311		4,427		4,427		2,769,450		(92,694)	(92,694)	60,098	XXX	XXX
1909999997 – Subtotals - Asset-Backed Securities - Part 4					2,676,756	2,766,437	2,736,678	2,493,311		4,427		4,427		2,769,450		(92,694)	(92,694)	60,098	XXX	XXX
1909999998 – Summary Item from Part 5 for Asset-Backed Securities (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999 – Subtotals - Asset-Backed Securities					2,676,756	2,766,437	2,736,678	2,493,311		4,427		4,427		2,769,450		(92,694)	(92,694)	60,098	XXX	XXX
2009999999 – Subtotals - Issuer Credit Obligations and Asset-Backed Securities					11,168,399	11,312,475	11,058,744	8,889,294	(261,791)	(292)		(262,083)		11,035,408		132,675	132,675	207,539	XXX	XXX
6009999999 – Totals					11,168,399	XXX	11,058,744	8,889,294	(261,791)	(292)		(262,083)		11,035,408		132,675	132,675	207,539	XXX	XXX

(E-06) Schedule DB - Part A - Section 1

NONE

(E-06) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

NONE

(E-06) Schedule DB - Part A - Section 1 - Financial or Economic Impact of The Hedge at the End of the Reporting Period

NONE

(E-07) Schedule DB - Part B - Section 1

NONE

(E-07) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-07) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-07) Schedule DB - Part B - Section 1 - Financial or Economic Impact of The Hedge at the End of the Reporting Period

NONE

(E-08) Schedule DB - Part D - Section 1

NONE

(E-09) Schedule DB - Part D - Section 2 - Collateral Pledged By Reporting Entity

NONE

(E-09) Schedule DB - Part D - Section 2 - Collateral Pledged To Reporting Entity

NONE

(E-10) Schedule DB - Part E

NONE

(E-11) Schedule DL - Part 1

NONE

(E-12) Schedule DL - Part 2

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	*
Bank of America – Providence, RI	O		721,163		117,322,472	206,040,331	131,364,461	XXX
Comerica –	R				(319)	(250)	(88,252)	XXX
0199998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories								XXX
0199999 – Total open depositories			721,163		117,322,153	206,040,081	131,276,209	XXX
0299998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories								XXX
0299999 – Total suspended depositories								XXX
0399999 – Total cash on deposit			721,163		117,322,153	206,040,081	131,276,209	XXX
0499999 – Cash in company's office			XXX	XXX	3,485	3,485	3,485	XXX
0599999 – Total			721,163		117,325,638	206,043,566	131,279,694	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
Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)								
XXX	UNITED STATES TREASURY		06/11/2026		07/14/2026	78,898		150
0019999999 – Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)						78,898		150
0489999999 – Total - Issuer Credit Obligations (Unaffiliated)						78,898		150
0509999999 – Total Issuer Credit Obligations						78,898		150
Exempt Money Market Mutual Funds – as Identified by SVO								
38142B-50-0	GOLDMAN:FS TRS I INST		06/30/2026	3.520	XXX	197,811	1,565	25
38142B-50-0	GOLDMAN:FS TRS I INST	R	06/30/2026	3.520	XXX	323,739	2,441	
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						521,550	4,006	25
8589999999 – Total Cash Equivalents (Unaffiliated)						600,448	4,006	175
8609999999 – Total cash equivalents						600,448	4,006	175