



PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

QUARTERLY STATEMENT

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

First Acceptance Insurance Company of Tennessee, Inc.

NAIC Group Code	03362	(Current Period)	03362	(Prior Period)	NAIC Company Code	12825	Employer's ID Number	20-5135088
Organized under the Laws of	Tennessee				State of Domicile or Port of Entry	Tennessee		
Country of Domicile	United States							
Incorporated/Organized	06/30/2006				Commenced Business	01/01/2007		
Statutory Home Office	3813 Green Hills Village Drive				Nashville, TN, US 37215			
	(Street and Number)				(City or Town, State, Country and Zip Code)			
Main Administrative Office	3813 Green Hills Village Drive				Nashville, TN, US 37215		615-327-4888	
	(Street and Number)				(City or Town, State, Country and Zip Code)		(Area Code) (Telephone Number)	
Mail Address	3813 Green Hills Village Drive				Nashville, TN, US 37215			
	(Street and Number or P.O. Box)				(City or Town, State, Country and Zip Code)			
Primary Location of Books and Records	3813 Green Hills Village Drive				Nashville, TN, US 37215		615-327-4888	
	(Street and Number)				(City or Town, State, Country and Zip Code)		(Area Code) (Telephone Number)	
Internet Web Site Address	N/A							
Statutory Statement Contact	Misty Park				615-327-4888			
	(Name)				(Area Code) (Telephone Number) (Extension)			
	regulatory@firstacceptance.com				615-844-2806			
	(E-Mail Address)				(Fax Number)			

OFFICERS

Name	Title	Name	Title
Anthony Francis Delaney	President	Brian Scott Dickman	VP-Treasurer
Sarannah Leyanne McMurtry	VP-Secretary	Michael John Bodayle	VP-Assistant Treasurer

OTHER OFFICERS

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DIRECTORS OR TRUSTEES

Kenneth Duane Russell	Anthony Francis Delaney	Brian Scott Dickman	
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State of
County ofSS

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.

Anthony Francis Delaney President	Brian Scott Dickman VP-Treasurer	Sarannah Leyanne McMurtry VP-Secretary
Subscribed and sworn to before me this _____ day of _____,		a. Is this an original filing? Yes [X] No []
_____		b. If no: 1. State the amendment number _____ 0
		2. Date filed _____
		3. Number of pages attached _____ 0

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	38,590,954	0	38,590,954	34,257,993
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	0	0	0	0
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$0 encumbrances)	0	0	0	0
5. Cash (\$950,271), cash equivalents (\$1,343,786) and short-term investments (\$0)	2,294,057	0	2,294,057	6,254,605
6. Contract loans (including \$0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	0	0	0	0
9. Receivables for securities	0	0	0	0
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	40,885,011	0	40,885,011	40,512,598
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	346,928	0	346,928	307,459
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	529,075	0	529,075	306,276
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	5,973,902	0	5,973,902	6,296,985
15.3 Accrued retrospective premiums (\$0) and contracts subject to redetermination (\$0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	331,345	0	331,345	59,497
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	531,125	0	531,125	0
18.2 Net deferred tax asset	369,298	4,416	364,882	364,883
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	70	0	70	51,610
24. Health care (\$0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other-than-invested assets	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	48,966,754	4,416	48,962,338	47,899,308
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	48,966,754	4,416	48,962,338	47,899,308
DETAILS OF WRITE-INS				
1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501.	0	0	0	0
2502.	0	0	0	0
2503.	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	0	0	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$3,274,785)	7,059,592	8,265,760
2. Reinsurance payable on paid losses and loss adjustment expenses	0	0
3. Loss adjustment expenses	1,100,647	1,269,006
4. Commissions payable, contingent commissions and other similar charges	767,055	300,609
5. Other expenses (excluding taxes, licenses and fees)	107,859	114,343
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	18,490	34,903
7.1 Current federal and foreign income taxes (including \$0 on realized capital gains (losses))	0	176,890
7.2 Net deferred tax liability	0	0
8. Borrowed money \$0 and interest thereon \$0	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$1,366,270 and including warranty reserves of \$0 and accrued accident and health experience rating refunds including \$0 for medical loss ratio rebate per the Public Health Service Act)	5,181,225	5,903,136
10. Advance premium	11,703	16,470
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	683,135	658,577
13. Funds held by company under reinsurance treaties	0	0
14. Amounts withheld or retained by company for account of others	0	0
15. Remittances and items not allocated	0	0
16. Provision for reinsurance (including \$0 certified)	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18. Drafts outstanding	0	0
19. Payable to parent, subsidiaries and affiliates	626,088	52,715
20. Derivatives	0	0
21. Payable for securities	0	0
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$0 and interest thereon \$0	0	0
25. Aggregate write-ins for liabilities	725,787	577,425
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	16,281,581	17,369,833
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	16,281,581	17,369,833
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	1,500,000	1,500,000
31. Preferred capital stock	0	0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes	0	0
34. Gross paid in and contributed surplus	22,000,000	22,000,000
35. Unassigned funds (surplus)	9,180,757	7,029,475
36. Less treasury stock, at cost:		
36.1 .....0 shares common (value included in Line 30 \$0)	0	0
36.2 .....0 shares preferred (value included in Line 31 \$0)	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	32,680,757	30,529,475
38. Totals (Page 2, Line 28, Col. 3)	48,962,338	47,899,308
DETAILS OF WRITE-INS		
2501. Unclaimed Checks.....	42,652	42,652
2502. Deferred Ceding Commission.....	683,135	534,773
2503.	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	725,787	577,425
2901.	0	0
2902.	0	0
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	0	0
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1	2	3
	Current Year	Prior Year	Prior Year Ended
	to Date	to Date	December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 9,062,461)	9,574,345	11,134,256	21,816,342
1.2 Assumed (written \$ 0)	0	0	0
1.3 Ceded (written \$ 1,783,258)	1,573,226	827,325	2,037,694
1.4 Net (written \$ 7,279,203)	8,001,119	10,306,931	19,778,648
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 4,575,974):			
2.1 Direct	3,886,033	6,507,903	12,288,987
2.2 Assumed	0	0	0
2.3 Ceded	659,521	374,626	780,686
2.4 Net	3,226,512	6,133,277	11,508,301
3. Loss adjustment expenses incurred	573,384	998,524	1,810,998
4. Other underwriting expenses incurred	3,131,177	2,930,270	5,740,520
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	6,931,073	10,062,071	19,059,819
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	1,070,046	244,860	718,828
INVESTMENT INCOME			
9. Net investment income earned	816,400	1,012,602	1,765,085
10. Net realized capital gains (losses) less capital gains tax of \$ 0	0	0	(95)
11. Net investment gain (loss) (Lines 9 + 10)	816,400	1,012,602	1,764,990
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 0 amount charged off \$ 0)	0	0	0
13. Finance and service charges not included in premiums	665,878	937,853	1,793,755
14. Aggregate write-ins for miscellaneous income	0	0	0
15. Total other income (Lines 12 through 14)	665,878	937,853	1,793,755
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	2,552,324	2,195,315	4,277,573
17. Dividends to policyholders	0	0	0
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	2,552,324	2,195,315	4,277,573
19. Federal and foreign income taxes incurred	468,102	(174,593)	213,502
20. Net income (Line 18 minus Line 19)(to Line 22)	2,084,222	2,369,908	4,064,071
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	30,529,476	27,118,740	27,118,740
22. Net income (from Line 20)	2,084,222	2,369,908	4,064,071
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$ 0	0	870	11,550
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	0	0	(652,664)
27. Change in nonadmitted assets	67,059	47,710	(12,222)
28. Change in provision for reinsurance	0	0	0
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (stock dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (stock dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) home office	0	0	0
35. Dividends to stockholders	0	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	2,151,281	2,418,488	3,410,736
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	32,680,757	29,537,228	30,529,476
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0
1401.	0	0	0
1402.	0	0	0
1403.	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	0	0	0
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)	0	0	0

CASH FLOW

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance.....	7,399,284	1,347,434	10,059,168
2. Net investment income	741,396	1,148,137	1,529,331
3. Miscellaneous income	665,878	937,853	1,793,755
4. Total (Lines 1 to 3)	8,806,559	3,433,424	13,382,254
5. Benefit and loss related payments	4,704,528	24,235,098	(136,359)
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	3,429,371	6,519,914	10,170,917
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses).....	1,176,116	(622,548)	485,787
10. Total (Lines 5 through 9)	9,310,015	30,132,464	10,520,346
11. Net cash from operations (Line 4 minus Line 10)	(503,456)	(26,699,040)	2,861,908
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	2,942,127	31,830,238	10,028,955
12.2 Stocks	0	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,942,127	31,830,238	10,028,955
13. Cost of investments acquired (long-term only):			
13.1 Bonds	7,239,554	5,799,862	14,083,535
13.2 Stocks	0	0	0
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	0	10,680	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	7,239,554	5,810,542	14,083,535
14. Net increase/(decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(4,297,427)	26,019,695	(4,054,580)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied).....	840,335	217,068	742,427
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	840,335	217,068	742,427
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)	(3,960,548)	(462,277)	(450,245)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	6,254,605	6,704,850	6,704,850
19.2 End of period (Line 18 plus Line 19.1)	2,294,057	6,242,574	6,254,605

Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. Non-cash settlement of intercompany pooling agreement via transfer of investments.....	0	0	29,794,070

STATEMENT AS OF JUNE 30, 2026 OF THE First Acceptance Insurance Company of Tennessee, Inc.

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

- A.

Accounting Practices

The financial statements of First Acceptance Insurance Company of Tennessee, Inc. (the "Company") are presented on the basis of accounting practices prescribed or permitted by the Tennessee Department of Commerce and Insurance.

The Tennessee Department of Commerce and Insurance requires insurance companies domiciled in the state of Tennessee to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual subject to any deviations prescribed or permitted by the Tennessee Department of Commerce and Insurance.

The Company's net income and surplus did not include any accounting practices prescribed or permitted by the Tennessee Department of Commerce and Insurance during the current or previous reporting periods.

	SSAP #	F/S Page	F/S Line #	2026	2025
NET INCOME					
(1) Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 2,084,222	\$ 4,064,070
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				\$	\$
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				\$	\$
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 2,084,222	\$ 4,064,070
SURPLUS					
(5) Company state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 32,680,757	\$ 30,529,475
(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	\$ 32,680,757	\$ 30,529,475

B.

Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported and disclosed amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the Financial Statements and the reported amounts of revenues and expenses during the reporting period. Actual results could materially differ from those estimates.

C.

Accounting Policy

Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written, such reserves are computed by pro rata methods.

Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred.

Certain assets are non-admitted and charged directly against surplus. Such assets principally include premiums over 90 days past due, non-admissible taxes, and prepaid expenses.

(1) Short-term investments are stated at amortized cost.

(2) Bonds are stated at amortized cost using the interest method.

(3) The Company does not hold investments in common stock.

(4) The Company does not hold investments in preferred stock.

(5) The Company does not hold investments in mortgage loans.

(6) Asset-backed securities are stated at amortized cost. The retrospective adjustment method is used to value all securities except for interest only securities or securities where the yield had become negative, that are valued using the prospective method. Securities for which the Company does not expect to recover the entire amortized cost basis are stated at the present value of cash flows expected to be collected, discounted at the security's effective interest rate.

(7) The Company does not hold investments in subsidiaries, controlled and affiliated entities.

(8) The Company does not hold investments in joint ventures, partnerships, or LLCs.

(9) The Company does not hold investments in derivatives.

(10) The Company does anticipate investment income when evaluating the need for premium deficiency reserves.

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount based on historical experience for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined.

(12) The Company has not modified its predefined capitalization thresholds from those of the prior year.

(13) The Company has no pharmaceutical rebate receivables.

D.

Going Concern

Not Applicable

Note 2 - Accounting Changes and Corrections of Errors
Not Applicable

Note 3 - Business Combinations and Goodwill
Not Applicable

Note 4 - Discontinued Operations
Not Applicable

Note 5 - Investments

- A.

Mortgage Loans, including Mezzanine Real Estate Loans

Not Applicable

B.

Debt Restructuring

Not Applicable

C.

Reverse Mortgages

Not Applicable

D.

Asset-Backed Securities

(1) For fixed-rate agency mortgage-backed securities, the Company uses investment software to calculate prepayment speeds utilizing Mortgage Industry Advisory Corporation (MIAC) Mortgage Industry Medians (MIMs). MIMs are derived from a semi-monthly dealer-consensus survey of long-term prepayment projections. For other mortgage-backed, loan-backed, and structured securities, company utilizes prepayment assumptions from Moody's Analytics. Moody's applies a flat economic credit model and utilizes a vector of multiple monthly speeds as opposed to a single speed for more robust projections. In instances where Moody's projections are not available, company's investment software uses data from Reuters, which utilizes the median prepayment speed from contributors' models.

(2) Not Applicable

(3) Not Applicable

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

a.

The aggregate amount of unrealized losses:

1.	Less than 12 Months	\$ 25,828
2.	12 Months or Longer	\$ 0

b.

The aggregate related fair value of securities with unrealized losses:

1.	Less than 12 Months	\$ 4,436,623
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STATEMENT AS OF JUNE 30, 2026 OF THE First Acceptance Insurance Company of Tennessee, Inc.

	2.	12 Months or Longer	..	\$	.....	0
(5)	Not Applicable					
E.	Dollar Repurchase Agreements and/or Securities Lending Transactions					
	Not Applicable					
F.	Repurchase Agreements Transactions Accounted for as Secured Borrowing					
	Not Applicable					
G.	Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing					
	Not Applicable					
H.	Repurchase Agreements Transactions Accounted for as a Sale					
	Not Applicable					
I.	Reverse Repurchase Agreements Transactions Accounted for as a Sale					
	Not Applicable					
J.	Real Estate					
	Not Applicable					
K.	Investments in Tax Credit Structures (tax credit investments)					
	Not Applicable					
L.	Restricted Assets					

(1) Restricted Assets (Including Pledged)							
Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						7 Increase/ (Decrease) (5 minus 6)
	Current Year					6 Total From Prior Year	
	1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)		
a. Subject to contractual obligation for which liability is not shown	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
b. Collateral held under security lending agreements	0	0	0	0	0	0	0
c. Subject to repurchase agreements	0	0	0	0	0	0	0
d. Subject to reverse repurchase agreements	0	0	0	0	0	0	0
e. Subject to dollar repurchase agreements	0	0	0	0	0	0	0
f. Subject to dollar reverse repurchase agreements	0	0	0	0	0	0	0
g. Placed under option contracts	0	0	0	0	0	0	0
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock	0	0	0	0	0	0	0
i. FHLB capital stock	0	0	0	0	0	0	0
j. On deposit with states	2,079,776	0	0	0	2,079,776	2,078,791	985
k. On deposit with other regulatory bodies	0	0	0	0	0	0	0
l. Pledged as collateral to FHLB (including assets backing funding agreements)	0	0	0	0	0	0	0
m. Pledged as collateral not captured in other categories	0	0	0	0	0	0	0
n. Other restricted assets	0	0	0	0	0	0	0
o. Collateral assets received and on balance sheet	0	0	0	0	0	0	0
p. Assets held under modco reinsurance agreements	0	0	0	0	0	0	0
q. Assets held under funds withheld reinsurance agreements	0	0	0	0	0	0	0
r. Total restricted assets (Sum of a through q)	\$ 2,079,776	\$ 0	\$ 0	\$ 0	\$ 2,079,776	\$ 2,078,791	\$ 985

(a) Subset of column 1
(b) Subset of column 3

Restricted Asset Category	Current Year						
	8	9	Percentage		12	13	Annual GI Ref
			10	11			
	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	Amount Reported in Annual General Interrogatories *	Difference from Note and Annual GI *	
a. Subject to contractual obligation for which liability is not shown	\$ 0	\$ 0	0.0 %	0.0 %	XXX	XXX	XXX
b. Collateral held under security lending agreements	0	0	0.0	0.0	XXX	XXX	25.04 + 25.05
c. Subject to repurchase agreements	0	0	0.0	0.0	XXX	XXX	26.21
d. Subject to reverse repurchase agreements	0	0	0.0	0.0	XXX	XXX	26.22
e. Subject to dollar repurchase agreements	0	0	0.0	0.0	XXX	XXX	26.23
f. Subject to dollar reverse repurchase agreements	0	0	0.0	0.0	XXX	XXX	26.24
g. Placed under option contracts	0	0	0.0	0.0	XXX	XXX	26.25
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock	0	0	0.0	0.0	XXX	XXX	26.26
i. FHLB capital stock	0	0	0.0	0.0	XXX	XXX	26.27
j. On deposit with states	0	2,079,776	4.2	4.2	XXX	XXX	26.28
k. On deposit with other regulatory bodies	0	0	0.0	0.0	XXX	XXX	26.29
l. Pledged as collateral to FHLB (including assets backing funding agreements)	0	0	0.0	0.0	XXX	XXX	26.31
m. Pledged as collateral not captured in other							

STATEMENT AS OF JUNE 30, 2026 OF THE First Acceptance Insurance Company of Tennessee, Inc.

Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)	Amount Reported in Annual General Interrogatories *	Difference from Note and Annual GI *	Annual GI Ref
categories	0	0	0.0	0.0	XXX	XXX	26.30
n. Other restricted assets	0	0	0.0	0.0	XXX	XXX	26.32
o. Collateral assets received and on balance sheet	0	0	0.0	0.0	XXX	XXX	XXX
p. Assets held under modco reinsurance agreements	0	0	0.0	0.0	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements	0	0	0.0	0.0	XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	\$ 0	\$ 2,079,776	4.2 %	4.2 %	XXX	XXX	XXX

(c) Column 5 divided by Asset Page, Column 1 Line 28
(d) Column 9 divided by Asset Page, Column 3 Line 28
* Only complete columns 12, 13, and 14 for annual reporting.

Reporting entities shall explain the differences between amounts reported in Note 5L(1) and the general interrogatories. This shall include all instances in which an amount is reported in column 13 above.

Annual GI Reference	Difference between Note and Annual GI (Per Column 13 above) *	14 Explanation *
25.04 + 25.05	XXX	XXX
26.21	XXX	XXX
26.22	XXX	XXX
26.23	XXX	XXX
26.24	XXX	XXX
26.25	XXX	XXX
26.26	XXX	XXX
26.27	XXX	XXX
26.28	XXX	XXX
26.29	XXX	XXX
26.31	XXX	XXX
26.30	XXX	XXX
26.32	XXX	XXX

* Only complete columns 12, 13 and 14 for annual reporting.

- (2) Not Applicable
- (3) Not Applicable
- (4) Not Applicable
- (5) Not Applicable
- M. Working Capital Finance Investments
- Not Applicable
- N. Offsetting and Netting of Assets and Liabilities
- Not Applicable
- O. 5GI Securities
- Not Applicable
- P. Short Sales
- Not Applicable
- Q. Prepayment Penalty and Acceleration Fees
- Not Applicable
- R. Reporting Entity’s Share of Cash Pool by Asset type.
- Not Applicable
- S. Aggregate Collateral Loans by Qualifying Investment Collateral
- Not Applicable

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies
Not Applicable

Note 7 - Investment Income

- A. Due and Accrued Income that was Excluded from Surplus on the following basis
- Due and accrued investment income over 90 days past due is nonadmitted.
- B. Total Amount Excluded
- The Company does not have any nonadmitted investment income.
- C. Gross, nonadmitted and admitted amounts for interest income due and accrued
- | Interest Income Due and Accrued | | Amount |
|---------------------------------|-------|------------------|
| 1. Gross | ..... | \$ ..... 346,928 |
| 2. Nonadmitted | ..... | \$ ..... 0 |
| 3. Admitted | ..... | \$ ..... 346,928 |
- D. Aggregate deferred interest
- Not Applicable
- E. Cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance
- Not Applicable

Note 8 - Derivative Instruments
Not applicable

Note 9 - Income Taxes
No significant changes

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
No significant changes

Note 11 - Debt

Not Applicable

Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
Not Applicable

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

- A. Number of Shares of Each Class of Capital Stock, Authorized, Issued and Outstanding and the Par or Stated Value of Each Class
- The Company has 10,000,000 shares authorized, 750,000 shares issued and outstanding.
- B. Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues
- The Company has no preferred stock outstanding.
- C. Dividend Restrictions

**STATEMENT AS OF JUNE 30, 2026 OF THE First Acceptance Insurance Company of Tennessee,
Inc.**

Without prior approval of its domiciliary commissioner, dividends to shareholders are limited by the laws of the Company's state of incorporation, Tennessee, to the greater of 10% of statutory surplus as of December next preceding or net income (not including realized capital gains).

- | | |
|----|--|
| D. | Dates and Amounts of Dividends Paid |
| | No dividends were paid during the reporting period. |
| E. | Profits that may be Paid as Ordinary Dividends to Stockholders |
| | Within the limitations of (C), above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to shareholders. |
| F. | Restrictions on Unassigned Funds (Surplus) |
| | There are no restrictions placed on the surplus of the Company other than those described above in paragraphs (C) and (E). |
| G. | Mutual Reciprocal Amounts of Advances to Surplus not Repaid |
| | Not Applicable |
| H. | Amount of Stock Held for Special Purposes |
| | Not Applicable |
| I. | Reasons for Changes in Balance of Special Surplus Funds from Prior Period |
| | Not Applicable |
| J. | Changes in Unassigned Funds |
| | Not Applicable |
| K. | Surplus Notes |
| | Not Applicable |
| L. | The Impact of any Restatement Due to Prior Quasi-Reorganizations |
| | Not Applicable |
| M. | Effective Date of Quasi-Reorganization for a Period of Ten Years Following Reorganization |
| | Not Applicable |

Note 14 - Liabilities, Contingencies and Assessments

- D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits
The company paid the following amounts in the reporting period to settle claims related extra contractual obligations or bad faith claims stemming from lawsuits.

	Direct
Claims related ECO and bad faith losses paid during the reporting period	\$ 1,000

Number of claims where amounts were paid to settle claims related extra contractual obligations or bad faith claims resulting from lawsuits during the reporting period.

(a) 0-25 Claims	(b) 26-50 Claims	(c) 51-100 Claims	(d) 101-500 Claims	(e) More than 500 Claims
X				

Indicate whether claim count information is disclosed per claim or per claimant.
(f) Per Claim [] (g) Per Claimant [X]

Note 15 - Leases

Not Applicable

Note 16 - Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk

Not Applicable

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

Not Applicable

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

Not Applicable

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

Not Applicable

Note 20 - Fair Value Measurements

- #### A. Assets and Liabilities Measured at Fair Value

- (1) Fair Value Measurements at Reporting Date
- SSAP 100R defines fair value as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. SSAP 100R specifies a fair value hierarchy based on whether the inputs to valuation techniques used to measure fair value are observable or unobservable. The fair value hierarchy prioritizes the inputs to valuation techniques used to measure fair value into three broad levels based on the reliability of the inputs. The fair value hierarchy gives the highest priority to quoted prices (unadjusted) in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). The hierarchy, based on the reliability of inputs, is as follows:
- Level 1 - Quoted Prices in Active Markets for Identical Assets and Liabilities: This category, for items measured at fair value on a recurring basis, includes exchange-traded preferred and common stocks. It also includes derivative liabilities for written call options on common stock which are also exchange traded. The estimated fair value of the equity securities and derivatives within this category are based on quoted prices in active markets and are thus classified as Level 1.
- Level 2 - Significant Other Observable Inputs: This category for items measured at fair value on a recurring basis includes bonds, preferred stocks and common stocks which are not exchange-traded. The estimated fair values of some of these items were determined from quotations received from third-party nationally recognized pricing services ("Pricing Service") using observable inputs. Others were based on quotes from markets which were not considered actively traded.
- Level 3 - Significant Unobservable Inputs.

The availability of observable inputs can vary and is affected by a wide variety of factors, including, for example, the type of financial instrument, whether the financial instrument is new and not yet established in the marketplace, and other characteristics particular to the transaction. To the extent that valuation is based on models or inputs that are less observable or unobservable in the market, the determination of fair value requires significantly more judgment. Accordingly, the degree of judgment exercised by management in determining fair value is greatest for instruments categorized in Level 3 hierarchy. The Company uses prices and inputs that are current at the measurement date. In periods of market dislocation, the observability of prices and inputs may be reduced for many instruments. This condition could cause an instrument to be reclassified between levels.

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Cash Equivalent-Other MM	\$ 0	\$ 1,343,786	\$ 0	\$ 0	\$ 1,343,786
Total assets at fair value/NAV	\$ 0	\$ 1,343,786	\$ 0	\$ 0	\$ 1,343,786

- (2) Not Applicable
- (3) At the end of each reporting period, the Company evaluates whether or not any event has occurred, or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. During the current year, no transfers into or out of Level 3 were required.
- (4) U.S. government and U.S. agency bonds are based on quoted market prices in active markets and are included in the Level 1 fair value hierarchy. All other bonds are carried at fair value categorized as Level 2 and were valued using a market approach. These valuations were determined to be Level 2 valuations as quoted markets prices for similar instruments in an active market were utilized.

- (5) Not Applicable
- B. Other Fair Value Disclosures

Not Applicable

- | C. Fair Value of 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 - Issuer Credit Obligations | \$ 31,141,858 | \$ 31,284,065 | \$ 9,686,147 | \$ 21,455,711 | \$ 0 | \$ 0 | \$ 0 | |
| Bonds - Asset Backed Securities | \$ 7,298,848 | \$ 7,306,889 | \$ 0 | \$ 7,298,848 | \$ 0 | \$ 0 | \$ 0 | |
| Cash, cash equivalents, and | \$ 2,294,057 | \$ 2,294,057 | \$ 950,271 | \$ 1,343,786 | \$ 0 | \$ 0 | \$ 0 | |

STATEMENT AS OF JUNE 30, 2026 OF THE First Acceptance Insurance Company of Tennessee, Inc.

	Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
	short term investments							
D.	Not Practicable to Estimate Fair Value							
	Not Applicable							
E.	Investments Measured using the NAV as Practical Expedient							
	Not Applicable							
Note 21 - Other Items								
	Not Applicable							
Note 22 - Events Subsequent								
	Subsequent events have been considered through August 7, 2026. There were no events occurring subsequent to the end of the reporting period that merited recognition or disclosure in these statements.							
Note 23 - Reinsurance								
	No significant changes							
Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination								
	A.	Method Used to Estimate Accrued Retrospective Premium Adjustments						
		Not Applicable						
	B.	Accrued Retrospective Premiums Recorded Through Written Premium or as an Adjustment to Earned Premium						
		Not Applicable						
	C.	Amount of Net Premiums Written Subject to Retrospective Rating Features						
		Not Applicable						
	D.	Medical loss ratio rebates required pursuant to the Public Health Service Act						
		Not Applicable						
	E.	Calculation of Nonadmitted Retrospective Premium						
		Not Applicable						
	F.	Risk-Sharing Provisions of the Affordable Care Act (ACA)						
	(1) Did the reporting entity write accident and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions (YES/NO)? Yes [] No [X]							
	(2) Not Applicable							
	(3) Not Applicable							
Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses								
	Total loss and LAE reserves as of December 31, 2025 were \$9.5 million. During 2026, payments of \$3.4 million have been made for loss and LAE attributable to prior accident years. Reserves remaining on prior accident years as of June 30, 2026 are \$4.5 million reflecting favorable development of \$1.6 million due to the re-estimation of unpaid losses and loss adjustment expenses. This change is generally the result of the ongoing analysis of recent loss development trends with original estimates increased or decreased as additional information becomes known regarding actual losses.							
Note 26 - Intercompany Pooling Arrangements								
	Not Applicable							
Note 27 - Structured Settlements								
	Not Applicable							
Note 28 - Health Care Receivables								
	Not Applicable							
Note 29 - Participating Policies								
	Not Applicable							
Note 30 - Premium Deficiency Reserves								
	Not Applicable							
Note 31 - High Deductibles								
	Not Applicable							
Note 32 - Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses								
	The liabilities for unpaid losses or unpaid losses adjustment expenses have not been discounted.							
Note 33 - Asbestos/Environmental Reserves								
	Not Applicable							
Note 34 - Subscriber Savings Accounts								
	Not Applicable							
Note 35 - Multiple Peril Crop Insurance								
	Not Applicable							
Note 36 - Financial Guaranty Insurance								
	Not Applicable							

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes ☐ No ☒
- 1.2

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

Yes ☐ No ☐
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes ☐ No ☒
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

Yes ☒ No ☐
- If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes ☐ No ☒
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes ☒ No ☐
- 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

0001017907
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes ☐ 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	2	3
Name of Entity	NAIC Company Code	State of Domicile

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?

Yes ☐ No ☐ NA ☒
- 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.

12/31/2025
- 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.

12/31/2020
- 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).

06/13/2022
- 6.4

By what department or departments?

Tennessee Department of Commerce and Insurance
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes ☒ No ☐ NA ☐
- 6.6

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

Yes ☒ No ☐ NA ☐
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes ☐ No ☒
- 7.2

If yes, give full information:
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes ☐ No ☒
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes ☐ No ☒
- 8.4

If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]
- | 1 | 2 | 3 | 4 | 5 | 6 |
|----------------|---------------------------|-----|-----|------|-----|
| Affiliate Name | Location
(City, State) | FRB | OCC | FDIC | 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 ☒ No ☐
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11

If the response to 9.1 is no, please explain:
- 9.2

Has the code of ethics for senior managers been amended?

Yes ☐ No ☒
- 9.21

If the response to 9.2 is yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes ☐ No ☒
- 9.31

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

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes ☒ No ☐
- 10.2

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

\$ 0

GENERAL INTERROGATORIES

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA:\$0

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

13.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
13.21 Bonds	\$0	\$0
13.22 Preferred Stock	\$0	\$0
13.23 Common Stock	\$0	\$0
13.24 Short-Term Investments	\$0	\$0
13.25 Mortgage Loans on Real Estate	\$0	\$0
13.26 All Other	\$0	\$0
13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	\$0	\$0
13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above	\$0	\$0

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

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

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

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

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

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

1	2
Name of Custodian(s)	Custodian Address
PlainsCapital Bank.....	Dallas, TX.....

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

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

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

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

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

1	2
Name of Firm or Individual	Affiliation
Kathy Leonetti, EVP Chief Inv Officer & Treasurer.....	I.....

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

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

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

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

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

17.2 If no, list exceptions:
.....

18. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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").

GENERAL INTERROGATORIES

- b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
- c. The NAIC Designation and NAIC Designation Category were derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
- d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

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

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

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

GENERAL INTERROGATORIES
PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [] NA [X]

If yes, attach an explanation.

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

If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto.

.....

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1	2	3	4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL
.....										
.....										
.....										
.....										
.....										
TOTAL			0	0	0	0	0	0	0	0

5. Operating Percentages:

5.1 A&H loss percent 0.0 %

5.2 A&H cost containment percent 0.0 %

5.3 A&H expense percent excluding cost containment expenses 0.0 %

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

6.2 If yes, please provide the amount of custodial funds held as of the reporting date..... \$ 0.0

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

6.4 If yes, please provide the balance of the funds administered as of the reporting date..... \$ 0.0

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

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

STATEMENT AS OF JUNE 30, 2026 OF THE First Acceptance Insurance Company of Tennessee, Inc.

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
		NONE				

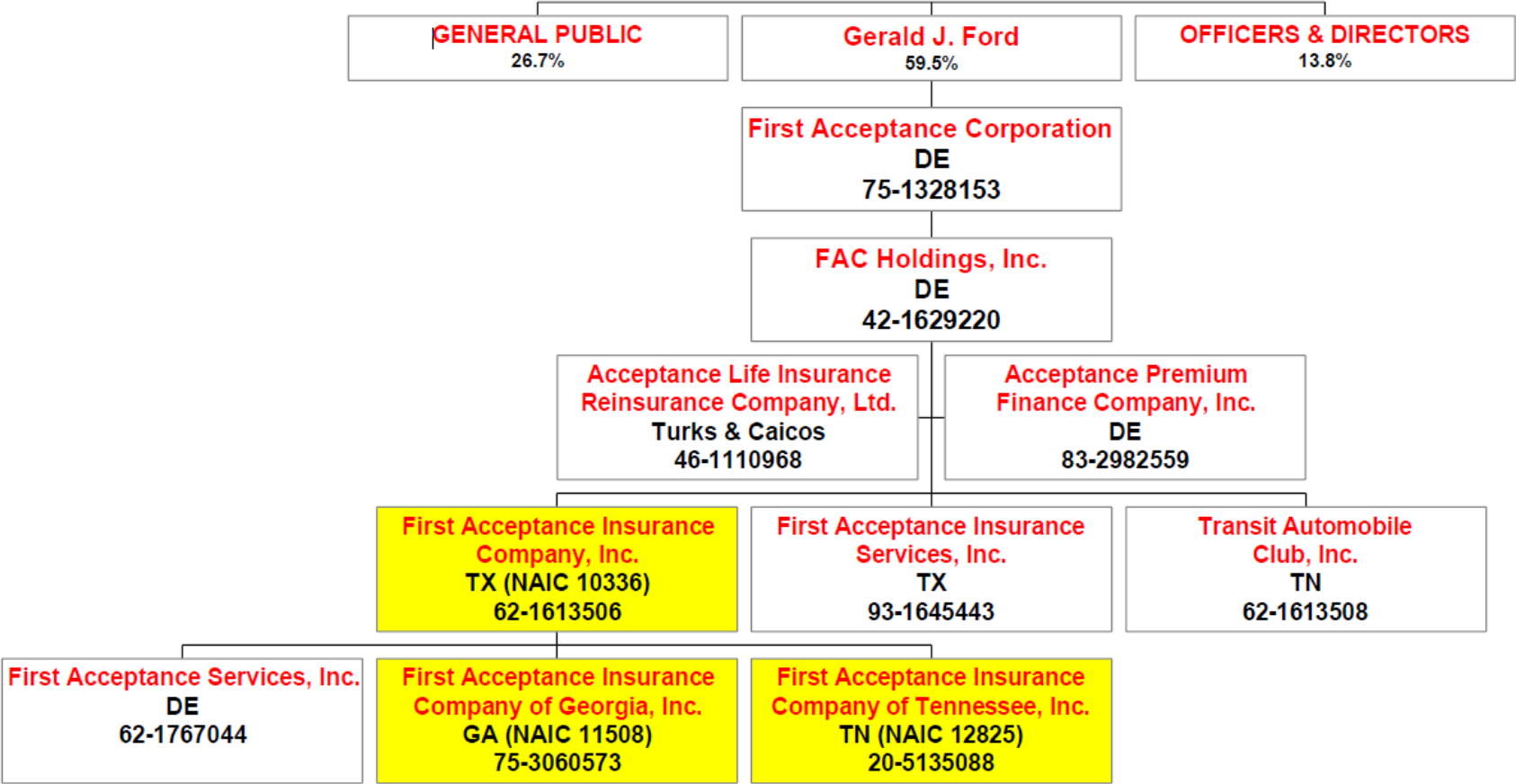
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date – Allocated by States and Territories							
States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama	AL	N	0	0	0	0	0
2. Alaska	AK	N	0	0	0	0	0
3. Arizona	AZ	N	0	0	0	0	0
4. Arkansas	AR	N	0	0	0	0	0
5. California	CA	N	0	0	0	0	0
6. Colorado	CO	N	0	0	0	0	0
7. Connecticut	CT	N	0	0	0	0	0
8. Delaware	DE	N	0	0	0	0	0
9. Dist. Columbia	DC	N	0	0	0	0	0
10. Florida	FL	N	0	0	0	0	0
11. Georgia	GA	N	0	0	0	0	0
12. Hawaii	HI	N	0	0	0	0	0
13. Idaho	ID	N	0	0	0	0	0
14. Illinois	IL	L	0	0	0	0	0
15. Indiana	IN	L	0	0	0	0	0
16. Iowa	IA	N	0	0	0	0	0
17. Kansas	KS	N	0	0	0	0	0
18. Kentucky	KY	N	0	0	0	0	0
19. Louisiana	LA	N	0	0	0	0	0
20. Maine	ME	N	0	0	0	0	0
21. Maryland	MD	N	0	0	0	0	0
22. Massachusetts	MA	N	0	0	0	0	0
23. Michigan	MI	N	0	0	0	0	0
24. Minnesota	MN	N	0	0	0	0	0
25. Mississippi	MS	L	0	0	0	0	0
26. Missouri	MO	L	0	0	0	0	0
27. Montana	MT	N	0	0	0	0	0
28. Nebraska	NE	N	0	0	0	0	0
29. Nevada	NV	N	0	0	0	0	0
30. New Hampshire	NH	N	0	0	0	0	0
31. New Jersey	NJ	N	0	0	0	0	0
32. New Mexico	NM	N	0	0	0	0	0
33. New York	NY	N	0	0	0	0	0
34. No. Carolina	NC	N	0	0	0	0	0
35. No. Dakota	ND	N	0	0	0	0	0
36. Ohio	OH	L	0	0	0	0	0
37. Oklahoma	OK	N	0	0	0	0	0
38. Oregon	OR	N	0	0	0	0	0
39. Pennsylvania	PA	L	0	0	0	0	0
40. Rhode Island	RI	N	0	0	0	0	0
41. So. Carolina	SC	L	0	0	0	0	0
42. So. Dakota	SD	N	0	0	0	0	0
43. Tennessee	TN	L	9,062,461	11,265,133	4,889,727	6,246,994	7,812,011
44. Texas	TX	N	0	0	0	0	0
45. Utah	UT	N	0	0	0	0	0
46. Vermont	VT	N	0	0	0	0	0
47. Virginia	VA	L	0	0	0	0	0
48. Washington	WA	N	0	0	0	0	0
49. West Virginia	WV	N	0	0	0	0	0
50. Wisconsin	WI	N	0	0	0	0	0
51. Wyoming	WY	N	0	0	0	0	0
52. American Samoa	AS	N	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0
54. Puerto Rico	PR	N	0	0	0	0	0
55. U.S. Virgin Islands	VI	N	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0
57. Canada	CAN	N	0	0	0	0	0
58. Aggregate other alien	OT	XXX	0	0	0	0	0
59. Totals	XXX	9,062,461	11,265,133	4,889,727	6,246,994	7,812,011	8,870,912
DETAILS OF WRITE-INS							
58001.	XXX	0	0	0	0	0	0
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.	XXX	0	0	0	0	0	0
58999. TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts

1. L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG	9	4. Q – Qualified – Qualified or accredited reinsurer	0
2. R – Registered – Non-domiciled RRGs	0	5. D – Domestic Surplus Lines Insurer (DSLII) – Reporting entities authorized to write surplus lines in the state of domicile	0
3. E – Eligible – Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile – See DSLI)	0	6. N – None of the above – Not allowed to write business in the state	48

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4 Prior Year to Date Direct Loss Percentage
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1.	Fire	0	0	0.0	0.0
2.1	Allied lines	0	0	0.0	0.0
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	73,354	6,781	9.2	9.3
5.1	Commercial multiple peril (non-liability portion)	0	0	0.0	0.0
5.2	Commercial multiple peril (liability portion)	0	0	0.0	0.0
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	0	0	0.0	0.0
9.1	Inland marine	0	0	0.0	0.0
9.2	Pet insurance	0	0	0.0	0.0
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability -occurrence	0	0	0.0	0.0
11.2	Medical professional liability -claims made	0	0	0.0	0.0
12.	Earthquake	0	0	0.0	0.0
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disability income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	0	0.0	0.0
16.	Workers' compensation	0	0	0.0	0.0
17.1	Other liability occurrence	0	0	0.0	0.0
17.2	Other liability-claims made	0	0	0.0	0.0
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability-occurrence	0	0	0.0	0.0
18.2	Products liability-claims made	0	0	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2	Other private passenger auto liability	8,319,771	3,469,551	41.7	61.2
19.3	Commercial auto no-fault (personal injury protection)	0	0	0.0	0.0
19.4	Other commercial auto liability	0	0	0.0	0.0
21.1	Private passenger auto physical damage	1,181,220	409,701	34.7	50.4
21.2	Commercial auto physical damage	0	0	0.0	0.0
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	0	0	0.0	0.0
24.	Surety	0	0	0.0	0.0
26.	Burglary and theft	0	0	0.0	0.0
27.	Boiler and machinery	0	0	0.0	0.0
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	TOTALS	9,574,345	3,886,033	40.6	58.4
DETAILS OF WRITE-INS					
3401.	.....	0	0	0.0	0.0
3402.	.....	0	0	0.0	0.0
3403.	.....	0	0	0.0	0.0
3498.	Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	0	0	0
2.1	Allied lines	0	0	0
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	16,445	35,293	91,427
5.1	Commercial multiple peril (non-liability portion)	0	0	0
5.2	Commercial multiple peril (liability portion)	0	0	0
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	0
9.1	Inland marine	0	0	0
9.2	Pet insurance	0	0	0
10.	Financial guaranty	0	0	0
11.1	Medical professional liability-occurrence	0	0	0
11.2	Medical professional liability-claims made	0	0	0
12.	Earthquake	0	0	0
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disability income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	0	0	0
17.1	Other liability occurrence	0	0	0
17.2	Other liability-claims made	0	0	0
17.3	Excess workers' compensation	0	0	0
18.1	Products liability-occurrence	0	0	0
18.2	Products liability-claims made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	3,822,686	8,182,333	9,077,400
19.3	Commercial auto no-fault (personal injury protection)	0	0	0
19.4	Other commercial auto liability	0	0	0
21.1	Private passenger auto physical damage	333,704	844,835	2,096,306
21.2	Commercial auto physical damage	0	0	0
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	0	0	0
27.	Boiler and machinery	0	0	0
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	TOTALS	4,172,835	9,062,461	11,265,133
DETAILS OF WRITE-INS				
3401.	.....	0	0	0
3402.	.....	0	0	0
3403.	.....	0	0	0
3498.	Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34)	0	0	0

PART 3 (\$000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2026 Loss and LAE Payments on Claims Reported as of Prior Year-End	2026 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2026 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2023 + Prior	348	678	1,026	409	2	411	195	3	283	481	256	(390)	(135)
2. 2024	363	1,400	1,763	348	23	371	235	4	699	937	219	(674)	(455)
3. Subtotals 2024 + prior	711	2,078	2,789	757	25	781	430	7	981	1,418	475	(1,065)	(590)
4. 2025	1,271	5,474	6,746	2,322	269	2,590	644	102	2,377	3,123	1,694	(2,726)	(1,032)
5. Subtotals 2025 + prior	1,982	7,552	9,535	3,078	293	3,372	1,074	110	3,359	4,542	2,169	(3,791)	(1,621)
6. 2026	XXX	XXX	XXX	XXX	1,803	1,803	XXX	707	2,912	3,618	XXX	XXX	XXX
7. Totals	1,982	7,552	9,535	3,078	2,096	5,174	1,074	816	6,271	8,160	2,169	(3,791)	(1,621)
8. Prior year-end surplus as regards policy-holders	30,529										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 109.4	2. (50.2)	3. (17.0)
											Col. 13, Line 7 Line 8		
											4. (5.3)		

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	SEE EXPLANATION.....
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO.....
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO.....
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO.....

AUGUST FILING

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

Explanation:

1. Not applicable

Bar Code:

2.	 1 2 8 2 5 2 0 2 6 4 5 5 0 0 0 0 2
3.	 1 2 8 2 5 2 0 2 6 3 6 5 0 0 0 0 2
4.	 1 2 8 2 5 2 0 2 6 5 0 5 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A – VERIFICATION

Real Estate

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	0
5. Deduct amounts received on disposals	0	0
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other-than-temporary impairment recognized	0	0
8. Deduct current year's depreciation	0	0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

SCHEDULE B – VERIFICATION

Mortgage Loans

	1	2
	Year To Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase/(decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	0	0
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	0	0

SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase/(decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium, depreciation and proportional amortization	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	0	0

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	34,257,993	59,597,924
2. Cost of bonds and stocks acquired	7,239,554	14,083,535
3. Accrual of discount	95,136	243,528
4. Unrealized valuation increase/(decrease)	0	11,550
5. Total gain (loss) on disposals	0	3,331
6. Deduct consideration for bonds and stocks disposed of	2,942,127	39,510,276
7. Deduct amortization of premium	59,602	171,599
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	38,590,954	34,257,993
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	38,590,954	34,257,993

STATEMENT AS OF JUNE 30, 2026 OF THE First Acceptance Insurance Company of Tennessee, Inc.

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).....	31,648,282	1,990,608	2,866,088	12,238	31,648,282	30,785,039	0	29,362,176
2. NAIC 2 (a).....	498,991	0	0	34	498,991	499,026	0	498,954
3. NAIC 3 (a).....	0	0	0	0	0	0	0	0
4. NAIC 4 (a).....	0	0	0	0	0	0	0	0
5. NAIC 5 (a).....	0	0	0	0	0	0	0	0
6. NAIC 6 (a).....	0	0	0	0	0	0	0	0
7. Total ICO	32,147,274	1,990,608	2,866,088	12,272	32,147,274	31,284,065	0	29,861,129
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	6,217,254	1,141,226	53,878	2,287	6,217,254	7,306,889	0	4,396,864
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total ABS.....	6,217,254	1,141,226	53,878	2,287	6,217,254	7,306,889	0	4,396,864
PREFERRED STOCK								
15. NAIC 1	0	0	0	0	0	0	0	0
16. NAIC 2	0	0	0	0	0	0	0	0
17. NAIC 3	0	0	0	0	0	0	0	0
18. NAIC 4	0	0	0	0	0	0	0	0
19. NAIC 5	0	0	0	0	0	0	0	0
20. NAIC 6	0	0	0	0	0	0	0	0
21. Total Preferred Stock.....	0	0	0	0	0	0	0	0
22. Total ICO, ABS & Preferred Stock	38,364,528	3,131,834	2,919,967	14,559	38,364,528	38,590,954	0	34,257,993

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$0 ; NAIC 2 \$0 ;

NAIC 3 \$0 ; NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

Schedule DA - Part 1
NONE

Schedule DA - Verification
NONE

Schedule DB - Part A - Verification
NONE

Schedule DB - Part B - Verification
NONE

Schedule DB - Part C - Section 1
NONE

Schedule DB - Part C - Section 2
NONE

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.....	1,000,861	4,283,383
2. Cost of cash equivalents acquired	8,458,517	9,672,194
3. Accrual of discount	0	0
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals	8,115,592	12,954,715
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,343,786	1,000,861
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,343,786	1,000,861

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

STATEMENT AS OF JUNE 30, 2026 OF THE First Acceptance Insurance Company of Tennessee, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)								
Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)								
Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities								
Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)								
969872-VL-1	WILLIAMSON CNTY TENN	06/18/2026	STIFEL NICOLAUS & CO	XXX	535,032	635,000	1,511	1.A FE
0049999999 - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					535,032	635,000	1,511	XXX
Issuer Credit Obligations - Municipal Bonds - Special Revenues								
880541-G5-0	TENNESSEE ST	05/19/2026	STIFEL NICOLAUS & CO	XXX	280,450	355,000	370	1.A FE
880558-SQ-5	TENNESSEE STATE SCHOOL BOND AUTHORITY	04/24/2026	HILLTOP SECURITIES	XXX	519,790	500,000	12,051	1.B FE
880558-TD-3	TENNESSEE ST SCH BD AUTH	05/01/2026	HILLTOP SECURITIES	XXX	158,751	150,000	73	1.B FE
0059999999 - Issuer Credit Obligations - Municipal Bonds - Special Revenues					958,991	1,005,000	12,494	XXX
Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)								
Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Affiliated)								
Issuer Credit Obligations - Corporate Bonds (Unaffiliated)								
053015-AK-9	AUTOMATIC DATA PROCESSING INC	05/04/2026	BOFA SECURITIES INC	XXX	496,585	500,000	0	1.D FE
0089999999 - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					496,585	500,000	0	XXX
Issuer Credit Obligations - Corporate Bonds (Affiliated)								
Issuer Credit Obligations - Mandatory Convertible Bonds (Unaffiliated)								
Issuer Credit Obligations - Mandatory Convertible Bonds (Affiliated)								
Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)								
Issuer Credit Obligations - Single Entity Backed Obligations (Affiliated)								
Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Fair Value								
Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Systematic Value								
Issuer Credit Obligations - Bonds Issued by Funds Representing Operating Entities (Unaffiliated)								
Issuer Credit Obligations - Bonds Issued by Funds Representing Operating Entities (Affiliated)								
Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)								
Issuer Credit Obligations - Bank Loans - Issued (Affiliated)								
Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)								
Issuer Credit Obligations - Bank Loans - Acquired (Affiliated)								
Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)								
Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)								
Issuer Credit Obligations - Certificates of Deposit (Unaffiliated)								
Issuer Credit Obligations - Certificates of Deposit (Affiliated)								
Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)								
Issuer Credit Obligations - Other Issuer Credit Obligations (Affiliated)								
0489999999 - Subtotal - Issuer Credit Obligations (Unaffiliated)					1,990,608	2,140,000	14,005	XXX
0509999997 - Subtotals - Issuer Credit Obligations - Part 3					1,990,608	2,140,000	14,005	XXX
0509999999 - Subtotals - Issuer Credit Obligations					1,990,608	2,140,000	14,005	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)								
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)								
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)								
3136AL-SR-3	FNR 2014-68 TJ - CMO/RMBS	05/19/2026	HILLTOP SECURITIES	XXX	147,355	156,344	228	1.A
3137HR-JK-6	FHR 5652 VA - CMO/RMBS	05/19/2026	HILLTOP SECURITIES	XXX	493,942	494,251	1,442	1.A
1039999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)					641,296	650,595	1,670	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)								
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)								
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Affiliated)								
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)								
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Affiliated)								
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)								
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Affiliated)								
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)								

STATEMENT AS OF JUNE 30, 2026 OF THE First Acceptance Insurance Company of Tennessee, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
929700-AK-1	WFCIT 2026-1 A - ABS	04/21/2026	Wachovia Bank	XXX	499,930	500,000	0	1.A FE
1119999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					499,930	500,000	0	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Affiliated)								
Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)								
Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Affiliated)								
Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)								
Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Affiliated)								
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Lease-Backed Securities – Practical Expedient (Unaffiliated)								
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Lease-Backed Securities – Practical Expedient (Affiliated)								
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)								
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Affiliated)								
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Lease-Backed Securities – Full Analysis (Unaffiliated)								
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Lease-Backed Securities – Full Analysis (Affiliated)								
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Unaffiliated)								
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Full Analysis - Other Non-Financial Asset-Backed Securities - Full Analysis (Affiliated)								
1889999999 - Subtotal - Asset-Backed Securities (Unaffiliated)					1,141,226	1,150,595	1,670	XXX
1909999997 - Subtotals - Asset-Backed Securities - Part 3					1,141,226	1,150,595	1,670	XXX
1909999999 - Subtotals - Asset-Backed Securities					1,141,226	1,150,595	1,670	XXX
2009999999 - Subtotals - Issuer Credit Obligations and Asset-Backed Securities					3,131,834	3,290,595	15,675	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred								
Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred								
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred								
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
Common Stocks - Mutual Funds - Designations Assigned by the SVO								
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								
Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO								
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO								
Common Stocks - Closed-End Funds - Designations Assigned by the SVO								
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO								
Common Stocks - Exchange Traded Funds								
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded								
Common Stocks - Parent, Subsidiaries and Affiliates - Other								
6009999999 Totals					3,131,834	XXX	15,675	XXX

E05

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 Desig. Modifier and SVO Administrative Symbol
Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)																				
Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)																				
Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities																				
Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)																				
406540-TB-0.	HAMBLENTY TENN	..05/01/2026.	Maturity @ 100.00.....	...XXX...	945,000	945,000	992,467	951,796	0	(6,796)	0	(6,796)	0	945,000	0	0	0	23,625	..05/01/2026.	...1.D FE.
97217P-SZ-3.	WILSON CNTY TENN	..04/01/2026.	Maturity @ 100.00.....	...XXX...	685,000	685,000	639,249	679,935	0	5,065	0	5,065	0	685,000	0	0	0	6,850	..04/01/2026.	...1.B FE.
97217P-TQ-2.	COUNTY OF WILSON, TENNESSEE	..04/01/2026.	Maturity @ 100.00.....	...XXX...	675,000	675,000	612,981	668,118	0	6,882	0	6,882	0	675,000	0	0	0	2,194	..04/01/2026.	...1.B FE.
0049999999 - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					2,305,000	2,305,000	2,244,697	2,299,848	0	5,152	0	5,152	0	2,305,000	0	0	0	32,669	XXX	XXX
Issuer Credit Obligations - Municipal Bonds - Special Revenues																				
67178K-AA-8.	OAK RIDGE TENN INDL DEV BRD LEASE REV	..06/15/2026.	Paydown.....	...XXX...	51,088	51,088	52,706	51,766	0	(678)	0	(678)	0	51,088	0	0	0	1,476	..12/15/2032.	...1.D FE.
721014-PP-7.	PIGEON FORGE TENN	..06/01/2026.	Maturity @ 100.00.....	...XXX...	510,000	510,000	531,349	513,684	0	(3,684)	0	(3,684)	0	510,000	0	0	0	12,750	..06/01/2026.	...1.C FE.
0059999999 - Issuer Credit Obligations - Municipal Bonds - Special Revenues					561,088	561,088	584,054	565,450	0	(4,362)	0	(4,362)	0	561,088	0	0	0	14,226	XXX	XXX
Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)																				
Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Affiliated)																				
Issuer Credit Obligations - Corporate Bonds (Unaffiliated)																				
Issuer Credit Obligations - Corporate Bonds (Affiliated)																				
Issuer Credit Obligations - Mandatory Convertible Bonds (Unaffiliated)																				
Issuer Credit Obligations - Mandatory Convertible Bonds (Affiliated)																				
Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)																				
Issuer Credit Obligations - Single Entity Backed Obligations (Affiliated)																				
Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Fair Value																				
Issuer Credit Obligations - SVO-Identified Bond Exchange Traded Funds - Systematic Value																				
Issuer Credit Obligations - Bonds Issued by Funds Representing Operating Entities (Unaffiliated)																				
Issuer Credit Obligations - Bonds Issued by Funds Representing Operating Entities (Affiliated)																				
Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)																				
Issuer Credit Obligations - Bank Loans - Issued (Affiliated)																				
Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)																				
Issuer Credit Obligations - Bank Loans - Acquired (Affiliated)																				
Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)																				
Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)																				
Issuer Credit Obligations - Certificates of Deposit (Unaffiliated)																				
Issuer Credit Obligations - Certificates of Deposit (Affiliated)																				
Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)																				
Issuer Credit Obligations - Other Issuer Credit Obligations (Affiliated)																				
0489999999 - Subtotal - Issuer Credit Obligations (Unaffiliated)					2,866,088	2,866,088	2,828,752	2,865,298	0	790	0	790	0	2,866,088	0	0	0	46,895	XXX	XXX
0509999997 - Subtotals - Issuer Credit Obligations - Part 4					2,866,088	2,866,088	2,828,752	2,865,298	0	790	0	790	0	2,866,088	0	0	0	46,895	XXX	XXX
0509999999 - Subtotals - Issuer Credit Obligations					2,866,088	2,866,088	2,828,752	2,865,298	0	790	0	790	0	2,866,088	0	0	0	46,895	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
38380H-LK-6.	GNR 2017-141 LT - CMO/RMBS	..06/01/2026.	Paydown.....	...XXX...	8,119	8,119	7,210	0	0	910	0	910	0	8,119	0	0	0	34	..09/20/2047.	...1.A
38381U-PS-5.	GNR 2025-152 HA - CMO/RMBS	..06/01/2026.	Paydown.....	...XXX...	7,651	7,651	7,650	0	0	1	0	1	0	7,651	0	0	0	62	..04/20/2055.	...1.A
38385G-WT-2.	GNR 2025-079 PA - CMO/RMBS	..06/01/2026.	Paydown.....	...XXX...	18,629	18,629	18,527	18,529	0	99	0	99	0	18,629	0	0	0	382	..12/20/2054.	...1.A
38385L-QX-9.	GNR 2026-008 LA - CMO/RMBS	..06/01/2026.	Paydown.....	...XXX...	3,786	3,786	3,757	0	0	29	0	29	0	3,786	0	0	0	57	..01/20/2056.	...1.A
1019999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					38,185	38,185	37,143	18,529	0	1,039	0	1,039	0	38,185	0	0	0	535	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)																				
3136AL-SR-3.	FNR 2014-68 TJ - CMO/RMBS	..06/01/2026.	Paydown.....	...XXX...	1,205	1,205	1,136	0	0	69	0	69	0	1,205	0	0	0	3	..06/25/2043.	...1.A
3136BB-F6-4.	FNR 2020-61 MA - CMO/RMBS	..06/01/2026.	Paydown.....	...XXX...	9,384	9,384	8,591	8,612	0	772	0	772	0	9,384	0	0	0	76	..07/25/2045.	...1.A
3137FQ-YZ-0.	FHR 4951 MB - CMO/RMBS	..06/01/2026.	Paydown.....	...XXX...	2,212	2,212	1,930	1,932	0	280	0	280	0	2,212	0	0	0	23	..11/15/2049.	...1.A

E05.1

E05.1

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E05.1

Schedule DB - Part A - Section 1
NONE

Schedule DB - Part B - Section 1
NONE

Schedule DB - Part D - Section 1
NONE

Schedule DB - Part D - Section 2
NONE

Schedule DB - Part E
NONE

Schedule DL - Part 1
NONE

Schedule DL - Part 2
NONE

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter								
1	2	3	4	5	6	7	8	9
CUSIP	Description	Restricted Asset Code	Date Acquired	Stated Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)								
Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC)								
Issuer Credit Obligations: Non-U.S. Sovereign Jurisdiction Securities								
Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)								
Issuer Credit Obligations: Municipal Bonds - Special Revenue								
Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)								
Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Affiliated)								
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)								
Issuer Credit Obligations: Corporate Bonds (Affiliated)								
Issuer Credit Obligations: Mandatory Convertible Bonds (Unaffiliated)								
Issuer Credit Obligations: Mandatory Convertible Bonds (Affiliated)								
Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated)								
Issuer Credit Obligations: Single Entity Backed Obligations (Affiliated)								
Issuer Credit Obligations: Bonds Issued by Funds Representing Operating Entities (Unaffiliated)								
Issuer Credit Obligations: Bonds Issued by Funds Representing Operating Entities (Affiliated)								
Issuer Credit Obligations: Bank Loans - Issued (Unaffiliated)								
Issuer Credit Obligations: Bank Loans - Issued (Affiliated)								
Issuer Credit Obligations: Bank Loans - Acquired (Unaffiliated)								
Issuer Credit Obligations: Bank Loans - Acquired(Affiliated)								
Issuer Credit Obligations: Mortgage Loans that Qualify as SV0-Identified Credit Tenant Loans (Unaffiliated)								
Issuer Credit Obligations: Mortgage Loans that Qualify as SV0-Identified Credit Tenant Loans (Affiliated)								
Issuer Credit Obligations: Other Issuer Credit Obligations (Unaffiliated)								
Issuer Credit Obligations: Other Issuer Credit Obligations (Affiliated)								
Sweep Accounts								
Exempt Money Market Mutual Funds - as Identified by SV0								
All Other Money Market Mutual Funds								
31607A-70-3.....[FIDELITY IMM:GOVT INSTL.....06/30/2026.....3.580.....XXX.....1,343,786.....4,707.....34,399								
8309999999 - All Other Money Market Mutual Funds								
Qualified Cash Pools Under SSAP No. 2								
Other Cash Equivalents (Unaffiliated)								
Other Cash Equivalents (Affiliated)								
8589999999 - Total Cash Equivalents (Unaffiliated)								
8609999999 Total cash equivalents								