



QUARTERLY STATEMENT
AS OF JUNE 30, 2024
OF THE CONDITION AND AFFAIRS OF THE
NEIGHBORHOOD HEALTH PLAN OF RHODE ISLAND

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

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

OFFICERS

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

OTHER

Brenda Dowlatshahi, Chair
Alison Croke, Vice Chair Keith Oliveira, Secretary
Merrill Thomas, Treasurer Peter Marino, President

DIRECTORS OR TRUSTEES

Yahaira Placencia Cristina Pacheco#
Pablo Rodriguez MD Lisa Ranglin
Peter Bancroft CPA Elena Nicolella
Jeanne LaChance Daniel Da Ponte
Rilwan Feyisitan William Hochstrasser-Walsh
Gary Furtado Dioscaris Garcia PhD

State of Rhode Island
County of Providence SS

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

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

Subscribed and sworn to before me
this _____ day of _____, 2024

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

x _____

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.....	153,438,562		153,438,562	152,244,248
2. Stocks:				
2.1 Preferred stocks.....				
2.2 Common stocks.....				
3. Mortgage loans on real estate:				
3.1 First liens.....				
3.2 Other than first liens.....				
4. Real estate:				
4.1 Properties occupied by the company (less \$..... encumbrances).....				
4.2 Properties held for the production of income (less \$..... encumbrances).....				
4.3 Properties held for sale (less \$..... encumbrances).....				
5. Cash (\$.....108,905,848), cash equivalents (\$.....2,761,199) and short-term investments (\$.....78,431,681).....	190,098,727		190,098,727	183,674,493
6. Contract loans (including \$..... premium notes).....				
7. Derivatives.....				
8. Other invested assets.....				
9. Receivables for securities.....	39,054		39,054	7,460,280
10. Securities lending reinvested collateral assets.....				
11. Aggregate write-ins for invested assets.....				
12. Subtotals, cash and invested assets (Lines 1 to 11).....	343,576,343		343,576,343	343,379,021
13. Title plants less \$..... charged off (for Title insurers only).....				
14. Investment income due and accrued.....	1,131,120		1,131,120	1,127,257
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	15,830,923	361,111	15,469,812	17,099,635
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$..... earned but unbilled premiums).....				
15.3 Accrued retrospective premiums (\$.....13,183,130) and contracts subject to redetermination (\$.....19,237,556).....	32,420,686		32,420,686	48,072,813
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	10,359,460		10,359,460	14,198,475
16.2 Funds held by or deposited with reinsured companies.....				
16.3 Other amounts receivable under reinsurance contracts.....				
17. Amounts receivable relating to uninsured plans.....	24,692,006		24,692,006	31,623,318
18.1 Current federal and foreign income tax recoverable and interest thereon.....				
18.2 Net deferred tax asset.....				
19. Guaranty funds receivable or on deposit.....				
20. Electronic data processing equipment and software.....	8,628,890	7,663,264	965,626	811,261
21. Furniture and equipment, including health care delivery assets (\$.....).....	1,396,735	1,396,735	-	-
22. Net adjustment in assets and liabilities due to foreign exchange rates.....				
23. Receivables from parent, subsidiaries and affiliates.....				
24. Health care (\$.....28,362,974) and other amounts receivable.....	36,783,644	8,420,670	28,362,974	29,780,076
25. Aggregate write-ins for other-than-invested assets.....	50,786,512	8,519,942	42,266,570	92,412,213
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	525,606,319	26,361,722	499,244,597	578,504,069
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....				
28. Total (Lines 26 and 27).....	525,606,319	26,361,722	499,244,597	578,504,069
Details of Write-Ins				
1101.....				
1102.....				
1103.....				
1198. Summary of remaining write-ins for Line 11 from overflow page.....				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....				
2501. Prepaid Expenses.....	3,453,096	3,453,096	-	-
2502. Receivable from State.....	39,690,324		39,690,324	90,301,761
2503. Deposits.....	4,631,870	4,631,870	-	-
2598. Summary of remaining write-ins for Line 25 from overflow page.....	3,011,222	434,975	2,576,246	2,110,453
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	50,786,512	8,519,942	42,266,570	92,412,213

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$..... reinsurance ceded).....	118,882,895		118,882,895	146,977,253
2. Accrued medical incentive pool and bonus amounts.....	59,295,372		59,295,372	41,173,071
3. Unpaid claims adjustment expenses.....	3,692,268		3,692,268	3,692,268
4. Aggregate health policy reserves, including the liability of \$.....2,000,000 for medical loss ratio rebate per the Public Health Service Act.....	24,734,836		24,734,836	21,082,187
5. Aggregate life policy reserves.....				
6. Property/casualty unearned premium reserve.....				
7. Aggregate health claim reserves.....				
8. Premiums received in advance.....	105,081,666		105,081,666	112,245,200
9. General expenses due or accrued.....	26,915,066		26,915,066	28,388,530
10.1 Current federal and foreign income tax payable and interest thereon (including \$..... on realized gains (losses)).....				
10.2 Net deferred tax liability.....				
11. Ceded reinsurance premiums payable.....				
12. Amounts withheld or retained for the account of others.....	40,010,214		40,010,214	92,157,133
13. Remittances and items not allocated.....				
14. Borrowed money (including \$..... current) and interest thereon \$..... (including \$..... current).....				
15. Amounts due to parent, subsidiaries and affiliates.....				
16. Derivatives.....				
17. Payable for securities.....				
18. Payable for securities lending.....				
19. Funds held under reinsurance treaties (with \$..... authorized reinsurers, \$..... unauthorized reinsurers and \$..... certified reinsurers).....				
20. Reinsurance in unauthorized and certified (\$.....) companies.....				
21. Net adjustments in assets and liabilities due to foreign exchange rates.....				
22. Liability for amounts held under uninsured plans.....	740,417		740,417	740,417
23. Aggregate write-ins for other liabilities (including \$..... current).....	54,070		54,070	34,907
24. Total liabilities (Lines 1 to 23).....	379,406,804		379,406,804	446,490,966
25. Aggregate write-ins for special surplus funds.....	XXX	XXX		
26. Common capital stock.....	XXX	XXX		
27. Preferred capital stock.....	XXX	XXX		
28. Gross paid in and contributed surplus.....	XXX	XXX		
29. Surplus notes.....	XXX	XXX		
30. Aggregate write-ins for other-than-special surplus funds.....	XXX	XXX		
31. Unassigned funds (surplus).....	XXX	XXX	119,837,793	132,013,104
32. Less treasury stock, at cost:				
32.1 ... shares common (value included in Line 26 \$.....)	XXX	XXX		
32.2 ... shares preferred (value included in Line 27 \$.....)	XXX	XXX		
33. Total capital and surplus (Lines 25 to 31 minus Line 32).....	XXX	XXX	119,837,793	132,013,104
34. Total liabilities, capital and surplus (Lines 24 and 33).....	XXX	XXX	499,244,597	578,504,069
Details of Write-Ins				
2301. Unclaimed Property Payable.....	54,070		54,070	34,907
2302. Penalty and Interest.....				
2303.....				
2398. Summary of remaining write-ins for Line 23 from overflow page.....				
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above).....	54,070		54,070	34,907
2501.....	XXX	XXX		
2502.....	XXX	XXX		
2503.....	XXX	XXX		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	XXX	XXX		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	XXX	XXX		
3001.....	XXX	XXX		
3002.....	XXX	XXX		
3003.....	XXX	XXX		
3098. Summary of remaining write-ins for Line 30 from overflow page.....	XXX	XXX		
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above).....	XXX	XXX		

STATEMENT OF REVENUE AND EXPENSES

	Current Year to Date		Prior Year To Date	Prior Year Ended December 31
	1	2	3	4
	Uncovered	Total	Total	Total
1. Member Months.....	XXX	1,322,954	1,371,333	2,747,383
2. Net premium income (including \$..... non-health premium income)	XXX	947,305,987	905,325,241	1,872,075,397
3. Change in unearned premium reserves and reserve for rate credits.....	XXX			
4. Fee-for-service (net of \$..... medical expenses).....	XXX			
5. Risk revenue.....	XXX			
6. Aggregate write-ins for other health care related revenues.....	XXX	561,264	695,274	1,822,545
7. Aggregate write-ins for other non-health revenues.....	XXX			
8. Total revenues (Lines 2 to 7).....	XXX	947,867,251	906,020,516	1,873,897,941
Hospital and Medical:				
9. Hospital/medical benefits.....		356,128,553	292,208,647	663,010,823
10. Other professional services.....		197,676,883	202,959,263	408,181,459
11. Outside referrals.....		130,278,416	125,874,574	245,306,496
12. Emergency room and out-of-area.....		34,313,843	30,135,034	73,160,104
13. Prescription drugs.....		127,658,172	141,118,581	270,255,873
14. Aggregate write-ins for other hospital and medical.....				
15. Incentive pool, withhold adjustments and bonus amounts.....		16,635,486	18,522,791	38,011,130
16. Subtotal (Lines 9 to 15).....		862,691,353	810,818,889	1,697,925,885
Less:				
17. Net reinsurance recoveries.....		5,719,622	9,966,562	17,914,312
18. Total hospital and medical (Lines 16 minus 17).....		856,971,731	800,852,328	1,680,011,573
19. Non-health claims (net).....				
20. Claims adjustment expenses, including \$.....18,636,304 cost containment expenses.....		27,208,816	26,536,890	50,775,935
21. General administrative expenses.....		77,111,114	72,818,994	144,414,540
22. Increase in reserves for life and accident and health contracts (including \$..... increase in reserves for life only).....				
23. Total underwriting deductions (Lines 18 through 22).....		961,291,661	900,208,212	1,875,202,048
24. Net underwriting gain or (loss) (Lines 8 minus 23).....	XXX	(13,424,410)	5,812,303	(1,304,107)
25. Net investment income earned.....		5,573,219	3,365,621	7,792,173
26. Net realized capital gains (losses) less capital gains tax of \$.....		(512,846)	(341,543)	(179,561)
27. Net investment gains (losses) (Lines 25 plus 26).....		5,060,373	3,024,078	7,612,612
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....0) (amount charged off \$.....549,715)].....		(549,715)	(4,822,592)	(2,907,726)
29. Aggregate write-ins for other income or expenses.....		181,703	(15,299)	(224,284)
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29).....	XXX	(8,732,048)	3,998,489	3,176,495
31. Federal and foreign income taxes incurred.....	XXX			
32. Net income (loss) (Lines 30 minus 31).....	XXX	(8,732,048)	3,998,489	3,176,495
Details of Write-Ins				
0601. EOHHS Incentive Income.....	XXX	561,264	695,274	1,822,545
0602.....	XXX			
0603.....	XXX			
0698. Summary of remaining write-ins for Line 6 from overflow page.....	XXX			
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above).....	XXX	561,264	695,274	1,822,545
0701.....	XXX			
0702.....	XXX			
0703.....	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page.....	XXX			
0799. Totals (Lines 0701 through 0703 plus 0798) (Line 7 above).....	XXX			
1401. Stop Loss Recoveries from EOHHS.....				
1402.....				
1403.....				
1498. Summary of remaining write-ins for Line 14 from overflow page.....				
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above).....				
2901. Penalty.....		181,703	(15,299)	(224,284)
2902.....				
2903.....				
2998. Summary of remaining write-ins for Line 29 from overflow page.....				
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above).....		181,703	(15,299)	(224,284)

STATEMENT OF REVENUE AND EXPENSES (CONTINUED)

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
CAPITAL & SURPLUS ACCOUNT			
33. Capital and surplus prior reporting year.....	132,013,105	129,171,416	129,171,416
34. Net income or (loss) from Line 32.....	(8,732,048)	3,998,489	3,176,495
35. Change in valuation basis of aggregate policy and claim reserves.....			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$.....	211,270	323,716	176,937
37. Change in net unrealized foreign exchange capital gain or (loss).....			
38. Change in net deferred income tax.....			
39. Change in nonadmitted assets.....	(3,654,532)	2,130,146	(511,743)
40. Change in unauthorized and certified reinsurance.....			
41. Change in treasury stock.....			
42. Change in surplus notes.....			
43. Cumulative effect of changes in accounting principles.....			
44. Capital Changes:			
44.1 Paid in.....			
44.2 Transferred from surplus (Stock Dividend).....			
44.3 Transferred to surplus.....			
45. Surplus adjustments:			
45.1 Paid in.....			
45.2 Transferred to capital (Stock Dividend).....			
45.3 Transferred from capital.....			
46. Dividends to stockholders.....			
47. Aggregate write-ins for gains or (losses) in surplus.....			
48. Net change in capital and surplus (Lines 34 to 47).....	(12,175,310)	6,452,351	2,841,688
49. Capital and surplus end of reporting period (Line 33 plus 48).....	119,837,794	135,623,768	132,013,105
Details of Write-Ins			
4701.....			
4702.....			
4703.....			
4798. Summary of remaining write-ins for Line 47 from overflow page.....			
4799. Totals (Lines 4701 through 4703 plus 4798) (Line 47 above).....			

CASH FLOW

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance.....	960,914,081	964,443,577	1,913,545,673
2. Net investment income.....	5,538,235	3,443,519	7,936,843
3. Miscellaneous income.....	(1,826,199)	(1,144,125)	(1,921,886)
4. Total (Lines 1 to 3).....	964,626,117	966,742,971	1,919,560,630
5. Benefit and loss related payments.....	863,104,772	789,184,464	1,682,615,836
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	99,230,094	104,687,333	210,224,659
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$..... tax on capital gains (losses).....			
10. Total (Lines 5 through 9).....	962,334,866	893,871,797	1,892,840,495
11. Net cash from operations (Line 4 minus Line 10).....	2,291,250	72,871,173	26,720,134
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	21,496,689	20,089,036	32,598,908
12.2 Stocks.....			
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....		(21,134)	(8,667)
12.7 Miscellaneous proceeds.....	7,421,226	-	-
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	28,917,914	20,067,903	32,590,242
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	22,961,457	22,227,235	38,863,269
13.2 Stocks.....			
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	-	214,089	7,563,986
13.7 Total investments acquired (Lines 13.1 to 13.6).....	22,961,457	22,441,324	46,427,255
14. Net increase (or decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	5,956,458	(2,373,421)	(13,837,014)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(1,823,474)	(6,768,009)	(14,495,632)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	(1,823,474)	(6,768,009)	(14,495,632)
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).....	6,424,234	63,729,744	(1,612,511)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	183,674,497	185,287,008	185,287,008
19.2 End of period (Line 18 plus Line 19.1).....	190,098,731	249,016,751	183,674,497
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001.....			

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13	14
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health	Other Non- Health
Total Members at end of:														
1. Prior Year.....	227,557	25,965	2,145						199,447					
2. First Quarter.....	221,057	29,056	2,209						189,792					
3. Second Quarter.....	223,814	34,848	2,283						186,683					
4. Third Quarter.....														
5. Current Year.....														
6. Current Year Member Months.....	1,322,954	176,891	13,375						1,132,688					
Total Member Ambulatory Encounters for Period:														
7. Physician.....	1,747,754	129,079	8,568						1,610,107					
8. Non-Physician.....	253,849	24,132	1,438						228,279					
9. Total.....	2,001,603	153,211	10,006						1,838,386					
10. Hospital Patient Days Incurred.....	141,722	2,336	130						139,256					
11. Number of Inpatient Admissions.....	11,417	392	24						11,001					
12. Health Premiums Written (a).....	951,347,943	80,436,515	6,291,425						864,620,003					
13. Life Premiums Direct.....														
14. Property/Casualty Premiums Written.....														
15. Health Premiums Earned.....	951,347,943	80,436,515	6,291,425						864,620,003					
16. Property/Casualty Premiums Earned.....														
17. Amount Paid for Provision of Health Care Services.....	856,971,731	54,689,342	4,867,668						797,414,721					
18. Amount Incurred for Provision of Health Care Services.....	862,691,353	57,177,322	4,989,604						800,524,427					

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

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

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
0399999 – Aggregate accounts not individually listed-covered.....	17,623,295	56,747	47,439	15,516	1,018,888	18,761,885
0499999 – Subtotals.....	17,623,295	56,747	47,439	15,516	1,018,888	18,761,885
0599999 – Unreported claims and other claim reserves.....						100,121,009
0799999 – Total claims unpaid.....						118,882,895
0899999 – Accrued medical incentive pool and bonus amounts.....						59,295,372

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1	2	3	4		
	On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec. 31 of Prior Year	On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability Dec. 31 of Prior Year
1. Comprehensive (hospital and medical) individual.....	1,285,088	54,709,756	32,102	12,053,528	1,317,191	11,428,411
2. Comprehensive (hospital and medical) group.....	254,972	4,937,137	—	870,262	254,972	938,994
3. Medicare Supplement.....						
4. Vision only.....						
5. Dental only.....						
6. Federal Employees Health Benefits Plan.....						
7. Title XVIII – Medicare.....						
8. Title XIX – Medicaid.....	102,159,994	703,666,554	2,094,065	103,832,937	104,254,060	134,609,847
9. Credit A&H.....						
10. Disability income.....						
11. Long-term care.....						
12. Other health.....						
13. Health subtotal (Lines 1 to 12).....	103,700,055	763,313,446	2,126,168	116,756,727	105,826,222	146,977,252
14. Health care receivables (a).....				28,362,974		29,780,076
15. Other non-health.....						
16. Medical incentive pools and bonus amounts.....	(1,486,816)		33,129,065	26,166,307	31,642,249	41,173,071
17. Totals (Lines 13-14+15+16).....	102,213,239	763,313,446	35,255,233	114,560,061	137,468,471	158,370,247

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

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

	SSAP #	F/S Page	F/S Line #	06/30/2024	12/31/2023
Net Income					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	\$ (8,732,048)	\$ 3,176,495
(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	<u>\$ (8,732,048)</u>	<u>\$ 3,176,495</u>
Surplus					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	\$ 119,837,793	\$ 132,013,104
(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	<u>\$ 119,837,793</u>	<u>\$ 132,013,104</u>

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

C. Accounting Policy

- (1) Short-term investments - No Significant Changes
- (2) Bonds are stated at amortized cost using the scientific interest method. The Company does not have any mandatory convertible securities and SVO-identified investments.
- (3) Common stocks - No Significant Changes
- (4) Preferred stocks - No Significant Changes
- (5) Mortgage loans - No Significant Changes
- (6) The Company only had loan-backed securities designated with NAIC 1 and 2 designations and are reported at amortized cost.
- (7) Investments in subsidiaries, controlled and affiliated entities - No Significant Changes
- (8) Investments in joint ventures, partnerships and limited liability companies - No Significant Changes
- (9) Derivatives - No Significant Changes
- (10) Investment income as a factor in the premium deficiency calculation - No Significant Changes
- (11) Liabilities for losses and loss/claim adjustment expenses - No Significant Changes
- (12) Changes in capitalization policy - No Significant Changes
- (13) Pharmaceutical rebate receivables - No Significant Changes

D. Going Concern

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

2. Accounting Changes and Corrections of Errors - None

3. Business Combinations and Goodwill - None

4. Discontinued Operations - None

5. Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans - None
- B. Debt Restructuring - None
- C. Reverse Mortgages - None
- D. Loan-Backed Securities - Not Applicable
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions - None
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - None
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - None

Notes to the Financial Statements

5. Investments (Continued)

- H. Repurchase Agreements Transactions Accounted for as a Sale - None
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - None
- J. Real Estate - None
- K. Low-Income Housing Tax Credits (LIHTC) - None
- L. Restricted Assets - No Significant Changes
- M. Working Capital Finance Investments - None
- N. Offsetting and Netting of Assets and Liabilities - None
- O. 5GI Securities - None
- P. Short Sales - None
- Q. Prepayment Penalty and Acceleration Fees - None
- R. Reporting Entity's Share of Cash Pool by Asset type - None

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

7. Investment Income

- A. Due and Accrued Income Excluded from Surplus

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

- B. Total Amount Excluded - None
- C. The gross, nonadmitted and admitted amounts for interest income due and accrued

Interest Income Due and Accrued	Amount
1. Gross.....	\$..... 1,131,120
2. Nonadmitted.....	\$.....
3. Admitted.....	\$..... 1,131,120

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

8. Derivative Instruments - None

9. Income Taxes

The Company is a non-profit HMO.

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

11. Debt - None

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

- A. Defined Benefit Plan - None
- B. Investment Policies and Strategies of Plan Assets - None
- C. Fair Value of Each Class of Plan Assets - None
- D. Expected Long-Term Rate of Return for the Plan Assets - None
- E. Defined Contribution Plans - No Significant Changes
- F. Multiemployer Plans - None
- G. Consolidated/Holding Company Plans - None
- H. Postemployment Benefits and Compensated Absences - None
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - None

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

14. Liabilities, Contingencies and Assessments - None

15. Leases - No Significant Changes

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

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value at reporting date

Fair Value Measurements at reporting date: During 2024, Neighborhood only reports Money Market Mutual Funds in Cash Equivalents at fair value using Level 2. The Company has no other assets or liabilities reported at fair value. Level 1 measurement is the unadjusted quoted price for identical assets or liabilities in active markets accessible at the measurement date, Level 2 measurement requires significant other observable inputs, and Level 3 requires significant unobservable inputs. Neighborhood's investments, comprised principally of bonds, are recorded at amortized cost.

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Money Market Mutual Fund	\$	\$ 538,269	\$	\$	\$ 538,269
Total assets at fair value/NAV	\$	\$ 538,269	\$	\$	\$ 538,269
b. Liabilities at fair value					
Total liabilities at fair value	\$	\$	\$	\$	\$

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

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

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

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

(5) Derivatives - None

B. Other Fair Value Disclosures - None

C. Fair Values for All Financial Instruments by Level 1, 2 and 3

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 138,870,287	\$ 153,438,562	\$	\$ 138,870,287	\$	\$	\$
Short-term Investments	78,380,193	78,431,681		78,380,193			
Cash Equivalents	2,761,095	2,761,198		2,761,095			

D. Not Practicable to Estimate Fair Value - None

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

21. Other Items - None

22. Events Subsequent - No Significant Changes

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method Used to Estimate - None

B. Method Used to Record - None

C. Amount and Percent of Net Retrospective Premiums - None

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act

Neighborhood is currently going through an MLR audit by CMS. The final report has not been issued. Although Neighborhood does not have the final report we are anticipating an MLR payable for the 2021 calendar year. We had started to accrue based on this assumption.

Notes to the Financial Statements

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

	(1)	(2)	(3)	(4)	(5)
	Individual	Small Group Employer	Large Group Employer	Other Categories with Rebates	Total
Prior Reporting Year					
(1) Medical loss ratio rebates incurred	\$	\$	\$	\$	\$
(2) Medical loss ratio rebates paid					
(3) Medical loss ratio rebates unpaid					
(4) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	
(5) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	
(6) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	\$
Current Reporting Year-to-Date					
(7) Medical loss ratio rebates incurred	\$ 2,000,000	\$	\$	\$	\$ 2,000,000
(8) Medical loss ratio rebates paid					
(9) Medical loss ratio rebates unpaid	2,000,000				2,000,000
(10) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	
(11) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	
(12) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	\$ 2,000,000

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

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

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

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

	Amount
a. Permanent ACA Risk Adjustment Program	
Assets	
1. Premium adjustments receivable due to the ACA risk adjustment (including high-risk pool payments)	\$
Liabilities	
2. Risk adjustment user fees payable for ACA risk adjustment	\$ 106,003
3. Premium adjustments payable due to ACA risk adjustment (including high-risk pool premium)	20,463,748
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA risk adjustment	\$ 8,258,240
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	40,669
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA reinsurance	\$
2. Amounts recoverable for claims unpaid due to ACA reinsurance (contra liability)	
3. Amounts receivable relating to uninsured plans for contributions for ACA reinsurance	
Liabilities	
4. Liabilities for contributions payable due to ACA reinsurance – not reported as ceded premium	\$
5. Ceded reinsurance premiums payable due to ACA reinsurance	
6. Liabilities for amounts held under uninsured plans contributions for ACA reinsurance	
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA reinsurance	\$
8. Reinsurance recoveries (income statement) due to ACA reinsurance payments or expected payments	
9. ACA reinsurance contributions - not reported as ceded premium	
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA risk corridors liabilities	\$
2. Reserve for rate credits or policy experience rating refunds due to ACA risk corridors	
Operations (Revenue & Expense)	
3. Effect of ACA risk corridors on net premium income (paid/received)	\$
4. Effect of ACA risk corridors on change in reserves for rate credits	

Notes to the Financial Statements

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

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

	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments		Unsettled Balances as of the Reporting Date		
	(1)	(2)	(3)	(4)	Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances	Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)	
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable (including high risk pool payments)	\$	\$	\$	\$	\$	\$	\$	\$	A	\$	\$
2. Premium adjustments (payable) (including high risk pool premium)		(12,205,508)		(450,000)		(11,755,508)		(2,161,100)	B		(13,916,608)
3. Subtotal ACA Permanent Risk Adjustment Program	\$	\$(12,205,508)	\$	\$(450,000)	\$	\$(11,755,508)	\$	\$(2,161,100)		\$	\$(13,916,608)
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	\$	\$	\$	\$	\$	\$	\$	\$	C	\$	\$
2. Amounts recoverable for claims unpaid (contra liability)									D		
3. Amounts receivable relating to uninsured plans									E		
4. Liabilities for contributions payable due to ACA reinsurance - not reported as ceded premium									F		
5. Ceded reinsurance premiums payable									G		
6. Liability for amounts held under uninsured plans									H		
7. Subtotal ACA Transitional Reinsurance Program	\$	\$	\$	\$	\$	\$	\$	\$		\$	\$
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium	\$	\$	\$	\$	\$	\$	\$	\$	I	\$	\$
2. Reserve for rate credits or policy experience rating refunds									J		
3. Subtotal ACA Risk Corridors Program	\$	\$	\$	\$	\$	\$	\$	\$		\$	\$
d. Total for ACA risk sharing provisions	\$	\$(12,205,508)	\$	\$(450,000)	\$	\$(11,755,508)	\$	\$(2,161,100)		\$	\$(13,916,608)

Explanations of Adjustments: None

(4) Roll-forward of risk corridors asset and liability balances by program benefit year - None

(5) ACA risk corridors receivable as of reporting date - None

25. Change in Incurred Claims and Claim Adjustment Expenses

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

Reserves as of December 31, 2023 were \$191,842,592. As of June 30, 2024, \$103,700,055 has been paid for incurred claims and claims adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$35,255,232 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$50,681,853 favorable prior-year development since December 31, 2023 to June 30, 2024. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

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

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - No Significant Changes

29. Participating Policies - None

30. Premium Deficiency Reserves - No Significant Changes

31. Anticipated Salvage and Subrogation - None

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?..... NO
- 1.2 If yes, has the report been filed with the domiciliary state?.....
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?..... NO
- 2.2 If yes, date of change:.....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?..... NO
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end?..... NO
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group?..... NO
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.....
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?..... NO
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?..... N/A
If yes, attach an explanation.
.....
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made..... 12/31/2022
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released..... 12/31/2022
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date)..... 05/02/2024
- 6.4 By what department or departments?
Rhode Island Department of Business Regulation, Insurance Division.....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?..... YES
- 6.6 Have all of the recommendations within the latest financial examination report been complied with?..... YES
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?..... NO
- 7.2 If yes, give full information
.....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?..... NO
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms?..... NO
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliates primary federal regulator.

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?..... YES
 - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
.....
- 9.2 Has the code of ethics for senior managers been amended?..... NO
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
.....
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers?..... NO
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).
.....

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?..... NO
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:..... \$

GENERAL INTERROGATORIES
PART 1 - COMMON 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.) NO

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

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

13. Amount of real estate and mortgages held in short-term investments: \$

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? NO

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book / Adjusted Carrying Value	Current Quarter Book / Adjusted Carrying Value
14.21 Bonds	\$	\$
14.22 Preferred Stock		
14.23 Common Stock		
14.24 Short-Term Investments		
14.25 Mortgage Loans on Real Estate		
14.26 All Other		
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)		
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above		

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$

16.3 Total payable for securities lending reported on the liability page \$

17. 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

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

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

17.2 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)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? NO

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

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

17.5 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. 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
Meketa Investment Group	U
Income Research & Management	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? NO

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? NO

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
104863	Income Research and Management		SEC	NO
	Meketa Investment Group		SEC	NO

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?YES.....
- 18.2 If no, list exceptions:
.....
- 19. 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?.....NO.....
- 20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
 - a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The NAIC Designation was 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 held by the insurer and available for examination by state insurance regulators.
 - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.Has the reporting entity self-designated PLGI securities?.....NO.....
- 21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
 - a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?.....NO.....

GENERAL INTERROGATORIES

PART 2 – HEALTH

- 1. Operating Percentages:
 - 1.1 A&H loss percent 92.431 %
 - 1.2 A&H cost containment percent 1.967 %
 - 1.3 A&H expense percent excluding cost containment expenses 7.078 %
- 2.1 Do you act as a custodian for health savings accounts? NO
- 2.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$
- 2.3 Do you act as an administrator for health savings accounts? NO
- 2.4 If yes, please provide the balance of the funds administered as of the reporting date. \$
- 3. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? NO
- 3.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? NO

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
Accident & Health - Non-Affiliates									
27855	38-2781080	01/01/2024	Zurich American Ins. Co. of IL	IL	SSL/G	CMM	Authorized		
27855	36-2781080	01/01/2024	Zurich American Ins. Co. of IL	IL	SSL/I	CMM	Authorized		
27855	36-2781080	01/01/2024	Zurich American Ins. Co. of IL	IL	SSL/I	MC	Authorized		

SCHEDULE T – PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		Direct Business Only									
States, Etc.		1	2	3	4	5	6	7	8	9	10
		Active Status (a)	Accident & Health Premiums	Medicare Title XVIII	Medicaid Title XIX	CHIP Title XXI	Federal Employees Health Benefits Program Premiums	Life & Annuity Premiums & Other Considerations	Property/Casualty Premiums	Total Columns 2 Through 8	Deposit-Type Contracts
1.	Alabama	AL	N								
2.	Alaska	AK	N								
3.	Arizona	AZ	N								
4.	Arkansas	AR	N								
5.	California	CA	N								
6.	Colorado	CO	N								
7.	Connecticut	CT	N								
8.	Delaware	DE	N								
9.	District of Columbia	DC	N								
10.	Florida	FL	N								
11.	Georgia	GA	N								
12.	Hawaii	HI	N								
13.	Idaho	ID	N								
14.	Illinois	IL	N								
15.	Indiana	IN	N								
16.	Iowa	IA	N								
17.	Kansas	KS	N								
18.	Kentucky	KY	N								
19.	Louisiana	LA	N								
20.	Maine	ME	N								
21.	Maryland	MD	N								
22.	Massachusetts	MA	N								
23.	Michigan	MI	N								
24.	Minnesota	MN	N								
25.	Mississippi	MS	N								
26.	Missouri	MO	N								
27.	Montana	MT	N								
28.	Nebraska	NE	N								
29.	Nevada	NV	N								
30.	New Hampshire	NH	N								
31.	New Jersey	NJ	N								
32.	New Mexico	NM	N								
33.	New York	NY	N								
34.	North Carolina	NC	N								
35.	North Dakota	ND	N								
36.	Ohio	OH	N								
37.	Oklahoma	OK	N								
38.	Oregon	OR	N								
39.	Pennsylvania	PA	N								
40.	Rhode Island	RI	L	86,727,940	864,620,003					951,347,943	
41.	South Carolina	SC	N								
42.	South Dakota	SD	N								
43.	Tennessee	TN	N								
44.	Texas	TX	N								
45.	Utah	UT	N								
46.	Vermont	VT	N								
47.	Virginia	VA	N								
48.	Washington	WA	N								
49.	West Virginia	WV	N								
50.	Wisconsin	WI	N								
51.	Wyoming	WY	N								
52.	American Samoa	AS	N								
53.	Guam	GU	N								
54.	Puerto Rico	PR	N								
55.	U.S. Virgin Islands	VI	N								
56.	Northern Mariana Islands	MP	N								
57.	Canada	CAN	N								
58.	Aggregate Other Alien	OT	XXX								
59.	Subtotal	XXX	86,727,940	864,620,003						951,347,943	
60.	Reporting entity contributions for employee benefits plans	XXX									
61.	Total (Direct Business)	XXX	86,727,940	864,620,003						951,347,943	
Details of Write-Ins											
58001.		XXX									
58002.		XXX									
58003.		XXX									
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX									
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX									

(a) Active Status Counts

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

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

PART 1 - ORGANIZATIONAL CHART

NONE

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Yes/No)	*

NONE

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

August Filing

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

EXPLANATION:

- 1.
- 2.

BARCODES:

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

2.

OVERFLOW PAGE FOR WRITE-INS

ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1197. Summary of remaining write-ins for Line 11 from overflow page				
2504. Other Receivables	2,345,988		2,345,988	2,110,453
2505. Due from PPC	165,372	165,372	-	-
2506. Prepaid Premium Tax	230,259		230,259	
2507. Notes Receivable	269,603	269,603	-	-
2597. Summary of remaining write-ins for Line 25 from overflow page	3,011,222	434,975	2,576,246	2,110,453

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

NONE

SCHEDULE B – VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	152,244,248	146,225,220
2. Cost of bonds and stocks acquired.....	22,961,457	38,863,269
3. Accrual of discount.....	268,778	385,430
4. Unrealized valuation increase / (decrease).....	211,269	433,137
5. Total gain (loss) on disposals.....	(512,846)	(170,894)
6. Deduct consideration for bonds and stocks disposed of.....	21,496,689	32,855,109
7. Deduct amortization of premium.....	237,657	636,805
8. Total foreign exchange change in book / adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	153,438,562	152,244,248
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	153,438,562	152,244,248

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
Bonds								
1. NAIC 1 (a)	230,115,329	57,418,598	56,160,318	1,224,674	230,115,329	232,598,283		220,869,823
2. NAIC 2 (a)	2,006,472		512,527	943	2,006,472	1,494,888		2,245,846
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	232,121,801	57,418,598	56,672,844	1,225,617	232,121,801	234,093,172		223,115,669
Preferred Stock								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	232,121,801	57,418,598	56,672,844	1,225,617	232,121,801	234,093,172		223,115,669

(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 \$ 80,654,610; NAIC 2 \$...; NAIC 3 \$...; NAIC 4 \$...; NAIC 5 \$...; NAIC 6 \$...

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book / Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
7709999999 Total	78,431,681	XXX	77,427,313	78,336	97,920

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	70,871,421	66,460,696
2. Cost of short-term investments acquired	64,892,407	101,192,295
3. Accrual of discount	1,435,853	2,128,455
4. Unrealized valuation increase / (decrease)		
5. Total gain (loss) on disposals		(8,344)
6. Deduct consideration received on disposals	58,768,000	98,885,220
7. Deduct amortization of premium		16,462
8. Total foreign exchange change in book / adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	78,431,681	70,871,421
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	78,431,681	70,871,421

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

NONE

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

NONE

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

NONE

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

NONE

(SI-07) Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION

(Cash Equivalents)

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	309,893	12,101,287
2. Cost of cash equivalents acquired.....	145,233,462	167,950,148
3. Accrual of discount.....	161,963	137,962
4. Unrealized valuation increase / (decrease).....		
5. Total gain (loss) on disposals.....		(323)
6. Deduct consideration received on disposals.....	142,944,118	179,879,181
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book / adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,761,199	309,893
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	2,761,199	309,893

(E-01) Schedule A - Part 2

NONE

(E-01) Schedule A - Part 3

NONE

(E-02) Schedule B - Part 2

NONE

(E-02) Schedule B - Part 3

NONE

(E-03) Schedule BA - Part 2

NONE

(E-03) Schedule BA - Part 3

NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	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
Bonds: U.S. Governments									
83162C-W7-4	SBAP 2024-25 D D - ABS		04/11/2024	FTN FINANCIAL SECURITIES	XXX	375,000	375,000		1.A
831641-FW-0	SBIC 2023-10 B A - ABS		05/29/2024	DFLT SALESMAN MARKETAXESS CORP.	XXX	370,795	366,203	5,364	1.A
912828-ZQ-6	UNITED STATES TREASURY		06/27/2024	Morgan Stanley	XXX	367,443	453,000	339	1.A
91282C-JH-5	UNITED STATES TREASURY		04/30/2024	DEUTSCHE BANK SECURITIES, INC.	XXX	612,310	608,909	632	1.A
91282C-JW-2	UNITED STATES TREASURY		04/29/2024	Various	XXX	1,860,485	1,911,000	18,259	1.A
91282C-JY-8	UNITED STATES TREASURY		05/31/2024	Various	XXX	516,045	537,843	3,188	1.A
91282C-KP-5	UNITED STATES TREASURY		05/30/2024	Various	XXX	2,229,022	2,225,000	8,669	1.A
0109999999 – Bonds: U.S. Governments						6,331,101	6,476,956	36,450	XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
3132DV-MR-3	FH SD7568 - RMBS		05/15/2024	Morgan Stanley	XXX	756,491	751,209	1,722	1.A
3140XP-2N-8	FN FS7980 - RMBS		06/13/2024	DFLT Salesman Citigroup Global Markets I	XXX	467,003	482,067	783	1.A
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATION FINANCE		05/07/2024	BARCLAYS CAPITAL INC.	XXX	363,812	363,765	1,959	1.A FE
0909999999 – Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						1,587,306	1,597,042	4,464	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)									
081927-AB-1	BMARK 2024-V6 A3 - CMBS		06/24/2024	BARCLAYS CAPITAL INC.	XXX	533,813	520,000	2,054	1.A FE
12593P-AW-2	COMM 2015-CCRE25 A4 - CMBS		05/21/2024	SG AMERICAS SECURITIES LLC	XXX	29,273	30,000	69	1.A FE
29366M-AF-5	ENTERGY ARKANSAS LLC		05/07/2024	HEADLANDS HOLDINGS LLC	XXX	535,603	536,000		1.F FE
36251F-AW-6	GSMS 2015-GC28 A5 - CMBS		06/12/2024	Morgan Stanley	XXX	540,656	547,500	620	1.A FE
46644F-AD-3	JPMBB 2015-C28 A4 - CMBS		05/29/2024	FTN FINANCIAL SECURITIES	XXX	187,980	192,000	499	1.A FE
47786W-AD-2	JDOT 2024-B A3 - ABS		06/11/2024	RBC Capital Markets LLC	XXX	353,931	354,000		1.A FE
61692B-BP-4	MSC 2020-HR8 A4 - CMBS		06/06/2024	DFLT SALESMAN MARKETAXESS CORP.	XXX	138,506	166,000	56	1.A FE
61764P-BU-5	MSBAM 2014-C19 A4 - CMBS		05/29/2024	CITIGROUP GLOBAL MARKETS, INC.	XXX	174,926	177,000	503	1.A FE
693342-AA-5	PCG 2022-A A1 - ABS		06/10/2024	HEADLANDS HOLDINGS LLC	XXX	149,383	156,643	156	1.A FE
94989J-AZ-9	WFCM 2015-C28 A4 - CMBS		04/11/2024	DFLT SALESMAN MARKETAXESS CORP.	XXX	128,638	132,000	182	1.A FE
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						2,772,710	2,811,143	4,139	XXX
2509999997 – Subtotals - Bonds - Part 3						10,691,117	10,885,141	45,054	XXX
2509999998 – Summary Item from Part 5 for Bonds (N/A to Quarterly)									
2509999999 – Subtotals - Bonds						10,691,117	10,885,141	45,054	XXX
6009999999 – Totals						10,691,117	XXX	45,054	XXX

E04

Quarterly Statement as of June 30, 2024 of the Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
Bonds: U.S. Governments																						
83162C-C2-7	SBAP 2019-20 F A - ABS		06/01/2024	Paydown	XXX	18,127	18,127	18,127	18,127						18,127					246	06/01/2039	1.A
83162C-F7-3	SBAP 2020-25E E - ABS		05/01/2024	Paydown	XXX	7,726	7,726	7,726	7,726						7,726					59	05/01/2045	1.A
83162C-K2-8	SBAP 2125D D - ABS		04/01/2024	Paydown	XXX	4,995	4,995	4,803	4,797		198		198		4,995					42	04/02/2046	1.A
83162C-M6-7	SBAP 2021-25 K A - ABS		05/01/2024	Paydown	XXX	2,454	2,454	2,454	2,454						2,454					22	11/01/2046	1.A
83162C-P2-3	SBAP 2022-25 D D - ABS		04/01/2024	Paydown	XXX	11,811	11,811	11,774	11,775		36		36		11,811					209	04/01/2047	1.A
83162C-P5-6	SBAP 2022-25 E E - ABS		05/01/2024	Paydown	XXX	15,297	15,297	15,324	15,321		(25)		(25)		15,297					305	05/01/2047	1.A
83162C-P7-2	SBAP 2022-25 F F - ABS		06/01/2024	Paydown	XXX	11,618	11,618	11,618	11,618						11,618					235	06/01/2047	1.A
83162C-PD-9	SBAP 2004-20K A - ABS		05/01/2024	Paydown	XXX	4,549	4,549	5,038	4,640		(91)		(91)		4,549					111	11/01/2024	1.A
83162C-Q9-7	SBAP 2022-25 J J - ABS		04/01/2024	Paydown	XXX	11,880	11,880	11,880	11,880						11,880					307	10/01/2047	1.A
83162C-R4-7	SBAP 2022-25 K A - ABS		05/01/2024	Paydown	XXX	8,592	8,592	8,592	8,592						8,592					223	11/01/2047	1.A
83162C-R6-2	SBAP 2022-25 L A - ABS		06/01/2024	Paydown	XXX	3,089	3,089	3,089	3,089						3,089					74	12/01/2047	1.A
83162C-RA-3	SBAP 2007-20 E A - ABS		05/01/2024	Paydown	XXX	1,029	1,029	1,183	1,078		(49)		(49)		1,029					27	05/01/2027	1.A
83162C-S7-9	SBIC 2023-10A A - ABS		03/01/2024	Paydown	XXX															308	03/01/2033	1.A
83162C-S9-5	SBAP 2023-25 D D - ABS		04/01/2024	Paydown	XXX	3,724	3,724	3,724	3,724						3,724					85	04/01/2048	1.A
83162C-T6-0	SBAP 2023-25 F F - ABS		06/01/2024	Paydown	XXX	9,039	9,039	9,039	9,039						9,039					224	06/01/2048	1.A
83162C-UV-3	SBAP 1220-F A - ABS		06/01/2024	Paydown	XXX	2,632	2,632	2,632	2,632						2,632					32	06/01/2032	1.A
83162C-V3-4	SBAP 2023-25K K - ABS		05/01/2024	Paydown	XXX	10,073	10,073	10,073	10,073						10,073					266	11/01/2048	1.A
83162C-VB-6	SBAP 2012-20J A - ABS		04/01/2024	Paydown	XXX	16,471	16,471	15,751	15,932		540		540		16,471					180	10/01/2032	1.A
83162C-VN-0	SBAP 2013-20E A - ABS		05/01/2024	Paydown	XXX	6,087	6,087	5,726	5,809		278		278		6,087					63	05/01/2033	1.A
83162C-VP-5	SBAP 2013-20F A - ABS		06/01/2024	Paydown	XXX	12,189	12,189	12,122	12,138		51		51		12,189					149	06/01/2033	1.A
83162C-WE-9	SBAP 2014-20 D A - ABS		04/01/2024	Paydown	XXX	20,288	20,288	20,376	20,322		(34)		(34)		20,288					318	04/01/2034	1.A
83162C-WG-4	SBAP 2014-20 E A - ABS		05/01/2024	Paydown	XXX	300	300	300	300						300					5	05/01/2034	1.A
83162C-WH-2	SBAP 2014-20F A - ABS		06/01/2024	Paydown	XXX	27,292	27,292	27,377	27,341		(48)		(48)		27,292					414	06/01/2034	1.A
83162C-XA-6	SBAP 2015-20E E - ABS		05/01/2024	Paydown	XXX	7,716	7,716	7,716	7,716						7,716					108	05/01/2035	1.A
83162C-YZ-0	SBAP 2017-20K K - ABS		05/01/2024	Paydown	XXX	8,509	8,509	8,509	8,509						8,509					120	11/01/2037	1.A
83162C-ZA-4	SBAP 2017-20L L - ABS		06/01/2024	Paydown	XXX	10,481	10,481	10,481	10,481						10,481					149	12/01/2037	1.A
912810-FR-4	UNITED STATES TREASURY		04/30/2024	NOMURA SECURITIES	XXX	619,353	620,663	588,529	631,150	(118,407)	(5,037)		(123,444)		507,707		111,647	111,647	11,634	01/15/2025	1.A	
912828-H4-5	UNITED STATES TREASURY		05/31/2024	Various	XXX	493,080	502,223	407,642	498,387	(101,175)	(1,157)		(102,333)		396,055		97,025	97,025	1,047	01/15/2025	1.A	
91282C-BH-3	UNITED STATES TREASURY		06/24/2024	Various	XXX	1,577,777	1,700,000	1,673,057	1,688,372		2,472		2,472		1,690,844		(113,066)	(113,066)	5,437	01/31/2026	1.A	
91282C-CP-4	UNITED STATES TREASURY		06/13/2024	Various	XXX	1,350,414	1,477,000	1,421,901	1,445,339		4,962		4,962		1,450,301		(99,887)	(99,887)	7,656	07/31/2026	1.A	
91282C-FF-3	UNITED STATES TREASURY		04/11/2024	DFLT Salesman Citigroup Global Markets I	XXX	137,001	157,000	146,924	147,622		261		261		147,883		(10,882)	(10,882)	2,835	08/15/2032	1.A	
91282C-HC-8	UNITED STATES TREASURY		05/07/2024	INC	XXX	484,737	527,000	499,200	500,127		836		836		500,962		(16,225)	(16,225)	8,551	05/15/2033	1.A	
91282C-HX-2	UNITED STATES TREASURY		05/15/2024	FISChevyChase	XXX	836,640	837,000	832,920	833,181		291		291		833,472		3,168	3,168	25,971	08/31/2028	1.A	
91282C-JZ-5	UNITED STATES TREASURY		04/11/2024	FISChevyChase	XXX	229,948	241,000	235,031		60		60		235,091		(5,143)	(5,143)	1,510	02/15/2034	1.A		
0109999999 - Bonds: U.S. Governments						5,964,919	6,297,854	6,040,639	5,979,291	(219,582)	3,544		(216,038)		5,998,284		(33,364)	(33,364)	68,922	XXX	XXX	
Bonds: U.S. Political Subdivisions of States, Territories and Possessions																						
54438C-YN-6	LOS ANGELES CALIF CMNTY COLLEGE DIST		06/05/2024	Various	XXX	477,166	540,000	540,000	540,000						540,000		(62,834)	(62,834)	8,235	08/01/2030	1.B FE	
686053-BN-8	OREGON SCH BRDS ASSN		06/30/2024	Paydown	XXX	65,790	65,790	79,402	71,184		(5,394)		(5,394)		65,790				1,826	06/30/2028	1.C FE	
686053-GG-8	OREGON SCH BRDS ASSN		06/30/2024	Paydown	XXX	84,477	84,477	85,600	85,353		(875)		(875)		84,477				2,010	06/30/2028	1.C FE	
0709999999 - Bonds: U.S. Political Subdivisions of States, Territories and Possessions						627,433	690,267	705,002	696,537	(6,269)			(6,269)		690,267		(62,834)	(62,834)	12,071	XXX	XXX	
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																						
31288Q-CA-6	FH 840965 - RMBS		06/01/2024	Paydown	XXX	4,473	4,473	4,569	4,562		(89)		(89)		4,473					75	05/01/2049	1.A
31288Q-F5-4	FH 841088 - RMBS		06/01/2024	Paydown	XXX	8,179	8,179	8,419	8,524		(345)		(345)		8,179					233	01/01/2049	1.A
31288Q-F6-2	FH 841089 - RMBS		06/01/2024	Paydown	XXX	24,570	24,570	25,661	25,968		(1,399)		(1,399)		24,570					658	06/01/2047	1.A
31288Q-FT-2	FH 841078 - RMBS		06/01/2024	Paydown	XXX	5,308	5,308	5,524	5,539		(230)		(230)		5,308					105	04/01/2045	1.A
31288Q-FZ-8	FH 841084 - RMBS		06/01/2024	Paydown	XXX	14,317	14,317	14,966	15,191		(873)		(873)		14,317					450	08/01/2047	1.A
31288Q-KP-4	FH 841202 - RMBS		06/01/2024	Paydown	XXX	2,812	2,812	2,949	2,925		(113)		(113)		2,812					74	06/01/2044	1.A
3128S6-C5-9	FH 1Q1892 - RMBS		06/01/2024	Paydown	XXX	7,496	7,496	7,906	8,107		(611)		(611)		7,496					215	04/01/2037	1.A
31300M-7L-1	FH 849899 - RMBS		06/01/2024	Paydown	XXX	3,626	3,626	3,768	3,794		(169)		(169)		3,626					93	06/01/2044	1.A
3131Y9-FR-9	FH ZN2876 - RMBS		06/01/2024	Paydown	XXX	519	519	556	609		(90)		(90)		519					10	01/01/2049	1.A
3132A5-GA-7	FH ZS4693 - RMBS		06/01/2024	Paydown	XXX	1,249	1,249	1,324	1,333		(84)		(84)		1,249					16	12/01/2046	1.A
3132DV-LA-1	FH SD7521 - RMBS		06/01/2024	Paydown	XXX	15,390	15,389	13,261		2,128		2,128		15,389						98	07/01/2050	1.A

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Quarterly Statement as of June 30, 2024 of the Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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. (11+12-13)	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	Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3132DV-MR-3	FH SD7568 - RMBS		06/01/2024	Paydown	XXX	5,197	5,197	5,234			(37)		(37)		5,197				24	02/01/2054	1.A
3132FC-GU-3	FH Z40211 - RMBS		06/01/2024	Paydown	XXX	8,810	8,810	8,612	8,613		196		196		8,810				147	08/01/2048	1.A
3132XC-SG-1	FH G67719 - RMBS		06/01/2024	Paydown	XXX	11,844	11,844	13,164	13,488		(1,644)		(1,644)		11,844				222	01/01/2049	1.A
3132XV-7H-0	FH Q53595 - RMBS		06/01/2024	Paydown	XXX	67	67	70	73		(6)		(6)		67				1	01/01/2048	1.A
3137F3-TU-8	FHR 4764 PA - CMO/RMBS		06/01/2024	Paydown	XXX	39,915	39,915	38,255	38,240		1,675		1,675		39,915				474	10/15/2045	1.A
3138ET-ND-4	FN AL8487 - RMBS		06/01/2024	Paydown	XXX	253	253	260	277		(24)		(24)		253				6	04/01/2046	1.A
3138ET-WN-2	FN AL8752 - RMBS		06/01/2024	Paydown	XXX	1,282	1,282	1,274	1,347		(66)		(66)		1,282				43	07/01/2046	1.A
3138WH-BX-9	FN AS7253 - RMBS		06/01/2024	Paydown	XXX	1,842	1,842	2,030	2,074		(232)		(232)		1,842				35	05/01/2046	1.A
3138WJ-6W-3	FN AS8984 - RMBS		06/01/2024	Paydown	XXX	8,813	8,813	9,519	9,639		(827)		(827)		8,813				159	03/01/2047	1.A
3138Y7-F9-8	FN AX5591 - RMBS		06/01/2024	Paydown	XXX	4,947	4,947	5,139	5,165		(218)		(218)		4,947				143	01/01/2047	1.A
3140J7-WG-6	FN BM3346 - RMBS		06/01/2024	Paydown	XXX	5,085	5,085	5,263	5,748		(664)		(664)		5,085				134	06/01/2041	1.A
3140J8-2K-8	FN BM4377 - RMBS		06/01/2024	Paydown	XXX	1,585	1,585	1,694	1,772		(186)		(186)		1,585				34	04/01/2038	1.A
3140J8-M8-3	FN BM3982 - RMBS		06/01/2024	Paydown	XXX	2,348	2,348	2,448	2,723		(375)		(375)		2,348				65	07/01/2042	1.A
3140J8-RT-2	FN BM4097 - RMBS		06/01/2024	Paydown	XXX	6,260	6,260	6,614	6,732		(473)		(473)		6,260				113	07/01/2047	1.A
3140J9-CG-4	FN BM4570 - RMBS		06/01/2024	Paydown	XXX	31,902	31,902	32,530	37,356		(5,454)		(5,454)		31,902				921	12/01/2045	1.A
3140JA-3H-9	FN BM6199 - RMBS		06/01/2024	Paydown	XXX	8,597	8,597	9,008	9,539		(943)		(943)		8,597				210	01/01/2040	1.A
3140JA-3J-5	FN BM6200 - RMBS		06/01/2024	Paydown	XXX	3,466	3,466	3,618	3,852		(386)		(386)		3,466				83	07/01/2043	1.A
3140JA-3P-1	FN BM6205 - RMBS		06/01/2024	Paydown	XXX	43,383	43,383	45,239	47,093		(3,709)		(3,709)		43,383				1,101	01/01/2040	1.A
3140JA-GZ-5	FN BM5615 - RMBS		06/01/2024	Paydown	XXX	1,815	1,815	1,864	2,103		(288)		(288)		1,815				44	12/01/2044	1.A
3140JA-UN-6	FN BM5988 - RMBS		06/01/2024	Paydown	XXX	6,001	6,001	6,126	6,575		(575)		(575)		6,001				83	08/01/2048	1.A
3140JB-HN-9	FN BM6536 - RMBS		06/01/2024	Paydown	XXX	33,628	33,628	35,409	37,487		(3,859)		(3,859)		33,628				930	09/01/2045	1.A
3140JB-J7-2	FN BM6585 - RMBS		06/01/2024	Paydown	XXX	18,623	18,623	19,481	20,248		(1,624)		(1,624)		18,623				447	04/01/2047	1.A
3140JB-KS-4	FN BM6604 - RMBS		06/01/2024	Paydown	XXX	14,432	14,432	14,703	14,853		(421)		(421)		14,432				350	04/01/2044	1.A
3140JB-V5-2	FN BM6935 - RMBS		06/01/2024	Paydown	XXX	4,452	4,452	4,466	4,545		(93)		(93)		4,452				66	07/01/2049	1.A
3140JB-VV-5	FN BM6927 - RMBS		06/01/2024	Paydown	XXX	4,177	4,177	4,006	4,122		54		54		4,177				47	05/01/2052	1.A
3140JL-ZZ-0	FN BN4359 - RMBS		06/01/2024	Paydown	XXX	3,458	3,458	3,654	3,766		(308)		(308)		3,458				60	02/01/2049	1.A
3140MA-X5-8	FN BU8799 - RMBS		06/01/2024	Paydown	XXX	5,961	5,961	5,808	6,011		(50)		(50)		5,961				79	04/01/2052	1.A
3140QC-6G-6	FN CA5370 - RMBS		06/01/2024	Paydown	XXX	2,075	2,075	2,245	2,401		(325)		(325)		2,075				39	03/01/2050	1.A
3140QD-X3-3	FN CA6097 - RMBS		06/01/2024	Paydown	XXX	7,661	7,661	8,065	8,184		(524)		(524)		7,661				103	06/01/2050	1.A
3140QP-ZB-6	FN CB4337 - RMBS		06/01/2024	Paydown	XXX	13,401	13,401	13,026	13,031		370		370		13,401				256	08/01/2052	1.A
3140X4-DE-3	FN FM1000 - RMBS		06/01/2024	Paydown	XXX	1,449	1,449	1,537	1,547		(98)		(98)		1,449				18	04/01/2047	1.A
3140X4-UD-6	FN FM1479 - RMBS		06/01/2024	Paydown	XXX	1,288	1,288	1,396	1,421		(133)		(133)		1,288				21	03/01/2047	1.A
3140X5-S2-0	FN FM2336 - RMBS		06/01/2024	Paydown	XXX	7,222	7,222	7,732	7,815		(593)		(593)		7,222				111	01/01/2050	1.A
3140X6-T2-7	FN FM3268 - RMBS		06/01/2024	Paydown	XXX	5,301	5,301	5,653	5,937		(636)		(636)		5,301				77	03/01/2050	1.A
3140X9-MH-5	FN FM5759 - RMBS		06/01/2024	Paydown	XXX	8,162	8,162	9,012	9,319		(1,157)		(1,157)		8,162				178	04/01/2050	1.A
3140X9-Q5-7	FN FM5875 - RMBS		06/01/2024	Paydown	XXX	948	948	1,060	1,115		(167)		(167)		948				18	04/01/2050	1.A
3140XA-5H-1	FN FM7147 - RMBS		06/01/2024	Paydown	XXX	2,634	2,634	2,832	2,875		(240)		(240)		2,634				39	08/01/2050	1.A
3140XB-FW-5	FN FM7380 - RMBS		06/01/2024	Paydown	XXX	5,161	5,161	5,417	5,424		(263)		(263)		5,161				55	06/01/2051	1.A
3140XB-JZ-4	FN FM7479 - RMBS		06/01/2024	Paydown	XXX	5,173	5,173	5,452	5,482		(308)		(308)		5,173				100	01/01/2050	1.A
3140XB-LM-0	FN FM7531 - RMBS		06/01/2024	Paydown	XXX	4,970	4,970	5,274	5,310		(340)		(340)		4,970				68	05/01/2051	1.A
3140XC-L2-2	FN FM8444 - RMBS		06/01/2024	Paydown	XXX	10,118	10,118	9,117	9,148		970		970		10,118				87	06/01/2036	1.A
3140XD-QP-4	FN FM9461 - RMBS		06/01/2024	Paydown	XXX	5,282	5,282	5,998	5,603		(321)		(321)		5,282				88	11/01/2051	1.A
3140XF-CB-5	FN FS0065 - RMBS		06/01/2024	Paydown	XXX	7,149	7,149	7,733	7,800		(650)		(650)		7,149				138	12/01/2050	1.A
3140XK-CF-5	FN FS3669 - RMBS		06/01/2024	Paydown	XXX	13,551	13,551	13,358	13,361		190		190		13,551				227	03/01/2046	1.A
3140XL-PG-7	FN FS4922 - RMBS		06/01/2024	Paydown	XXX	14,715	14,715	12,933			1,782		1,782		14,715				116	06/01/2051	1.A
31418C-QA-5	FN MA3148 - RMBS		06/01/2024	Paydown	XXX	6,073	6,073	5,601			473		473		6,073				74	10/01/2047	1.A
31418D-RJ-3	FN MA4088 - RMBS		06/01/2024	Paydown	XXX	9,677	9,677	10,412	10,545		(868)		(868)		9,677				153	07/01/2035	1.A
35563P-4U-0	SCRT 2021-3 MA - CMO/RMBS		04/04/2024	Various	XXX	200,046	234,437	229,442	230,812		247		247		231,059		(31,013)	(31,013)	1,615	03/25/2061	1.A
35563P-BC-2	SCRT 2017-2 MA - CMO/RMBS		06/01/2024	Paydown	XXX	4,760	4,760	4,749	4,749		11		11		4,760				59	08/25/2056	1.A
35563P-FG-9	SCRT 2018-2 MA - CMO/RMBS		06/01/2024	Paydown	XXX	1,654	1,654	1,721	1,700		(47)		(47)		1,654				25	11/26/2057	1.A
35563P-GG-8	SCRT 2018-3 MA - CMO/RMBS		06/01/2024	Paydown	XXX	6,793	6,793	6,789	6,786		7		7		6,793				98	08/27/2057	1.A
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS		06/01/2024	Paydown	XXX	10,543	10,543	10,344	10,413		130		130		10,543				153	03/25/2058	1.A
35563P-JF-7	SCRT 2019-1 MA - CMO/RMBS		06/01/2024	Paydown	XXX	4,783	4,783	4,824	4,825		(42)		(42)		4,783				68	07/25/2058	1.A
35563P-KG-3	SCRT 2019-2 MA - CMO/RMBS		06/01/2024	Paydown	XXX	5,739	6,057	6,150	6,110		(54)		(54)		6,057		(318)	(318)	91	08/26/2058	1.A
35563P-LH-0	SCRT 2019-3 MA - CMO/RMBS		06/01/2024	Paydown	XXX	15,627	15,627	16,374	16,146		(518)		(518)		15,627		(1)	(1)	225	10/25/2058	1.A
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		05/01/2024	Call @ 100.00	XXX	95,000	95,000	113,709	99,543		(623)		(623)		98,920		(3,920)	(3,920)	2,708	05/01/2026	1.C FE

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Quarterly Statement as of June 30, 2024 of the Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	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. (11+12-13)	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	Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
090999999 - Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						843,038	877,747	901,944	867,398		(26,138)		(26,138)		878,289		(35,251)	(35,251)	15,054	XXX	XXX	
Bonds: Industrial and Miscellaneous (Unaffiliated)																						
06650A-AC-1	BANK 2017-BNK8 ASB - CMBS		06/01/2024	Paydown	XXX	18,094	18,094	17,649	17,856		238		238		18,094				250	11/18/2050	1.A	
12592R-BF-5	COMM 2014-CCRE21 A3 - CMBS		06/01/2024	Paydown	XXX	65,534	65,534	65,967	65,560		(25)		(25)		65,534				1,156	12/12/2047	1.A	
12598L-AC-0	CNH 2021-C A3 - ABS		06/15/2024	Paydown	XXX	15,492	15,492	15,491	15,492		1		1		15,492				53	12/15/2026	1.A FE	
210795-PZ-7	UNITED AIRLINES 2012-1 PASS THROUGH TRUS		04/11/2024	Various	XXX	181,201	181,201	188,868	181,623		(421)		(421)		181,201				3,760	10/11/2025	2.B FE	
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS		04/29/2024	Paydown	XXX	9,326	9,326	9,612	9,369		(44)		(44)		9,326				187	04/29/2026	2.B FE	
23345G-AA-8	DTE 2022A A1 - ABS		06/01/2024	Paydown	XXX	25,059	25,059	25,056	25,058		1		1		25,059				331	12/01/2027	1.A FE	
247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PASS THRO		06/10/2024	Paydown	XXX	5,680	5,680	4,981	5,027		653		653		5,680				57	12/10/2029	1.E FE	
24737B-AA-3	DELTA AIRLINES 2019-1 PASS THROUGH TRUST		04/25/2024	Paydown	XXX	322,000	322,000	322,000	322,000						322,000				5,158	10/25/2025	2.A FE	
302966-AL-0	FRESB 2018-SB56 A1F - CMBS		06/01/2024	Paydown	XXX	831	831	834	832		(1)		(1)		831				13	10/25/2028	1.A	
30308M-AG-2	FRESB 2019-SB58 AF - CMBS		04/18/2024	Various	XXX	204,700	217,169	218,178	217,816		(58)		(58)		217,758		(13,058)	(13,058)	3,005	10/25/2038	1.A	
30313K-AA-2	FRESB 2020-SB71 A5H - CMBS		04/18/2024	Paydown	XXX	4,731	4,971	4,996	5,580		7		7		5,587		(856)	(856)	41	11/25/2039	1.A	
34528Q-GW-8	FORDF 2019-2 A - ABS		04/16/2024	Paydown	XXX	280,000	280,000	297,609	281,944		(1,944)		(1,944)		280,000				2,856	04/15/2026	1.A FE	
36260J-AB-3	GSMS 2019-GC39 A2 - CMBS		05/01/2024	Paydown	XXX	32,520	32,520	33,493	32,575		(54)		(54)		32,520				466	05/10/2052	1.A	
36265M-AC-9	GMALT 2022-1 A3 - ABS		05/21/2024	Paydown	XXX	124,811	124,811	124,810	124,811						124,811				796	03/20/2025	1.A FE	
40434C-AD-7	HSBC USA INC		06/23/2024	Maturity @ 100.00	XXX	215,000	215,000	228,451	217,471		(2,471)		(2,471)		215,000				3,721	06/23/2024	1.F FE	
43815B-AC-4	HAROT 2022-1 A3 - ABS		06/15/2024	Paydown	XXX	121,192	121,192	121,173	121,186		6		6		121,192				946	05/15/2026	1.A FE	
458140-CF-5	INTEL CORP		05/30/2024	BARCLAYS CAPITAL INC.	XXX	202,941	204,000	203,941	203,947		3		3		203,950		(1,009)	(1,009)	8,451	02/10/2030	1.G FE	
46643A-BE-2	JPMBB 2014-C23 A5 - CMBS		06/01/2024	Paydown	XXX	114,030	114,030	121,379	115,162		(1,133)		(1,133)		114,030				2,243	09/17/2047	1.A	
47787J-AC-2	JDOT 2022 A3 - ABS		06/15/2024	Paydown	XXX	58,413	58,413	58,400	58,409		4		4		58,413				558	09/15/2026	1.A FE	
61691G-AQ-3	MSBAM 2016-C32 ASB - CMBS		06/01/2024	Paydown	XXX	6,306	6,306	6,742	6,528		(222)		(222)		6,306				92	12/17/2049	1.A	
61763U-AZ-5	MSBAM 2014-C17 A5 - CMBS		06/18/2024	Paydown	XXX	116,807	116,807	125,367	118,083		(1,276)		(1,276)		116,807				1,701	08/15/2047	1.A	
693342-AA-5	PCG 2022-A A1 - ABS		06/01/2024	Paydown	XXX	22,838	22,838	22,837	22,838						22,838				410	07/01/2032	1.A FE	
81744Y-AB-2	SEMT 2013-4 A2 - CMO/RMBS		06/01/2024	Paydown	XXX	3,274	3,274	3,282	3,280		(6)		(6)		3,274				34	04/27/2043	1.A	
90353K-AW-9	UBSCM 2018-C13 ASB - CMBS		06/01/2024	Paydown	XXX	13,986	13,986	14,406	14,117		(131)		(131)		13,986				247	10/17/2051	1.A	
90932J-AA-0	UNITED AIRLINES 2019-2 PASS THROUGH TRUS		05/01/2024	Paydown	XXX	4,340	4,340	3,417	3,466		874		874		4,340				59	11/01/2033	1.E FE	
92348K-AA-1	VZMT 2021-1 A - RMBS		05/20/2024	Paydown	XXX	397,000	397,000	396,971	396,996		4		4		397,000				827	05/20/2027	1.A FE	
92939L-AD-8	WFRBS 2014-C25 A4 - CMBS		06/01/2024	Paydown	XXX	94,975	94,975	95,387	95,017		(42)		(42)		94,975				1,349	11/18/2047	1.A	
110999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						2,661,081	2,674,849	2,731,295	2,682,042		(6,037)		(6,037)		2,676,004		(14,923)	(14,923)	38,767	XXX	XXX	
2509999997 - Subtotals - Bonds - Part 4						10,096,472	10,540,718	10,378,880	10,225,267		(219,582)		(34,901)		(254,483)	10,242,844		(146,373)	(146,373)	134,814	XXX	XXX
2509999998 - Summary Item from Part 5 for Bonds (N/A to Quarterly)																						
2509999999 - Subtotals - Bonds						10,096,472	10,540,718	10,378,880	10,225,267		(219,582)		(34,901)		(254,483)	10,242,844		(146,373)	(146,373)	134,814	XXX	XXX
6009999999 - Totals						10,096,472	XXX	10,378,880	10,225,267		(219,582)		(34,901)		(254,483)	10,242,844		(146,373)	(146,373)	134,814	XXX	XXX

E05.2

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

(E-10) Schedule DB - Part E

NONE

(E-11) Schedule DL - Part 1

NONE

(E-12) Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Bank Of America – Providence, RI	0		883,633		117,053,409	142,339,973	108,905,848	XXX
0199998 – Deposits in ... depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories								XXX
0199999 – Total Open Depositories			883,633		117,053,409	142,339,973	108,905,848	XXX
0299998 – Deposits in ... depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories								XXX
0299999 – Total Suspended Depositories								XXX
0399999 – Total Cash on Deposit			883,633		117,053,409	142,339,973	108,905,848	XXX
0499999 – Cash in Company's Office			XXX	XXX				XXX
0599999 – Total			883,633		117,053,409	142,339,973	108,905,848	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
Bonds, U.S. Governments, Issuer Obligations								
XXX	UNITED STATES TREASURY		05/15/2024	0.375	07/15/2024	1,875,472	3,252	11,592
XXX	UNITED STATES TREASURY		06/26/2024	0.375	09/15/2024	347,457	386	186
0019999999 – Bonds, U.S. Governments, Issuer Obligations						2,222,929	3,638	11,779
0109999999 – Subtotals – Bonds, U.S. Governments						2,222,929	3,638	11,779
2419999999 – Subtotals – Bonds, Issuer Obligations						2,222,929	3,638	11,779
2509999999 – Subtotals – Total Bonds						2,222,929	3,638	11,779
Exempt Money Market Mutual Funds – as Identified by SVO								
38142B-50-0	GOLDMAN:FS TRS I INST		06/24/2024	5.140	XXX	302,766	20,801	1,194
38142B-50-0	GOLDMAN:FS TRS I INST	R	06/25/2024	5.140	XXX	235,503	1,986	
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						538,269	22,787	1,194
8609999999 – Total Cash Equivalents						2,761,198	26,425	12,973