



**QUARTERLY STATEMENT**  
AS OF MARCH 31, 2026  
OF THE CONDITION AND AFFAIRS OF THE  
**NEIGHBORHOOD HEALTH PLAN OF RHODE ISLAND**

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

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

**OFFICERS**

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

**OTHER**

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

**DIRECTORS OR TRUSTEES**

Peter Bancroft.....	Alison Brindle MD.....
Liz Catucci.....	Rilwan Feyisitan Jr.....
Dioscaris Garcia PhD.....	Chuck Jones.....
Elena Nicoletta.....	Cristina Pacheco MD.....
Yahaira Placencia.....	Pablo Rodriguez MD.....

State of Rhode Island.....  
County of Providence..... SS

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

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

Subscribed and sworn to before me  
this 14<sup>th</sup> day of  
May, 2026

x

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



**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	146,235,085		146,235,085	131,272,638
2. Stocks:				
2.1 Preferred stocks.....				
2.2 Common stocks.....				
3. Mortgage loans on real estate:				
3.1 First liens.....				
3.2 Other than first liens.....				
4. Real estate:				
4.1 Properties occupied by the company (less \$..... encumbrances).....				
4.2 Properties held for the production of income (less \$..... encumbrances).....				
4.3 Properties held for sale (less \$..... encumbrances).....				
5. Cash (\$.....213,206,941), cash equivalents (\$.....3,479,549) and short-term investments (\$.....59,995,978).....	276,682,467		276,682,467	205,457,307
6. Contract loans (including \$..... premium notes).....				
7. Derivatives.....				
8. Other invested assets.....				
9. Receivables for securities.....				
10. Securities lending reinvested collateral assets.....				
11. Aggregate write-ins for invested assets.....				
12. Subtotals, cash and invested assets (Lines 1 to 11).....	422,917,552		422,917,552	336,729,945
13. Title plants less \$..... charged off (for Title insurers only).....				
14. Investment income due and accrued.....	1,809,336		1,809,336	1,580,050
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	20,450,536		20,450,536	45,151,559
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$..... earned but unbilled premiums).....				
15.3 Accrued retrospective premiums (\$.....) and contracts subject to redetermination (\$.....).....	46,591,957		46,591,957	41,298,588
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	19,775,387		19,775,387	27,446,426
16.2 Funds held by or deposited with reinsured companies.....				
16.3 Other amounts receivable under reinsurance contracts.....				
17. Amounts receivable relating to uninsured plans.....	6,221,142		6,221,142	5,986,626
18.1 Current federal and foreign income tax recoverable and interest thereon.....				
18.2 Net deferred tax asset.....				
19. Guaranty funds receivable or on deposit.....				
20. Electronic data processing equipment and software.....	12,811,297	12,245,490	565,807	691,206
21. Furniture and equipment, including health care delivery assets (\$.....).....	272,909	272,909	-	-
22. Net adjustment in assets and liabilities due to foreign exchange rates.....				
23. Receivables from parent, subsidiaries and affiliates.....				
24. Health care (\$.....22,250,505) and other amounts receivable.....	33,050,505	9,283,105	23,767,399	28,223,060
25. Aggregate write-ins for other-than-invested assets.....	61,397,680	8,161,164	53,236,516	56,152,831
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	625,298,301	29,962,667	595,335,634	543,260,290
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....				
28. Total (Lines 26 and 27).....	625,298,301	29,962,667	595,335,634	543,260,290
<b>Details of Write-Ins</b>				
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.....	4,521,014	4,521,014	-	-
2502. Receivable from State.....	52,236,516		52,236,516	50,851,294
2503. Deposits.....	3,082,330	3,082,330	-	4,300,000
2598. Summary of remaining write-ins for Line 25 from overflow page.....	1,557,819	557,819	1,000,000	1,001,538
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	61,397,680	8,161,164	53,236,516	56,152,831

**LIABILITIES, CAPITAL AND SURPLUS**

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$..... reinsurance ceded).....	222,643,110		222,643,110	146,055,158
2. Accrued medical incentive pool and bonus amounts.....	3,095,064		3,095,064	2,479,887
3. Unpaid claims adjustment expenses.....	3,841,692		3,841,692	3,841,692
4. Aggregate health policy reserves, including the liability of \$..... for medical loss ratio rebate per the Public Health Service Act.....	26,404,902		26,404,902	28,259,116
5. Aggregate life policy reserves.....				
6. Property/casualty unearned premium reserve.....				
7. Aggregate health claim reserves.....				
8. Premiums received in advance.....	127,401,552		127,401,552	128,572,941
9. General expenses due or accrued.....	41,809,842		41,809,842	28,860,525
10.1 Current federal and foreign income tax payable and interest thereon (including \$..... on realized gains (losses)).....				
10.2 Net deferred tax liability.....				
11. Ceded reinsurance premiums payable.....	2,573,443		2,573,443	
12. Amounts withheld or retained for the account of others.....	51,177,222		51,177,222	100,107,115
13. Remittances and items not allocated.....				
14. Borrowed money (including \$..... current ) and interest thereon \$..... (including \$..... current).....				
15. Amounts due to parent, subsidiaries and affiliates.....				
16. Derivatives.....				
17. Payable for securities.....	114,070		114,070	95,906
18. Payable for securities lending.....				
19. Funds held under reinsurance treaties (with \$..... authorized reinsurers, \$..... unauthorized reinsurers and \$..... certified reinsurers).....				
20. Reinsurance in unauthorized and certified (\$.....) companies.....				
21. Net adjustments in assets and liabilities due to foreign exchange rates.....				
22. Liability for amounts held under uninsured plans.....				
23. Aggregate write-ins for other liabilities (including \$..... current).....	(1,537)		(1,537)	-
24. Total liabilities (Lines 1 to 23).....	479,059,359		479,059,359	438,272,340
25. Aggregate write-ins for special surplus funds.....	XXX	XXX		
26. Common capital stock.....	XXX	XXX		
27. Preferred capital stock.....	XXX	XXX		
28. Gross paid in and contributed surplus.....	XXX	XXX		
29. Surplus notes.....	XXX	XXX		
30. Aggregate write-ins for other-than-special surplus funds.....	XXX	XXX		
31. Unassigned funds (surplus).....	XXX	XXX	116,276,274	104,987,950
32. Less treasury stock, at cost:				
32.1 shares common (value included in Line 26 \$.....)	XXX	XXX		
32.2 shares preferred (value included in Line 27 \$.....)	XXX	XXX		
33. Total capital and surplus (Lines 25 to 31 minus Line 32).....	XXX	XXX	116,276,274	104,987,950
34. Total liabilities, capital and surplus (Lines 24 and 33).....	XXX	XXX	595,335,634	543,260,290
<b>Details of Write-Ins</b>				
2301. Unclaimed Property Payable.....	(1,537)		(1,537)	-
2302.....				
2303.....				
2398. Summary of remaining write-ins for Line 23 from overflow page.....				
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above).....	(1,537)		(1,537)	-
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	616,485	654,631	2,637,562
2. Net premium income (including \$..... non-health premium income)	XXX	558,641,120	525,073,739	2,181,569,910
3. Change in unearned premium reserves and reserve for rate credits	XXX			
4. Fee-for-service (net of \$..... medical expenses)	XXX			
5. Risk revenue	XXX			
6. Aggregate write-ins for other health care related revenues	XXX	105,777	(71,791)	86,953
7. Aggregate write-ins for other non-health revenues	XXX			
8. Total revenues (Lines 2 to 7)	XXX	558,746,897	525,001,949	2,181,656,864
<b>Hospital and Medical:</b>				
9. Hospital/medical benefits		212,142,956	193,111,397	777,413,900
10. Other professional services		190,024,361	111,453,271	546,253,304
11. Outside referrals			83,023,304	258,093,151
12. Emergency room and out-of-area		7,055,265	16,885,294	67,186,133
13. Prescription drugs		78,665,854	81,055,537	333,445,174
14. Aggregate write-ins for other hospital and medical			(560,302)	(611,358)
15. Incentive pool, withhold adjustments and bonus amounts		12,804,648	1,500,000	46,585,233
16. Subtotal (Lines 9 to 15)		500,693,084	486,468,501	2,028,365,538
<b>Less:</b>				
17. Net reinsurance recoveries		1,419,183	6,495,206	24,589,005
18. Total hospital and medical (Lines 16 minus 17)		499,273,901	479,973,294	2,003,776,533
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$..... cost containment expenses		14,837,225	12,848,454	57,202,455
21. General administrative expenses		39,243,740	42,178,706	145,770,227
22. Increase in reserves for life and accident and health contracts (including \$..... increase in reserves for life only)				
23. Total underwriting deductions (Lines 18 through 22)		553,354,866	535,000,455	2,206,749,215
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	5,392,032	(9,998,506)	(25,092,351)
25. Net investment income earned		2,196,537	2,144,858	8,523,308
26. Net realized capital gains (losses) less capital gains tax of \$.....		312,189	(147,877)	6,647
27. Net investment gains (losses) (Lines 25 plus 26)		2,508,727	1,996,981	8,529,955
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....) (amount charged off \$.....)]			(1,230,209)	
29. Aggregate write-ins for other income or expenses		(455,000)		
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	7,445,758	(9,231,735)	(16,562,396)
31. Federal and foreign income taxes incurred	XXX			
32. Net income (loss) (Lines 30 minus 31)	XXX	7,445,758	(9,231,735)	(16,562,396)
<b>Details of Write-Ins</b>				
0601. EOHHS Incentive Income	XXX	105,777	(71,791)	86,953
0602.	XXX			
0603.	XXX			
0698. Summary of remaining write-ins for Line 6 from overflow page	XXX			
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	XXX	105,777	(71,791)	86,953
0701.	XXX			
0702.	XXX			
0703.	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page	XXX			
0799. Totals (Lines 0701 through 0703 plus 0798) (Line 7 above)	XXX			
1401. Cost Share Recovery			(560,302)	(611,358)
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page				
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)			(560,302)	(611,358)
2901. Penalty		(455,000)		
2902.				
2903.				
2998. Summary of remaining write-ins for Line 29 from overflow page				
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)		(455,000)		

**STATEMENT OF REVENUE AND EXPENSES (CONTINUED)**

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
<b>CAPITAL &amp; SURPLUS ACCOUNT</b>			
33. Capital and surplus prior reporting year.....	104,987,947	129,211,698	129,211,698
34. Net income or (loss) from Line 32.....	7,445,758	(9,231,735)	(16,562,396)
35. Change in valuation basis of aggregate policy and claim reserves.....			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$.....	(295,965)	(303,293)	(1,092,994)
37. Change in net unrealized foreign exchange capital gain or (loss).....			
38. Change in net deferred income tax.....			
39. Change in nonadmitted assets.....	4,138,531	(1,518,723)	(6,568,360)
40. Change in unauthorized and certified reinsurance.....			
41. Change in treasury stock.....			
42. Change in surplus notes.....			
43. Cumulative effect of changes in accounting principles.....			
44. Capital Changes:			
44.1 Paid in.....			
44.2 Transferred from surplus (stock dividend).....			
44.3 Transferred to surplus.....			
45. Surplus adjustments:			
45.1 Paid in.....			
45.2 Transferred to capital (stock dividend).....			
45.3 Transferred from capital.....			
46. Dividends to stockholders.....			
47. Aggregate write-ins for gains or (losses) in surplus.....			
48. Net change in capital and surplus (Lines 34 to 47).....	11,288,325	(11,053,751)	(24,223,751)
49. Capital and surplus end of reporting period (Line 33 plus 48).....	116,276,272	118,157,947	104,987,947
<b>Details of Write-Ins</b>			
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
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance	577,596,613	514,435,400	2,187,946,717
2. Net investment income	1,950,110	2,079,905	8,314,474
3. Miscellaneous income	11,160,304	(3,241,338)	(10,495,253)
4. Total (Lines 1 to 3)	590,707,026	513,273,967	2,185,765,937
5. Benefit and loss related payments	414,399,734	469,875,455	2,003,051,493
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	41,821,163	56,554,373	197,183,813
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$..... tax on capital gains (losses)			
10. Total (Lines 5 through 9)	456,220,897	526,429,828	2,200,235,306
11. Net cash from operations (Line 4 minus Line 10)	134,486,129	(13,155,860)	(14,469,369)
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	15,826,256	22,662,643	77,807,367
12.2 Stocks			
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	452	32,926	1,590
12.7 Miscellaneous proceeds	18,165	67,386	-
12.8 Total investment proceeds (Lines 12.1 to 12.7)	15,844,873	22,762,955	77,808,957
13. Cost of investments acquired (long-term only):			
13.1 Bonds	30,755,790	23,738,034	57,128,156
13.2 Stocks			
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications	-	-	17,086
13.7 Total investments acquired (Lines 13.1 to 13.6)	30,755,790	23,738,034	57,145,242
14. Net increase/(decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(14,910,917)	(975,079)	20,663,715
<b>Cash from Financing and Miscellaneous Sources</b>			
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)	(48,350,051)	1,096,523	46,146,570
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(48,350,051)	1,096,523	46,146,570
<b>Reconciliation of Cash, Cash Equivalents and Short-Term Investments</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	71,225,161	(13,034,416)	52,340,916
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	205,457,302	153,116,386	153,116,386
19.2 End of period (Line 18 plus Line 19.1)	276,682,463	140,081,970	205,457,302
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001.			

**EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION**

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13	14
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health	Other Non- Health
<b>Total Members at end of:</b>														
1. Prior year.....	215,193	40,628	2,649						171,916					
2. First quarter.....	207,070	34,576	2,844					11,043	158,607					
3. Second quarter.....														
4. Third quarter.....														
5. Current year.....														
6. Current year member months.....	616,485	96,786	8,394					33,810	477,495					
<b>Total Member Ambulatory Encounters for Period:</b>														
7. Physician.....	1,061,232	130,532	11,275					39,054	880,371					
8. Non-physician.....	234,875	34,867	2,214					827	196,967					
9. Total.....	1,296,107	165,399	13,489					39,881	1,077,338					
10. Hospital patient days incurred.....	55,638	2,501	171					52	52,914					
11. Number of inpatient admissions.....	8,348	520	34					7	7,787					
12. Health premiums written (a).....	563,822,330	53,979,058	4,002,615					73,589,944	432,250,713					
13. Life premiums direct.....														
14. Property/casualty premiums written.....														
15. Health premiums earned.....	563,822,330	53,979,058	4,002,615					73,589,944	432,250,713					
16. Property/casualty premiums earned.....														
17. Amount paid for provision of health care services.....	499,273,901	37,963,750	2,933,038					65,379,273	392,997,841					
18. Amount incurred for provision of health care services.....	500,693,084	39,720,589	2,933,038					65,379,273	392,660,184					

(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
<b>Claims Unpaid (Reported)</b>						
0299999 – Aggregate accounts not individually listed-uncovered	20,443,423	174,114	17,239	55,487	(74,973)	20,615,291
0499999 – Subtotals	20,443,423	174,114	17,239	55,487	(74,973)	20,615,291
0599999 – Unreported claims and other claim reserves						202,027,819
0799999 – Total claims unpaid						222,643,110
0899999 – Accrued medical incentive pool and bonus amounts						3,095,064

**UNDERWRITING AND INVESTMENT EXHIBIT**  
ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5 Claims Incurred in Prior Years (Columns 1 + 3)	6 Estimated Claim Reserve and Claim Liability Dec. 31 of Prior Year
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec. 31 of Prior Year	4 On Claims Incurred During the Year		
1. Comprehensive (hospital and medical) individual.....	10,177,445	20,740,039	1,884,900	11,265,443	12,062,345	13,256,256
2. Comprehensive (hospital and medical) group.....	572,524	1,418,554	236,479	819,634	809,003	995,539
3. Medicare Supplement.....						
4. Vision only.....						
5. Dental only.....						
6. Federal Employees Health Benefits Plan.....						
7. Title XVIII – Medicare.....	–	22,255,681		47,120,170	–	
8. Title XIX – Medicaid.....	90,663,422	244,847,302	40,630,866	120,685,618	131,294,288	131,803,368
9. Credit A&H.....						
10. Disability income.....						
11. Long-term care.....						
12. Other health.....						
13. Health subtotal (Lines 1 to 12).....	101,413,390	289,261,576	42,752,245	179,890,865	144,165,635	146,055,162
14. Health care receivables (a).....			12,379,566	9,870,938	12,379,566	41,110,158
15. Other non-health.....		346,686				
16. Medical incentive pools and bonus amounts.....		12,189,471		3,095,064		2,479,887
17. Totals (Lines 13-14+15+16).....	101,413,390	301,797,733	30,372,678	173,114,991	131,786,069	107,424,891

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

**Notes to the Financial Statements**

**1. Summary of Significant Accounting Policies and Going Concern**

**A. Accounting Practices**

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

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

	SSAP #	F/S Page	F/S Line #	03/31/2026	12/31/2025
Net Income					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	\$ 7,445,758	\$ (16,562,396)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 7,445,758</u>	<u>\$ (16,562,396)</u>
Surplus					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	\$ 116,276,274	\$ 104,987,950
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 116,276,274</u>	<u>\$ 104,987,950</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 asset-backed securities designated with NAIC 1 and 2 designations and are reported at amortized cost.
- (7) Investments in subsidiaries, controlled and affiliated entities - No Significant Changes
- (8) Investments in joint ventures, partnerships and limited liability companies - No Significant Changes
- (9) Derivatives - No Significant Changes
- (10) Investment income as a factor in the premium deficiency calculation - No Significant Changes
- (11) Liabilities for losses and loss/claim adjustment expenses - No Significant Changes
- (12) Changes in capitalization policy - No Significant Changes
- (13) Pharmaceutical rebate receivables - No Significant Changes

**D. Going Concern**

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

**2. Accounting Changes and Corrections of Errors - None**

**3. Business Combinations and Goodwill - None**

**4. Discontinued Operations - None**

**5. Investments**

- A. Mortgage Loans, including Mezzanine Real Estate Loans - None
- B. Debt Restructuring - None
- C. Reverse Mortgages - None
- D. Asset-Backed Securities

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

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

**Notes to the Financial Statements**

**5. Investments (Continued)**

- (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - None
- (4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

a. The aggregate amount of unrealized losses:

1. Less than 12 months	\$ 366,931
2. 12 months or longer	1,225,797

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

1. Less than 12 months	\$ 86,458,337
2. 12 months or longer	17,881,991

- (5) The evaluation of impairments involves quantitative and qualitative assessments to determine whether declines in the fair value of investments should be recognized. These assessments consider economic conditions, issuer financial health, interest rate or credit spread changes and expected recovery periods. Unrealized losses were driven mainly by interest rate movements rather than credit deterioration. The evaluation of expected cash flows, issuer credit quality, and ratings showed no significant deterioration since purchase. As of March 31, 2026, Neighborhood does not consider securities in an unrealized loss position to be other-than-temporarily impaired.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions - None
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - None
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - None
- H. Repurchase Agreements Transactions Accounted for as a Sale - None
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - None
- J. Real Estate - None
- K. Investments in Tax Credit Structures (tax credit investments) - Not Applicable
- L. Restricted Assets

- (1) Restricted assets (including pledged)

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

Restricted Asset Category	(1) Total Gross (Admitted & Nonadmitted) Restricted from Current Year	(2) Total Gross (Admitted & Nonadmitted) Restricted from Prior Year	(3) Increase / (Decrease) (1 minus 2)	(4) Total Current Year Nonadmitted Restricted	(5) Total Current Year Admitted Restricted (1 minus 4)	(6) Gross (Admitted & Nonadmitted) Restricted to Total Assets	(7) Admitted Restricted to Total Admitted Assets	(8) Amount Reported in General Interrogatories	(9) Difference from Note and Annual GI	(10) Annual GI Ref
a. Subject to contractual obligation for which liability is not shown	\$	\$	\$	\$	\$	%	%	XXX	XXX	XXX
b. Collateral held under security lending agreements								XXX	XXX	25.04+25.05
c. Subject to repurchase agreements								XXX	XXX	26.21
d. Subject to reverse repurchase agreements								XXX	XXX	26.22
e. Subject to dollar repurchase agreements								XXX	XXX	26.23
f. Subject to dollar reverse repurchase agreements								XXX	XXX	26.24
g. Placed under option contracts								XXX	XXX	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock								XXX	XXX	26.26
i. FHLB capital stock								XXX	XXX	26.27
j. On deposit with states	106,387,794	105,497,714	890,080		106,387,794	17.014	17.870	XXX	XXX	26.28
k. On deposit with other regulatory bodies								XXX	XXX	26.29
l. Pledged as collateral to FHLB (including assets backing funding agreements)								XXX	XXX	26.31
m. Pledged as collateral not captured in other categories								XXX	XXX	26.30
n. Other restricted assets								XXX	XXX	26.32
o. Collateral assets received and on balance sheet								XXX	XXX	XXX
p. Assets held under modco reinsurance agreements								XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements								XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	\$ 106,387,794	\$ 105,497,714	\$ 890,080	\$	\$ 106,387,794	17.014 %	17.870 %	XXX	XXX	XXX

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

**Notes to the Financial Statements**

**5. Investments (Continued)**

- (4) Collateral received and assets held under Modco/Funds Withheld (FWH) reinsurance agreements reflected as assets within the reporting entity's financial statements - None
- (5) Assets held as collateral or under modified coinsurance (Modco) or funds withheld reinsurance (FWH) agreements that have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer)

	(1)	(2)	(3)
	Collateral Held	Modco	FWH
a. Securities lending.....	\$.....	\$.....	\$.....
b. Repo/repurchase agreements.....			
c. Placed under option contracts.....			
d. On deposit with states.....			
e. On deposit with other regulatory bodies.....			
f. Pledged as collateral to FHLB (including assets backing funding agreements).....			
g. Pledged as collateral not captured in other categories.....			
h. Total (a+b+c+d+e+f+g).....	<u>\$.....</u>	<u>\$.....</u>	<u>\$.....</u>

- M. Working Capital Finance Investments - None
- N. Offsetting and Netting of Assets and Liabilities - None
- O. 5GI Securities - None
- P. Short Sales - None
- Q. Prepayment Penalty and Acceleration Fees

General Account

(1) Number of CUSIPs.....	-
(2) Aggregate amount of investment income.....	\$..... -

- R. Reporting Entity's Share of Cash Pool by Asset Type - None
- S. Aggregate Collateral Loans by Qualifying Investment Collateral - None

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

**7. Investment Income**

- A. Due and Accrued Income Excluded from Surplus

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

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

Interest Income Due and Accrued	Amount
1. Gross.....	\$..... 1,809,336
2. Nonadmitted.....	\$..... -
3. Admitted.....	\$..... 1,809,336

- 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

**Notes to the Financial Statements**

- 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
- 20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

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

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Money Market Mutual Fund.....	\$.....	\$..... 551,722	\$.....	\$.....	\$..... 551,722
Total assets at fair value/NAV.....	<u>\$.....</u>	<u>\$..... 551,722</u>	<u>\$.....</u>	<u>\$.....</u>	<u>\$..... 551,722</u>
b. Liabilities at fair value					
Total liabilities at fair value.....	<u>\$.....</u>	<u>\$.....</u>	<u>\$.....</u>	<u>\$.....</u>	<u>\$.....</u>

- (2) Fair value measurements in Level 3 of the fair value hierarchy - None
- (3) The Company’s policy for determining when transfers between levels are recognized is determined at the end of the reporting period.
- (4) The valuation techniques and inputs used in the fair value measurement Level 2: The fair value of most securities is priced automatically through Neighborhood’s primary pricing vendor: ICE Data Services and other industry leading pricing sources like Bloomberg and BNY Mellon. In the event an automated price is not available from pricing vendors, other pricing sources, like investment managers and brokers, are used to ensure accurate and timely pricing.

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

(5) Derivatives - None

B. Other Fair Value Disclosures - None

C. Fair Values or NAV for All Financial Instruments

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds.....	\$..... 144,610,447	\$..... 146,235,085	\$.....	\$..... 144,610,447	\$.....	\$.....	\$.....
Short-term Investments.....	..... 59,971,381	..... 59,995,978	.....	..... 59,971,381	.....	.....	.....
Cash Equivalents.....	..... 3,479,346	..... 3,479,549	.....	..... 3,479,346	.....	.....	.....

- D. Not Practicable to Estimate Fair Value - None
- E. Nature and Risk of Investments Reported at NAV - None

21. Other Items - None

22. Events Subsequent - No Significant Changes

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

- A. Method Used to Estimate - None
- B. Method Used to Record - None
- C. Amount and Percent of Net Retrospective Premiums - None
- D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - None
- E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

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

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

**Notes to the Financial Statements**

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

(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.....	\$..... 20,738
3. Premium adjustments payable due to ACA risk adjustment (including high-risk pool premium).....	23,752,732
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA risk adjustment.....	\$..... 3,633,084
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid).....	110,532

(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)	(5)	(6)	(7)	(8)	(9)	(10)	
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable (including high risk pool payments).....	\$.....	\$..(20,119,647)	\$.....	\$.....	\$.....	\$..(20,119,647)	\$.....	\$.....	A	\$.....	\$..(20,119,647)
2. Premium adjustments (payable) (including high risk pool premium).....									B		
3. Subtotal ACA Permanent Risk Adjustment Program.....	\$.....	\$..(20,119,647)	\$.....	\$.....	\$.....	\$..(20,119,647)	\$.....	\$.....		\$.....	\$..(20,119,647)

Explanations of Adjustments: None

**25. Change in Incurred Claims and Claim Adjustment Expenses**

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

Reserves as of December 31, 2025 were \$152,376,737. As of March 31, 2026, \$105,255,082 has been paid for incurred claims and claims adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$42,752,245 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$1,878,031 favorable prior-year development since December 31, 2025 to March 31, 2026. The increase is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

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

**26. Intercompany Pooling Arrangements - None**

**27. Structured Settlements - None**

**28. Health Care Receivables - No Significant Changes**

**29. Participating Policies - None**

**30. Premium Deficiency Reserves - No Significant Changes**

**31. Anticipated Salvage and Subrogation - None**

**GENERAL INTERROGATORIES**  
PART 1 - COMMON INTERROGATORIES

**GENERAL**

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

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

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

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

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

**GENERAL INTERROGATORIES**  
PART 1 - COMMON INTERROGATORIES

**FINANCIAL**

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

**INVESTMENT**

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)..... NO.....
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA:..... \$.....
- 13.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?..... NO.....
- 13.2 If yes, please complete the following:

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

- 14.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?..... NO.....
- 14.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?.....  
If no, attach a description with this statement.
15. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 15.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2..... \$.....
- 15.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2..... \$.....
- 15.3 Total payable for securities lending reported on the liability page..... \$.....

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?..... YES.....

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

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

- 16.2 For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation:

1	2	3
Name(s)	Location(s)	Complete Explanation(s)

- 16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter?..... NO.....
- 16.4 If yes, give full and complete information relating thereto:

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

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

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

- 16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets?..... NO.....
- 16.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... NO.....

**GENERAL INTERROGATORIES**  
PART 1 - COMMON INTERROGATORIES

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

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

17.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?..... YES.....

17.2 If no, list exceptions:

18. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:  
 a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.  
 b. Issuer or obligor is current on all contracted interest and principal payments.  
 c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.  
 Has the reporting entity self-designated 5GI securities per the criteria listed?..... NO.....

19. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:  
 a. The security was either:  
     i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or  
     ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").  
 b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.  
 c. The NAIC Designation and NAIC Designation Category were derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.  
 d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.  
 Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual?..... NO.....

20. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:  
 a. The shares were purchased prior to January 1, 2019.  
 b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  
 c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.  
 d. The fund only or predominantly holds bonds in its portfolio.  
 e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.  
 f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.  
 Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?..... NO.....

**GENERAL INTERROGATORIES**

PART 2 – HEALTH

- 1. Operating Percentages:
  - 1.1 A&H loss percent..... 10.662 %
  - 1.2 A&H cost containment percent..... 1.724 %
  - 1.3 A&H expense percent excluding cost containment expenses..... 7.957 %
- 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	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
<b>Accident &amp; Health - Non-Affiliates</b>									
11835		01/01/2026	PartnerRE America Insurance company	MN	SSL/G	CMM	Authorized		
11835		01/01/2026	PartnerRE America Insurance Company	MN	SSL/I	CMM	Authorized		
11835		01/01/2026	PartnerRE America Insurance Company	MN	SSL/I	MC	Authorized		
11835		01/01/2026	PartnerRE America Insurance company	MN	SSL/I	MR	Authorized		

**SCHEDULE T – PREMIUMS AND OTHER CONSIDERATIONS**

Current Year to Date - Allocated by States and Territories

States, Etc.	1	Direct Business Only								
		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 Plan Premiums	Life & Annuity Premiums & Other Considerations	Property/Casualty Premiums	Total Columns 2 Through 8	Deposit-Type Contracts
1. Alabama	AL	N								
2. Alaska	AK	N								
3. Arizona	AZ	N								
4. Arkansas	AR	N								
5. California	CA	N								
6. Colorado	CO	N								
7. Connecticut	CT	N								
8. Delaware	DE	N								
9. District of Columbia	DC	N								
10. Florida	FL	N								
11. Georgia	GA	N								
12. Hawaii	HI	N								
13. Idaho	ID	N								
14. Illinois	IL	N								
15. Indiana	IN	N								
16. Iowa	IA	N								
17. Kansas	KS	N								
18. Kentucky	KY	N								
19. Louisiana	LA	N								
20. Maine	ME	N								
21. Maryland	MD	N								
22. Massachusetts	MA	N								
23. Michigan	MI	N								
24. Minnesota	MN	N								
25. Mississippi	MS	N								
26. Missouri	MO	N								
27. Montana	MT	N								
28. Nebraska	NE	N								
29. Nevada	NV	N								
30. New Hampshire	NH	N								
31. New Jersey	NJ	N								
32. New Mexico	NM	N								
33. New York	NY	N								
34. North Carolina	NC	N								
35. North Dakota	ND	N								
36. Ohio	OH	N								
37. Oklahoma	OK	N								
38. Oregon	OR	N								
39. Pennsylvania	PA	N								
40. Rhode Island	RI	L	57,981,673	73,589,944	432,250,713				563,822,330	
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		57,981,673	73,589,944	432,250,713				563,822,330	
60. Reporting entity contributions for employee benefits plans	XXX									
61. Total (direct business)	XXX		57,981,673	73,589,944	432,250,713				563,822,330	
<b>Details of Write-Ins</b>										
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 - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Yes/No)	*
							<b>NONE</b>								
Asterisk	Explanation														

**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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

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

**August Filing**

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

**EXPLANATION:**

- 1. ....
- 2. ....

**BARCODES:**

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

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.....	1,000,000		1,000,000	1,001,537
2505. Due from PPC.....	382,540	382,540	-	-
2506. Prepaid Premium Tax.....				
2507. Notes Receivable.....	175,280	175,280	-	-
2597. Summary of remaining write-ins for Line 25 from overflow page.....	1,557,819	557,819	1,000,000	1,001,538

**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 commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other-than-temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		

**NONE**

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

		1	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, depreciation and proportional amortization		
9.	Total foreign exchange change in book / adjusted carrying value		
10.	Deduct current year's other-than-temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

**NONE**

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	131,272,638	152,941,149
2.	Cost of bonds and stocks acquired	30,755,790	57,128,156
3.	Accrual of discount	85,975	438,791
4.	Unrealized valuation increase / (decrease)	(296,414)	(1,092,994)
5.	Total gain (loss) on disposals	312,186	5,057
6.	Deduct consideration for bonds and stocks disposed of	15,826,256	77,808,260
7.	Deduct amortization of premium	68,834	340,153
8.	Total foreign exchange change in book / adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		893
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	146,235,085	131,272,638
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	146,235,085	131,272,638

**SCHEDULE D – PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity  
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book / Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book / Adjusted Carrying Value End of First Quarter	6 Book / Adjusted Carrying Value End of Second Quarter	7 Book / Adjusted Carrying Value End of Third Quarter	8 Book / Adjusted Carrying Value December 31 Prior Year
<b>Issuer Credit Obligations (ICO)</b>								
1. NAIC 1 (a)	151,572,405	55,562,594	32,453,520	(1,931,030)	172,750,449			151,572,405
2. NAIC 2 (a)	194,687	163,521		1,621,544	1,979,752			194,687
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total ICO	151,767,092	55,726,116	32,453,520	(309,487)	174,730,201			151,767,092
<b>Asset-Backed Securities (ABS)</b>								
8. NAIC 1	31,174,965	5,138,164	1,878,047	(6,444)	34,428,638			31,174,965
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total ABS	31,174,965	5,138,164	1,878,047	(6,444)	34,428,638			31,174,965
<b>Preferred Stock</b>								
15. NAIC 1								
16. NAIC 2								
17. NAIC 3								
18. NAIC 4								
19. NAIC 5								
20. NAIC 6								
21. Total Preferred Stock								
22. Total ICO, ABS, & Preferred Stock	182,942,057	60,864,280	34,331,567	(315,931)	209,158,839			182,942,057

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:  
NAIC 1 \$ 62,923,754; 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.....	59,995,978	XXX	60,051,268	408,147	296,544

**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.....	51,669,419	60,188,316
2. Cost of short-term investments acquired.....	25,573,108	89,863,336
3. Accrual of discount.....	27,992	589,645
4. Unrealized valuation increase / (decrease).....	449	
5. Total gain (loss) on disposals.....		1,590
6. Deduct consideration received on disposals.....	17,208,000	98,938,704
7. Deduct amortization of premium.....	66,990	34,764
8. Total foreign exchange change in book / adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	59,995,978	51,669,419
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	59,995,978	51,669,419

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

(SI-07) Schedule DB - Verification

**NONE**

**SCHEDULE E – PART 2 – VERIFICATION**  
(Cash Equivalents)

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	381,564	4,825,614
2. Cost of cash equivalents acquired.....	54,351,353	156,881,507
3. Accrual of discount.....	1,916	10,202
4. Unrealized valuation increase / (decrease).....		
5. Total gain (loss) on disposals.....	3	
6. Deduct consideration received on disposals.....	51,255,263	161,335,758
7. Deduct amortization of premium.....	24	
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).....	3,479,549	381,564
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	3,479,549	381,564

(E-01) Schedule A - Part 2

**NONE**

(E-01) Schedule A - Part 3

**NONE**

(E-02) Schedule B - Part 2

**NONE**

(E-02) Schedule B - Part 3

**NONE**

(E-03) Schedule BA - Part 2

**NONE**

(E-03) Schedule BA - Part 3

**NONE**

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
<b>Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)</b>									
912810-UM-8	UNITED STATES TREASURY	02/27/2026	Various	XXX	167,279	165,000	747	1.A	
912810-UR-7	UNITED STATES TREASURY	03/31/2026	HSBC SECURITIES	XXX	99,697	102,000	589	1.A	
912828-2L-3	UNITED STATES TREASURY	03/12/2026	DFLT Salesman Citigroup Global Markets I	XXX	144,580	144,603	85	1.A	
912828-3R-9	UNITED STATES TREASURY	03/12/2026	DFLT Salesman Citigroup Global Markets I	XXX	190,790	192,081	151	1.A	
912828-5W-6	UNITED STATES TREASURY	03/12/2026	DFLT Salesman Citigroup Global Markets I	XXX	218,921	219,771	303	1.A	
912828-7D-6	UNITED STATES TREASURY	03/12/2026	Morgan Stanley	XXX	164,726	168,733	66	1.A	
912828-Y3-8	UNITED STATES TREASURY	03/12/2026	DFLT Salesman Citigroup Global Markets I	XXX	195,047	195,214	231	1.A	
912828-Z3-7	UNITED STATES TREASURY	03/12/2026	DFLT Salesman Citigroup Global Markets I	XXX	110,382	114,780	23	1.A	
912828-ZZ-6	UNITED STATES TREASURY	03/12/2026	Morgan Stanley	XXX	95,757	99,991	20	1.A	
91282C-AE-1	UNITED STATES TREASURY	03/12/2026	Deutsche Bank Securities Inc	XXX	2,151,607	2,473,000	1,110	1.A	
91282C-BF-7	UNITED STATES TREASURY	03/12/2026	FISChevyChase	XXX	186,504	196,968	39	1.A	
91282C-CM-1	UNITED STATES TREASURY	03/12/2026	DFLT Salesman Citigroup Global Markets I	XXX	192,706	204,624	40	1.A	
91282C-DX-6	UNITED STATES TREASURY	03/12/2026	WELLS FARGO SECURITIES-46171	XXX	164,193	176,774	35	1.A	
91282C-EZ-0	UNITED STATES TREASURY	03/12/2026	FISChevyChase	XXX	174,616	183,173	180	1.A	
91282C-FR-7	UNITED STATES TREASURY	03/12/2026	FISChevyChase	XXX	191,598	188,426	1,253	1.A	
91282C-GK-1	UNITED STATES TREASURY	03/12/2026	DFLT Salesman Citigroup Global Markets I	XXX	261,040	268,002	475	1.A	
91282C-GW-5	UNITED STATES TREASURY	03/12/2026	DFLT Salesman Citigroup Global Markets I	XXX	71,783	71,406	365	1.A	
91282C-HP-9	UNITED STATES TREASURY	03/12/2026	DFLT Salesman Citigroup Global Markets I	XXX	132,120	133,565	289	1.A	
91282C-JH-5	UNITED STATES TREASURY	03/12/2026	DFLT Salesman Citigroup Global Markets I	XXX	123,267	118,664	1,154	1.A	
91282C-JY-8	UNITED STATES TREASURY	03/12/2026	HEADLANDS HOLDINGS LLC	XXX	250,042	248,094	684	1.A	
91282C-LE-9	UNITED STATES TREASURY	03/12/2026	DFLT Salesman Citigroup Global Markets I	XXX	192,528	189,260	559	1.A	
91282C-LV-1	UNITED STATES TREASURY	03/12/2026	DFLT Salesman Citigroup Global Markets I	XXX	83,163	81,476	542	1.A	
91282C-ML-2	UNITED STATES TREASURY	03/12/2026	Morgan Stanley	XXX	135,417	131,622	440	1.A	
91282C-NS-6	UNITED STATES TREASURY	03/31/2026	Various	XXX	1,413,115	1,409,381	2,597	1.A	
91282C-NX-5	UNITED STATES TREASURY	03/12/2026	BNP SECURITIES	XXX	1,858,413	1,876,000	2,402	1.A	
91282C-PJ-4	UNITED STATES TREASURY	03/12/2026	CITIGROUP GLOBAL MARKETS, INC	XXX	1,815,994	1,846,000	22,229	1.A	
91282C-PL-9	UNITED STATES TREASURY	03/12/2026	Various	XXX	1,037,610	1,043,000	8,430	1.A	
91282C-PN-5	UNITED STATES TREASURY	03/12/2026	Various	XXX	5,713,171	5,771,000	48,003	1.A	
91282C-PT-2	UNITED STATES TREASURY	03/12/2026	CITIGROUP GLOBAL MARKETS, INC	XXX	2,142,255	2,157,000	11,887	1.A	
91282C-PZ-8	UNITED STATES TREASURY	03/26/2026	CITIGROUP GLOBAL MARKETS, INC	XXX	688,339	705,000	3,213	1.A	
91282C-QD-6	UNITED STATES TREASURY	03/26/2026	DFLT Salesman Citigroup Global Markets I	XXX	373,965	384,000	986	1.A	
0019999999	Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)					20,740,622	21,258,609	109,128	XXX
<b>Issuer Credit Obligations: Corporate Bonds (Unaffiliated)</b>									
00287Y-EF-2	ABBVIE INC	03/13/2026	Various	XXX	379,792	381,000	66	1.G FE	
010392-FU-7	ALABAMA POWER CO	03/13/2026	FISChevyChase	XXX	48,416	55,000	2	1.F FE	
02079K-BK-2	ALPHABET INC	03/13/2026	Various	XXX	482,810	484,000	169	1.C FE	
02361D-BA-7	AMEREN ILLINOIS CO	03/13/2026	Morgan Stanley	XXX	45,302	45,000	650	1.F FE	
025816-DH-9	AMERICAN EXPRESS CO	03/13/2026	FISChevyChase	XXX	56,158	55,000	387	1.G FE	
06051G-HD-4	BANK OF AMERICA CORP	03/13/2026	Morgan Stanley	XXX	44,239	45,000	368	1.G FE	
14913U-BH-2	CATERPILLAR FINANCIAL SERVICES CORP	01/05/2026	CITIGROUP GLOBAL MARKETS, INC	XXX	62,977	63,000		1.F FE	
171239-AM-8	CHUBB INA HOLDINGS LLC	03/13/2026	FTN FINANCIAL SECURITIES	XXX	59,105	60,000	253	1.F FE	
210518-DV-5	CONSUMERS ENERGY CO	03/13/2026	HEADLANDS HOLDINGS LLC	XXX	45,816	45,000	190	1.F FE	

E04

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
23338V-AQ-9	DTE ELECTRIC CO	03/13/2026	Morgan Stanley	XXX	45,957	50,000	63	1.F FE
24422E-YL-7	JOHN DEERE CAPITAL CORP	03/13/2026	Various	XXX	97,703	98,000	32	1.F FE
264399-DK-9	DUKE ENERGY CAROLINAS LLC	03/13/2026	HEADLANDS HOLDINGS LLC	XXX	46,942	45,000	788	2.A FE
29366M-AF-5	ENTERGY ARKANSAS LLC	03/13/2026	DFLT SALESMAN MARKETAXESS CORP.	XXX	46,283	45,000	715	1.F FE
30303M-AB-8	META PLATFORMS INC	01/08/2026	CITIGROUP GLOBAL MARKETS, INC	XXX	396,915	396,000	3,049	1.D FE
341081-GL-5	FLORIDA POWER & LIGHT CO	03/13/2026	HEADLANDS HOLDINGS LLC	XXX	45,860	45,000	1,052	1.E FE
38141G-YB-4	GOLDMAN SACHS GROUP INC	03/13/2026	DFLT SALESMAN MARKETAXESS CORP.	XXX	72,018	80,000	837	2.A FE
437076-CB-6	HOME DEPOT INC	03/13/2026	RBC Capital Markets LLC	XXX	47,056	50,000	566	1.F FE
440452-AF-7	HORMEL FOODS CORP	03/13/2026	CITADEL	XXX	44,979	50,000	238	1.G FE
46647P-FK-7	JPMORGAN CHASE & CO	03/20/2026	Various	XXX	740,042	742,000	671	1.G FE
532457-DD-7	ELI LILLY AND CO	03/13/2026	CITIGROUP GLOBAL MARKETS, INC	XXX	45,101	45,000	1,172	1.E FE
549271-AF-1	LUBRIZOL CORP	03/13/2026	HEADLANDS HOLDINGS LLC	XXX	44,718	40,000	1,192	1.C FE
61747Y-GB-5	MORGAN STANLEY	03/13/2026	Various	XXX	467,690	468,000	29	1.G FE
61748U-AT-9	MORGAN STANLEY	03/19/2026	BNP SECURITIES	XXX	197,054	200,000	1,353	1.G FE
665772-CZ-0	NORTHERN STATES POWER CO	03/13/2026	Morgan Stanley	XXX	45,213	45,000	764	1.F FE
66989H-AY-4	NOVARTIS CAPITAL CORP	03/13/2026	CITIGROUP GLOBAL MARKETS, INC	XXX	44,616	45,000	671	1.D FE
67021C-AR-8	NSTAR ELECTRIC CO	03/13/2026	CITIGROUP GLOBAL MARKETS, INC	XXX	61,137	70,000	118	1.G FE
69349L-AS-7	PNC BANK NA (DELAWARE)	03/20/2026	FISChevyChase	XXX	234,180	250,000	2,831	1.G FE
717081-EW-9	PFIZER INC	03/13/2026	BARCLAYS CAPITAL INC	XXX	46,942	50,000	602	1.F FE
72014T-AC-3	PIEDMONT HEALTHCARE INC	03/13/2026	DFLT SALESMAN MARKETAXESS CORP.	XXX	43,570	50,000	213	1.D FE
743315-BC-6	PROGRESSIVE CORP	03/23/2026	HEADLANDS HOLDINGS LLC	XXX	350,954	351,000		1.F FE
74340X-CE-9	PROLOGIS LP	03/20/2026	Morgan Stanley	XXX	118,792	120,000	1,552	1.F FE
74460W-AF-4	PUBLIC STORAGE OPERATING CO	03/13/2026	BNY/SUNTRUST CAPITAL MARKETS	XXX	46,153	45,000	391	1.F FE
808513-BP-9	CHARLES SCHWAB CORP	03/13/2026	FTN FINANCIAL SECURITIES	XXX	43,125	45,000	440	1.G FE
857477-CC-5	STATE STREET CORP	03/13/2026	CITIGROUP GLOBAL MARKETS, INC	XXX	55,889	55,000	930	1.F FE
86944B-AK-9	SUTTER HEALTH	03/13/2026	FISChevyChase	XXX	45,867	45,000	200	1.E FE
89236T-GY-5	TOYOTA MOTOR CREDIT CORP	03/13/2026	Morgan Stanley	XXX	43,323	45,000	696	1.E FE
91324P-FH-0	UNITEDHEALTH GROUP INC	03/13/2026	CITADEL	XXX	45,627	45,000	377	1.F FE
95000U-2A-0	WELLS FARGO & CO	03/13/2026	DFLT SALESMAN MARKETAXESS CORP.	XXX	44,561	45,000	511	2.A FE
976656-CS-5	WISCONSIN ELECTRIC POWER CO	03/13/2026	Morgan Stanley	XXX	44,124	45,000	949	1.G FE
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)					4,877,004	4,938,000	25,084	XXX
0489999999 – Subtotal - Issuer Obligations (Unaffiliated)					25,617,626	26,196,609	134,212	XXX
0509999997 – Subtotals - Issuer Credit Obligations - Part 3					25,617,626	26,196,609	134,212	XXX
0509999998 – Summary Item from Part 5 for Issuer Credit Obligations (N/A to Quarterly)					XXX	XXX	XXX	XXX
0509999999 – Subtotals - Issuer Credit Obligations					25,617,626	26,196,609	134,212	XXX
<b>Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)</b>								
38385L-B5-6	GNR 2026-003 NP - CMO/RMBS	02/06/2026	Various	XXX	305,914	305,383	382	1.A
1019999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					305,914	305,383	382	XXX
<b>Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)</b>								
83162C-S7-9	SBIC 2023-10A A - ABS	03/23/2026	STIFEL, NICOLAUS & CO., INC.	XXX	119,046	116,931	414	1.A
83162C-W7-4	SBAP 2024-25 D D - ABS	03/23/2026	FTN FINANCIAL SECURITIES	XXX	193,332	186,843	4,886	1.A
831641-FX-8	SBIC 2024-10 A A - ABS	03/23/2026	STIFEL, NICOLAUS & CO., INC.	XXX	123,329	121,166	418	1.A
831641-GB-5	SBIC 2026-10 A A - ABS	03/16/2026	HEADLANDS HOLDINGS LLC	XXX	99,696	100,000	304	1.A

E04.1

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
831641-GB-5	SBIC 2026-10 A A - ABS	03/17/2026	HEADLANDS HOLDINGS LLC	XXX	389,882	390,000	700	1.A
1029999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					925,284	914,940	6,722	XXX
<b>Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)</b>								
3132CX-R5-3	FH SB1408 - RMBS	03/20/2026	BARCLAYS CAPITAL INC.	XXX	154,431	162,987	249	1.A
3132DV-MN-2	FH SD7565 - RMBS	03/13/2026	BARCLAYS CAPITAL INC.	XXX	160,913	156,941	360	1.A
3140QR-CK-7	FN CB5473 - RMBS	03/13/2026	FTN FINANCIAL SECURITIES	XXX	118,816	114,092	285	1.A
3140W1-R6-2	FN FA1408 - RMBS	03/19/2026	CITIGROUP GLOBAL MARKETS, INC	XXX	83,371	80,321	254	1.A
3140XK-Z9-4	FN FS4367 - RMBS	03/20/2026	FISChevyChase	XXX	134,246	137,183	293	1.A
31427R-K8-2	FH SL3918 - RMBS	03/13/2026	FTN FINANCIAL SECURITIES	XXX	118,004	117,654	245	1.A
1039999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					769,780	769,178	1,687	XXX
<b>Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)</b>								
05555P-AC-6	BBCMS 2024-5C29 A3 - CMBS	03/13/2026	BARCLAYS CAPITAL INC.	XXX	106,096	104,000	226	1.A FE
05556R-AB-3	BBCMS 2025-5C38 A3 - CMBS	03/13/2026	BARCLAYS CAPITAL INC.	XXX	116,467	114,000	244	1.A FE
06644V-BG-4	BANK5 2024-5YR9 A3 - CMBS	03/20/2026	NOMURA SECURITIES	XXX	70,830	69,000	237	1.A FE
07336Y-AC-9	BBCMS 2024-5C31 A3 - CMBS	01/22/2026	BARCLAYS CAPITAL INC.	XXX	67,620	65,000	223	1.A FE
08163G-AU-4	BMARK 2021-B28 A5 - CMBS	03/23/2026	PNC	XXX	119,425	136,000	193	1.A FE
08164B-AD-2	BMARK 2025-V14 A4 - CMBS	03/19/2026	CITIGROUP GLOBAL MARKETS, INC	XXX	531,654	507,000	868	1.A FE
081915-AB-6	BMARK 2024-V12 A3 - CMBS	03/19/2026	BNP SECURITIES	XXX	103,395	100,000	303	1.A FE
081934-AR-2	BMARK 2025-V17 A3 - CMBS	02/05/2026	CITIGROUP GLOBAL MARKETS, INC	XXX	244,843	238,000	168	1.A FE
61692B-BP-4	MSC 2020-HR8 A4 - CMBS	03/24/2026	Various	XXX	424,403	465,000	520	1.A FE
95004T-AC-6	WFCM 2025-5C6 A3 - CMBS	03/16/2026	WELLS FARGO SECURITIES-46171	XXX	90,076	88,000	203	1.A FE
1079999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					1,874,808	1,886,000	3,185	XXX
<b>Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)</b>								
14044E-AD-0	COPAR 2023-2 A3 - ABS	03/13/2026	DFLT630	XXX	55,617	55,045	9	1.A FE
18978F-AC-0	CNH 2024-A A3 - ABS	03/13/2026	BNP SECURITIES	XXX	104,104	99,390	14	1.A FE
189920-AD-3	CNH 2026-A A3 - ABS	01/21/2026	FTN FINANCIAL SECURITIES	XXX	265,950	266,000		1.A FE
36268G-AD-7	GMCAR 2024-1 A3 - ABS	03/13/2026	DFLT28119	XXX	191,837	190,868		1.A FE
438123-AC-5	HAROT 2023-4 A3 - ABS	03/13/2026	DFLT Salesman Citigroup Global Markets I	XXX	121,595	120,498	474	1.A FE
92348K-DE-0	VZMT 2024-6 A1A - ABS	03/13/2026	DFLT Salesman Citigroup Global Markets I	XXX	100,238	100,000	301	1.A FE
1119999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					839,340	831,801	798	XXX
<b>Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)</b>								
92868B-AD-5	VWALT 2025-B A3 - ABS	03/13/2026	DASH FINANCIAL TECHNOLOGIES LLC	XXX	125,054	125,000	362	1.A FE
1519999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)					125,054	125,000	362	XXX
<b>Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)</b>								
15202G-AB-4	CNP 2026-A A2 - ABS	02/18/2026	CITIGROUP GLOBAL MARKETS, INC	XXX	297,983	298,000		1.A FE
1539999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)					297,983	298,000		XXX
1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated)					5,138,164	5,130,302	13,135	XXX
1909999997 – Subtotals - Asset-Backed Securities - Part 3					5,138,164	5,130,302	13,135	XXX
1909999998 – Summary Item from Part 5 for Asset-Backed Securities (N/A to Quarterly)					XXX	XXX	XXX	XXX
1909999999 – Subtotals - Asset-Backed Securities					5,138,164	5,130,302	13,135	XXX
2009999999 – Subtotals - Issuer Credit Obligations and Asset-Backed Securities					30,755,790	31,326,911	147,347	XXX
6009999999 – Totals					30,755,790	XXX	147,347	XXX

E04.2

Quarterly Statement as of March 31, 2026 of the Neighborhood Health Plan of Rhode Island

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					15 Book / Adjusted Carrying Value at Disposal Date	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Bond Interest / Stock Dividends Received During Year	20 Stated Contractual Maturity Date	21 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
									10 Unrealized Valuation Increase / (Decrease)	11 Current Year's (Amortization) / Accretion	12 Current Year's Other-Than- Temporary Impairment Recognized	13 Total Change in B. / A.C.V. (10+11-12)	14 Total Foreign Exchange Change in B./A.C.V.								
<b>Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)</b>																					
912810-PS-1	UNITED STATES TREASURY	03/31/2026	Various	XXX	425,944	419,615	382,543	428,860	(103,214)	(722)		(103,937)		324,923		101,021	101,021	5,634	01/15/2027	1.A	
912810-RS-9	UNITED STATES TREASURY	02/27/2026	DFLT Salesman Citigroup Global Markets I	XXX	30,984	43,000	28,800	29,177		65				29,242		1,742	1,742	318	05/15/2046	1.A	
912810-SD-1	UNITED STATES TREASURY	01/30/2026	HSBC SECURITIES	XXX	19,948	27,000	19,391	15,562		15		65		19,578		371	371	376	08/15/2048	1.A	
912810-SU-3	UNITED STATES TREASURY	03/31/2026	FISChevyChase	XXX	85,166	153,000	83,307	84,622		336		336		84,958		208	208	1,783	02/15/2051	1.A	
912828-N7-1	UNITED STATES TREASURY	01/15/2026	Maturity @ 100.00	XXX	54,700	54,700	50,582	54,846	(8,173)	(38)		(8,211)		46,635		8,065	8,065	171	01/15/2026	1.A	
912828-S5-0	UNITED STATES TREASURY	01/30/2026	FISChevyChase	XXX	398,488	397,541	296,831	399,171	(98,816)	26		(98,790)		300,382		98,107	98,107	273	07/15/2026	1.A	
912828-V4-9	UNITED STATES TREASURY	03/31/2026	Various	XXX	276,612	275,926	217,928	275,001	(60,848)	(202)		(61,050)		213,950		62,661	62,661	720	01/15/2027	1.A	
912828-V9-8	UNITED STATES TREASURY	02/26/2026	Morgan Stanley	XXX	579,823	587,000	581,497	586,271		100		100		586,371		(6,548)	(6,548)	7,042	02/15/2027	1.A	
912828-Z7-8	UNITED STATES TREASURY	01/29/2026	Morgan Stanley	XXX	755,339	771,000	712,753	755,934		1,073		1,073		757,007		(1,667)	(1,667)	5,751	01/31/2027	1.A	
91282C-AE-1	UNITED STATES TREASURY	03/19/2026	Morgan Stanley	XXX	1,460,333	1,678,000	1,459,926			396		396		1,460,321		11	11	844	08/15/2030	1.A	
91282C-CP-4	UNITED STATES TREASURY	02/26/2026	Various	XXX	309,838	314,000	302,286	312,462		350		350		312,812		(2,975)	(2,975)	1,082	07/31/2026	1.A	
91282C-FH-9	UNITED STATES TREASURY	02/26/2026	Morgan Stanley	XXX	306,412	308,000	300,480	305,132		259		259		305,391		1,021	1,021	4,786	08/31/2027	1.A	
91282C-GH-8	UNITED STATES TREASURY	02/26/2026	HEADLANDS HOLDINGS LLC	XXX	834,880	834,000	823,750	829,391		332		332		829,723		5,156	5,156	16,772	01/31/2028	1.A	
91282C-GQ-8	UNITED STATES TREASURY	02/19/2026	Morgan Stanley	XXX	394,063	388,000	387,818	387,847		5		5		387,852		6,211	6,211	7,417	02/28/2030	1.A	
91282C-KP-5	UNITED STATES TREASURY	03/20/2026	Various	XXX	611,923	599,000	607,854	605,387		(401)		(401)		604,986		6,937	6,937	10,809	04/30/2029	1.A	
91282C-LC-3	UNITED STATES TREASURY	03/13/2026	Various	XXX	1,133,616	1,122,000	1,132,678	1,129,951		(149)		(149)		1,129,803		3,813	3,813	22,952	07/31/2029	1.A	
91282C-MA-6	UNITED STATES TREASURY	03/16/2026	Morgan Stanley	XXX	90,154	89,000	88,263	88,395		29		29		88,425		1,729	1,729	1,079	11/30/2029	1.A	
91282C-NC-1	UNITED STATES TREASURY	03/13/2026	FTN FINANCIAL SECURITIES	XXX	149,122	149,000	149,154	149,175		(3)		(3)		149,171		(49)	(49)	2,117	05/15/2035	1.A	
91282C-NG-2	UNITED STATES TREASURY	03/11/2026	Various	XXX	762,104	752,000	753,657	753,553		(52)		(52)		753,501		8,603	8,603	5,078	05/31/2030	1.A	
91282C-NX-5	UNITED STATES TREASURY	03/23/2026	Various	XXX	1,095,376	1,104,000	1,100,914	1,072,303		102		102		1,101,133		(5,757)	(5,757)	20,068	08/31/2030	1.A	
91282C-PJ-4	UNITED STATES TREASURY	03/23/2026	Various	XXX	507,830	522,000	511,642			28		28		511,670		(3,840)	(3,840)	7,392	11/15/2035	1.A	
91282C-PL-9	UNITED STATES TREASURY	03/13/2026	Various	XXX	479,261	481,000	480,293	226,690		64		64		480,357		(1,097)	(1,097)	4,327	11/30/2027	1.A	
91282C-PN-5	UNITED STATES TREASURY	03/24/2026	Various	XXX	484,208	492,000	487,952			78		78		488,030		(3,822)	(3,822)	5,078	11/30/2030	1.A	
91282C-PT-2	UNITED STATES TREASURY	03/19/2026	Various	XXX	222,244	222,000	222,469			7		7		222,476		(232)	(232)	1,340	01/15/2029	1.A	
0019999999 - Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)					11,468,366	11,784,782	11,182,770	8,493,730	(271,051)	1,698		(269,353)		11,188,696		279,670	279,670	135,579	XXX	XXX	
<b>Issuer Credit Obligations: Municipal Bonds - Special Revenues</b>																					
650036-EN-2	NEW YORK ST URBAN DEV CORP REV	03/15/2026	Call @ 100.00	XXX	160,000	160,000	159,947	159,999		1		1		160,000				2,680	03/15/2026	Z	
650036-EP-7	NEW YORK ST URBAN DEV CORP REV	03/15/2026	Call @ 100.00	XXX	115,000	115,000	114,962	114,999		1		1		115,000				1,926	03/15/2026	Z	
0059999999 - Issuer Credit Obligations: Municipal Bonds - Special Revenues					275,000	275,000	274,909	274,998		2		2		275,000				4,606	XXX	XXX	
<b>Issuer Credit Obligations: Corporate Bonds (Unaffiliated)</b>																					
02079K-AW-7	ALPHABET INC	02/11/2026	SMBC NIKKO SECURITIES AMERICA	XXX	439,536	439,000	438,838	438,843		4		4		438,848		688	688	4,800	11/15/2030	1.C FE	
02079K-BK-2	ALPHABET INC	03/26/2026	CITIGROUP GLOBAL MARKETS, INC	XXX	476,972	484,000	482,810			19		19		482,829		(5,857)	(5,857)	2,425	02/15/2031	1.C FE	
06406R-BA-4	BANK OF NEW YORK MELLON CORP	01/06/2026	Morgan Stanley	XXX	251,620	256,000	255,782	255,952		1		1		255,952		(4,333)	(4,333)	2,347	01/26/2027	1.D FE	
30303M-8T-2	META PLATFORMS INC	01/08/2026	CITIGROUP GLOBAL MARKETS, INC	XXX	393,160	386,000	385,815	385,850		1		1		385,850		7,310	7,310	7,025	08/15/2031	1.D FE	
808513-BP-9	CHARLES SCHWAB CORP	03/26/2026	HEADLANDS HOLDINGS LLC	XXX	206,490	216,000	215,369	171,415	(20)	(20)		(20)		214,520		(8,030)	(8,030)	2,244	03/20/2028	1.G FE	
931142-FN-8	WALMART INC	03/26/2026	Morgan Stanley	XXX	375,253	374,000	373,353	373,433		28		28		373,461		1,792	1,792	6,734	04/28/2030	1.C FE	
0089999999 - Issuer Credit Obligations: Corporate Bonds (Unaffiliated)					2,143,030	2,155,000	2,151,967	1,625,493		33		33		2,151,461		(8,430)	(8,430)	25,575	XXX	XXX	
<b>Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated)</b>																					
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR	03/22/2026	Paydown	XXX	15,738	15,738	15,744	15,739		(1)		(1)		15,738				283	03/22/2029	1.F FE	
24736X-AA-6	DELTA AIR LINES 2015-1 PASS THROUGH TRUS	01/30/2026	Paydown	XXX	5,128	5,128	5,126	5,128		1		1		5,128				93	01/30/2029	1.F FE	
0129999999 - Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated)					20,866	20,866	20,870	20,867		(1)		(1)		20,866				376	XXX	XXX	
0489999999 - Subtotal - Issuer Credit Obligations (Unaffiliated)					13,907,263	14,235,648	13,630,516	10,415,088	(271,051)	1,732		(269,320)		13,636,023		271,240	271,240	166,136	XXX	XXX	
0509999997 - Subtotals - Issuer Credit Obligations - Part 4					13,907,263	14,235,648	13,630,516	10,415,088	(271,051)	1,732		(269,320)		13,636,023		271,240	271,240	166,136	XXX	XXX	
0509999998 - Summary Item from Part 5 for Issuer Credit Obligations (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX		XXX		XXX		XXX	XXX	XXX	XXX	XXX	XXX
0509999999 - Subtotals - Issuer Credit Obligations					13,907,263	14,235,648	13,630,516	10,415,088	(271,051)	1,732		(269,320)		13,636,023		271,240	271,240	166,136	XXX	XXX	
<b>Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)</b>																					
38378F-PF-1	GNR 2013-005 PA - CMO/RMBS	03/01/2026	Paydown	XXX	14,268	14,268	13,389	13,481		787		787		14,268				38	06/20/2041	1.A	
38385L-B5-6	GNR 2026-003 NP - CMO/RMBS	03/01/2026	Paydown	XXX	1,291	1,291	1,293			(2)		(2)		1,291		-	-	5	01/20/2056	1.A	
1019999999 - Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					15,559	15,559	14,682	13,481		785		785		15,559		-	-	43	XXX	XXX	
<b>Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)</b>																					
83162C-Q2-5	SBAP 2025-25G G - ABS	01/01/2026	Paydown	XXX	5,594	5,594	5,594	5,594						5,594				132	07/01/2050	1.A	
83162C-2S-1	SBAP 2025-25 H H - ABS	02/01/2026	Paydown	XXX	10,560	10,560	10,560	10,560						10,560				246	08/01/2050	1.A	
83162C-2V-4	SBAP 2025-25 I I - ABS	02/04/2026	FTN FINANCIAL SECURITIES	XXX	306,753	306,000	306,000	306,000						306,000		753	753	5,548	09/01/2050	1.A	
83162C-Q2-2	SBAP 2022-25 G G - ABS	01/01/2026	Paydown	XXX	2,621	2,621	2,568	2,567		54		54		2,621				53	07/01/2047	1.A	
83162C-Q4-8	SBAP 2022-25 H H - ABS	02/01/2026	Paydown	XXX	16,773	16,773	16,773	16,773						16,773				322	08/01/2047	1.A	

E05

Quarterly Statement as of March 31, 2026 of the Neighborhood Health Plan of Rhode Island

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
83162C-Q7-1	SBAP 2022-25 I I - ABS	03/01/2026	Paydown	XXX	3,413	3,413	3,413	3,413						3,413				76	09/01/2047	1.A
83162C-RN-5	SBAP 2008-20A A - ABS	01/01/2026	Paydown	XXX	2,459	2,459	2,526	2,526		(66)		(66)		2,459				64	01/01/2028	1.A
83162C-S3-8	SBAP 2023-25 B B - ABS	02/01/2026	Paydown	XXX	6,842	6,842	6,842	6,842						6,842				169	02/01/2048	1.A
			DFLT Salesman Citigroup Global																	
83162C-S6-1	SBAP 2023-25 C C - ABS	02/04/2026	Markets I	XXX	410,968	405,081	411,157	409,910		(63)		(63)		409,847		1,121	1,121	8,543	03/01/2048	1.A
83162C-S7-9	SBIC 2023-10A A - ABS	03/01/2026	Paydown	XXX	27,650	27,650	27,650	27,650						27,650				709	03/01/2033	1.A
83162C-SG-9	SBAP 2009-20A A - ABS	01/01/2026	Paydown	XXX	7,251	7,251	8,090	7,682		(431)		(431)		7,251				207	01/01/2029	1.A
83162C-T9-4	SBAP 2023-25 G G - ABS	01/01/2026	Paydown	XXX	2,711	2,711	2,711	2,711						2,711				74	07/01/2048	1.A
83162C-TB-9	SBAP 2010-20 B A - ABS	02/01/2026	Paydown	XXX	146	146	157	150		(4)		(4)		146				3	02/01/2030	1.A
83162C-UR-2	SBAP 2012-20C A - ABS	03/01/2026	Paydown	XXX	16,517	16,517	16,165	16,314		203		203		16,517				207	03/01/2032	1.A
83162C-VA-8	SBAP 2012-20I A - ABS	03/01/2026	Paydown	XXX	288	288	280	283		5		5		288				3	09/01/2032	1.A
83162C-VR-1	SBAP 2013-20G A - ABS	01/01/2026	Paydown	XXX	11,343	11,343	11,580	11,438		(95)		(95)		11,343				179	07/01/2033	1.A
83162C-W5-8	SBAP 2024-25 C C - ABS	03/01/2026	Paydown	XXX	13,698	13,698	13,698	13,698						13,698				340	03/01/2049	1.A
83162C-WK-5	SBAP 2014-20 G A - ABS	01/01/2026	Paydown	XXX	216	216	216	216						216				3	07/01/2034	1.A
83162C-WN-9	SBAP 2014-20I A - ABS	03/01/2026	Paydown	XXX	6,435	6,435	6,439	6,437		(2)		(2)		6,435				94	09/01/2034	1.A
83162C-XD-0	SBAP 2015-20 G G - ABS	01/01/2026	Paydown	XXX	12,119	12,119	12,119	12,119						12,119				175	07/01/2035	1.A
83162C-YH-0	SBAP 2017-20B B - ABS	02/01/2026	Paydown	XXX	786	786	786	786						786				11	02/01/2037	1.A
83162C-YU-1	SBAP 2017-20 H H - ABS	02/01/2026	Paydown	XXX	7,510	7,510	7,352	7,350		161		161		7,510				104	08/01/2037	1.A
83162C-ZR-7	SBAP 2018-20 H H - ABS	02/01/2026	Paydown	XXX	7,902	7,902	7,902	7,902						7,902				147	08/01/2038	1.A
831641-FW-0	SBIC 2023-10 B A - ABS	03/05/2026	Various	XXX	372,213	316,980	320,955	330,277		(2,114)		(2,114)		328,162		44,050	44,050	9,185	09/01/2033	1.A
831641-FX-8	SBIC 2024-10 A A - ABS	03/01/2026	Paydown	XXX	14,497	14,497	14,497	14,497						14,497				362	03/01/2034	1.A
831641-FZ-3	SBIC 2025-10 A A - ABS	03/01/2026	Paydown	XXX	2,793	2,793	2,794	2,793						2,793				69	03/01/2035	1.A
831641-GA-7	SBIC 2510B CTF - ABS	03/01/2026	Paydown	XXX	293	293	293	293						293				6	09/10/2035	1.A
1029999999 - Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					1,270,351	1,208,479	1,219,360	1,226,781		(2,353)		(2,353)		1,224,427		45,924	45,924	27,029	XXX	XXX
<b>Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)</b>																				
31288Q-CA-6	FH 840965 - RMBS	03/01/2026	Paydown	XXX	1,768	1,768	1,806	1,835		(67)		(67)		1,768				15	05/01/2049	1.A
31288Q-F5-4	FH 841088 - RMBS	03/01/2026	Paydown	XXX	1,681	1,681	1,730	1,784		(103)		(103)		1,681				25	01/01/2049	1.A
31288Q-F6-2	FH 841089 - RMBS	03/01/2026	Paydown	XXX	14,825	14,825	15,479	16,233		(1,408)		(1,408)		14,825				229	06/01/2047	1.A
31288Q-FT-2	FH 841078 - RMBS	03/01/2026	Paydown	XXX	1,007	1,007	1,048	1,083		(75)		(75)		1,007				17	04/01/2045	1.A
31288Q-FZ-8	FH 841084 - RMBS	03/01/2026	Paydown	XXX	5,379	5,379	5,623	5,936		(557)		(557)		5,379				89	08/01/2047	1.A
31288Q-KP-4	FH 841202 - RMBS	03/01/2026	Paydown	XXX	572	572	599	613		(42)		(42)		572				9	06/01/2044	1.A
3128S6-C5-9	FH 1Q1892 - RMBS	03/01/2026	Paydown	XXX	2,499	2,499	2,635	2,686		(188)		(188)		2,499				40	04/01/2037	1.A
31300M-7L-1	FH 849899 - RMBS	03/01/2026	Paydown	XXX	557	557	579	607		(50)		(50)		557				8	06/01/2044	1.A
3131Y9-FR-9	FH ZN2876 - RMBS	03/01/2026	Paydown	XXX	408	408	437	473		(65)		(65)		408				3	01/01/2049	1.A
3132A5-GA-7	FH ZS4693 - RMBS	03/01/2026	Paydown	XXX	374	374	396	396		(22)		(22)		374				2	12/01/2046	1.A
3132AD-RB-6	FH ZT1382 - RMBS	03/01/2026	Paydown	XXX	9,385	9,385	8,614	8,627		758		758		9,385				57	06/01/2048	1.A
3132DV-L5-2	FH SD7548 - RMBS	03/01/2026	Paydown	XXX	10,975	10,975	9,080	9,100		1,875		1,875		10,975				44	11/01/2051	1.A
3132DV-LZ-6	FH SD7544 - RMBS	03/01/2026	Paydown	XXX	7,516	7,516	6,574	6,590		926		926		7,516				37	07/01/2051	1.A
3132DV-MR-3	FH SD7568 - RMBS	03/01/2026	Paydown	XXX	15,212	15,212	15,318	15,311		(100)		(100)		15,212				139	02/01/2054	1.A
3132E0-KJ-0	FH SD3897 - RMBS	03/01/2026	Paydown	XXX	7,189	7,189	7,186	7,185		4		4		7,189				53	09/01/2053	1.A
3132FC-GU-3	FH Z40211 - RMBS	03/01/2026	Paydown	XXX	5,624	5,624	5,498	5,511		113		113		5,624				36	08/01/2048	1.A
3132XC-SG-1	FH G67719 - RMBS	03/01/2026	Paydown	XXX	8,206	8,206	9,119	9,251		(1,045)		(1,045)		8,206				62	01/01/2049	1.A
3132XV-7H-0	FH Q53595 - RMBS	03/01/2026	Paydown	XXX	180	180	188	193		(13)		(13)		180				1	01/01/2048	1.A
3137F3-TU-8	FHR 4764 PA - CMO/RMBS	03/01/2026	Paydown	XXX	42,254	42,254	40,496	41,127		1,127		1,127		42,254				195	10/15/2045	1.A
3138ET-ND-4	FN AL8487 - RMBS	03/01/2026	Paydown	XXX	57	57	59	66		(9)		(9)		57				1	04/01/2046	1.A
3138ET-WN-2	FN AL8752 - RMBS	03/01/2026	Paydown	XXX	329	329	327	369		(40)		(40)		329				2	07/01/2046	1.A
3138WH-BX-9	FN AS7253 - RMBS	03/01/2026	Paydown	XXX	208	208	229	230		(22)		(22)		208				2	05/01/2046	1.A
3138WJ-6W-3	FN AS9884 - RMBS	03/01/2026	Paydown	XXX	2,346	2,346	2,534	2,538		(192)		(192)		2,346				22	03/01/2047	1.A
3138Y7-F9-8	FN AX5591 - RMBS	03/01/2026	Paydown	XXX	41	41	43	43		(2)		(2)		41					01/01/2045	1.A
3140J7-WG-6	FN BM3346 - RMBS	03/01/2026	Paydown	XXX	2,281	2,281	2,361	2,617		(336)		(336)		2,281				18	06/01/2041	1.A
3140J8-2K-8	FN BM4377 - RMBS	03/01/2026	Paydown	XXX	216	216	231	241		(25)		(25)		216				2	04/01/2038	1.A
3140J8-M8-3	FN BM3982 - RMBS	03/01/2026	Paydown	XXX	573	573	597	658		(85)		(85)		573				6	07/01/2042	1.A
3140J8-RT-2	FN BM4097 - RMBS	03/01/2026	Paydown	XXX	6,080	6,080	6,424	6,460		(379)		(379)		6,080				47	07/01/2047	1.A
3140J9-CG-4	FN BM4570 - RMBS	03/01/2026	Paydown	XXX	1,612	1,612	1,643	1,855		(243)		(243)		1,612				16	12/01/2045	1.A
3140J9-XA-4	FN BM5172 - RMBS	03/01/2026	Paydown	XXX	8,308	8,308	8,008	8,011		297		297		8,308				63	08/01/2047	1.A
3140JA-3H-9	FN BM6199 - RMBS	03/01/2026	Paydown	XXX	1,800	1,800	1,886	1,986		(186)		(186)		1,800				16	01/01/2040	1.A
3140JA-3J-5	FN BM6200 - RMBS	03/01/2026	Paydown	XXX	11,789	11,789	12,305	13,858		(2,069)		(2,069)		11,789				126	07/01/2043	1.A
3140JA-3P-1	FN BM6205 - RMBS	03/01/2026	Paydown	XXX	17,528	17,528	18,243	19,006		(1,478)		(1,478)		17,528				124	01/01/2040	1.A
3140JA-GZ-5	FN BM5615 - RMBS	03/01/2026	Paydown	XXX	4,061															

Quarterly Statement as of March 31, 2026 of the Neighborhood Health Plan of Rhode Island

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative
3140JB-HN-9	FN BM6536 - RMBS	03/01/2026	Paydown	XXX	7,472	7,472	7,868	8,510		(1,038)		(1,038)		7,472				54	09/01/2045	1.A
3140JB-J7-2	FN BM6585 - RMBS	03/01/2026	Paydown	XXX	6,968	6,968	7,288	7,588		(621)		(621)		6,968				65	04/01/2047	1.A
3140JB-KS-4	FN BM6604 - RMBS	03/01/2026	Paydown	XXX	6,494	6,494	6,616	6,639		(145)		(145)		6,494				68	04/01/2044	1.A
3140JB-V5-2	FN BM6935 - RMBS	03/01/2026	Paydown	XXX	1,867	1,867	1,872	1,952		(85)		(85)		1,867				12	07/01/2049	1.A
3140JB-VV-5	FN BM6927 - RMBS	03/01/2026	Paydown	XXX	1,494	1,494	1,433	1,509		(15)		(15)		1,494				6	05/01/2052	1.A
3140JL-ZZ-0	FN BN4359 - RMBS	03/01/2026	Paydown	XXX	521	521	551	562		(40)		(40)		521				4	02/01/2049	1.A
3140MA-X5-8	FN BU8799 - RMBS	03/01/2026	Paydown	XXX	2,373	2,373	2,312	2,426		(54)		(54)		2,373				14	04/01/2052	1.A
3140QC-6G-6	FN CA5370 - RMBS	03/01/2026	Paydown	XXX	2,029	2,029	2,195	2,292		(264)		(264)		2,029				9	03/01/2050	1.A
3140QD-X3-3	FN CA6097 - RMBS	03/01/2026	Paydown	XXX	4,032	4,032	4,252	4,303		(271)		(271)		4,032				18	06/01/2050	1.A
3140QP-ZB-6	FN CB4337 - RMBS	03/01/2026	Paydown	XXX	11,284	11,284	10,969	10,981		303		303		11,284				86	08/01/2052	1.A
3140X4-DE-3	FN FM1000 - RMBS	03/01/2026	Paydown	XXX	469	469	497	497		(28)		(28)		469				2	04/01/2047	1.A
3140X4-UD-6	FN FM1479 - RMBS	03/01/2026	Paydown	XXX	422	422	458	459		(36)		(36)		422				3	03/01/2047	1.A
3140X5-S2-0	FN FM2336 - RMBS	03/01/2026	Paydown	XXX	2,301	2,301	2,464	2,473		(172)		(172)		2,301				15	01/01/2050	1.A
3140X6-T2-7	FN FM3268 - RMBS	03/01/2026	Paydown	XXX	2,570	2,570	2,740	2,841		(271)		(271)		2,570				15	03/01/2050	1.A
3140X9-MH-5	FN FM5759 - RMBS	03/01/2026	Paydown	XXX	4,939	4,939	5,453	5,561		(623)		(623)		4,939				24	04/01/2050	1.A
3140X9-Q5-7	FN FM5875 - RMBS	03/01/2026	Paydown	XXX	1,119	1,119	1,251	1,287		(167)		(167)		1,119				8	04/01/2050	1.A
3140XA-SH-1	FN FM7147 - RMBS	03/01/2026	Paydown	XXX	652	652	701	706		(54)		(54)		652				4	08/01/2050	1.A
3140XB-FW-5	FN FM7380 - RMBS	03/01/2026	Paydown	XXX	1,210	1,210	1,268	1,270		(58)		(58)		1,210				5	06/01/2051	1.A
3140XB-JZ-4	FN FM7479 - RMBS	03/01/2026	Paydown	XXX	2,941	2,941	3,099	3,101		(160)		(160)		2,941				22	01/01/2050	1.A
3140XB-LM-0	FN FM7531 - RMBS	03/01/2026	Paydown	XXX	966	966	1,025	1,026		(60)		(60)		966				6	05/01/2051	1.A
3140XD-QP-4	FN FM9461 - RMBS	03/01/2026	Paydown	XXX	476	476	505	503		(27)		(27)		476				3	11/01/2051	1.A
3140XF-CB-5	FN FS0065 - RMBS	03/01/2026	Paydown	XXX	4,505	4,505	4,873	4,876		(371)		(371)		4,505				34	12/01/2050	1.A
3140XP-2N-8	FN FS7980 - RMBS	03/01/2026	Paydown	XXX	9,203	9,203	8,915	8,923		280		280		9,203				71	12/01/2050	1.A
31418D-RJ-3	FN MA4088 - RMBS	03/01/2026	Paydown	XXX	10,842	10,842	11,665	11,591		(749)		(749)		10,842				69	07/01/2035	1.A
31418D-VA-7	FN MA4208 - RMBS	03/01/2026	Paydown	XXX	6,508	6,508	5,093	5,110		1,398		1,398		6,508				21	12/01/2050	1.A
35563P-FG-9	SCRT 2018-2 MA - CMO/RMBS	02/10/2026	Various	XXX	13,360	13,601	14,152	13,837		(12)		(12)		13,825		(465)	(465)	92	11/26/2057	1.A
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS	02/12/2026	Various	XXX	86,234	88,220	86,441	87,275		36		36		87,311		(1,076)	(1,076)	613	03/25/2058	1.A
35563P-JF-7	SCRT 2019-1 MA - CMO/RMBS	02/10/2026	Various	XXX	118,450	121,201	122,250	121,922		(37)		(37)		121,885		(3,436)	(3,436)	819	07/25/2058	1.A
1039999999 - Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					506,114	511,094	511,284	519,054		(7,963)		(7,963)		511,092		(4,977)	(4,977)	3,710	XXX	XXX
<b>Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)</b>																				
81744Y-AB-2	SEMT 2013-4 A2 - CMO/RMBS	03/01/2026	Paydown	XXX	3,534	3,534	3,542	3,539		(6)		(6)		3,534				12	04/27/2043	1.A FE
1059999999 - Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					3,534	3,534	3,542	3,539		(6)		(6)		3,534				12	XXX	XXX
<b>Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)</b>																				
06650A-AC-1	BANK 2017-BNK8 ASB - CMBS	03/01/2026	Paydown	XXX	20,398	20,398	19,897	20,270		128		128		20,398				116	11/18/2050	1.A FE
302966-AL-0	FRESB 2018-SB56 A1F - CMBS	03/01/2026	Paydown	XXX	5,023	5,023	5,037	5,022		2		2		5,023				25	10/25/2028	Z
61690F-AM-5	MSBAM 2015-C22 A4 - CMBS	03/01/2026	Paydown	XXX	287	287	313	287						287				2	04/15/2048	1.A FE
61691G-AQ-3	MSBAM 2016-C32 ASB - CMBS	03/01/2026	Paydown	XXX	2,797	2,797	2,991	2,822		(25)		(25)		2,797				17	12/17/2049	1.A FE
61766C-AE-9	MSC 2016-UBS9 A4 - CMBS	02/19/2026	Paydown	XXX	26,184	26,184	25,016	26,067		117		117		26,184				81	03/17/2049	1.A FE
61767E-AB-0	MSBAM 2017-C34 A2 - CMBS	03/01/2026	Paydown	XXX	35,694	35,693	35,158	35,192		501		501		35,693				249	11/15/2052	1.A FE
90353K-AW-9	UBSCM 2018-C13 ASB - CMBS	03/01/2026	Paydown	XXX	18,815	18,815	19,379	18,898		(83)		(83)		18,815				138	10/17/2051	1.A FE
94989Y-AZ-6	WFCM 2016-C32 A4 - CMBS	01/20/2026	Paydown	XXX	3,192	3,192	3,007	3,192						3,192				9	01/17/2059	1.A FE
1079999999 - Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					112,390	112,390	110,797	111,750		640		640		112,390				637	XXX	XXX
<b>Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)</b>																				
438123-AC-5	HAROT 2023-4 A3 - ABS	03/21/2026	Paydown	XXX	9,745	9,745	9,834			(89)		(89)		9,745				46	06/21/2028	1.A FE
47786W-AD-2	JDOT 2024-B A3 - ABS	03/15/2026	Paydown	XXX	1,299	1,299	1,299	1,299						1,299				17	03/15/2029	1.A FE
1119999999 - Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					11,045	11,045	11,133	1,299		(89)		(89)		11,045				63	XXX	XXX
1889999999 - Subtotal - Asset-Backed Securities (Unaffiliated)					1,918,994	1,862,101	1,870,799	1,875,905		(8,985)		(8,985)		1,878,047		40,947	40,947	31,493	XXX	XXX
1909999997 - Subtotals - Asset-Backed Securities - Part 4					1,918,994	1,862,101	1,870,799	1,875,905		(8,985)		(8,985)		1,878,047		40,947	40,947	31,493	XXX	XXX
1909999998 - Summary Item from Part 5 for Asset-Backed Securities (N/A to Quarterly)					XXX	XXX	XXX	XXX		XXX		XXX		XXX		XXX	XXX	XXX	XXX	XXX
1909999999 - Subtotals - Asset-Backed Securities					1,918,994	1,862,101	1,870,799	1,875,905		(8,985)		(8,985)		1,878,047		40,947	40,947	31,493	XXX	XXX
2009999999 - Subtotals - Issuer Credit Obligations and Asset-Backed Securities					15,826,256	16,097,749	15,501,315	12,290,993		(271,051)		(278,305)		15,514,070		312,186	312,186	197,630	XXX	XXX
6009999999 - Totals					15,826,256	XXX	15,501,315	12,290,993		(271,051)		(278,305)		15,514,070		312,186	312,186	197,630	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 Restricted Asset 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	O		717,294		147,202,469	258,624,679	213,192,764	XXX
Comerica –	R						10,492	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								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								XXX
0499999 – Cash in company's office								XXX
0599999 – Total								XXX

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book / Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
<b>Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)</b>								
XXX	UNITED STATES TREASURY		03/12/2026		04/16/2026	781,816		1,500
XXX	UNITED STATES TREASURY		03/12/2026	3.750	04/15/2026	1,089,018	18,848	(24)
XXX	UNITED STATES TREASURY		03/12/2026	3.625	05/15/2026	1,056,942	14,501	25
0019999999 – Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)						2,927,776	33,349	1,500
0489999999 – Total - Issuer Credit Obligations (Unaffiliated)						2,927,776	33,349	1,500
0509999999 – Total Issuer Credit Obligations						2,927,776	33,349	1,500
<b>Exempt Money Market Mutual Funds – as Identified by SVO</b>								
38142B-50-0	GOLDMAN:FS TRS I INST		03/27/2026	3.530	XXX	228,205	4,110	407
38142B-50-0	GOLDMAN:FS TRS I INST	R	03/27/2026	3.530	XXX	323,568	1,588	
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						551,772	5,698	407
8589999999 – Total Cash Equivalents (Unaffiliated)						3,479,549	39,047	1,907
8609999999 – Total cash equivalents						3,479,549	39,047	1,907