



**ANNUAL STATEMENT**  
 FOR THE YEAR ENDED DECEMBER 31, 2021  
 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)  
 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)  
 Internet Website Address.....http://www.nhpri.org/.....  
 Statutory Statement Contact.....Mihaela Miha..... 401-443-5931.....  
 (Telephone)  
 mmiha@nhpri.org..... 401-459-6043.....  
 (E-Mail) (Fax)

**OFFICERS**

..... Peter Marino, Chief Executive Officer..... Karen Carlson#, Chief Operating Officer.....  
 ..... Michelle Sears, Chief Financial Officer..... Marylou Buyse, Chief Medical Officer.....

**OTHER**

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

**DIRECTORS OR TRUSTEES**

..... Raymond Joseph Lavoie Jr..... Patricia Martinez.....  
 ..... Pablo Rodriguez MD..... Lisa Ranglin.....  
 ..... Peter Bancroft CPA..... Elena Nicolella#.....  
 ..... Jeanne LaChance..... Daniel Da Ponte.....  
 ..... Dennis Roy..... William Hochstrasser-Walsh.....  
 ..... Gary Furtado..... Richard Besdine 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	Michelle Sears	Karen Carlson
Chief Executive Officer	Chief Financial Officer	Chief Operating Officer

Subscribed and sworn to before me  
 this \_\_\_\_\_ day of  
 \_\_\_\_\_

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

x  
 \_\_\_\_\_

**SUMMARY INVESTMENT SCHEDULE**

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage of Column 5 Line 13
1. Long-term bonds (Schedule D, Part 1):						
1.01 U.S. governments	66,006,119	20.8	66,006,119		66,006,119	20.8
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed	207,234	0.1	207,234		207,234	0.1
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	947,243	0.3	947,243		947,243	0.3
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	14,097,503	4.4	14,097,503		14,097,503	4.4
1.06 Industrial and miscellaneous	35,352,486	11.1	35,352,486		35,352,486	11.1
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Total long-term bonds	116,610,586	36.7	116,610,586		116,610,586	36.7
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks						
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	97,316,461	30.6	97,316,461		97,316,461	30.6
6.02 Cash equivalents (Schedule E, Part 2)	36,774,801	11.6	36,774,801		36,774,801	11.6
6.03 Short-term investments (Schedule DA)	65,899,300	20.7	65,899,300		65,899,300	20.7
6.04 Total cash, cash equivalents and short-term investments	199,990,562	62.9	199,990,562		199,990,562	62.9
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)						
10. Receivables for securities	1,394,449	0.4	1,394,449		1,394,449	0.4
11. Securities lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	317,995,597	100.0	317,995,597		317,995,597	100.0

**SCHEDULE A - VERIFICATION BETWEEN YEARS**

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....	_____
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	_____
2.2	Additional investment made after acquisition (Part 2, Column 9).....	_____
3.	Current year change in encumbrances:	
3.1	Totals, Part 1, Column 13.....	_____
3.2	Totals, Part 3, Column 11.....	_____
4.	Total gain (loss) on disposals, Part 3, Column 18.....	_____
5.	Deduct amounts received on disposals, Part 3, Column 15.....	_____
6.	Total foreign exchange change in book / adjusted carrying value.....	_____
6.1	Totals, Part 1, Column 15.....	_____
6.2	Totals, Part 3, Column 13.....	_____
7.	Deduct current year's other-than-temporary impairment recognized:	
7.1	Totals, Part 1, Column 12.....	_____
7.2	Totals, Part 3, Column 10.....	_____
8.	Deduct current year's depreciation:	
8.1	Totals, Part 1, Column 11.....	_____
8.2	Totals, Part 3, Column 9.....	_____
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 BETWEEN YEARS**

Mortgage Loans

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 (Part 2, Column 7).....	_____
2.2	Additional investment made after acquisition (Part 2, Column 8).....	_____
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 12.....	_____
3.2	Totals, Part 3, Column 11.....	_____
4.	Accrual of discount.....	_____
5.	Unrealized valuation increase (decrease):	
5.1	Totals, Part 1, Column 9.....	_____
5.2	Totals, Part 3, Column 8.....	_____
6.	Total gain (loss) on disposals, Part 3, Column 18.....	_____
7.	Deduct amounts received on disposals, Part 3, Column 15.....	_____
8.	Deduct amortization of premium and mortgage interest points paid on acquisition.....	_____
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
9.1	Totals, Part 1, Column 13.....	_____
9.2	Totals, Part 3, Column 13.....	_____
10.	Deduct current year's other-than-temporary impairment recognized:	
10.1	Totals, Part 1, Column 11.....	_____
10.2	Totals, Part 3, Column 10.....	_____
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 of mortgages owned at end of current period (Line 13 minus Line 14).....	_____

**NONE**

**SCHEDULE BA - VERIFICATION BETWEEN YEARS**

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....		
5.2	Totals, Part 3, Column 9.....		
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book / adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		
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 BETWEEN YEARS**

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		95,353,045
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		74,465,532
3.	Accrual of discount.....		86,590
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	1,484,002	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....		
4.4	Part 4, Column 11.....	(218,254)	1,265,749
5.	Total gain (loss) on disposals, Part 4, Column 19.....		467,676
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....		54,536,167
7.	Deduct amortization of premium.....		505,221
8.	Total foreign exchange change in book / adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2.....		13,382
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		116,610,586
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		116,610,586

**SCHEDULE D - SUMMARY BY COUNTRY**

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description	1 Book / Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b>				
Governments (including all obligations guaranteed by governments)				
1. United States	66,006,119	67,825,114	63,464,248	65,414,744
2. Canada				
3. Other Countries				
4. Totals	66,006,119	67,825,114	63,464,248	65,414,744
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals	207,234	198,770	210,184	190,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals	947,243	947,193	968,450	895,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions				
7. Totals	14,097,503	14,241,632	14,128,353	13,564,039
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)				
8. United States	35,352,486	35,669,308	35,610,049	34,436,387
9. Canada				
10. Other Countries				
11. Totals	35,352,486	35,669,308	35,610,049	34,436,387
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	116,610,586	118,882,017	114,381,283	114,500,170
<b>PREFERRED STOCKS</b>				
Industrial and Miscellaneous (unaffiliated)				
14. United States				XXX
15. Canada				XXX
16. Other Countries				XXX
17. Totals				XXX
Parent, Subsidiaries and Affiliates				
18. Totals				XXX
19. Total Preferred Stocks				XXX
<b>COMMON STOCKS</b>				
Industrial and Miscellaneous (unaffiliated)				
20. United States				XXX
21. Canada				XXX
22. Other Countries				XXX
23. Totals				XXX
Parent, Subsidiaries and Affiliates				
24. Totals				XXX
25. Total Common Stocks				XXX
26. Total Stocks				XXX
27. Total Bonds and Stocks	116,610,586	118,882,017	114,381,283	XXX

**SCHEDULE D - PART 1A - SECTION 1**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1.	U.S. Governments												
1.1.	NAIC 1	66,964,508	44,070,645	18,997,923	1,525,352	346,990	XXX	131,905,419	72.3	99,570,994	68.2	131,905,419	
1.2.	NAIC 2						XXX						
1.3.	NAIC 3						XXX						
1.4.	NAIC 4						XXX						
1.5.	NAIC 5						XXX						
1.6.	NAIC 6						XXX						
1.7.	Totals	66,964,508	44,070,645	18,997,923	1,525,352	346,990	XXX	131,905,419	72.3	99,570,994	68.2	131,905,419	
2.	All Other Governments												
2.1.	NAIC 1						XXX						
2.2.	NAIC 2						XXX						
2.3.	NAIC 3						XXX						
2.4.	NAIC 4						XXX						
2.5.	NAIC 5						XXX						
2.6.	NAIC 6						XXX						
2.7.	Totals						XXX						
3.	U.S. States, Territories and Possessions, etc., Guaranteed												
3.1.	NAIC 1			207,234			XXX	207,234	0.1	209,339	0.1	207,234	
3.2.	NAIC 2						XXX						
3.3.	NAIC 3						XXX						
3.4.	NAIC 4						XXX						
3.5.	NAIC 5						XXX						
3.6.	NAIC 6						XXX						
3.7.	Totals			207,234			XXX	207,234	0.1	209,339	0.1	207,234	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1.	NAIC 1		254,002	693,242			XXX	947,243	0.5	958,494	0.7	947,243	
4.2.	NAIC 2						XXX						
4.3.	NAIC 3						XXX						
4.4.	NAIC 4						XXX						
4.5.	NAIC 5						XXX						
4.6.	NAIC 6						XXX						
4.7.	Totals		254,002	693,242			XXX	947,243	0.5	958,494	0.7	947,243	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1.	NAIC 1	3,652,749	7,195,533	2,352,185	795,184	101,852	XXX	14,097,503	7.7	11,150,598	7.6	14,097,503	
5.2.	NAIC 2						XXX						
5.3.	NAIC 3						XXX						
5.4.	NAIC 4						XXX						
5.5.	NAIC 5						XXX						
5.6.	NAIC 6						XXX						
5.7.	Totals	3,652,749	7,195,533	2,352,185	795,184	101,852	XXX	14,097,503	7.7	11,150,598	7.6	14,097,503	

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**SCHEDULE D - PART 1A - SECTION 1 (CONTINUED)**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1.	NAIC 1	3,448,890	16,304,185	12,321,056	468,946		XXX	32,543,076	17.8	31,715,894	21.7	32,238,243	304,833
6.2.	NAIC 2	309,778	2,493,675	5,956			XXX	2,809,409	1.5	2,441,975	1.7	2,809,409	
6.3.	NAIC 3						XXX						
6.4.	NAIC 4						XXX						
6.5.	NAIC 5						XXX						
6.6.	NAIC 6						XXX						
6.7.	Totals	3,758,667	18,797,861	12,327,012	468,946		XXX	35,352,486	19.4	34,157,869	23.4	35,047,652	304,833
7.	Hybrid Securities												
7.1.	NAIC 1						XXX						
7.2.	NAIC 2						XXX						
7.3.	NAIC 3						XXX						
7.4.	NAIC 4						XXX						
7.5.	NAIC 5						XXX						
7.6.	NAIC 6						XXX						
7.7.	Totals						XXX						
8.	Parent, Subsidiaries and Affiliates												
8.1.	NAIC 1						XXX						
8.2.	NAIC 2						XXX						
8.3.	NAIC 3						XXX						
8.4.	NAIC 4						XXX						
8.5.	NAIC 5						XXX						
8.6.	NAIC 6						XXX						
8.7.	Totals						XXX						
9.	SVO Identified Funds												
9.1.	NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2.	NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3.	NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4.	NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5.	NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6.	NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7.	Totals	XXX	XXX	XXX	XXX	XXX							
10.	Unaffiliated Bank Loans												
10.1.	NAIC 1						XXX						
10.2.	NAIC 2						XXX						
10.3.	NAIC 3						XXX						
10.4.	NAIC 4						XXX						
10.5.	NAIC 5						XXX						
10.6.	NAIC 6						XXX						
10.7.	Totals						XXX						

**SCHEDULE D - PART 1A - SECTION 1 (CONTINUED)**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>11. Total Bonds Current Year</b>												
11.1. NAIC 1	(d) 74,066,147	67,824,365	34,571,640	2,789,482	448,843		179,700,477	98.5	XXX	XXX	179,395,643	304,833
11.2. NAIC 2	(d) 309,778	2,493,675	5,956				2,809,409	1.5	XXX	XXX	2,809,409	
11.3. NAIC 3	(d)								XXX	XXX		
11.4. NAIC 4	(d)								XXX	XXX		
11.5. NAIC 5	(d)						(c)		XXX	XXX		
11.6. NAIC 6	(d)						(c)		XXX	XXX		
11.7. Totals	74,375,925	70,318,041	34,577,596	2,789,482	448,843		(b) 182,509,886	100.0	XXX	XXX	182,205,053	304,833
11.8. Line 11.7 as a % of Col. 7	40.8	38.5	18.9	1.5	0.2		100.0	XXX	XXX	XXX	99.8	0.2
<b>12. Total Bonds Prior Year</b>												
12.1. NAIC 1	62,824,993	49,416,373	29,140,820	2,048,530	174,604		XXX	XXX	143,605,319	98.3	143,605,319	
12.2. NAIC 2	261,881	2,022,523	157,571				XXX	XXX	2,441,975	1.7	2,441,975	
12.3. NAIC 3							XXX	XXX				
12.4. NAIC 4							XXX	XXX				
12.5. NAIC 5							XXX	XXX	(c)			
12.6. NAIC 6							XXX	XXX	(c)			
12.7. Totals	63,086,874	51,438,896	29,298,391	2,048,530	174,604		XXX	XXX	(b) 146,047,294	100.0	146,047,294	
12.8. Line 12.7 as a % of Col. 9	43.2	35.2	20.1	1.4	0.1		XXX	XXX	100.0	XXX	100.0	
<b>13. Total Publicly Traded Bonds</b>												
13.1. NAIC 1	74,066,147	67,519,532	34,571,640	2,789,482	448,843		179,395,643	98.3	143,605,319	98.3	179,395,643	XXX
13.2. NAIC 2	309,778	2,493,675	5,956				2,809,409	1.5	2,441,975	1.7	2,809,409	XXX
13.3. NAIC 3												XXX
13.4. NAIC 4												XXX
13.5. NAIC 5												XXX
13.6. NAIC 6												XXX
13.7. Totals	74,375,925	70,013,207	34,577,596	2,789,482	448,843		182,205,053	99.8	146,047,294	100.0	182,205,053	XXX
13.8. Line 13.7 as a % of Col. 7	40.8	38.4	19.0	1.5	0.2		100.0	XXX	XXX	XXX	100.0	XXX
13.9. Line 13.7 as a % of Line 11.7, Col. 7, Section 11	40.8	38.4	18.9	1.5	0.2		99.8	XXX	XXX	XXX	99.8	XXX
<b>14. Total Privately Placed Bonds</b>												
14.1. NAIC 1		304,833					304,833	0.2			XXX	304,833
14.2. NAIC 2											XXX	
14.3. NAIC 3											XXX	
14.4. NAIC 4											XXX	
14.5. NAIC 5											XXX	
14.6. NAIC 6											XXX	
14.7. Totals		304,833					304,833	0.2			XXX	304,833
14.8. Line 14.7 as a % of Col. 7		100.0					100.0	XXX	XXX	XXX	XXX	100.0
14.9. Line 14.7 as a % of Line 11.7, Col. 7, Section 11		0.2					0.2	XXX	XXX	XXX	XXX	0.2

SI07

(a) Includes \$ freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.  
 (b) Includes \$ current year of bonds with Z designations and \$9,814 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.  
 (c) Includes \$ current year of bonds with 5GI designations, \$ prior year of bonds with 5GI designations and \$ current year, \$ prior year of bonds with 6\* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.  
 (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$65,899,300; NAIC 2 \$ ; NAIC 3 \$ ; NAIC 4 \$ ; NAIC 5 \$ ; NAIC 6 \$ .



**SCHEDULE D – PART 1A – SECTION 2**

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.08	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1.	U.S. Governments												
1.01.	Issuer Obligations	66,319,750	42,005,065	17,191,955			XXX	125,516,770	68.8	93,609,093	64.1	125,516,770	
1.02.	Residential Mortgage-Backed Securities						XXX						
1.03.	Commercial Mortgage-Backed Securities						XXX						
1.04.	Other Loan-Backed and Structured Securities	644,759	2,065,580	1,805,968	1,525,352	346,990	XXX	6,388,649	3.5	5,961,901	4.1	6,388,649	
1.05.	Totals	66,964,508	44,070,645	18,997,923	1,525,352	346,990	XXX	131,905,419	72.3	99,570,994	68.2	131,905,419	
2.	All Other Governments												
2.01.	Issuer Obligations						XXX						
2.02.	Residential Mortgage-Backed Securities						XXX						
2.03.	Commercial Mortgage-Backed Securities						XXX						
2.04.	Other Loan-Backed and Structured Securities						XXX						
2.05.	Totals						XXX						
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01.	Issuer Obligations			207,234			XXX	207,234	0.1	209,339	0.1	207,234	
3.02.	Residential Mortgage-Backed Securities						XXX						
3.03.	Commercial Mortgage-Backed Securities						XXX						
3.04.	Other Loan-Backed and Structured Securities						XXX						
3.05.	Totals			207,234			XXX	207,234	0.1	209,339	0.1	207,234	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01.	Issuer Obligations		254,002	693,242			XXX	947,243	0.5	958,494	0.7	947,243	
4.02.	Residential Mortgage-Backed Securities						XXX						
4.03.	Commercial Mortgage-Backed Securities						XXX						
4.04.	Other Loan-Backed and Structured Securities						XXX						
4.05.	Totals		254,002	693,242			XXX	947,243	0.5	958,494	0.7	947,243	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01.	Issuer Obligations	525,023	1,118,855	217,000			XXX	1,860,877	1.0	2,353,695	1.6	1,860,877	
5.02.	Residential Mortgage-Backed Securities	3,127,726	6,076,678	2,135,185	795,184	101,852	XXX	12,236,626	6.7	7,871,519	5.4	12,236,626	
5.03.	Commercial Mortgage-Backed Securities						XXX			925,384	0.6		
5.04.	Other Loan-Backed and Structured Securities						XXX						
5.05.	Totals	3,652,749	7,195,533	2,352,185	795,184	101,852	XXX	14,097,503	7.7	11,150,598	7.6	14,097,503	
6.	Industrial and Miscellaneous												
6.01.	Issuer Obligations	635,577	8,140,232	11,457,105	437,813		XXX	20,670,727	11.3	20,663,040	14.1	20,670,727	
6.02.	Residential Mortgage-Backed Securities	34,868	62,859	67,276	26,047		XXX	191,049	0.1	351,814	0.2	191,049	
6.03.	Commercial Mortgage-Backed Securities	1,979,809	7,876,884	802,632	5,086		XXX	10,664,410	5.8	7,801,823	5.3	10,359,577	304,833
6.04.	Other Loan-Backed and Structured Securities	1,108,414	2,717,886				XXX	3,826,299	2.1	5,341,192	3.7	3,826,299	
6.05.	Totals	3,758,667	18,797,861	12,327,012	468,946		XXX	35,352,486	19.4	34,157,869	23.4	35,047,652	304,833
7.	Hybrid Securities												
7.01.	Issuer Obligations						XXX						
7.02.	Residential Mortgage-Backed Securities						XXX						
7.03.	Commercial Mortgage-Backed Securities						XXX						
7.04.	Other Loan-Backed and Structured Securities						XXX						
7.05.	Totals						XXX						
8.	Parent, Subsidiaries and Affiliates												
8.01.	Issuer Obligations						XXX						
8.02.	Residential Mortgage-Backed Securities						XXX						
8.03.	Commercial Mortgage-Backed Securities						XXX						
8.04.	Other Loan-Backed and Structured Securities						XXX						
8.05.	Affiliated Bank Loans-Issued						XXX						
8.06.	Affiliated Bank Loans-Acquired						XXX						
8.07.	Totals						XXX						

**SCHEDULE D – PART 1A – SECTION 2 (CONTINUED)**

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.08	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9.	SVO Identified Funds												
9.01.	Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10.	Unaffiliated Bank Loans												
10.01.	Unaffiliated Bank Loans - Issued						XXX						
10.02.	Unaffiliated Bank Loans - Acquired						XXX						
10.03.	Totals						XXX						
11.	Total Bonds Current Year												
11.01.	Issuer Obligations	67,480,350	51,518,154	29,766,536	437,813		XXX	149,202,852	81.8	XXX	XXX	149,202,852	
11.02.	Residential Mortgage-Backed Securities	3,162,594	6,139,537	2,202,461	821,231	101,852	XXX	12,427,676	6.8	XXX	XXX	12,427,676	
11.03.	Commercial Mortgage-Backed Securities	1,979,809	7,876,884	802,632	5,086		XXX	10,664,410	5.8	XXX	XXX	10,359,577	304,833
11.04.	Other Loan-Backed and Structured Securities	1,753,172	4,783,466	1,805,968	1,525,352	346,990	XXX	10,214,948	5.6	XXX	XXX	10,214,948	
11.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06.	Affiliated Bank Loans						XXX			XXX	XXX		
11.07.	Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08.	Totals	74,375,925	70,318,041	34,577,596	2,789,482	448,843		182,509,886	100.0	XXX	XXX	182,205,053	304,833
11.09.	Lines 11.08 as a % Col. 7	40.8	38.5	18.9	1.5	0.2		100.0	XXX	XXX	XXX	99.8	0.2
12.	Total Bonds Prior Year												
12.01.	Issuer Obligations	55,812,661	36,997,695	24,983,305			XXX	XXX	XXX	117,793,661	80.7	117,793,661	
12.02.	Residential Mortgage-Backed Securities	2,042,067	4,387,340	1,389,773	377,050	27,103	XXX	XXX	XXX	8,223,333	5.6	8,223,333	
12.03.	Commercial Mortgage-Backed Securities	1,102,750	6,423,849	1,090,750	109,857		XXX	XXX	XXX	8,727,206	6.0	8,727,206	
12.04.	Other Loan-Backed and Structured Securities	4,129,396	3,630,012	1,834,562	1,571,437	137,687	XXX	XXX	XXX	11,303,093	7.7	11,303,093	
12.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06.	Affiliated Bank Loans						XXX	XXX	XXX				
12.07.	Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08.	Totals	63,086,874	51,438,896	29,298,391	2,058,343	164,790		XXX	XXX	146,047,294	100.0	146,047,294	
12.09.	Line 12.08 as a % of Col. 9	43.2	35.2	20.1	1.4	0.1		XXX	XXX	100	XXX	100.0	
13.	Total Publicly Traded Bonds												
13.01.	Issuer Obligations	67,480,350	51,518,154	29,766,536	437,813		XXX	149,202,852	81.8	117,793,661	80.7	149,202,852	XXX
13.02.	Residential Mortgage-Backed Securities	3,162,594	6,139,537	2,202,461	821,231	101,852	XXX	12,427,676	6.8	8,223,333	5.6	12,427,676	XXX
13.03.	Commercial Mortgage-Backed Securities	1,979,809	7,572,051	802,632	5,086		XXX	10,359,577	5.7	8,727,206	6.0	10,359,577	XXX
13.04.	Other Loan-Backed and Structured Securities	1,753,172	4,783,466	1,805,968	1,525,352	346,990	XXX	10,214,948	5.6	11,303,093	7.7	10,214,948	XXX
13.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06.	Affiliated Bank Loans						XXX						XXX
13.07.	Unaffiliated Bank Loans						XXX						XXX
13.08.	Totals	74,375,925	70,013,207	34,577,596	2,789,482	448,843		182,205,053	99.8	146,047,294	100.0	182,205,053	XXX
13.09.	Line 13.08 as a % of Col. 7	40.8	38.4	19.0	1.5	0.2		100.0	XXX	XXX	XXX	100.0	XXX
13.10.	Line 13.08 as a % of Line 11.08, Col. 7, Section 11	40.8	38.4	18.9	1.5	0.2		99.8	XXX	XXX	XXX	99.8	XXX
14.	Total Privately Placed Bonds												
14.01.	Issuer Obligations						XXX					XXX	
14.02.	Residential Mortgage-Backed Securities						XXX					XXX	
14.03.	Commercial Mortgage-Backed Securities		304,833				XXX	304,833	0.2			XXX	304,833
14.04.	Other Loan-Backed and Structured Securities						XXX					XXX	
14.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06.	Affiliated Bank Loans						XXX					XXX	
14.07.	Unaffiliated Bank Loans						XXX					XXX	
14.08.	Totals		304,833					304,833	0.2			XXX	304,833
14.09.	Line 14.08 as a % of Col. 7		100.0					100.0	XXX	XXX	XXX	XXX	100.0
14.10.	Line 14.08 as a % of Line 11.08, Col. 7, Section 11		0.2					0.2	XXX	XXX	XXX	XXX	0.2

**SCHEDULE DA - VERIFICATION BETWEEN YEARS**

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	42,283,949	42,283,949			
2. Cost of short-term investments acquired.....	101,371,114	101,371,114			
3. Accrual of discount.....	214	214			
4. Unrealized valuation increase (decrease).....	315	315			
5. Total gain (loss) on disposals.....	416	416			
6. Deduct consideration received on disposals.....	76,657,809	76,657,809			
7. Deduct amortization of premium.....	1,098,899	1,098,899			
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).....	65,899,300	65,899,300			
11. Deduct total nonadmitted amounts.....					
12. Statement value at end of current period (Line 10 minus Line 11).....	65,899,300	65,899,300			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

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(SI-11) Schedule DB - Part A - Verification Between Years - Options, Caps, Floors, Collars, Swaps and Forwards

**NONE**

(SI-11) Schedule DB - Part B - Verification Between Years - Futures Contracts

**NONE**

(SI-12) Schedule DB - Part C - Section 1

**NONE**

(SI-13) Schedule DB - Part C - Section 2

**NONE**

(SI-14) Schedule DB - Verification Between Years

**NONE**

**SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	9,655,946	8,410,300	1,245,647	
2. Cost of cash equivalents acquired.....	216,984,945	6,319,872	210,665,073	
3. Accrual of discount.....				
4. Unrealized valuation increase (decrease).....				
5. Total gain (loss) on disposals.....	(221)	(221)		
6. Deduct consideration received on disposals.....	189,838,280	14,702,361	175,135,919	
7. Deduct amortization of premium.....	27,589	27,589		
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).....	36,774,802	-	36,774,802	
11. Deduct total nonadmitted amounts.....				
12. Statement value at end of current period (Line 10 minus Line 11).....	36,774,802	-	36,774,802	

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

(E-01) Schedule A - Part 1

**NONE**

(E-02) Schedule A - Part 2

**NONE**

(E-03) Schedule A - Part 3

**NONE**

(E-04) Schedule B - Part 1

**NONE**

(E-05) Schedule B - Part 2

**NONE**

(E-06) Schedule B - Part 3

**NONE**

(E-07) Schedule BA - Part 1

**NONE**

(E-08) Schedule BA - Part 2

**NONE**

(E-09) Schedule BA - Part 3

**NONE**







Annual Statement for the Year 2021 of the Neighborhood Health Plan of Rhode Island

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
83162C-WH-2	SBAP 2014-20F A - ABS	R		4	1.A	333,081	103.256	342,954	332,140	332,945		(47)			2.990	2.952	JD	828	10,257	09/04/2014	06/01/2034
83162C-WK-5	SBAP 2014-20 G A - ABS			4	1.A	8,954	102.928	9,216	8,954	8,954					2.870	2.879	JJ	128	276	07/10/2014	07/01/2034
83162C-WN-9	SBAP 2014-20I A - ABS			4	1.A	10,066	103.534	10,322	9,969	10,054		(2)			2.920	2.766	MS	97	311	11/20/2014	09/01/2034
83162C-WN-9	SBAP 2014-20I A - ABS	R		4	1.A	131,992	103.534	136,657	131,992	131,992					2.920	2.929	MS	1,285	4,119	09/11/2014	09/01/2034
83162C-XA-6	SBAP 2015-20E E - ABS	R		4	1.A	157,510	103.566	163,126	157,510	157,510					2.770	2.785	MN	727	4,757	05/07/2015	05/01/2035
83162C-XD-0	SBAP 2015-20 G G - ABS	R		4	1.A	289,824	104.135	301,808	289,824	289,824					2.880	2.892	JJ	4,173	9,004	07/09/2015	07/01/2035
83162C-YH-0	SBAP 2017-20B B - ABS	R		4	1.A	15,078	103.980	15,678	15,078	15,078					2.820	2.839	FA	177	455	02/09/2017	02/01/2037
83162C-YU-1	SBAP 2017-20 H H - ABS	R		4	1.A	18,327	104.490	18,506	17,710	18,296		(9)			2.750	2.254	FA	203	507	02/11/2020	08/01/2037
83162C-YU-1	SBAP 2017-20 H H - ABS	R		4	1.A	148,120	104.490	159,147	152,309	148,315		103			2.750	3.197	FA	1,745	4,363	01/16/2019	08/01/2037
83162C-YZ-0	SBAP 2017-20K K - ABS	R		4	1.A	271,099	104.511	283,328	271,099	271,099					2.790	2.816	MN	1,261	8,359	11/09/2017	11/01/2037
83162C-ZA-4	SBAP 2017-20L L - ABS	R		4	1.A	235,044	105.629	248,275	235,044	235,044					2.780	2.808	JD	545	7,177	12/07/2017	12/01/2037
83162C-ZR-7	SBAP 2018-20 H H - ABS	R		4	1.A	137,513	108.069	148,609	137,513	137,513					3.580	3.618	FA	2,038	5,749	08/09/2018	08/01/2038
0499999 - U.S. Governments, Other Loan-Backed and Structured Securities						6,390,939	XXX	6,527,505	6,384,677	6,388,649		(681)			XXX	XXX	XXX	39,933	124,639	XXX	XXX
0599999 - Subtotals - U.S. Governments						63,464,248	XXX	67,825,114	65,414,744	66,006,119	1,484,002	(54,423)			XXX	XXX	XXX	203,460	325,169	XXX	XXX
<b>U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations</b>																					
13063D-RE-0	CALIFORNIA ST				1.C FE	5,531	104.616	5,231	5,000	5,454		(55)		2.500	1.267	AO	31	125	08/04/2020	10/01/2029	
13063D-RE-0	CALIFORNIA ST	R			1.C FE	204,653	104.616	193,540	185,000	201,781		(2,049)		2.500	1.267	AO	1,156	4,625	08/04/2020	10/01/2029	
1199999 - U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						210,184	XXX	198,770	190,000	207,234		(2,104)		XXX	XXX	XXX	1,188	4,750	XXX	XXX	
1799999 - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						210,184	XXX	198,770	190,000	207,234		(2,104)		XXX	XXX	XXX	1,188	4,750	XXX	XXX	
<b>U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations</b>																					
54438C-YN-6	LOS ANGELES CALIF CMNTY COLLEGE DIST			1	1.B FE	10,000	99.248	9,925	10,000	10,000				1.806	1.806	FA	75	131	10/30/2020	08/01/2030	
54438C-YN-6	LOS ANGELES CALIF CMNTY COLLEGE DIST	R		1	1.B FE	530,000	99.248	526,014	530,000	530,000				1.806	1.806	FA	3,988	6,940	10/30/2020	08/01/2030	
686053-BN-8	OREGON SCH BRDS ASSN	R			1.C FE	428,450	115.846	411,253	355,000	407,243		(11,251)		5.550	2.771	JD	55	19,703	02/05/2020	06/30/2028	
1899999 - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						968,450	XXX	947,193	895,000	947,243		(11,251)		XXX	XXX	XXX	4,118	26,773	XXX	XXX	
2499999 - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						968,450	XXX	947,193	895,000	947,243		(11,251)		XXX	XXX	XXX	4,118	26,773	XXX	XXX	
<b>U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations</b>																					
235036-8B-9	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	80,000	99.589	79,671	80,000	80,000				1.732	1.732	MN	196		10/28/2021	11/01/2027	
313381-P2-5	FEDERAL HOME LOAN BANKS				1.A		100.577							1.550	1.550	JD	775		01/09/2017	12/24/2020	
341271-AE-4	FLORIDA ST BRD ADMIN FIN CORP REV			1	1.C FE	3,000	99.750	2,993	3,000	3,000				1.705	1.705	JJ	26	41	09/03/2020	07/01/2027	
341271-AE-4	FLORIDA ST BRD ADMIN FIN CORP REV	R		1	1.C FE	134,000	99.750	133,665	134,000	134,000				1.705	1.705	JJ	1,142	1,809	09/03/2020	07/01/2027	
59447T-UG-6	MICHIGAN FIN AUTH REV			2	1.C FE	10,000	103.739	10,374	10,000	10,000				2.988	2.988	MS	100	299	04/03/2019	09/01/2049	
59447T-UG-6	MICHIGAN FIN AUTH REV	R		2	1.C FE	405,000	103.739	420,143	405,000	405,000				2.988	2.988	MS	4,034	12,101	04/03/2019	09/01/2049	
64990C-EQ-0	NEW YORK STATE DORMITORY AUTHORITY			1	1.D FE	10,000	100.847	10,085	10,000	10,000				2.115	2.115	JJ	106	212	06/02/2016	07/01/2022	
64990C-EQ-0	NEW YORK STATE DORMITORY AUTHORITY	R		1	1.D FE	500,000	100.847	504,235	500,000	500,000				2.115	2.115	JJ	5,288	10,575	06/02/2016	07/01/2022	
650035-8P-6	NEW YORK ST URBAN DEV CORP REV	R		1	1.C FE	274,909	107.629	295,980	275,000	274,957		9		3.350	3.354	MS	2,713	9,213	02/15/2019	03/15/2026	
650035-L3-0	NEW YORK ST URBAN DEV CORP REV			1	1.B FE	15,616	100.520	15,078	15,000	15,023		(111)		2.830	2.076	MS	125	425	05/18/2016	03/15/2022	
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION	R			1.C FE	472,791	112.467	444,245	395,000	428,897		(7,121)		5.700	3.545	MN	3,753	22,515	03/04/2015	05/01/2026	
2599999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations						1,905,316	XXX	1,916,468	1,827,000	1,860,877		(7,223)		XXX	XXX	XXX	18,256	57,188	XXX	XXX	
<b>U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities</b>																					

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Annual Statement for the Year 2021 of the Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

Table with 21 columns: 1. CUSIP Identification, 2. Description, 3. Code, 4. Foreign, 5. Bond CHAR, 6. NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol, 7. Actual Cost, 8. Rate Used To Obtain Fair Value, 9. Fair Value, 10. Par Value, 11. Book / Adjusted Carrying Value, 12-15. Change in Book / Adjusted Carrying Value (Unrealized Valuation Increase / (Decrease), Current Year's (Amortization) / Accretion, Current Year's Other-Than-Temporary Impairment Recognized, Total Foreign Exchange Change in B./A.C.V.), 16. Rate of, 17. Effective Rate of, 18. When Paid, 19. Admitted Amount Due & Accrued, 20. Amount Rec. During Year, 21. Amount Acquired, 22. Stated Contractual Maturity Date.

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(E-11) Schedule D - Part 2 - Section 1

**NONE**

(E-12) Schedule D - Part 2 - Section 2

**NONE**



Annual Statement for the Year 2021 of the Neighborhood Health Plan of Rhode Island

**SCHEDULE D - PART 3**

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9	
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	
<b>Bonds: U.S. Governments</b>									
83162C-L6-8	SBAP 2021-25 H A - ABS		08/05/2021	Various	XXX	434,000	434,000		
83162C-L9-2	SBAP 2021-25 I I - ABS		09/09/2021	MLPFS INC FIXED INCOME	XXX	357,000	357,000		
83162C-M3-4	SBAP 2021-25 J J - ABS		10/07/2021	Various	XXX	847,000	847,000		
83162C-M6-7	SBAP 2021-25 K A - ABS		11/10/2021	Credit Suisse First Boston	XXX	139,000	139,000		
83162C-M8-3	SBAP 2021-25 L L - ABS		12/09/2021	MLPFS INC FIXED INCOME	XXX	311,000	311,000		
83162C-SG-9	SBAP 2009-20A A - ABS		04/28/2021	BONY/VINING-SPARKS IBG A LTD P	XXX	181,544	162,728	3,154	
912810-FR-4	UNITED STATES TREASURY		10/20/2021	CHASE SECURITIES	XXX	103,480	89,916	569	
912810-FS-2	UNITED STATES TREASURY		10/20/2021	WELLS FARGO SECURITIES	XXX	69,205	59,225	315	
912810-PS-1	UNITED STATES TREASURY		10/20/2021	WELLS FARGO SECURITIES	XXX	67,724	55,578	352	
912828-2L-3	UNITED STATES TREASURY		10/20/2021	CHASE SECURITIES	XXX	172,158	154,218	154	
912828-3R-9	UNITED STATES TREASURY		10/20/2021	DEUTSCHE BANK ALEX BROWN	XXX	235,216	209,459	279	
912828-4H-0	UNITED STATES TREASURY		10/20/2021	DEUTSCHE BANK ALEX BROWN	XXX	91,460	86,943	9	
912828-5W-6	UNITED STATES TREASURY		10/20/2021	DEUTSCHE BANK ALEX BROWN	XXX	273,563	236,013	550	
912828-6N-5	UNITED STATES TREASURY		10/20/2021	MLPFS INC FIXED INCOME	XXX	181,365	169,087	14	
912828-7D-6	UNITED STATES TREASURY		10/20/2021	DEUTSCHE BANK ALEX BROWN	XXX	206,689	184,885	123	
912828-B2-5	UNITED STATES TREASURY		10/20/2021	CHASE SECURITIES	XXX	257,167	240,176	400	
912828-H4-5	UNITED STATES TREASURY		10/20/2021	CHASE SECURITIES	XXX	192,878	178,895	119	
912828-N7-1	UNITED STATES TREASURY		10/20/2021	CHASE SECURITIES	XXX	268,610	242,751	404	
912828-S5-0	UNITED STATES TREASURY		10/20/2021	CHASE SECURITIES	XXX	162,198	148,259	49	
912828-UH-1	UNITED STATES TREASURY		10/20/2021	UBS WARBURG LLC	XXX	184,518	177,648	59	
912828-V4-9	UNITED STATES TREASURY		10/20/2021	CHASE SECURITIES	XXX	263,219	237,653	237	
912828-VM-9	UNITED STATES TREASURY		10/20/2021	CHASE SECURITIES	XXX	203,986	192,646	192	
912828-WU-0	UNITED STATES TREASURY		10/20/2021	UBS WARBURG LLC	XXX	178,954	166,936	56	
912828-XL-9	UNITED STATES TREASURY		10/20/2021	CHASE SECURITIES	XXX	249,794	228,245	228	
912828-Y3-8	UNITED STATES TREASURY		10/20/2021	DEUTSCHE BANK ALEX BROWN	XXX	242,684	211,274	422	
912828-Z3-7	UNITED STATES TREASURY		10/20/2021	DEUTSCHE BANK ALEX BROWN	XXX	137,342	124,314	41	
912828-ZJ-2	UNITED STATES TREASURY		10/20/2021	WELLS FARGO SECURITIES	XXX	87,718	81,491	2	
912828-ZZ-6	UNITED STATES TREASURY		11/30/2021	Various	XXX	821,283	741,362	298	
91282C-AB-7	UNITED STATES TREASURY		01/28/2021	CHASE SECURITIES	XXX	1,350,215	1,357,000	9	
91282C-BF-7	UNITED STATES TREASURY		10/20/2021	Various	XXX	1,429,828	1,295,031	280	
91282C-BH-3	UNITED STATES TREASURY		05/18/2021	Various	XXX	5,291,714	5,378,000	2,973	
91282C-BL-4	UNITED STATES TREASURY		08/10/2021	CITADEL SECURITIES LLC	XXX	1,313,491	1,332,000	7,092	
91282C-BW-0	UNITED STATES TREASURY		11/29/2021	Various	XXX	1,402,453	1,402,000	2,664	
91282C-CM-1	UNITED STATES TREASURY		10/20/2021	Various	XXX	770,218	678,605	68	
91282C-CN-9	UNITED STATES TREASURY		09/10/2021	DEUTSCHE BANK ALEX BROWN	XXX	9,268,038	9,280,000	1,387	
91282C-CP-4	UNITED STATES TREASURY		12/30/2021	Various	XXX	13,989,087	14,187,000	15,041	
91282C-CS-8	UNITED STATES TREASURY		11/29/2021	Various	XXX	3,372,535	3,407,000	4,518	
0599999	– Bonds: U.S. Governments						45,108,333	44,784,336	42,057
<b>Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>									
235036-8B-9	DALLAS FORT WORTH TEX INTL ARPT REV		10/28/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	80,000	80,000		
31288Q-F5-4	FH 841088 - RMBS		06/21/2021	BNP PARIBAS SECURITIES BOND	XXX	486,411	466,511	754	
31288Q-F6-2	FH 841089 - RMBS		09/20/2021	Various	XXX	857,656	821,863	1,003	
31288Q-FT-2	FH 841078 - RMBS		09/14/2021	CHASE SECURITIES	XXX	193,361	185,812	401	
31288Q-FZ-8	FH 841084 - RMBS		06/21/2021	WELLS FARGO SECURITIES	XXX	463,383	443,297	704	
31288Q-J9-2	FH 841188 - RMBS		08/13/2021	WELLS FARGO SECURITIES	XXX	698,843	667,520	790	
31288Q-KP-4	FH 841202 - RMBS		10/14/2021	CHASE SECURITIES	XXX	165,257	157,575	218	
3132A5-GA-7	FH ZS4693 - RMBS		09/14/2021	Various	XXX	88,168	83,178	97	

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**SCHEDULE D - PART 3**

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3132XC-SG-1	FH G67719 - RMBS		09/15/2021	MITSUBISHI UFJ SECURITIES	XXX	810,472	729,198	1,089
3138WH-BX-9	FN AS7253 - RMBS		09/15/2021	INTL FCStone Financial Inc.	XXX	133,754	121,387	228
3140J8-2K-8	FN BM4377 - RMBS		10/14/2021	BNP PARIBAS SECURITIES BOND	XXX	80,526	75,390	65
3140JA-3H-9	FN BM6199 - RMBS		10/08/2021	CHASE SECURITIES	XXX	212,355	202,659	282
3140JB-HN-9	FN BM6536 - RMBS		09/20/2021	BNP PARIBAS SECURITIES BOND	XXX	725,034	688,550	1,000
3140JB-J7-2	FN BM6585 - RMBS		08/13/2021	WELLS FARGO SECURITIES	XXX	602,609	576,079	1,002
3140QD-X3-3	FN CA6097 - RMBS		05/12/2021	MORGAN STANLEY DEAN WITTER	XXX	234,099	221,305	258
3140QE-PY-2	FN CA6738 - RMBS		02/12/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	711,407	664,284	554
3140X4-DE-3	FN FM1000 - RMBS		09/14/2021	NOMURA SECURITIES/FIXED INCOME	XXX	112,602	250,000	292
3140X4-UD-6	FN FM1479 - RMBS		09/14/2021	DAIWA SECURITIES AMERICA INC.	XXX	103,014	56,417	148
3140X9-MH-5	FN FM5759 - RMBS		05/19/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	399,405	361,759	904
3140X9-Q5-7	FN FM5875 - RMBS		05/19/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	362,148	324,025	810
3140XA-5H-1	FN FM7147 - RMBS		09/14/2021	MISCELLANEOUS BROKER	XXX	167,377	155,700	212
3140XB-FW-5	FN FM7380 - RMBS		09/14/2021	MITSUBISHI UFJ SECURITIES	XXX	256,679	244,565	272
3140XB-LM-0	FN FM7531 - RMBS		09/14/2021	MISCELLANEOUS BROKER	XXX	241,381	227,484	265
31418D-RJ-3	FN MA4088 - RMBS		02/22/2021	CHASE SECURITIES	XXX	603,578	560,978	818
35563P-4U-0	SCRT 2021-3 MA - CMO/RMBS		10/05/2021	WELLS FARGO SECURITIES	XXX	92,432	90,000	120
35563P-FG-9	SCRT 2018-2 MA - CMO/RMBS		11/12/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	77,729	74,706	109
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS		01/28/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	7,440	6,923	5
35563P-LH-0	SCRT 2019-3 MA - CMO/RMBS		09/14/2021	INT'L FC STONE	XXX	154,422	147,596	215
3199999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						9,121,542	8,684,762	12,615
<b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>								
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS CORP		09/13/2021	JANE STREET EXECUTION SERVICES LLC	XXX	85,464	75,000	239
010392-FU-7	ALABAMA POWER CO		09/13/2021	Deutsche Bank	XXX	87,130	90,000	
04352E-AA-3	ASCENSION HEALTH		09/13/2021	MARKETAXESS??CORPORATION	XXX	132,576	125,000	1,055
06051G-HD-4	BANK OF AMERICA CORP		09/13/2021	Various	XXX	645,748	595,000	5,514
06406R-AV-9	BANK OF NEW YORK MELLON CORP		09/13/2021	Various	XXX	364,551	365,000	112
12592P-BF-9	COMM 2014-UBS6 A5 - CMBS		04/21/2021	GOLDMAN	XXX	284,031	261,000	581
12593G-AF-9	COMM 2015-PC1 A5 - CMBS		12/22/2021	Various	XXX	447,519	414,000	947
12598L-AC-0	CNH 2021-C A3 - ABS		10/19/2021	WELLS FARGO SECURITIES	XXX	142,983	143,000	
126192-AD-5	COMM 2012-LC4 A4 - CMBS		10/14/2021	DEUTSCHE BANK ALEX BROWN	XXX	97,114	97,011	151
12624B-AC-0	COMM 2012-CCRE1 A3 - CMBS		05/11/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	8,281	8,138	9
12624P-AE-5	COMM 2012-CCRE3 A3 - CMBS		09/15/2021	DEUTSCHE BANK ALEX BROWN	XXX	188,512	185,797	233
12624Q-AR-4	COMM 2012-CCRE4 A3 - CMBS		09/08/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	313,468	307,124	219
17320D-AG-3	CGCMT 2013-GCJ11 A4 - CMBS		10/13/2021	MLPFS INC FIXED INCOME	XXX	106,219	103,000	124
23338V-AC-0	DTE ELECTRIC CO		09/13/2021	Various	XXX	466,608	431,000	2,249
26442U-AL-8	DUKE ENERGY PROGRESS LLC		09/13/2021	Various	XXX	569,211	570,000	238
26444H-AC-5	DUKE ENERGY FLORIDA LLC		09/13/2021	Deutsche Bank	XXX	38,353	35,000	187
291011-BQ-6	EMERSON ELECTRIC CO		12/07/2021	GOLDMAN	XXX	461,977	463,000	
29425A-AD-5	CGCMT 2015-GC33 A4 - CMBS		09/15/2021	GOLDMAN	XXX	175,719	160,000	269
30231G-BN-1	EXXON MOBIL CORP		09/13/2021	Deutsche Bank	XXX	223,163	210,000	2,284
34528Q-GW-8	FORDF 2019-2 A - ABS		08/26/2021	MITSUBISHI UFJ SECURITIES	XXX	297,609	280,000	357
34528Q-HQ-0	FORDF 2020-2 A - ABS		03/10/2021	WELLS FARGO SECURITIES	XXX	232,927	233,000	185
36198E-AE-5	GSMS 2013-GC13 A5 - CMBS		09/17/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	190,013	180,000	418
36198F-AE-2	GSMS 2013-GCJ14 A5 - CMBS		09/21/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	109,124	103,000	267
36250H-AE-3	GSMS 2014-GC26 A5 - CMBS		09/14/2021	GOLDMAN	XXX	192,330	178,000	269
362554-AD-9	GMCAR 2021-4 A4 - ABS		10/13/2021	CHASE SECURITIES	XXX	75,997	76,000	
38141G-YB-4	GOLDMAN SACHS GROUP INC		09/13/2021	Various	XXX	649,685	645,000	1,506

Annual Statement for the Year 2021 of the Neighborhood Health Plan of Rhode Island

**SCHEDULE D - PART 3**

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
40434C-AD-7	HSBC USA INC		09/13/2021	GOLDMAN	XXX	107,862	100,000	797
437076-CB-6	HOME DEPOT INC		09/13/2021	Deutsche Bank	XXX	134,383	125,000	1,406
438516-CF-1	HONEYWELL INTERNATIONAL INC		09/13/2021	Various	XXX	338,802	340,000	106
440452-AF-7	HORMEL FOODS CORP		09/13/2021	Deutsche Bank	XXX	90,275	90,000	423
459200-KJ-9	INTERNATIONAL BUSINESS MACHINES CORP		09/13/2021	Deutsche Bank	XXX	110,580	110,000	715
46643A-BE-2	JPMBB 2014-C23 A5 - CMBS		08/19/2021	MLPFS INC FIXED INCOME	XXX	305,368	281,000	676
46647P-AV-8	JPMORGAN CHASE & CO		09/13/2021	Deutsche Bank	XXX	247,248	215,000	1,305
58933Y-BD-6	MERCK & CO INC		12/07/2021	MLPFS INC FIXED INCOME	XXX	499,120	500,000	
61690F-AM-5	MSBAM 2015-C22 A4 - CMBS		09/14/2021	Various	XXX	444,567	409,000	862
61690G-AF-8	MSBAM 2014-C14 A5 - CMBS		09/17/2021	DEUTSCHE BANK ALEX BROWN	XXX	191,628	179,000	404
61691A-BL-6	MSC 2015-UBS8 A4 - CMBS		01/28/2021	MLPFS INC FIXED INCOME	XXX	220,600	196,000	62
61691G-AQ-3	MSBAM 2016-C32 ASB - CMBS		09/14/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	144,339	135,000	198
617446-8V-4	MORGAN STANLEY		09/13/2021	Deutsche Bank	XXX	158,203	160,000	416
61746B-EF-9	MORGAN STANLEY		09/13/2021	Various	XXX	303,114	275,000	1,966
61763U-AZ-5	MSBAM 2014-C17 A5 - CMBS		09/16/2021	SG COWEN SECURITIES CORP	XXX	193,191	180,000	355
61765L-AU-4	MSBAM 2015-C24 A4 - CMBS		10/14/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	108,582	100,000	176
61766C-AE-9	MSC 2016-UBS9 A4 - CMBS		09/14/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	89,374	82,000	123
637432-ND-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN		09/13/2021	Deutsche Bank	XXX	138,047	130,000	494
63743H-EY-4	NATIONAL RURAL UTILITIES COOPERATIVE FIN		10/18/2021	RBC CAPITAL MARKETS	XXX	36,966	37,000	
67021C-AP-2	NSTAR ELECTRIC CO		09/13/2021	Deutsche Bank	XXX	151,251	130,000	2,339
67021C-AR-8	NSTAR ELECTRIC CO		08/10/2021	MLPFS INC FIXED INCOME	XXX	197,854	199,000	
67777J-AL-2	OHIOHEALTH CORP		10/19/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	359,000	359,000	
695114-BT-4	PACIFICORP		09/27/2021	AMHERST PIERPONT SECURITIES	XXX	465,165	316,000	9,057
713448-FE-3	PEPSICO INC		10/06/2021	CHASE SECURITIES	XXX	91,660	92,000	
717081-EW-9	PFIZER INC		09/13/2021	MORGAN STANLEY DEAN WITTER	XXX	48,240	45,000	538
72014T-AC-3	PIEDMONT HEALTHCARE INC		09/21/2021	RBC CAPITAL MARKETS	XXX	437,788	439,000	199
742718-FH-7	PROCTER & GAMBLE CO		09/13/2021	Deutsche Bank	XXX	122,119	110,000	1,558
74456Q-BD-7	PUBLIC SERVICE ELECTRIC AND GAS CO		09/13/2021	Deutsche Bank	XXX	227,823	215,000	
784710-AB-1	SSM HEALTH CARE CORP		09/13/2021	BNP PARIBAS SECURITIES BOND	XXX	115,372	110,000	1,172
808513-BP-9	CHARLES SCHWAB CORP		09/13/2021	Various	XXX	314,309	310,000	1,426
85434V-AB-4	STANFORD HEALTH CARE		09/13/2021	MORGAN STANLEY DEAN WITTER	XXX	88,994	80,000	221
857477-BQ-5	STATE STREET CORP		11/15/2021	MORGAN STANLEY DEAN WITTER	XXX	464,000	464,000	
882508-BH-6	TEXAS INSTRUMENTS INC		09/13/2021	Deutsche Bank	XXX	102,150	100,000	11
89239B-AD-3	TAOT 2021-C A4 - ABS		09/21/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	103,964	104,000	
92348K-AA-1	VZMT 2021-1 A - RMBS		05/18/2021	RBC CAPITAL MARKETS	XXX	396,971	397,000	
927804-FQ-2	VIRGINIA ELECTRIC AND POWER CO		09/13/2021	Deutsche Bank	XXX	254,810	240,000	690
92938V-AQ-8	WFRBS 2014-C19 A5 - CMBS		09/17/2021	DEUTSCHE BANK ALEX BROWN	XXX	193,788	180,000	410
92939H-AY-1	WFRBS 2014-C23 A5 - CMBS		05/14/2021	WELLS FARGO SECURITIES	XXX	421,319	385,000	712
949746-RW-3	WELLS FARGO & CO		09/13/2021	Deutsche Bank	XXX	108,228	100,000	1,192
94989T-AZ-7	WFCM 2015-LC22 A4 - CMBS		09/14/2021	BREAN CAPITAL, LLC	XXX	193,136	175,000	280
95000U-2C-6	WELLS FARGO & CO		09/13/2021	Deutsche Bank	XXX	134,033	125,000	664
98163J-AB-1	WOLS 2021-A A2 - ABS		07/13/2021	WELLS FARGO SECURITIES	XXX	349,966	350,000	
3899999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						15,790,498	15,002,071	48,368
8399997 – Subtotals - Bonds - Part 3						70,020,373	68,471,169	103,040
8399998 – Summary Item from Part 5 for Bonds						4,445,159	4,495,000	6,817
8399999 – Subtotals - Bonds						74,465,532	72,966,169	109,857
9999999 – Totals						74,465,532	XXX	109,857

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Annual Statement for the Year 2021 of the Neighborhood Health Plan of Rhode Island

**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book / Adjusted Carrying Value at Disposal	Change in Book / Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends		
											12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.							
<b>Bonds: U.S. Governments</b>																						
91282C-AB-7	UNITED STATES TREASURY		01/28/2021	CHASE SECURITIES	09/14/2021	HSBC SECURITIES INC.	6,000	5,970	5,918	5,974				4	4		(56)	(56)	9	-		
91282C-AE-1	UNITED STATES TREASURY		01/22/2021	Various	09/21/2021	Various	601,000	576,444	568,736	577,998				1,555	1,555		(9,263)	(9,263)	4,052	1,668		
91282C-BG-5	UNITED STATES TREASURY		05/11/2021	BKNS NY/RATES DESK	05/14/2021	HSBC SECURITIES INC.	250,000	249,922	249,980	249,922				1	1		58	58	92	88		
91282C-BH-3	UNITED STATES TREASURY		05/18/2021	Various	12/07/2021	Various	1,224,000	1,217,472	1,195,215	1,218,020				547	547		(22,805)	(22,805)	2,053	168		
91282C-BL-4	UNITED STATES TREASURY		08/10/2021	Various	10/07/2021	Various	758,000	730,626	737,788	731,508				883	883		6,280	6,280	5,361	2,656		
91282C-BW-0	UNITED STATES TREASURY		06/29/2021	CITADEL SECURITIES LLC	12/07/2021	DEUTSCHE BANK ALEX BROWN	199,000	197,935	196,592	198,011				76	76		(1,419)	(1,419)	769	247		
91282C-CN-9	UNITED STATES TREASURY		09/14/2021	CITADEL SECURITIES LLC	09/20/2021	DEUTSCHE BANK ALEX BROWN	251,000	250,716	250,686	250,718				2	2		(31)	(31)	44	40		
91282C-CS-8	UNITED STATES TREASURY		08/30/2021	DEUTSCHE BANK ALEX BROWN	09/13/2021	GOLDMAN	7,000	6,980	6,955	6,980				-	-		(26)	(26)	7	4		
0599999 - Bonds: U.S. Governments							3,296,000	3,236,064	3,211,870	3,239,132				3,068	3,068		(27,262)	(27,262)	12,387	4,871		
<b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>																						
0258M0-EL-9	AMERICAN EXPRESS CREDIT CORP		09/13/2021	Deutsche Bank	11/12/2021	CITIGROUP GLOBAL MARKETS INC.	75,000	83,309	80,723	83,064				(245)	(245)		(2,341)	(2,341)	1,327	908		
053015-AG-8	AUTOMATIC DATA PROCESSING INC		05/11/2021	MLPFS INC FIXED INCOME	05/18/2021	Deutsche Bank	370,000	368,883	371,591	368,885				2	2		2,706	2,706	105			
10373Q-BH-2	BP CAPITAL MARKETS AMERICA INC		09/13/2021	Deutsche Bank	12/29/2021	Call @ 100.00	80,000	83,235	82,137	82,636				(599)	(599)		(2,636)	(2,636)	3,814	1,038		
69351U-AY-9	PPL ELECTRIC UTILITIES CORP		06/21/2021	MLPFS INC FIXED INCOME	09/14/2021	NO BROKER	250,000	250,000	250,195	250,000							195	195	217			
74460D-AG-4	PUBLIC STORAGE		11/04/2021	CITIGROUP GLOBAL MARKETS INC.	12/15/2021	MIZUHO_SECURITIE	216,000	215,670	215,216	215,674				5	5		(458)	(458)	235			
78433L-AA-4	SCE RECOVERY FUNDING LLC		02/17/2021	BARCLAYS CAPITAL INC FIXED INC	02/24/2021	Various	208,000	207,999	207,751	207,999							(248)	(248)	3			
3899999 - Bonds: Industrial and Miscellaneous (Unaffiliated)							1,199,000	1,209,095	1,207,613	1,208,258				(837)	(837)		(2,782)	(2,782)	5,701	1,945		
8399998 - Subtotals - Bonds							4,495,000	4,445,159	4,419,483	4,447,390				2,231	2,231				(30,044)	(30,044)	18,088	6,817
9999999 - Totals								4,445,159	4,419,483	4,447,390				2,231	2,231				(30,044)	(30,044)	18,088	6,817

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**SCHEDULE D - PART 6 - SECTION 1**  
Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
									10 Number of Shares	11 % of Outstanding
1999999 – Totals – Preferred and Common Stocks .....									XXX	XXX

**NONE**

1. Total amount of goodwill nonadmitted \$

**SCHEDULE D - PART 6 - SECTION 2**

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
0399999 – Totals – Preferred and Common Stocks .....				XXX	XXX

**NONE**



(E-18) Schedule DB - Part A - Section 1

**NONE**

(E-18) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

**NONE**

(E-18) Schedule DB - Part A - Section 1 - Financial or Economic Impact of the Hedge

**NONE**

(E-19) Schedule DB - Part A - Section 2

**NONE**

(E-19) Schedule DB - Part A - Section 2 - Description of Hedged Risk(s)

**NONE**

(E-19) Schedule DB - Part A - Section 2 - Financial or Economic Impact of the Hedge

**NONE**

(E-20) Schedule DB - Part B - Section 1

**NONE**

(E-20) Schedule DB - Part B - Section 1 - Broker Name

**NONE**

(E-20) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

**NONE**

(E-20) Schedule DB - Part B - Section 1 - Financial or Economic Impact of the Hedge

**NONE**

(E-21) Schedule DB - Part B - Section 2

**NONE**

(E-21) Schedule DB - Part B - Section 2 - Description of Hedged Risk(s)

**NONE**

(E-21) Schedule DB - Part B - Section 2 - Financial or Economic Impact of the Hedge

**NONE**

(E-22) Schedule DB - Part D - Section 1

**NONE**

(E-23) Schedule DB - Part D - Section 2 - By Reporting Entity

**NONE**

(E-23) Schedule DB - Part D - Section 2 - To Reporting Entity

**NONE**

(E-24) Schedule DB - Part E

**NONE**

(E-25) Schedule DL - Part 1

**NONE**

(E-25) Schedule DL - Part 1 - General Interrogatories

**NONE**

(E-26) Schedule DL - Part 2

**NONE**

(E-26) Schedule DL - Part 2 - General Interrogatories

**NONE**

**SCHEDULE E - PART 1 - CASH**

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
<b>Open Depositories</b>						
Bank of America Providence, RI.....	O		44,079		100,683,333	XXX
Bank of america Providence, RI.....	O				(3,382,322)	XXX
Comerica.....	R					XXX
0199998 - Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories.....						XXX
0199999 - Totals - Open Depositories.....			44,079		97,301,011	XXX
0399999 - Total Cash on Deposit.....			44,079		97,301,011	XXX
0499999 - Cash in Company's Office.....			XXX	XXX	15,450	XXX
0599999 - Total Cash.....			44,079		97,316,461	XXX

**TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR**

1. January.....	64,573,021	4. April.....	112,663,722	7. July.....	142,878,174	10. October.....	103,784,645
2. February.....	89,150,651	5. May.....	110,205,072	8. August.....	92,674,623	11. November.....	137,383,526
3. March.....	72,311,032	6. June.....	14,603,751	9. September.....	71,697,607	12. December.....	97,315,747

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

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
<b>Exempt Money Market Mutual Funds – as Identified by SVO</b>								
38142B-50-0	GOLDMAN:FS TRS I INST		12/31/2021	0.010	XXX	35,652,749		37
38142B-50-0	GOLDMAN:FS TRS I INST	R	12/30/2021	0.010	XXX	826,149		1
8599999 – Exempt Money Market Mutual Funds – as Identified by SVO						36,478,898		38
<b>All Other Money Market Mutual Funds</b>								
262006-20-8	DREYFUS GVT CSH MGT INST		07/30/2020	0.030	XXX	295,904	109	
8699999 – All Other Money Market Mutual Funds						295,904	109	
9999999 – Total Cash Equivalents						36,774,801	109	38

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
1B	2A \$	2B \$	2C \$				
1C	3A \$	3B \$	3C \$				
1D	4A \$	4B \$	4C \$				
1E	5A \$	5B \$	5C \$				
1F	6 \$						

**SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits		
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value	
1. Alabama	AL						
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR						
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL						
11. Georgia	GA						
12. Hawaii	HI						
13. Idaho	ID						
14. Illinois	IL						
15. Indiana	IN						
16. Iowa	IA						
17. Kansas	KS						
18. Kentucky	KY						
19. Louisiana	LA						
20. Maine	ME						
21. Maryland	MD						
22. Massachusetts	MA						
23. Michigan	MI						
24. Minnesota	MN						
25. Mississippi	MS						
26. Missouri	MO						
27. Montana	MT						
28. Nebraska	NE						
29. Nevada	NV						
30. New Hampshire	NH						
31. New Jersey	NJ						
32. New Mexico	NM						
33. New York	NY						
34. North Carolina	NC						
35. North Dakota	ND						
36. Ohio	OH						
37. Oklahoma	OK						
38. Oregon	OR						
39. Pennsylvania	PA						
40. Rhode Island	RI	0	HMO Required Deposit	95,222,381	97,390,727		
41. South Carolina	SC						
42. South Dakota	SD						
43. Tennessee	TN						
44. Texas	TX						
45. Utah	UT						
46. Vermont	VT						
47. Virginia	VA						
48. Washington	WA						
49. West Virginia	WV						
50. Wisconsin	WI						
51. Wyoming	WY						
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. US Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Alien and Other	OT	XXX	XXX				
59. Totals	XXX	XXX		95,222,381	97,390,727		
<b>Details of Write-Ins</b>							
5801.							
5802.							
5803.							
5898.			Summary of remaining write-ins for Line 58 from overflow page				
5899.			Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)				