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QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

NEIGHBORHOOD HEALTH PLAN OF RHODE ISLAND

NAIC Group Code	0000, 0000 (Current) (Prior)	NAIC Company Code	95402
Employer's ID Number	05-0477052		
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 mmiha@nhpri.org (E-Mail Address)	401-443-5931 (Telephone Number) 401-459-6043 (Fax Number)	

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

	Peter Bancroft
Allison Brindle MD	Elizabeth Catucci
Rilwan Feyisitan Jr.	Dioscaris Garcia PhD
Charles Jones	Elena Nicolella
Cristina Pacheco MD	Yahaira Placencia
Pablo Rodriguez MD	Maeve Donohue
Melissa Cherney	

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

Subscribed and sworn to before me
this 10th day of
November, 2026

x Diane M. Gomes

DIANE M. GOMES
NOTARY PUBLIC
My Commission Expires 09/02/2030
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	2	3	
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	150,564,352		150,564,352	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 $..... encumbrances)				
5.	Cash ($.....91,289,206), cash equivalents ($.....598,585) and short-term investments ($.....63,090,003)	154,977,793		154,977,793	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)	305,542,145		305,542,145	336,729,945
13.	Title plants less $..... charged off (for Title insurers only)				
14.	Investment income due and accrued	1,904,990		1,904,990	1,580,050
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	23,788,508		23,788,508	45,151,559
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..... earned but unbilled premiums)				
	15.3 Accrued retrospective premiums ($.....) and contracts subject to redetermination ($.....)	70,589,243		70,589,243	41,298,588
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	20,503,502		20,503,502	27,446,426
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans	2,855,733		2,855,733	5,986,626
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset				
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	10,474,499	10,087,995	386,503	691,206
21.	Furniture and equipment, including health care delivery assets ($.....)	59,826	59,826	–	–
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care ($.....21,170,668) and other amounts receivable	42,236,766	22,470,638	19,766,129	28,223,060
25.	Aggregate write-ins for other-than-invested assets	73,503,077	9,109,424	64,393,652	56,152,831
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	551,458,290	41,727,884	509,730,406	543,260,290
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	551,458,290	41,727,884	509,730,406	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	3,771,777	3,771,777	–	–
2502.	Receivable from State	63,393,652		63,393,652	50,851,294
2503.	Deposits	4,345,438	4,345,438	–	4,300,000
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,992,209	992,209	1,000,000	1,001,538
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	73,503,077	9,109,424	64,393,652	56,152,831

LIABILITIES, CAPITAL AND SURPLUS

		Current Period			Prior Year
		1	2	3	4
		Covered	Uncovered	Total	Total
1.	Claims unpaid (less $..... reinsurance ceded)	140,012,455		140,012,455	146,055,158
2.	Accrued medical incentive pool and bonus amounts	4,391,660		4,391,660	2,479,887
3.	Unpaid claims adjustment expenses	3,631,550		3,631,550	3,841,692
4.	Aggregate health policy reserves, including the liability of $..... for medical loss ratio rebate per the Public Health Service Act	15,808,203		15,808,203	28,259,116
5.	Aggregate life policy reserves				
6.	Property/casualty unearned premium reserve				
7.	Aggregate health claim reserves				
8.	Premiums received in advance	131,400,578		131,400,578	128,572,941
9.	General expenses due or accrued	43,292,586		43,292,586	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	61,759,946		61,759,946	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	92,554		92,554	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)	3,794		3,794	–
24.	Total liabilities (Lines 1 to 23)	400,393,325		400,393,325	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	109,337,081	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	109,337,081	104,987,950
34.	Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	509,730,406	543,260,290
Details of Write-Ins					
2301.	Unclaimed Property Payable	3,794		3,794	–
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)	3,794		3,794	–
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	2	3	4
		Uncovered	Total	Total	Total
1.	Member Months	XXX	1,834,432	1,987,031	2,637,562
2.	Net premium income (including $..... non-health premium income)	XXX	1,723,287,609	1,627,821,451	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	294,816	48,897	86,953
7.	Aggregate write-ins for other non-health revenues	XXX			
8.	Total revenues (Lines 2 to 7)	XXX	1,723,582,425	1,627,870,348	2,181,656,864
Hospital and Medical:					
9.	Hospital/medical benefits		671,385,154	580,007,590	777,413,900
10.	Other professional services		542,429,878	365,548,178	546,253,304
11.	Outside referrals		738,947	238,397,403	258,093,151
12.	Emergency room and out-of-area		52,329,672	51,857,100	67,186,133
13.	Prescription drugs		260,462,260	249,504,531	333,445,174
14.	Aggregate write-ins for other hospital and medical		(1,006,404)	(611,358)	(611,358)
15.	Incentive pool, withhold adjustments and bonus amounts		40,333,465	42,012,458	46,585,233
16.	Subtotal (Lines 9 to 15)		1,566,672,971	1,526,715,902	2,028,365,538
Less:					
17.	Net reinsurance recoveries		7,887,819	16,131,969	24,589,005
18.	Total hospital and medical (Lines 16 minus 17)		1,558,785,152	1,510,583,933	2,003,776,533
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including $.....27,754,486 cost containment expenses		43,130,171	44,140,019	57,202,455
21.	General administrative expenses		114,821,233	112,197,117	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)		1,716,736,556	1,666,921,069	2,206,749,215
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	6,845,869	(39,050,721)	(25,092,351)
25.	Net investment income earned		6,838,980	6,249,234	8,523,308
26.	Net realized capital gains (losses) less capital gains tax of $.....		557,131	(208,209)	6,647
27.	Net investment gains (losses) (Lines 25 plus 26)		7,396,112	6,041,025	8,529,955
28.	Net gain or (loss) from agents' or premium balances charged off [(amount recovered $.....) (amount charged off $.....2,394,753)]		(2,394,753)		
29.	Aggregate write-ins for other income or expenses		(8,183)	(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	11,839,045	(33,909,696)	(16,562,396)
31.	Federal and foreign income taxes incurred	XXX			
32.	Net income (loss) (Lines 30 minus 31)	XXX	11,839,045	(33,909,696)	(16,562,396)
Details of Write-Ins					
0601.	EOHHS Incentive Income	XXX	294,816	48,897	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	294,816	48,897	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		(1,006,404)	(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)		(1,006,404)	(611,358)	(611,358)
2901.	Penalty		(8,183)	(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)		(8,183)	(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	11,839,045	(33,909,696)	(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 $.....	136,772	(1,143,702)	(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	(7,626,686)	(3,768,021)	(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)	4,349,131	(38,821,419)	(24,223,751)
49. Capital and surplus end of reporting period (Line 33 plus 48)	109,337,079	90,390,279	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	1,705,736,728	1,601,732,087	2,187,946,717
2.	Net investment income	6,433,377	6,200,115	8,314,474
3.	Miscellaneous income	2,163,080	(13,104,992)	(10,495,253)
4.	Total (Lines 1 to 3)	1,714,333,186	1,594,827,210	2,185,765,937
5.	Benefit and loss related payments	1,555,973,159	1,487,046,478	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	143,001,528	153,961,288	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)	1,698,974,687	1,641,007,767	2,200,235,306
11.	Net cash from operations (Line 4 minus Line 10)	15,358,499	(46,180,557)	(14,469,369)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	35,854,204	68,990,114	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	3,616	1,520	1,590
	12.7 Miscellaneous proceeds	–	–	–
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	35,857,820	68,991,634	77,808,957
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	54,374,968	46,907,233	57,128,156
	13.2 Stocks			
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	3,352	11,409	17,086
	13.7 Total investments acquired (Lines 13.1 to 13.6)	54,378,320	46,918,641	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)	(18,520,500)	22,072,993	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)	(47,317,513)	(5,829,737)	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)	(47,317,513)	(5,829,737)	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)	(50,479,514)	(29,937,301)	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)	154,977,788	123,179,085	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
		2	3				Federal Employees Health							
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	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	201,568	33,946	2,955					10,799	153,868					
5. Current year														
6. Current year member months	1,834,432	296,265	25,984					99,494	1,412,689					
Total Member Ambulatory Encounters for Period:														
7. Physician	3,609,647	422,977	39,054					277,701	2,869,915					
8. Non-physician	729,103	92,140	6,696					102,456	527,811					
9. Total	4,338,750	515,117	45,750					380,157	3,397,726					
10. Hospital patient days incurred	151,016	6,398	509					16,853	127,256					
11. Number of inpatient admissions	22,985	1,333	103					2,392	19,157					
12. Health premiums written (a)	1,730,924,052	159,964,341	11,382,861					218,162,645	1,341,414,205					
13. Life premiums direct														
14. Property/casualty premiums written														
15. Health premiums earned	1,730,924,052	159,964,341	11,382,861					218,162,645	1,341,414,205					
16. Property/casualty premiums earned														
17. Amount paid for provision of health care services	1,518,451,687	124,074,637	10,633,428					187,942,350	1,195,801,272					
18. Amount incurred for provision of health care services	1,566,672,971	130,710,636	10,698,521					187,989,543	1,237,274,271					

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

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	31,647,685	255,146	351,147	(10,284)	3,917,737	36,161,432
0499999 – Subtotals	31,647,685	255,146	351,147	(10,284)	3,917,737	36,161,432
0599999 – Unreported claims and other claim reserves						103,851,023
0799999 – Total claims unpaid						140,012,455
0899999 – Accrued medical incentive pool and bonus amounts						4,391,660

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	13,808,722	104,724,173		12,545,874	13,808,722	13,256,256
2. Comprehensive (hospital and medical) group	929,412	9,799,867	111,904	996,878	1,041,316	995,539
3. Medicare Supplement						
4. Vision only						
5. Dental only						
6. Federal Employees Health Benefits Plan						
7. Title XVIII – Medicare		171,551,615		22,959,608		
8. Title XIX – Medicaid	130,829,598	1,072,911,517	4,708,606	98,689,584	135,538,205	131,803,368
9. Credit A&H						
10. Disability income						
11. Long-term care						
12. Other health						
13. Health subtotal (Lines 1 to 12)	145,567,732	1,358,987,173	4,820,511	135,191,944	150,388,243	146,055,162
14. Health care receivables (a)				21,170,668		41,110,158
15. Other non-health						
16. Medical incentive pools and bonus amounts		38,421,692		4,391,660		2,479,887
17. Totals (Lines 13-14+15+16)	145,567,732	1,397,408,864	4,820,511	118,412,936	150,388,243	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 #	09/30/2026	12/31/2025
Net Income					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	$ 11,839,045	$ (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	$ 11,839,045	$ (16,562,396)
Surplus					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	$ 109,337,081	$ 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	$ 109,337,081	$ 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 $ 4,323,968
   2. 12 months or longer 1,516,114

b. The aggregate related fair value of securities with unrealized losses:
   1. Less than 12 months $ 164,210,143
   2. 12 months or longer 14,882,659

(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 September 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	108,661,158	105,497,714	3,163,444		108,661,158	19.704	21.317	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)	$ 108,661,158	$ 105,497,714	$ 3,163,444	$	$ 108,661,158	19.704 %	21.317 %	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	–
(2) Aggregate amount of investment income	$ –

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	$ 1,904,990
2. Nonadmitted	$
3. Admitted	$ 1,904,990

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	$	$ 598,584	$	$	$ 598,584
	Total assets at fair value/NAV	$	$ 598,584	$	$	$ 598,584
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	$ 142,871,210	$ 150,564,352	$	$ 142,871,210	$	$	$
Short-term Investments	63,000,919	63,090,003		63,000,919			
Cash Equivalents	598,584	598,584		598,584			

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	$ 64,975
	3. Premium adjustments payable due to ACA risk adjustment (including high-risk pool premium)	15,807,507
	Operations (Revenue & Expense)	
	4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA risk adjustment	$ 18,548,812
	5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	64,975

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)	$	$ (22,861,474)	$	$ 2,741,827	$	$ (3,847,990)	A	$	$ (1,106,163)
2. Premium adjustments (payable) (including high risk pool premium)									B		
3. Subtotal ACA Permanent Risk Adjustment Program	$	$ (20,119,647)	$	$ (22,861,474)	$	$ 2,741,827	$	$ (3,847,990)		$	$ (1,106,163)

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 September 30, 2026, $145,567,732 has been paid for incurred claims and claims adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $4,049,967 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a ($6,824,464) unfavorable prior-year development since December 31, 2025 to September 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?

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	92.065 %
	1.2	A&H cost containment percent	1.611 %
	1.3	A&H expense percent excluding cost containment expenses	7.555 %
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

States, Etc.	1 Active Status (a)	Direct Business Only 2 Accident & Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 CHIP Title XXI	6 Federal Employees Health Benefits Plan Premiums	7 Life & Annuity Premiums & Other Considerations	8 Property/ Casualty Premiums	9 Total Columns 2 Through 8	10 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	171,347,202	218,162,645	1,341,414,205					1,730,924,052	
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	171,347,202	218,162,645	1,341,414,205					1,730,924,052	
60. Reporting entity contributions for employee benefits plans	XXX									
61. Total (direct business)	XXX	171,347,202	218,162,645	1,341,414,205					1,730,924,052	
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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies) / Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *

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.	N/A

EXPLANATION:

1.
2.

BARCODES:

1. 9 5 4 0 2 2 0 2 6 3 6 5 0 0 0 0 3
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	1,000,000		1,000,000	1,001,537
2505. Due from PPC	818,540	818,540	–	–
2506. Prepaid Premium Tax				
2507. Notes Receivable	173,670	173,670	–	–
2597. Summary of remaining write-ins for Line 25 from overflow page	1,992,209	992,209	1,000,000	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	54,374,968	57,128,156
3.	Accrual of discount	291,865	438,791
4.	Unrealized valuation increase / (decrease)	135,215	(1,092,994)
5.	Total gain (loss) on disposals	555,072	5,057
6.	Deduct consideration for bonds and stocks disposed of	35,854,520	77,808,260
7.	Deduct amortization of premium	211,202	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)	150,564,352	131,272,638
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	150,564,352	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)	174,160,695	31,252,793	27,653,815	462,620	172,750,449	174,160,695	178,222,292	151,572,405
2. NAIC 2 (a)	1,793,499			(658,050)	1,979,752	1,793,499	1,135,450	194,687
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total ICO	175,954,194	31,252,793	27,653,815	(195,430)	174,730,201	175,954,194	179,357,742	151,767,092
Asset-Backed Securities (ABS)								
8. NAIC 1	35,663,554	1,115,823	2,482,175	(590)	34,428,638	35,663,554	34,296,613	31,174,965
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total ABS	35,663,554	1,115,823	2,482,175	(590)	34,428,638	35,663,554	34,296,613	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	211,617,747	32,368,617	30,135,990	(196,019)	209,158,839	211,617,747	213,654,355	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 $ 63,090,003; 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	63,090,003	XXX	63,239,317	891,707	707,470

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	68,189,992	89,863,336
3.	Accrual of discount	31,138	589,645
4.	Unrealized valuation increase / (decrease)	1,557	
5.	Total gain (loss) on disposals	2,088	1,590
6.	Deduct consideration received on disposals	56,537,007	98,938,704
7.	Deduct amortization of premium	267,184	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)	63,090,003	51,669,419
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	63,090,003	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	113,118,851	156,881,507
3.	Accrual of discount	7,099	10,202
4.	Unrealized valuation increase / (decrease)		
5.	Total gain (loss) on disposals	(29)	
6.	Deduct consideration received on disposals	112,908,858	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)	598,585	381,564
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	598,585	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-UW-6	UNITED STATES TREASURY	09/30/2026	Various	XXX	97,801	101,000	360	1.A
91282C-QU-8	UNITED STATES TREASURY	09/17/2026	Various	XXX	1,103,831	1,125,000	10,490	1.A
91282C-RE-3	UNITED STATES TREASURY	09/30/2026	Various	XXX	1,122,131	1,138,625	2,553	1.A
91282C-RF-0	UNITED STATES TREASURY	09/11/2026	Various	XXX	717,090	726,000	1,780	1.A
91282C-RG-8	UNITED STATES TREASURY	09/29/2026	Various	XXX	2,021,087	2,059,000	10,523	1.A
91282C-RK-9	UNITED STATES TREASURY	09/29/2026	Various	XXX	2,918,371	2,962,000	4,307	1.A
0019999999 – Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)					7,980,310	8,111,625	30,012	XXX
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)								
00287Y-EP-0	ABBVIE INC.	08/04/2026	CHASE SECURITIES INC	XXX	375,583	376,000		1.G FE
023135-ED-4	AMAZON.COM INC	07/07/2026	CHASE SECURITIES INC	XXX	512,913	513,000		1.E FE
30036F-AG-6	EVERGY KANSAS CENTRAL INC	09/10/2026	Various	XXX	511,214	511,000		1.F FE
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)					1,399,709	1,400,000		XXX
0489999999 – Subtotal - Issuer Obligations (Unaffiliated)					9,380,019	9,511,625	30,012	XXX
0509999997 – Subtotals - Issuer Credit Obligations - Part 3					9,380,019	9,511,625	30,012	XXX
0509999998 – Summary Item from Part 5 for Issuer Credit Obligations (N/A to Quarterly)					XXX	XXX	XXX	XXX
0509999999 – Subtotals - Issuer Credit Obligations					9,380,019	9,511,625	30,012	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)								
06539V-AJ-7	BANK 2022-BNK39 A4 - CMBS	07/14/2026	FTN FINANCIAL SECURITIES	XXX	530,078	590,000	672	1.A FE
61692B-BP-4	MSC 2020-HR8 A4 - CMBS	09/16/2026	FTN FINANCIAL SECURITIES	XXX	190,745	215,000	195	1.A FE
1079999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					720,823	805,000	867	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)								
831641-GD-1	U.S. SMALL BUSINESS ADMINISTRATION - ABS	09/15/2026	STIFEL, NICOLAUS & CO., INC.	XXX	395,000	395,000		1.A
1539999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)					395,000	395,000		XXX
1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated)					1,115,823	1,200,000	867	XXX
1909999997 – Subtotals - Asset-Backed Securities - Part 3					1,115,823	1,200,000	867	XXX
1909999998 – Summary Item from Part 5 for Asset-Backed Securities (N/A to Quarterly)					XXX	XXX	XXX	XXX
1909999999 – Subtotals - Asset-Backed Securities					1,115,823	1,200,000	867	XXX
2009999999 – Subtotals - Issuer Credit Obligations and Asset-Backed Securities					10,495,843	10,711,625	30,879	XXX
6009999999 – Totals					10,495,843	XXX	30,879	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)																				
912828-2L-3	UNITED STATES TREASURY	09/30/2026	Various	XXX	570,795	579,730	440,618	564,452	(126,160)	(686)		(126,846)		437,606		133,189	133,189	2,430	07/15/2027	1.A
912828-V4-9	UNITED STATES TREASURY	07/31/2026	Deutsche Bank Securities Inc	XXX	333,132	338,433	244,073	328,517	(81,662)	199		(81,462)		247,054		86,078	86,078	1,313	01/15/2027	1.A
91282C-CP-4	UNITED STATES TREASURY	07/31/2026	Maturity @ 100.00	XXX	324,000	324,000	311,683	322,379		1,621		1,621		324,000				2,025	07/31/2026	1.A
91282C-HE-4	UNITED STATES TREASURY	08/28/2026	HEADLANDS HOLDINGS LLC	XXX	792,414	802,000	779,029	789,775		3,242		3,242		793,017		(604)	(604)	21,844	05/31/2028	1.A
91282C-HX-2	UNITED STATES TREASURY	09/29/2026	FTN FINANCIAL SECURITIES	XXX	1,751,978	1,768,000	1,748,733	1,756,927		2,951		2,951		1,759,877		(7,900)	(7,900)	83,760	08/31/2028	1.A
91282C-QD-6	UNITED STATES TREASURY	07/07/2026	Morgan Stanley	XXX	405,464	419,000	408,089			551		551		408,640		(3,176)	(3,176)	5,181	02/28/2031	1.A
91282C-QU-8	UNITED STATES TREASURY	09/10/2026	Various	XXX	997,320	1,015,000	1,013,890			29		29		1,013,919		(16,599)	(16,599)	8,437	05/31/2031	1.A
91282C-RK-9	UNITED STATES TREASURY	09/15/2026	FTN FINANCIAL SECURITIES	XXX	394,054	402,000	400,021			16		16		400,037		(5,983)	(5,983)	777	08/31/2031	1.A
0019999999 – Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)					5,569,157	5,648,163	5,346,137	3,762,050	(207,822)	7,923		(199,899)		5,384,151		185,005	185,005	125,768	XXX	XXX
Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)																				
686053-BN-8	OREGON SCH BRDS ASSN	06/30/2026	Paydown	XXX														2,276	06/30/2028	1.C FE
0049999999 – Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)																		2,276	XXX	XXX
Issuer Credit Obligations: Municipal Bonds - Special Revenues																				
54473E-NT-7	LOS ANGELES CNTY CALIF PUB WKS FING AUTH	08/01/2026	Call @ 100.00	XXX	50,000	50,000	53,815			(71)		(71)		53,744		(3,744)	(3,744)	1,872	08/01/2033	1.C FE
0059999999 – Issuer Credit Obligations: Municipal Bonds - Special Revenues					50,000	50,000	53,815			(71)		(71)		53,744		(3,744)	(3,744)	1,872	XXX	XXX
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)																				
00287Y-EF-2	ABBVIE INC	08/04/2026	FTN FINANCIAL SECURITIES	XXX	367,848	381,000	379,792			64		64		379,856		(12,008)	(12,008)	7,032	03/15/2033	1.G FE
06051G-LV-9	BANK OF AMERICA CORPORATION	09/15/2026	Call @ 100.00	XXX	154,000	154,000	154,000	154,000						154,000				9,137	09/15/2027	1.G FE
24422E-WZ-8	JOHN DEERE CAPITAL CORP	09/16/2026	BARCLAYS CAPITAL INC.	XXX	271,477	275,000	274,755	274,836		24		24		274,860		(3,383)	(3,383)	9,945	06/10/2030	1.F FE
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)					793,325	810,000	808,548	428,836		88		88		808,716		(15,391)	(15,391)	26,113	XXX	XXX
Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated)																				
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR	09/22/2026	Paydown	XXX	15,739	15,739	15,746	15,740		(1)		(1)		15,739				567	03/22/2029	1.F FE
24736X-AA-6	DELTA AIR LINES 2015-1 PASS THROUGH TRUS	07/30/2026	Paydown	XXX	5,128	5,128	5,126	5,128		1		1		5,128				186	01/30/2029	1.F FE
0129999999 – Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated)					20,867	20,867	20,871	20,868		(1)		(1)		20,867				753	XXX	XXX
0489999999 – Subtotal - Issuer Credit Obligations (Unaffiliated)					6,433,349	6,529,031	6,229,370	4,211,754	(207,822)	7,939		(199,883)		6,267,479		165,870	165,870	156,782	XXX	XXX
0509999997 – Subtotals - Issuer Credit Obligations - Part 4					6,433,349	6,529,031	6,229,370	4,211,754	(207,822)	7,939		(199,883)		6,267,479		165,870	165,870	156,782	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					6,433,349	6,529,031	6,229,370	4,211,754	(207,822)	7,939		(199,883)		6,267,479		165,870	165,870	156,782	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	09/01/2026	Paydown	XXX	9,896	9,896	9,286	9,350		546		546		9,896		–	–	115	06/20/2041	1.A
38385L-B5-6	GNR 2026-003 NP - CMO/RMBS	09/01/2026	Paydown	XXX	4,777	4,777	4,785			(8)		(8)		4,777		–	–	103	01/20/2056	1.A
1019999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					14,672	14,672	14,071	9,350		538		538		14,672		–	–	218	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
83162C-2Q-5	SBAP 2025-25G G - ABS	07/01/2026	Paydown	XXX	8,165	8,165	8,165	8,165						8,165				402	07/01/2050	1.A
83162C-2S-1	SBAP 2025-25 H H - ABS	08/01/2026	Paydown	XXX	7,022	7,022	7,022	7,022						7,022				339	08/01/2050	1.A
83162C-C5-0	SBAP 2019-20 G G - ABS	07/01/2026	Paydown	XXX	8,593	8,593	7,829			764		764		8,593				113	07/01/2039	1.A
83162C-Q2-2	SBAP 2022-25 G G - ABS	07/01/2026	Paydown	XXX	2,735	2,735	2,679	2,679		57		57		2,735				110	07/01/2047	1.A
83162C-Q7-1	SBAP 2022-25 I I - ABS	09/01/2026	Paydown	XXX	2,438	2,438	2,438	2,438						2,438				108	09/01/2047	1.A
83162C-RN-5	SBAP 2008-20A A - ABS	07/01/2026	Paydown	XXX	2,409	2,409	2,713	2,474		(65)		(65)		2,409				125	01/01/2028	1.A
83162C-S3-8	SBAP 2023-25 B B - ABS	08/01/2026	Paydown	XXX	7,296	7,296	7,296	7,296						7,296				360	02/01/2048	1.A
83162C-S7-9	SBIC 2023-10A A - ABS	09/01/2026	Paydown	XXX	39,424	39,424	39,681	25,213		(257)		(257)		39,424		–	–	1,673	03/01/2033	1.A
83162C-SG-9	SBAP 2009-20A A - ABS	07/01/2026	Paydown	XXX	9,335	9,335	10,414	9,889		(555)		(555)		9,335				534	01/01/2029	1.A
83162C-T9-4	SBAP 2023-25 G G - ABS	07/01/2026	Paydown	XXX	2,733	2,733	2,733	2,733						2,733				147	07/01/2048	1.A
83162C-TB-9	SBAP 2010-20 B A - ABS	08/01/2026	Paydown	XXX	218	218	234	225		(7)		(7)		218				9	02/01/2030	1.A
83162C-UR-2	SBAP 2012-20C A - ABS	09/01/2026	Paydown	XXX	12,731	12,731	12,460	12,575		157		157		12,731				320	03/01/2032	1.A
83162C-VA-8	SBAP 2012-20I A - ABS	09/01/2026	Paydown	XXX	288	288	280	283		5		5		288				6	09/01/2032	1.A
83162C-VR-1	SBAP 2013-20G A - ABS	07/01/2026	Paydown	XXX	7,203	7,203	7,353	7,263		(60)		(60)		7,203				227	07/01/2033	1.A
83162C-W5-8	SBAP 2024-25 C C - ABS	09/01/2026	Paydown	XXX	23,503	23,503	23,503	23,503						23,503				1,196	03/01/2049	1.A
83162C-WK-5	SBAP 2014-20 G A - ABS	07/01/2026	Paydown	XXX	270	270	270	270						270				8	07/01/2034	1.A
83162C-WN-9	SBAP 2014-20I A - ABS	09/01/2026	Paydown	XXX	6,690	6,690	6,695	6,692		(2)		(2)		6,690				195	09/01/2034	1.A
83162C-XD-0	SBAP 2015-20 G G - ABS	07/01/2026	Paydown	XXX	9,209	9,209	9,209	9,209						9,209				265	07/01/2035	1.A
83162C-YH-0	SBAP 2017-20B B - ABS	08/01/2026	Paydown	XXX	529	529	529	529						529				15	02/01/2037	1.A
83162C-YU-1	SBAP 2017-20 H H - ABS	08/01/2026	Paydown	XXX	6,353	6,353	6,219	6,217		136		136		6,353				177	08/01/2037	1.A
83162C-ZR-7	SBAP 2018-20 H H - ABS	08/01/2026	Paydown	XXX	4,359	4,359	4,359	4,359						4,359				160	08/01/2038	1.A
831641-FU-4	SBIC 2210B A - ABS	09/01/2026	Paydown	XXX	9,637	9,637	9,565			72		72		9,637				207	09/10/2032	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
831641-FZ-3	SBIC 2025-10 A A - ABS	09/01/2026	Paydown	XXX	1,113	1,113	1,113	1,113		–		–		1,113		–	–	55	03/10/2035	1.A
831641-GA-7	SBIC 2510B CTF - ABS	09/01/2026	Paydown	XXX	977	977	977	977						977				41	09/10/2035	1.A
831641-GB-5	SBIC 2026-10 A A - ABS	09/01/2026	Paydown	XXX	538	538	536			2		2		538				11	03/10/2036	1.A
831641-GB-5	SBIC 2026-10 A A - ABS	09/01/2026	Paydown	XXX	2,098	2,098	2,097			1		1		2,098				43	03/03/2036	1.A
831641-GC-3	SBIC 2026-10 B A - ABS	09/01/2026	Paydown	XXX	1,970	1,970	1,970							1,970				18	03/10/2036	1.A
1029999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					177,835	177,835	178,339	141,123		247		247		177,835		–	–	6,862	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	09/01/2026	Paydown	XXX	8,165	8,165	8,340	8,474		(309)		(309)		8,165				206	05/01/2049	1.A
31288Q-F5-4	FH 841088 - RMBS	09/01/2026	Paydown	XXX	731	731	753	776		(45)		(45)		731				40	01/01/2049	1.A
31288Q-F6-2	FH 841089 - RMBS	09/01/2026	Paydown	XXX	4,891	4,891	5,106	5,355		(465)		(465)		4,891		–	–	231	06/01/2047	1.A
31288Q-FT-2	FH 841078 - RMBS	09/01/2026	Paydown	XXX	379	379	394	407		(28)		(28)		379		–	–	18	04/01/2045	1.A
31288Q-FZ-8	FH 841084 - RMBS	09/01/2026	Paydown	XXX	2,941	2,941	3,074	3,245		(304)		(304)		2,941		–	–	135	08/01/2047	1.A
31288Q-KP-4	FH 841202 - RMBS	09/01/2026	Paydown	XXX	587	587	616	630		(43)		(43)		587				28	06/01/2044	1.A
3128S6-C5-9	FH 1Q1892 - RMBS	09/01/2026	Paydown	XXX	2,350	2,350	2,478	2,526		(176)		(176)		2,350		–	–	110	04/01/2037	1.A
31300M-7L-1	FH 849899 - RMBS	09/01/2026	Paydown	XXX	331	331	344	361		(30)		(30)		331		–	–	17	06/01/2044	1.A
3131Y9-FR-9	FH ZN2876 - RMBS	09/01/2026	Paydown	XXX	424	424	454	492		(68)		(68)		424		–	–	13	01/01/2049	1.A
3132A5-GA-7	FH ZS4693 - RMBS	09/01/2026	Paydown	XXX	432	432	458	458		(26)		(26)		432				9	12/01/2046	1.A
3132AD-RB-6	FH ZT1382 - RMBS	09/01/2026	Paydown	XXX	7,806	7,806	7,164	7,175		630		630		7,806		–	–	180	06/01/2048	1.A
3132CX-R5-3	FH SB1408 - RMBS	09/01/2026	Paydown	XXX	8,277	8,277	7,842			435		435		8,277				86	06/01/2037	1.A
3132DV-L5-2	FH SD7548 - RMBS	09/01/2026	Paydown	XXX	14,699	14,699	12,161	12,188		2,512		2,512		14,699		–	–	244	11/01/2051	1.A
3132DV-LZ-6	FH SD7544 - RMBS	09/01/2026	Paydown	XXX	8,756	8,756	7,659	7,677		1,079		1,079		8,756				174	07/01/2051	1.A
3132DV-MN-2	FH SD7565 - RMBS	09/01/2026	Paydown	XXX	5,711	5,711	5,856			(145)		(145)		5,711				128	09/01/2053	1.A
3132DV-MR-3	FH SD7568 - RMBS	09/01/2026	Paydown	XXX	17,564	17,564	17,687	17,679		(115)		(115)		17,564				635	02/01/2054	1.A
3132E0-KJ-0	FH SD3897 - RMBS	09/01/2026	Paydown	XXX	11,490	11,490	11,485	11,485		6		6		11,490				420	09/01/2053	1.A
3132FC-GU-3	FH Z40211 - RMBS	09/01/2026	Paydown	XXX	6,560	6,560	6,412	6,428		132		132		6,560				173	08/01/2048	1.A
3132XC-SG-1	FH G67719 - RMBS	09/01/2026	Paydown	XXX	8,065	8,065	8,962	9,092		(1,027)		(1,027)		8,065				244	01/01/2049	1.A
3132XV-7H-0	FH Q53595 - RMBS	09/01/2026	Paydown	XXX	68	68	72	73		(5)		(5)		68				2	01/01/2048	1.A
3137F3-TU-8	FHR 4764 PA - CMO/RMBS	09/01/2026	Paydown	XXX	18,858	18,858	18,073	18,355		503		503		18,858		–	–	397	10/15/2045	1.A
3138ET-ND-4	FN AL8487 - RMBS	09/01/2026	Paydown	XXX	124	124	128	145		(21)		(21)		124				5	04/01/2046	1.A
3138ET-WN-2	FN AL8752 - RMBS	09/01/2026	Paydown	XXX	71	71	70	79		(9)		(9)		71		–	–	3	07/01/2046	1.A
3138WH-BX-9	FN AS7253 - RMBS	09/01/2026	Paydown	XXX	203	203	224	224		(21)		(21)		203				6	05/01/2046	1.A
3138WJ-6W-3	FN AS8984 - RMBS	09/01/2026	Paydown	XXX	1,790	1,790	1,933	1,937		(147)		(147)		1,790				53	03/01/2047	1.A
3138Y7-F9-8	FN AX5591 - RMBS	09/01/2026	Paydown	XXX	43	43	45	45		(2)		(2)		43				2	01/01/2045	1.A
3140J7-WG-6	FN BM3346 - RMBS	09/01/2026	Paydown	XXX	4,732	4,732	4,897	5,429		(698)		(698)		4,732		–	–	204	06/01/2041	1.A
3140J8-2K-8	FN BM4377 - RMBS	09/01/2026	Paydown	XXX	800	800	854	891		(91)		(91)		800				34	04/01/2038	1.A
3140J8-M8-3	FN BM3982 - RMBS	09/01/2026	Paydown	XXX	991	991	1,033	1,138		(147)		(147)		991		–	–	40	07/01/2042	1.A
3140J8-RT-2	FN BM4097 - RMBS	09/01/2026	Paydown	XXX	6,323	6,323	6,681	6,717		(394)		(394)		6,323		–	–	194	07/01/2047	1.A
3140J9-CG-4	FN BM4570 - RMBS	09/01/2026	Paydown	XXX	392	392	400	451		(59)		(59)		392				15	12/01/2045	1.A
3140J9-XA-4	FN BM5172 - RMBS	09/01/2026	Paydown	XXX	11,630	11,630	11,210	11,214		416		416		11,630				344	08/01/2047	1.A
3140JA-3H-9	FN BM6199 - RMBS	09/01/2026	Paydown	XXX	1,244	1,244	1,303	1,372		(129)		(129)		1,244				53	01/01/2040	1.A
3140JA-3J-5	FN BM6200 - RMBS	09/01/2026	Paydown	XXX	5,744	5,744	5,996	6,753		(1,008)		(1,008)		5,744				265	07/01/2043	1.A
3140JA-3P-1	FN BM6205 - RMBS	09/01/2026	Paydown	XXX	7,774	7,774	8,091	8,429		(656)		(656)		7,774		–	–	345	01/01/2040	1.A
3140JA-GZ-5	FN BM5615 - RMBS	09/01/2026	Paydown	XXX	1,251	1,251	1,285	1,457		(206)		(206)		1,251				52	12/01/2044	1.A
3140JA-UN-6	FN BM5988 - RMBS	09/01/2026	Paydown	XXX	3,765	3,765	3,844	4,367		(602)		(602)		3,765				81	08/01/2048	1.A
3140JB-HN-9	FN BM6536 - RMBS	09/01/2026	Paydown	XXX	9,640	9,640	10,151	10,979		(1,339)		(1,339)		9,640				398	09/01/2045	1.A
3140JB-J7-2	FN BM6585 - RMBS	09/01/2026	Paydown	XXX	9,117	9,117	9,537	9,930		(812)		(812)		9,117				378	04/01/2047	1.A
3140JB-KS-4	FN BM6604 - RMBS	09/01/2026	Paydown	XXX	5,859	5,859	5,969	5,991		(131)		(131)		5,859		–	–	244	04/01/2044	1.A
3140JB-V5-2	FN BM6935 - RMBS	09/01/2026	Paydown	XXX	1,681	1,681	1,686	1,758		(77)		(77)		1,681				41	07/01/2049	1.A
3140JB-VV-5	FN BM6927 - RMBS	09/01/2026	Paydown	XXX	1,867	1,867	1,791	1,885		(19)		(19)		1,867				30	05/01/2052	1.A
3140JL-ZZ-0	FN BN4359 - RMBS	09/01/2026	Paydown	XXX	3,419	3,419	3,612	3,684		(265)		(265)		3,419		–	–	99	02/01/2049	1.A
3140MA-X5-8	FN BU8799 - RMBS	09/01/2026	Paydown	XXX	2,004	2,004	1,953	2,050		(46)		(46)		2,004				34	04/01/2052	1.A
3140QC-6G-6	FN CA5370 - RMBS	09/01/2026	Paydown	XXX	7,424	7,424	8,030	8,388		(965)		(965)		7,424		–	–	197	03/01/2050	1.A
3140QD-X3-3	FN CA6097 - RMBS	09/01/2026	Paydown	XXX	4,153	4,153	4,380	4,432		(279)		(279)		4,153		–	–	95	06/01/2050	1.A
3140QP-ZB-6	FN CB4337 - RMBS	09/01/2026	Paydown	XXX	11,452	11,452	11,131	11,144		308		308		11,452				349	08/01/2052	1.A
3140QR-CK-7	FN CB5473 - RMBS	09/01/2026	Paydown	XXX	4,652	4,652	4,845			(193)		(193)		4,652				112	01/01/2053	1.A
3140W1-R6-2	FN FA1408 - RMBS	09/01/2026	Paydown	XXX	3,030	3,030	3,145			(115)		(115)		3,030		–	–	72	09/01/2054	1.A
3140W2-ER-8	FN FA1943 - RMBS	09/17/2026	Various	XXX	507,839	515,011	522,093			(325)		(325)		521,767		(13,928)	(13,928)	8,292	05/01/2055	1.A
3140W5-6W-9	FN FA5384 - RMBS	09/01/2026	Paydown	XXX	14,590	14,590	14,542			48		48		14,590		–	–	118	04/01/2056	1.A
3140X4-DE-3	FN FM1000 - RMBS	09/01/2026	Paydown	XXX	569	569	604	604		(34)		(34)		569				11	04/01/2047	1.A
3140X4-UD-6	FN FM1479 - RMBS	09/01/2026	Paydown	XXX	452	452	490	491		(39)		(39)		452				12	03/01/2047	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
3140X5-S2-0	FN FM2336 - RMBS	09/01/2026	Paydown	XXX	1,925	1,925	2,060	2,069		(144)		(144)		1,925		–	–	51	01/01/2050	1.A
3140X6-T2-7	FN FM3268 - RMBS	09/11/2026	Various	XXX	176,602	198,780	211,980	219,769		(615)		(615)		219,154		(42,552)	(42,552)	5,458	03/01/2050	1.A
3140X9-MH-5	FN FM5759 - RMBS	09/01/2026	Paydown	XXX	12,460	12,460	13,756	14,030		(1,570)		(1,570)		12,460		–	–	386	04/01/2050	1.A
3140X9-Q5-7	FN FM5875 - RMBS	09/01/2026	Paydown	XXX	2,313	2,313	2,585	2,659		(346)		(346)		2,313				65	04/01/2050	1.A
3140XA-5H-1	FN FM7147 - RMBS	09/01/2026	Paydown	XXX	803	803	863	869		(66)		(66)		803		–	–	19	08/01/2050	1.A
3140XB-FW-5	FN FM7380 - RMBS	09/01/2026	Paydown	XXX	1,394	1,394	1,463	1,460		(66)		(66)		1,394				23	06/01/2051	1.A
3140XB-JZ-4	FN FM7479 - RMBS	09/01/2026	Paydown	XXX	1,836	1,836	1,935	1,936		(100)		(100)		1,836		–	–	53	01/01/2050	1.A
3140XB-LM-0	FN FM7531 - RMBS	09/01/2026	Paydown	XXX	1,335	1,335	1,417	1,418		(83)		(83)		1,335		–	–	28	05/01/2051	1.A
3140XD-QP-4	FN FM9461 - RMBS	09/01/2026	Paydown	XXX	1,944	1,944	2,060	2,054		(110)		(110)		1,944				43	11/01/2051	1.A
3140XF-CB-5	FN FS0065 - RMBS	09/01/2026	Paydown	XXX	5,405	5,405	5,846	5,850		(445)		(445)		5,405				162	12/01/2050	1.A
3140XK-Z9-4	FN FS4367 - RMBS	09/01/2026	Paydown	XXX	8,016	8,016	7,845			172		172		8,016		–	–	119	05/01/2037	1.A
3140XP-2N-8	FN FS7980 - RMBS	09/01/2026	Paydown	XXX	8,824	8,824	8,548	8,555		268		268		8,824				262	12/01/2050	1.A
31418D-RJ-3	FN MA4088 - RMBS	09/01/2026	Paydown	XXX	5,143	5,143	5,533	5,498		(355)		(355)		5,143				121	07/01/2035	1.A
31418D-VA-7	FN MA4208 - RMBS	09/01/2026	Paydown	XXX	8,204	8,204	6,420	6,442		1,762		1,762		8,204		–	–	109	12/01/2050	1.A
31427R-K8-2	FH SL3918 - RMBS	09/01/2026	Paydown	XXX	4,133	4,133	4,146			(12)		(12)		4,133				86	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)					1,004,047	1,033,397	1,053,803	497,471		(7,256)		(7,256)		1,060,527		(56,480)	(56,480)	22,653	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	09/01/2026	Paydown	XXX	2,236	2,236	2,241	2,239		(4)		(4)		2,236				39	04/27/2043	1.A FE
1059999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					2,236	2,236	2,241	2,239		(4)		(4)		2,236				39	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	09/01/2026	Paydown	XXX	20,053	20,053	19,560	19,927		126		126		20,053		–	–	442	11/18/2050	1.A FE
081927-AB-1	BMARK 2024-V6 A3 - CMBS	08/21/2026	FTN FINANCIAL SECURITIES	XXX	289,564	284,000	291,544	289,091		(1,098)		(1,098)		287,992		1,571	1,571	12,228	03/16/2057	1.A FE
302966-AL-0	FRESB 2018-SB56 A1F - CMBS	09/01/2026	Paydown	XXX	7,783	7,783	7,804	7,780		3		3		7,783				184	10/25/2028	1.A FE
337964-AC-4	F1VE 2023-V1 A3 - CMBS	09/01/2026	Paydown	XXX	1,829	1,829	1,887	1,854		(26)		(26)		1,829				78	02/11/2056	1.A FE
36251P-AD-6	GSMS 2016-GS3 A4 - CMBS	09/15/2026	Paydown	XXX	148,512	148,512	142,966	146,298		2,214		2,214		148,512				2,793	10/13/2049	1.A FE
61690F-AM-5	MSBAM 2015-C22 A4 - CMBS	09/01/2026	Paydown	XXX	1,330	1,330	1,451	1,330						1,330				29	04/15/2048	1.A FE
61691G-AQ-3	MSBAM 2016-C32 ASB - CMBS	07/20/2026	Paydown	XXX	1,174	1,174	1,255	1,185		(11)		(11)		1,174				24	12/17/2049	1.A FE
61691G-AS-9	MSBAM 2016-C32 A4 - CMBS	09/01/2026	Paydown	XXX	19,289	19,289	19,208			81		81		19,289				179	12/17/2049	1.A FE
61767E-AB-0	MSBAM 2017-C34 A2 - CMBS	09/21/2026	Paydown	XXX	267,499	267,499	263,487	263,746		3,754		3,754		267,499		–	–	6,355	11/15/2052	1.A FE
61778G-AE-6	MSBAM 2025-5C1 A3 - CMBS	08/21/2026	CITIGROUP GLOBAL MARKETS, INC	XXX	157,640	155,000	159,650	159,013		(622)		(622)		158,391		(751)	(751)	6,381	03/15/2058	1.A FE
90353K-AW-9	UBSCM 2018-C13 ASB - CMBS	09/01/2026	Paydown	XXX	20,606	20,606	21,224	20,697		(91)		(91)		20,606				581	10/17/2051	1.A FE
95000K-BB-0	WFCM 2016-NXS6 A4 - CMBS	08/18/2026	Paydown	XXX	157,050	157,050	143,474	153,804		3,246		3,246		157,050		–	–	2,866	11/18/2049	1.A FE
1079999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					1,092,329	1,084,126	1,073,510	1,064,725		7,576		7,576		1,091,509		820	820	32,140	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	09/15/2026	Paydown	XXX	12,673	12,673	12,805			(132)		(132)		12,673				306	06/15/2028	1.A FE
18978F-AC-0	CNH 2024-A A3 - ABS	09/15/2026	Paydown	XXX	11,639	11,639	11,724			(85)		(85)		11,639				233	06/15/2029	1.A FE
36268G-AD-7	GMCAR 2024-1 A3 - ABS	09/16/2026	Paydown	XXX	40,510	40,510	40,716			(206)		(206)		40,510				810	12/18/2028	1.A FE
438123-AC-5	HAROT 2023-4 A3 - ABS	09/21/2026	Paydown	XXX	23,660	23,660	23,875			(215)		(215)		23,660				666	06/21/2028	1.A FE
47786W-AD-2	JDOT 2024-B A3 - ABS	09/15/2026	Paydown	XXX	46,914	46,914	46,905	46,910		4		4		46,914		–	–	1,634	03/15/2029	1.A FE
1119999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					135,397	135,397	136,025	46,910		(634)		(634)		135,397		–	–	3,649	XXX	XXX
1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated)					2,426,516	2,447,662	2,457,988	1,761,817		467		467		2,482,175		(55,659)	(55,659)	65,561	XXX	XXX
1909999997 – Subtotals - Asset-Backed Securities - Part 4					2,426,516	2,447,662	2,457,988	1,761,817		467		467		2,482,175		(55,659)	(55,659)	65,561	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					2,426,516	2,447,662	2,457,988	1,761,817		467		467		2,482,175		(55,659)	(55,659)	65,561	XXX	XXX
2009999999 – Subtotals - Issuer Credit Obligations and Asset-Backed Securities					8,859,865	8,976,692	8,687,358	5,973,571	(207,822)	8,406		(199,416)		8,749,654		110,211	110,211	222,343	XXX	XXX
6009999999 – Totals					8,859,865	XXX	8,687,358	5,973,571	(207,822)	8,406		(199,416)		8,749,654		110,211	110,211	222,343	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
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Comerica –					(18,838)			XXX
Bank of America – Providence, RI	O		442,394		149,541,815	142,232,264	91,286,071	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			442,394		149,522,978	142,232,264	91,286,071	XXX
0299998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories					3,385	3,135	3,135	XXX
0299999 – Total suspended depositories					3,385	3,135	3,135	XXX
0399999 – Total cash on deposit			442,394		149,526,363	142,235,399	91,289,206	XXX
0499999 – Cash in company's office			XXX	XXX				XXX
0599999 – Total			442,394		149,526,363	142,235,399	91,289,206	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
Exempt Money Market Mutual Funds – as Identified by SVO								
38142B-50-0	GOLDMAN:FS TRS I INST		09/28/2026	3.730	XXX	408,039	2,453	430
38142B-50-0	GOLDMAN:FS TRS I INST	R	09/29/2026	3.730	XXX	190,545	2,355	
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						598,584	4,808	430
8589999999 – Total Cash Equivalents (Unaffiliated)						598,584	4,808	430
8609999999 – Total cash equivalents						598,584	4,808	430