



HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT
AS OF JUNE 30, 2022
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)
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(E-Mail Address)

OFFICERS

Peter Marino, Chief Executive Officer Karen Carlson, Chief Operating Officer
Michelle Sears, Chief Financial Officer Christopher Ottiano#, 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 Peter Marino x Michelle Sears x Karen Carlson
Peter Marino Michelle Sears Karen Carlson
Chief Executive Officer Chief Financial Officer Chief Operating Officer

Subscribed and sworn to before me
this _____ day of _____

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

x _____

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	142,986,555		142,986,555	116,610,586
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 (\$ 28,111,737), cash equivalents (\$ 4,532,650) and short-term investments (\$ 74,627,707).....	107,272,093		107,272,093	199,990,562
6. Contract loans (including \$ premium notes).....				
7. Derivatives.....				
8. Other invested assets.....				
9. Receivables for securities.....				1,394,449
10. Securities lending reinvested collateral assets.....				
11. Aggregate write-ins for invested assets.....				
12. Subtotals, cash and invested assets (Lines 1 to 11).....	250,258,648		250,258,648	317,995,597
13. Title plants less \$ charged off (for Title insurers only).....				
14. Investment income due and accrued.....	866,234		866,234	711,484
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	77,644,516	526,618	77,117,898	81,637,091
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 (\$).....	6,224,296		6,224,296	9,054,984
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	3,586,204		3,586,204	1,099,908
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.....	21,295,414		21,295,414	38,585,817
18.1 Current federal and foreign income tax recoverable and interest thereon.....				
18.2 Net deferred tax asset.....				
19. Guaranty funds receivable or on deposit.....				
20. Electronic data processing equipment and software.....	10,160,811	6,183,248	3,977,563	3,763,571
21. Furniture and equipment, including health care delivery assets (\$).....	2,721,484	2,721,484	-	-
22. Net adjustment in assets and liabilities due to foreign exchange rates.....				
23. Receivables from parent, subsidiaries and affiliates.....				
24. Health care (\$) and other amounts receivable.....	17,907,742	1,006,233	16,901,509	18,947,549
25. Aggregate write-ins for other-than-invested assets.....	10,556,941	7,246,330	3,310,611	1,765,716
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	401,222,291	17,683,913	383,538,377	473,561,715
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....				
28. Total (Lines 26 and 27).....	401,222,291	17,683,913	383,538,377	473,561,715
Details of Write-Ins				
1101.....				
1102.....				
1103.....				
1198. Summary of remaining write-ins for Line 11 from overflow page.....				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....				
2501. Prepaid Expenses.....	1,703,813	1,703,813	-	
2502. Receivable from State.....	2,796,853		2,796,853	1,765,716
2503. Deposits.....	5,045,064	5,045,064	-	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	1,011,212	497,453	513,759	
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	10,556,941	7,246,330	3,310,611	1,765,716

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$ reinsurance ceded)	144,560,136		144,560,136	158,329,392
2. Accrued medical incentive pool and bonus amounts	44,614,364		44,614,364	28,202,654
3. Unpaid claims adjustment expenses	4,127,736		4,127,736	3,919,347
4. Aggregate health policy reserves, including the liability of \$ for medical loss ratio rebate per the Public Health Service Act	7,699,998		7,699,998	4,000,000
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves				
8. Premiums received in advance	2,498,068		2,498,068	104,534,573
9. General expenses due or accrued	44,523,399		44,523,399	39,785,327
10.1 Current federal and foreign income tax payable and interest thereon (including \$ on realized gains (losses))				
10.2 Net deferred tax liability				
11. Ceded reinsurance premiums payable				
12. Amounts withheld or retained for the account of others	2,476,012		2,476,012	8,551,656
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	33,183		33,183	
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)	88,701		88,701	100,325
24. Total liabilities (Lines 1 to 23)	250,621,598		250,621,598	347,423,275
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	132,916,780	126,138,440
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	132,916,780	126,138,440
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	383,538,377	473,561,715
Details of Write-Ins				
2301. Unclaimed Property Payable	88,701		88,701	100,325
2302. Penalty and Interest				
2303.				
2398. Summary of remaining write-ins for Line 23 from overflow page				
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)	88,701		88,701	100,325
2501.	XXX	XXX		
2502.	XXX	XXX		
2503.	XXX	XXX		
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	XXX	XXX		
3001.	XXX	XXX		
3002.	XXX	XXX		
3003.	XXX	XXX		
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX		
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above)	XXX	XXX		

STATEMENT OF REVENUE AND EXPENSES

	Current Year to Date		Prior Year To Date	Prior Year Ended December 31
	1	2	3	4
	Uncovered	Total	Total	Total
1. Member Months.....	XXX	1,313,298	1,256,418	2,555,041
2. Net premium income (including \$ non-health premium income).....	XXX	802,999,524	759,141,365	1,518,921,093
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	457,044	1,231,474	1,913,576
7. Aggregate write-ins for other non-health revenues.....	XXX			
8. Total revenues (Lines 2 to 7).....	XXX	803,456,568	760,372,839	1,520,834,669
Hospital and Medical:				
9. Hospital/medical benefits.....		244,048,155	250,256,581	509,458,335
10. Other professional services.....		174,516,097	168,304,459	326,503,517
11. Outside referrals.....		117,565,394	109,685,032	204,017,887
12. Emergency room and out-of-area.....		28,409,004	23,376,013	48,916,032
13. Prescription drugs.....		131,221,009	117,756,749	235,784,515
14. Aggregate write-ins for other hospital and medical.....		-	(3,397,018)	(3,753,849)
15. Incentive pool, withhold adjustments and bonus amounts.....		16,411,710	4,532,380	27,592,669
16. Subtotal (Lines 9 to 15).....		712,171,369	670,514,196	1,348,519,106
Less:				
17. Net reinsurance recoveries.....		4,036,483	428,231	6,193,547
18. Total hospital and medical (Lines 16 minus 17).....		708,134,886	670,085,965	1,342,325,559
19. Non-health claims (net).....				
20. Claims adjustment expenses, including \$12,737,166 cost containment expenses.....		20,201,595	18,517,775	36,830,486
21. General administrative expenses.....		68,736,111	66,637,609	131,365,273
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).....		797,072,593	755,241,350	1,510,521,318
24. Net underwriting gain or (loss) (Lines 8 minus 23).....	XXX	6,383,975	5,131,489	10,313,351
25. Net investment income earned.....		782,044	502,314	974,533
26. Net realized capital gains (losses) less capital gains tax of \$.....		(427,909)	289,530	467,872
27. Net investment gains (losses) (Lines 25 plus 26).....		354,135	791,844	1,442,405
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$) (amount charged off \$)].....		(4,715,634)	(1,500,000)	(8,226,367)
29. Aggregate write-ins for other income or expenses.....				(25,000)
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	2,022,475	4,423,332	3,504,390
31. Federal and foreign income taxes incurred.....	XXX			
32. Net income (loss) (Lines 30 minus 31).....	XXX	2,022,475	4,423,332	3,504,390
Details of Write-Ins				
0601. EOHHS Incentive Income.....	XXX	457,044	1,231,474	1,913,576
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	457,044	1,231,474	1,913,576
0701. Bank Interest.....	XXX			
0702.....	XXX			
0703.....	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page.....	XXX			
0799. Totals (Lines 0701 through 0703 plus 0798) (Line 7 above).....	XXX			
1401. Stop Loss Recoveries from EOHHS.....		-	(3,397,018)	(3,753,849)
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).....		-	(3,397,018)	(3,753,849)
2901. Penalty.....				(25,000)
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).....				(25,000)

STATEMENT OF REVENUE AND EXPENSES (CONTINUED)

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
33. Capital and surplus prior reporting year.....	126,138,439	122,648,133	122,648,133
34. Net income or (loss) from Line 32.....	2,022,475	4,423,332	3,504,390
35. Change in valuation basis of aggregate policy and claim reserves.....			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$	1,033,280	483,019	1,266,064
37. Change in net unrealized foreign exchange capital gain or (loss).....			
38. Change in net deferred income tax.....			
39. Change in nonadmitted assets.....	3,722,585	(4,569,067)	(1,280,148)
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).....	6,778,340	337,285	3,490,306
49. Capital and surplus end of reporting period (Line 33 plus 48).....	132,916,779	122,985,418	126,138,439
Details of Write-Ins			
4701.....			
4702.....			
4703.....			
4798. Summary of remaining write-ins for Line 47 from overflow page.....			
4799. Totals (Lines 4701 through 4703 plus 4798) (Line 47 above).....			

CASH FLOW

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	712,557,990	711,608,904	1,599,082,694
2. Net investment income	1,126,183	643,674	1,397,692
3. Miscellaneous income	1,496,850	(1,949,017)	4,258,871
4. Total (Lines 1 to 3)	715,181,024	710,303,561	1,604,739,256
5. Benefit and loss related payments	707,978,728	641,692,768	1,295,957,774
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	71,416,477	77,950,089	176,986,423
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)	779,395,205	719,642,857	1,472,944,197
11. Net cash from operations (Line 4 minus Line 10)	(64,214,181)	(9,339,296)	131,795,059
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	34,070,964	19,917,172	54,522,785
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			
12.7 Miscellaneous proceeds	808,408	-	-
12.8 Total investment proceeds (Lines 12.1 to 12.7)	34,879,373	19,917,172	54,522,785
13. Cost of investments acquired (long-term only):			
13.1 Bonds	60,247,847	19,648,978	74,465,532
13.2 Stocks			
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications	-	756,185	1,055,511
13.7 Total investments acquired (Lines 13.1 to 13.6)	60,247,847	20,405,163	75,521,043
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(25,368,475)	(487,991)	(20,998,257)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(3,135,813)	(33,718,048)	(21,156,089)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(3,135,813)	(33,718,048)	(21,156,089)
Reconciliation of Cash, Cash Equivalents and Short-Term Investments			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(92,718,469)	(43,545,335)	89,640,713
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	199,990,562	110,349,845	110,349,849
19.2 End of period (Line 18 plus Line 19.1)	107,272,093	66,804,510	199,990,562
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
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year.....	216,581	24,742	1,874						189,965	
2. First Quarter.....	218,855	25,025	1,875						191,955	
3. Second Quarter.....	220,830	24,246	1,937						194,647	
4. Third Quarter.....										
5. Current Year.....										
6. Current Year Member Months.....	1,313,298	147,276	11,360						1,154,662	
Total Member Ambulatory Encounters for Period:										
7. Physician.....	1,629,715	119,143	8,210						1,502,362	
8. Non-Physician.....	301,401	20,767	1,380						279,254	
9. Total.....	1,931,116	139,910	9,590						1,781,616	
10. Hospital Patient Days Incurred.....	145,486	2,551	84						142,851	
11. Number of Inpatient Admissions.....	13,014	403	26						12,585	
12. Health Premiums Written (a).....	804,572,296	61,590,654	3,910,897						739,070,745	
13. Life Premiums Direct.....										
14. Property/Casualty Premiums Written.....										
15. Health Premiums Earned.....	804,572,296	61,590,654	3,910,897						739,070,745	
16. Property/Casualty Premiums Earned.....										
17. Amount Paid for Provision of Health Care Services.....	708,134,886	40,326,714	3,659,515						664,148,656	
18. Amount Incurred for Provision of Health Care Services.....	712,171,369	42,826,714	3,704,252						665,640,403	

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

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

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
0299999 – Aggregate accounts not individually listed-uncovered	18,175,464	289,014	126,632	159,089	(7,215,470)	11,534,729
0499999 – Subtotals	18,175,464	289,014	126,632	159,089	(7,215,470)	11,534,729
0599999 – Unreported claims and other claim reserves						133,025,406
0799999 – Total claims unpaid						144,560,136
0899999 – Accrued medical incentive pool and bonus amounts						44,614,364

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

	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).....	5,973,528	35,457,192	3,863,333	9,885,617	9,836,861	15,725,075
2. Medicare Supplement.....						
3. Dental only.....						
4. Vision only.....						
5. Federal Employees Health Benefits Plan.....						
6. Title XVIII – Medicare.....						
7. Title XIX – Medicaid.....	95,377,292	567,644,584	18,538,586	112,272,599	113,915,878	142,604,318
8. Other health.....						
9. Health subtotal (Lines 1 to 8).....	101,350,820	603,101,776	22,401,919	122,158,217	123,752,739	158,329,392
10. Health care receivables (a).....				17,907,712		18,947,549
11. Other non-health.....						
12. Medical incentive pools and bonus amounts.....			24,114,364	20,500,000	24,114,364	28,202,654
13. Totals (Lines 9-10+11+12).....	101,350,820	603,101,776	46,516,283	124,750,505	147,867,103	167,584,498

(a) Excludes \$1,530,000 loans or advances to providers not yet expensed.

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

	SSAP #	F/S Page	F/S Line #	06/30/2022	12/31/2021
Net Income					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	\$ 2,022,475	\$ 3,504,390
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 2,022,475	\$ 3,504,390
Surplus					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	\$ 132,916,780	\$ 126,138,440
(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	\$ 132,916,780	\$ 126,138,440

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

C. Accounting Policy

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

D. Going Concern

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

2. Accounting Changes and Corrections of Errors - None

3. Business Combinations and Goodwill - None

4. Discontinued Operations - None

5. Investments

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

Notes to the Financial Statements

5. Investments (Continued)

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

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

7. Investment Income - No Significant Changes

8. Derivative Instruments - None

9. Income Taxes

The Company is a non-profit HMO.

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

11. Debt - None

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

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

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

14. Liabilities, Contingencies and Assessments - None

15. Leases - No Significant Changes

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

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

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

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

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

Fair Value Measurements at reporting date: During 2022, 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	\$	2,655,823	\$	\$	2,655,823
Total assets at fair value/NAV	\$	2,655,823	\$	\$	2,655,823
b. Liabilities at fair value					
Total liabilities at fair value	\$		\$	\$	

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

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

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

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

(5) Derivatives - None

B. Other Fair Value Disclosures - None

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 136,897,798	\$ 142,986,555	\$	\$ 136,897,798	\$	\$	\$
Short-term Investments	74,450,267	74,627,707	.....	74,450,267	.....	.....	.....
Cash Equivalents	4,532,649	4,532,649	.....	4,532,649	.....	.....	.....

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

Type I. – Recognized Subsequent Events

Subsequent events have been considered through August 1, 2022 for the statutory statement issued on June 30, 2022.

None

Type II. – Nonrecognized Subsequent Events

Subsequent events have been considered through August 1, 2022 for the statutory statement issued on June, 30, 2022.

None

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

	<u>Amount</u>
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.....	\$..... 119,988
3. Premium adjustments payable due to ACA risk adjustment (including high-risk pool premium).....	7,699,998
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA risk adjustment.....	\$..... (3,699,998)
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid).....	39,499
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA reinsurance.....	\$.....
2. Amounts recoverable for claims unpaid due to ACA reinsurance (contra liability).....	.....
3. Amounts receivable relating to uninsured plans for contributions for ACA reinsurance.....	.....
Liabilities	
4. Liabilities for contributions payable due to ACA reinsurance – not reported as ceded premium.....	\$.....
5. Ceded reinsurance premiums payable due to ACA reinsurance.....	.....
6. Liabilities for amounts held under uninsured plans contributions for ACA reinsurance.....	.....
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA reinsurance.....	\$.....
8. Reinsurance recoveries (income statement) due to ACA reinsurance payments or expected payments.....	.....
9. ACA reinsurance contributions - not reported as ceded premium.....	.....
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA risk corridors liabilities.....	\$.....
2. Reserve for rate credits or policy experience rating refunds due to ACA risk corridors.....	.....
Operations (Revenue & Expense)	
3. Effect of ACA risk corridors on net premium income (paid/received).....	\$.....
4. Effect of ACA risk corridors on change in reserves for rate credits.....	.....

Notes to the Financial Statements

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

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

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

Explanations of Adjustments: None

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

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

25. Change in Incurred Claims and Claim Adjustment Expenses

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

Reserves as of December 31, 2021 were \$190,451,393. As of June 30, 2022, \$101,350,820 has been paid for incurred claims and claims adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$3,919,347 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$38,664,943 favorable prior-year development since December 31, 2021 to June 30, 2022. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

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

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - No Significant Changes

29. Participating Policies - None

30. Premium Deficiency Reserves - No Significant Changes

31. Anticipated Salvage and Subrogation - None

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?..... NO
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..... 12/31/2017
- 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..... 12/31/2017
- 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)..... 02/28/2019
- 6.4 By what department or departments?
Rhode Island Department of Business Regulation, Insurance Division.....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?..... YES
- 6.6 Have all of the recommendations within the latest financial examination report been complied with?..... YES
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?..... NO
- 7.2 If yes, give full information
.....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?..... NO
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms?..... NO
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliates primary federal regulator.

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

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

FINANCIAL

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

INVESTMENT

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

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

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

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?..... NO.....
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?.....
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2..... \$.....
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2..... \$.....
- 16.3 Total payable for securities lending reported on the liability page..... \$.....

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

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

1 Name of Custodian(s)	2 Custodian Address
Comerica Bank.....	411 West Lafayette, Detroit, MI 48226.....
RBS Citizens Bank.....	One Citizens Plaza, Providence, RI 02903.....

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?..... NO.....
- 17.4 If yes, give full and complete information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Income Research & Management.....	U.....
RBS Citixen's Bank - Private Wealth.....	U.....

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets?..... NO.....
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... NO.....

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
124567.....	Silicon Valley Bank.....	.....	SEC.....	DS.....

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?.....YES.....
- 18.2 If no, list exceptions:
.....
- 19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
 - a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.Has the reporting entity self-designated 5GI securities?.....NO.....
- 20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
 - a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.Has the reporting entity self-designated PLGI securities?.....NO.....
- 21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
 - a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?.....NO.....

GENERAL INTERROGATORIES

PART 2 – HEALTH

1.	Operating Percentages:	
1.1	A&H loss percent.....	89.772 %
1.2	A&H cost containment percent.....	1.586 %
1.3	A&H expense percent excluding cost containment expenses.....	9.489 %
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
Accident & Health - Non-Affiliates									
	94-3195221	01/01/2022	IOA Re	CA	SS/I	MC	Authorized		
	94-3195221	01/01/2022	IOA Re	CA	SSL/I	CMM	Authorized		
	94-3195221	01/01/2022	IOA Re	CA	SSL/G	CMM	Authorized		

SCHEDULE T – PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		Direct Business Only									
		1	2	3	4	5	6	7	8	9	10
States, Etc.		Active Status (a)	Accident & Health Premiums, Including Policy, Membership and Other Fees	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	65,501,551	739,070,745					804,572,296	
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.	US Virgin Islands	VI	N								
56.	Northern Mariana Islands	MP	N								
57.	Canada	CAN	N								
58.	Aggregate Other Alien	OT	XXX								
59.	Subtotal	XXX	65,501,551		739,070,745					804,572,296	
60.	Reporting entity contributions for employee benefits plans	XXX									
61.	Total (Direct Business)	XXX	65,501,551		739,070,745					804,572,296	
Details of Write-Ins											
58001.		XXX									
58002.		XXX									
58003.		XXX									
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX									
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX									

(a) Active Status Counts

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

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

PART 1 - ORGANIZATIONAL CHART

NONE

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

NONE

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

EXPLANATION:

1.
2.

BARCODES:

1. 
9 5 4 0 2 2 0 2 2 3 6 5 0 0 0 2
2. 
9 5 4 0 2 2 0 2 1 2 2 2 0 0 0 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	513,759		513,759	
2505. Due from PPC	227,850	227,850	-	
2506. Prepaid Premium Tax				
2507. Notes Receivable	269,603	269,603	-	
2597. Summary of remaining write-ins for Line 25 from overflow page	1,011,212	497,453	513,759	

SCHEDULE A – VERIFICATION

Real Estate

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

NONE

SCHEDULE B – VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	116,610,586	95,353,045
2. Cost of bonds and stocks acquired.....	60,247,847	74,465,532
3. Accrual of discount.....	85,147	86,590
4. Unrealized valuation increase (decrease).....	1,123,989	1,265,749
5. Total gain (loss) on disposals.....	(428,319)	467,676
6. Deduct consideration for bonds and stocks disposed of.....	34,070,964	54,536,167
7. Deduct amortization of premium.....	581,730	505,221
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.....		13,382
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	142,986,555	116,610,586
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	142,986,555	116,610,586

SCHEDULE D – PART 1B

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

NAIC Designation	1 Book / Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book / Adjusted Carrying Value End of First Quarter	6 Book / Adjusted Carrying Value End of Second Quarter	7 Book / Adjusted Carrying Value End of Third Quarter	8 Book / Adjusted Carrying Value December 31 Prior Year
Bonds								
1. NAIC 1 (a)	215,360,641	48,694,261	48,787,331	707,126	215,360,641	215,974,697		179,700,477
2. NAIC 2 (a)	2,904,565	929,856	18,548	(199,426)	2,904,565	3,616,446		2,809,409
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	218,265,206	49,624,117	48,805,879	507,700	218,265,206	219,591,143		182,509,886
Preferred Stock								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	218,265,206	49,624,117	48,805,879	507,700	218,265,206	219,591,143		182,509,886

(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 \$ 76,604,588; 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
770999999 Total	74,627,707	XXX	74,831,572	246,564	161,186

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	65,899,300	42,283,949
2. Cost of short-term investments acquired	62,361,194	101,371,114
3. Accrual of discount	26,961	214
4. Unrealized valuation increase (decrease)	(315)	315
5. Total gain (loss) on disposals	411	416
6. Deduct consideration received on disposals	53,369,457	76,657,809
7. Deduct amortization of premium	290,387	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)	74,627,707	65,899,300
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	74,627,707	65,899,300

(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.....	36,774,802	9,655,946
2. Cost of cash equivalents acquired.....	127,002,156	216,984,945
3. Accrual of discount.....	5,322	
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		(221)
6. Deduct consideration received on disposals.....	159,240,849	189,838,280
7. Deduct amortization of premium.....	8,781	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).....	4,532,650	36,774,802
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	4,532,650	36,774,802

(E-01) Schedule A - Part 2

NONE

(E-01) Schedule A - Part 3

NONE

(E-02) Schedule B - Part 2

NONE

(E-02) Schedule B - Part 3

NONE

(E-03) Schedule BA - Part 2

NONE

(E-03) Schedule BA - Part 3

NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Governments									
83162C-P2-3	SBAP 2022-25 D D - ABS		05/26/2022	MLPFS INC FIXED INCOME	XXX	608,108	610,000	686	1.A
83162C-P5-6	SBAP 2022-25 E E - ABS		05/26/2022	MLPFS INC FIXED INCOME	XXX	805,412	804,000	201	1.A
83162C-P7-2	SBAP 2022-25 F F - ABS		06/09/2022	MLPFS INC FIXED INCOME	XXX	604,000	604,000		1.A
912828-Z7-8	UNITED STATES TREASURY		06/29/2022	Various	XXX	682,211	728,000	3,389	1.A
91282C-BE-0	UNITED STATES TREASURY		05/26/2022	CITADEL SECURITIES LLC	XXX	447,887	464,000	218	1.A
91282C-CM-1	UNITED STATES TREASURY		04/29/2022	MLPFS INC FIXED INCOME	XXX	812,007	798,501	295	1.A
91282C-DX-6	UNITED STATES TREASURY		06/30/2022	WELLS FARGO SECURITIES	XXX	291,672	305,529	175	1.A FE
91282C-DY-4	UNITED STATES TREASURY		05/26/2022	Various	XXX	1,131,056	1,224,000	6,221	1.A FE
0109999999 - Bonds: U.S. Governments						5,382,354	5,538,030	11,186	XXX
Bonds: U.S. States, Territories and Possessions									
20772K-QK-8	CONNECTICUT ST		05/26/2022	SAMUEL A RAMIREZ & COMPANY INC	XXX	95,000	95,000		1.E FE
57582P-UT-5	MASSACHUSETTS (COMMONWEALTH OF)		05/26/2022	Citigroup Global Markets, Inc.	XXX	267,255	250,000	1,023	1.B FE
0509999999 - Bonds: U.S. States, Territories and Possessions						362,255	345,000	1,023	XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
235036-8K-9	DALLAS FORT WORTH TEX INTL ARPT REV		06/14/2022	RAYMOND JAMES/FI	XXX	584,065	745,000	2,553	1.E FE
3140JA-3P-1	FN BM6205 - RMBS		05/04/2022	CHASE SECURITIES	XXX	542,083	521,861	685	1.A
3140JB-V5-2	FN BM6935 - RMBS		05/13/2022	AMHERST PIERPONT SECURITIES	XXX	260,813	260,000	578	1.A
3140JB-VV-5	FN BM6927 - RMBS		05/13/2022	Stifel Nicolaus & Co.	XXX	248,716	259,290	398	1.A
3140MA-X5-8	FN BU8799 - RMBS		05/13/2022	CHASE SECURITIES	XXX	252,909	259,570	458	1.A
3140XB-JZ-4	FN FM7479 - RMBS		03/18/2022	Credit Suisse First Boston	XXX	319,452	303,113	455	1.A
341271-AE-4	FLORIDA ST BRD ADMIN FIN CORP REV		05/13/2022	WELLS FARGO SECURITIES	XXX	119,126	132,000	850	1.C FE
35563P-GG-8	SCRT 2018-3 MA - CMO/RMBS		04/19/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	226,829	226,962	449	1.A
64971X-JA-7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		05/13/2022	WELLS FARGO SECURITIES	XXX	78,658	80,000	94	1.B FE
80168N-EP-0	SANTA CLARA VY CALIF TRANS AUTH SALES T		05/02/2022	RAYMOND JAMES/FI	XXX	542,445	500,000	2,693	1.C FE
913366-KV-1	UNIV CALIF REGTS MED CTR POOLED REV		04/28/2022	BARCLAYS CAPITAL INC FIXED INC	XXX	380,000	380,000		1.D FE
0909999999 - Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						3,555,095	3,667,796	9,213	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)									
023135-CF-1	AMAZON.COM INC		04/11/2022	CHASE SECURITIES	XXX	203,580	204,000		1.E FE
025816-CV-9	AMERICAN EXPRESS CO		04/28/2022	MORGAN STANLEY DEAN WITTER	XXX	195,962	196,000	18	2.A FE
14913R-2V-8	CATERPILLAR FINANCIAL SERVICES CORP		05/10/2022	MLPFS INC FIXED INCOME	XXX	149,810	150,000		1.F FE
61747Y-ER-2	MORGAN STANLEY		05/16/2022	MORGAN STANLEY DEAN WITTER	XXX	357,929	360,000	803	1.F FE
693342-AA-5	PCG 2022-A A1 - ABS		05/03/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	385,992	386,000		1.A FE
89236T-KC-8	TOYOTA MOTOR CREDIT CORP		06/27/2022	MLPFS INC FIXED INCOME	XXX	482,541	483,000		1.E FE
95000U-2A-0	WELLS FARGO & CO		06/29/2022	WELLS FARGO SECURITIES	XXX	733,894	775,000	2,932	2.A FE
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						2,509,707	2,554,000	3,753	XXX
2509999997 - Subtotals - Bonds - Part 3						11,809,411	12,104,826	25,175	XXX
2509999999 - Subtotals - Bonds						11,809,411	12,104,826	25,175	XXX
6009999999 - Totals						11,809,411	XXX	25,175	XXX

Quarterly Statement as of June 30, 2022 of the Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 4

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

F05

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Governments																					
83162C-C2-7	SBAP 2019-20 F A - ABS		06/01/2022	Paydown	XXX	24,938	24,938	24,938	24,938						24,938				348	06/01/2039	1.A
83162C-F7-3	SBAP 2020-25E E - ABS		05/01/2022	Paydown	XXX	8,573	8,573	8,573	8,573						8,573				66	05/01/2045	1.A
83162C-K2-8	SBAP 2125D - ABS		04/01/2022	Paydown	XXX	11,545	11,545	11,102	11,102		444		444		11,545				104	04/01/2046	1.A
83162C-M3-4	SBAP 2021-25 J J - ABS		04/01/2022	Paydown	XXX	18,422	18,422	18,422	18,422						18,422				151	10/01/2046	1.A
83162C-M6-7	SBAP 2021-25 K A - ABS		05/01/2022	Paydown	XXX	2,333	2,333	2,333	2,333						2,333				19	11/01/2046	1.A
83162C-M8-3	SBAP 2021-25 L L - ABS		06/01/2022	Paydown	XXX	8,074	8,074	8,074	8,074						8,074				70	12/01/2046	1.A
83162C-PD-9	SBAP 2004-20K A - ABS		05/01/2022	Paydown	XXX	11,408	11,408	12,634	11,931		(523)		(523)		11,408				278	11/01/2024	1.A
83162C-RA-3	SBAP 2007-20 E A - ABS		05/01/2022	Paydown	XXX	3,751	3,751	4,312	4,075		(324)		(324)		3,751				100	05/01/2027	1.A
83162C-UV-3	SBAP 1220-F A - ABS		06/01/2022	Paydown	XXX	5,411	5,411	5,411	5,411						5,411				66	06/01/2032	1.A
83162C-VB-6	SBAP 2012-20J A - ABS		04/01/2022	Paydown	XXX	48,841	48,841	46,706	47,006		1,835		1,835		48,841				546	10/01/2032	1.A
83162C-VN-0	SBAP 2013-20E A - ABS		05/01/2022	Paydown	XXX	17,674	17,674	16,626	16,756		919		919		17,674				191	05/01/2033	1.A
83162C-VP-5	SBAP 2013-20F A - ABS		06/01/2022	Paydown	XXX	48,966	48,966	48,697	48,742		224		224		48,966				630	06/01/2033	1.A
83162C-WE-9	SBAP 2014-20 D A - ABS		04/01/2022	Paydown	XXX	54,551	54,551	54,787	54,754		(203)		(203)		54,551				904	04/01/2034	1.A
83162C-WG-4	SBAP 2014-20 E A - ABS		05/01/2022	Paydown	XXX	929	929	929	929						929				15	05/01/2034	1.A
83162C-WH-2	SBAP 2014-20F A - ABS		06/01/2022	Paydown	XXX	34,444	34,444	34,551	34,535		(91)		(91)		34,444				536	06/01/2034	1.A
83162C-XA-6	SBAP 2015-20E E - ABS		05/01/2022	Paydown	XXX	24,639	24,639	24,639	24,639						24,639				376	05/01/2035	1.A
83162C-YZ-0	SBAP 2017-20K K - ABS		05/01/2022	Paydown	XXX	23,925	23,925	23,925	23,925						23,925					11/01/2037	1.A
83162C-ZA-4	SBAP 2017-20L L - ABS		06/01/2022	Paydown	XXX	19,727	19,727	19,727	19,727						19,727				291	12/01/2037	1.A
912828-2V-1	UNITED STATES TREASURY		06/01/2022	Maturity @ 100.00	XXX														688	09/15/2020	1.A
912828-4H-0	UNITED STATES TREASURY		06/30/2022	Various	XXX	447,265	436,563	398,837	367,768	(28,482)	(1,991)		(30,473)		396,725		50,540	50,540	1,727	04/15/2023	1.A
912828-C5-7	UNITED STATES TREASURY		06/01/2022	Maturity @ 100.00	XXX														2,250	03/31/2021	1.A
912828-F9-6	UNITED STATES TREASURY		06/01/2022	Maturity @ 100.00	XXX														1,000	10/31/2021	1.A
912828-L9-9	UNITED STATES TREASURY		06/01/2022	Maturity @ 100.00	XXX														1,375	10/31/2020	1.A
912828-N8-9	UNITED STATES TREASURY		06/01/2022	Maturity @ 100.00	XXX														1,719	01/31/2021	1.A
912828-R7-7	UNITED STATES TREASURY		06/01/2022	Maturity @ 100.00	XXX														1,719	05/31/2021	1.A
912828-RR-3	UNITED STATES TREASURY		06/01/2022	Maturity @ 100.00	XXX														1,000	11/15/2021	1.A
912828-UH-1	UNITED STATES TREASURY		04/29/2022	NO BROKER	XXX	624,499	607,462	522,023	438,707	(67,188)	(1,213)		(68,401)		527,776		96,723	96,723	595	01/15/2023	1.A
912828-WR-7	UNITED STATES TREASURY		06/01/2022	Maturity @ 100.00	XXX														1,063	06/30/2021	1.A
912828-Z7-8	UNITED STATES TREASURY		06/09/2022	Various	XXX	584,825	626,000	607,385			714		714		608,099		(23,274)	(23,274)	2,952	01/31/2027	1.A
912828-ZF-0	UNITED STATES TREASURY		05/26/2022	Various	XXX	649,155	696,000	664,055			1,463		1,463		665,518		(16,362)	(16,362)	2,103	03/31/2025	1.A
91282C-BH-3	UNITED STATES TREASURY		05/04/2022	CITADEL SECURITIES LLC	XXX	273,782	302,000	299,621	300,029		163		163		300,192		(26,410)	(26,410)	860	01/31/2026	1.A
91282C-CN-9	UNITED STATES TREASURY		05/13/2022	Various	XXX	1,003,401	1,030,000	1,020,505			2,053		2,053		1,022,558		(19,157)	(19,157)	1,005	07/31/2023	1.A
91282C-CP-4	UNITED STATES TREASURY		05/26/2022	Various	XXX	1,669,418	1,834,000	1,797,679	1,352,787		2,700		2,700		1,801,215		(131,797)	(131,797)	8,780	07/31/2026	1.A
91282C-CS-8	UNITED STATES TREASURY		06/14/2022	Various	XXX	2,298,343	2,697,000	2,597,381	746,021		3,145		3,145		2,600,626		(302,283)	(302,283)	23,913	08/15/2031	1.A
91282C-DY-4	UNITED STATES TREASURY		06/09/2022	CHASE SECURITIES	XXX	163,338	181,000	167,552			34		34		167,586		(4,248)	(4,248)	1,078	02/15/2032	1.A FE
0109999999 - Bonds: U.S. Governments						8,082,179	8,778,176	8,441,423	3,560,082	(95,670)	9,348		(86,322)		8,458,446		(376,267)	(376,267)	58,517	XXX	XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
31288Q-CA-6	FH 840965 - RMBS		06/01/2022	Paydown	XXX	4,153	4,153	4,242	4,256		(103)		(103)		4,153				61	05/01/2049	1.A
31288Q-F5-4	FH 841088 - RMBS		06/01/2022	Paydown	XXX	46,994	46,994	48,374			(1,380)		(1,380)		46,994				183	01/01/2049	1.A
31288Q-F6-2	FH 841089 - RMBS		06/01/2022	Paydown	XXX	52,886	52,886	55,235	55,564		(2,678)		(2,678)		52,886				504	06/01/2047	1.A
31288Q-FT-2	FH 841078 - RMBS		06/01/2022	Paydown	XXX	12,985	12,985	13,512	13,539		(554)		(554)		12,985				177	04/01/2045	1.A
31288Q-FZ-8	FH 841084 - RMBS		06/01/2022	Paydown	XXX	32,800	32,800	34,286	34,414		(1,614)		(1,614)		32,800				395	08/01/2047	1.A
31288Q-KP-4	FH 841202 - RMBS		06/01/2022	Paydown	XXX	17,362	17,362	18,208	18,229		(867)		(867)		17,362				167	06/01/2044	1.A
3128S6-C5-9	FH 1Q1892 - RMBS		06/01/2022	Paydown	XXX	22,255	22,255	23,472			(1,217)		(1,217)		22,255				108	04/01/2037	1.A
31300M-7L-1	FH 849899 - RMBS		06/01/2022	Paydown	XXX	1,412	1,412	1,468	1,435		(23)		(23)		1,412				13	06/01/2044	1.A
3131Y9-FR-9	FH ZN2876 - RMBS		06/01/2022	Paydown	XXX	9,650	9,650	10,341	10,670		(1,020)		(1,020)		9,650				156	01/01/2049	1.A
3132A5-GA-7	FH ZS4693 - RMBS		06/01/2022	Paydown	XXX	3,487	3,487	3,696	3,697		(210)		(210)		3,487				42	12/01/2046	1.A
3132XC-SG-1	FH G67719 - RMBS		06/01/2022	Paydown	XXX	42,532	42,532	47,273	47,306		(4,773)		(4,773)		42,532				775	01/01/2049	1.A
3132XV-7H-0	FH Q53595 - RMBS		06/01/2022	Paydown	XXX	290	290	304	308		(18)		(18)		290				4	01/01/2048	1.A
313381-P2-5	FEDERAL HOME LOAN BANKS		06/01/2022	Maturity @ 100.00	XXX														775	12/24/2020	1.A
3137B3-NA-2	FHMS K-030 A2 - CMBS		06/01/2022	Paydown	XXX	5,574	5,574	5,650			(76)		(76)		5,574				31	04/25/2023	1.A
3138ET-ND-4	FN AL8487 - RMBS		06/01/2022	Paydown	XXX	1,431	1,431	1,471	1,452		(22)		(22)		1,431				12	04/01/2046	1.A
3138ET-WN-2	FN AL8752 - RMBS		06/01/2022	Paydown	XXX	1,342	1,342	1,334	1,312		30		30		1,342				17	07/01/2046	1.A
3138WH-BX-9	FN AS7253 - RMBS		06/01/2022	Paydown	XXX	8,532	8,532	9,401	9,409		(877)		(877)		8,532				148	05/01/2046	1.A
3138WJ-6W-3	FN AS8984 - RMBS		06/01/2022	Paydown	XXX	33,682	33,682	36,382			(2,700)		(2,700)		33,682				504	03/01/2047	1.A

Quarterly Statement as of June 30, 2022 of the Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
3138Y7-F9-8	FN AX5591 - RMBS		06/01/2022	Paydown	XXX	3,332	3,332	3,462	3,394		(61)		(61)		3,332				22	01/01/2045	1.A	
3140J7-WG-6	FN BM3346 - RMBS		06/01/2022	Paydown	XXX	24,376	24,376	25,229	24,913		(537)		(537)		24,376				224	06/01/2041	1.A	
3140J8-2K-8	FN BM4377 - RMBS		06/01/2022	Paydown	XXX	1,068	1,068	1,141	1,142		(74)		(74)		1,068				10	04/01/2038	1.A	
3140J8-M8-3	FN BM3982 - RMBS		06/01/2022	Paydown	XXX	7,954	7,954	8,292	8,099		(145)		(145)		7,954				63	07/01/2042	1.A	
3140J8-RT-2	FN BM4097 - RMBS		06/01/2022	Paydown	XXX	21,447	21,447	22,660	22,572		(1,125)		(1,125)		21,447				407	07/01/2047	1.A	
3140J9-CG-4	FN BM4570 - RMBS		06/01/2022	Paydown	XXX	37,904	37,904	38,651	38,388		(484)		(484)		37,904				480	12/01/2045	1.A	
3140JA-3H-9	FN BM6199 - RMBS		06/01/2022	Paydown	XXX	12,820	12,820	13,433	13,454		(635)		(635)		12,820				112	01/01/2040	1.A	
3140JA-3J-5	FN BM6200 - RMBS		06/01/2022	Paydown	XXX	22,587	22,587	23,575	23,740		(1,153)		(1,153)		22,587				177	07/01/2043	1.A	
3140JA-3P-1	FN BM6205 - RMBS		06/01/2022	Paydown	XXX	21,085	21,085	22,085			(999)		(999)		21,085				57	01/01/2040	1.A	
3140JA-GZ-5	FN BM5615 - RMBS		06/01/2022	Paydown	XXX	15,477	15,477	15,893	15,871		(393)		(393)		15,477				109	12/01/2044	1.A	
3140JA-UN-6	FN BM5988 - RMBS		06/01/2022	Paydown	XXX	18,386	18,386	18,770	18,776		(390)		(390)		18,386				240	08/01/2048	1.A	
3140JB-HN-9	FN BM6536 - RMBS		06/01/2022	Paydown	XXX	48,093	48,093	50,641	50,714		(2,621)		(2,621)		48,093				505	09/01/2045	1.A	
3140JB-J7-2	FN BM6585 - RMBS		06/01/2022	Paydown	XXX	44,036	44,036	46,064	46,157		(2,121)		(2,121)		44,036				406	04/01/2047	1.A	
3140JB-V5-2	FN BM6935 - RMBS		06/01/2022	Paydown	XXX	3,831	3,831	3,842			(12)		(12)		3,831				11	07/01/2049	1.A	
3140JB-VV-5	FN BM6927 - RMBS		06/01/2022	Paydown	XXX	1,873	1,873	1,797			76		76		1,873				4	05/01/2052	1.A	
3140JL-ZZ-0	FN BN4359 - RMBS		06/01/2022	Paydown	XXX	5,883	5,883	6,215	6,200		(317)		(317)		5,883				113	02/01/2049	1.A	
3140MA-X5-8	FN BU8799 - RMBS		06/01/2022	Paydown	XXX	467	467	455			12		12		467				1	04/01/2052	1.A	
3140QC-6G-6	FN CA5370 - RMBS		06/01/2022	Paydown	XXX	11,329	11,329	12,255	12,499		(1,170)		(1,170)		11,329				175	03/01/2050	1.A	
3140QD-X3-3	FN CA6097 - RMBS		06/01/2022	Paydown	XXX	29,751	29,751	31,320	14,335		(1,509)		(1,509)		29,751				346	06/01/2050	1.A	
3140X4-DE-3	FN FM1000 - RMBS		06/01/2022	Paydown	XXX	4,259	4,259	4,516	4,539		(280)		(280)		4,259				(96)	04/01/2047	1.A	
3140X4-UD-6	FN FM1479 - RMBS		06/01/2022	Paydown	XXX	6,166	6,166	6,683	6,720		(554)		(554)		6,166				100	03/01/2047	1.A	
3140X5-S2-0	FN FM2336 - RMBS		06/01/2022	Paydown	XXX	28,553	28,553	30,570			(2,017)		(2,017)		28,553				421	01/01/2050	1.A	
3140X6-T2-7	FN FM3268 - RMBS		06/01/2022	Paydown	XXX	27,652	27,652	29,488	29,990		(2,338)		(2,338)		27,652				391	03/01/2050	1.A	
3140X9-MH-5	FN FM5759 - RMBS		06/01/2022	Paydown	XXX	18,978	18,978	20,953	20,926		(1,948)		(1,948)		18,978				321	04/01/2050	1.A	
3140X9-Q5-7	FN FM5875 - RMBS		06/01/2022	Paydown	XXX	10,201	10,201	11,401	11,426		(1,225)		(1,225)		10,201				171	04/01/2050	1.A	
3140XA-5H-1	FN FM7147 - RMBS		06/01/2022	Paydown	XXX	8,291	8,291	8,912	8,909		(619)		(619)		8,291				117	08/01/2050	1.A	
3140XB-FW-5	FN FM7380 - RMBS		06/01/2022	Paydown	XXX	9,274	9,274	9,733	9,720		(446)		(446)		9,274				95	06/01/2051	1.A	
3140XB-JZ-4	FN FM7479 - RMBS		06/01/2022	Paydown	XXX	17,814	17,814	18,774			(960)		(960)		17,814				102	01/01/2050	1.A	
3140XB-LM-0	FN FM7531 - RMBS		06/01/2022	Paydown	XXX	6,200	6,200	6,579	6,599		(398)		(398)		6,200				77	05/01/2051	1.A	
3140XD-QP-4	FN FM9461 - RMBS		06/01/2022	Paydown	XXX	11,161	11,161	11,829			(668)		(668)		11,161				137	11/01/2051	1.A	
3140XF-CB-5	FN FS0065 - RMBS		06/01/2022	Paydown	XXX	31,442	31,442	34,006			(2,564)		(2,564)		31,442				339	12/01/2050	1.A	
31418D-RJ-3	FN MA4088 - RMBS		06/01/2022	Paydown	XXX	34,411	34,411	37,024	36,764		(2,353)		(2,353)		34,411				444	07/01/2035	1.A	
35563P-4U-0	SCRT 2021-3 MA - CMO/RMBS		06/01/2022	Paydown	XXX	17,809	17,872	17,494	4,894		385		385		17,872		(63)	(63)	78	03/25/2061	1.A	
35563P-BC-2	SCRT 2017-2 MA - CMO/RMBS		06/01/2022	Paydown	XXX	20,411	20,179	20,132			47		47		20,179		232	232	96	08/25/2056	1.A	
35563P-FG-9	SCRT 2018-2 MA - CMO/RMBS		06/01/2022	Paydown	XXX	5,079	5,079	5,285	5,284		(205)		(205)		5,079				73	11/26/2057	1.A	
35563P-GG-8	SCRT 2018-3 MA - CMO/RMBS		06/01/2022	Paydown	XXX	5,370	5,370	5,367			3		3		5,370				16	08/27/2057	1.A	
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS		06/01/2022	Paydown	XXX	20,818	20,818	20,425	20,518		299		299		20,818				299	03/25/2058	1.A	
35563P-JF-7	SCRT 2019-1 MA - CMO/RMBS		06/01/2022	Paydown	XXX	13,851	13,851	13,970	14,009		(158)		(158)		13,851				201	07/25/2058	1.A	
35563P-KG-3	SCRT 2019-2 MA - CMO/RMBS		06/01/2022	Paydown	XXX	15,738	15,738	15,979	15,921		(183)		(183)		15,738				227	08/26/2058	1.A	
35563P-LH-0	SCRT 2019-3 MA - CMO/RMBS		06/01/2022	Paydown	XXX	39,974	39,974	41,883	41,677		(1,703)		(1,703)		39,974				566	10/25/2058	1.A	
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		05/02/2022	Call @ 100.00	XXX	35,000	35,000	41,893	38,004		(215)		(215)		37,788		(2,788)	(2,788)	998	05/01/2026	1.C FE	
0909999999 - Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							1,017,516	1,017,347	1,073,326	777,744			(49,862)		(49,862)	1,020,136		(2,619)	(2,619)	12,705	XXX	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																						
12624K-AD-8	COMM 2012-CCRE2 A4 - CMBS		05/01/2022	Paydown	XXX	1,291	1,291	1,312	1,294		(3)		(3)		1,291				17	08/15/2045	1.A FE	
12624K-AD-8	COMM 2012-CCRE2 A4 - CMBS		06/21/2022	Paydown	XXX	13,771	13,771	13,997	13,805		(35)		(35)		13,771				162	08/15/2045	1.A FM	
12624P-AE-5	COMM 2012-CCRE3 A3 - CMBS		05/01/2022	Paydown	XXX	75,048	75,048	75,500	75,302		(254)		(254)		75,048				882	10/17/2045	1.A FE	
12624P-AE-5	COMM 2012-CCRE3 A3 - CMBS		06/01/2022	Paydown	XXX	49,765	49,765	50,065	49,934		(168)		(168)		49,765				702	10/17/2045	1.A FM	
12624Q-AR-4	COMM 2012-CCRE4 A3 - CMBS		05/01/2022	Paydown	XXX	4,317	4,317	4,406	4,379		(62)		(62)		4,317				51	10/17/2045	1.A FE	
12624Q-AR-4	COMM 2012-CCRE4 A3 - CMBS		06/01/2022	Paydown	XXX	40,687	40,687	41,527	41,273		(586)		(586)		40,687				444	10/17/2045	1.A FM	
12625K-AD-7	COMM 2013-CCRE8 A4 - CMBS		06/01/2022	Paydown	XXX	5,966	5,966	6,345	6,095		(129)		(129)		5,966				106	06/12/2046	1.A FE	
210795-PZ-7	UNITED AIRLINES 2012-1 PASS THROUGH TRUS		04/11/2022	Paydown	XXX	9,229	9,229	9,619	9,387		(159)		(159)		9,229				191	10/11/2025	2.C FE	
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS		04/29/2022	Paydown	XXX	9,320	9,320	9,606	9,453		(133)		(133)		9,320				186	04/29/2026	2.B FE	
302966-AL-0	FRESB 2018-SB56 A1F - CMBS		06/01/2022	Paydown	XXX	4,924	4,924	4,937	4,934		(11)		(11)		4,924				63	10/25/2028	1.A FE	

E05.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
30308M-AG-2	FRESB 2019-SB58 AF - CMBS		06/01/2022	Paydown	XXX	39,559	39,559	39,743	39,698		(139)		(139)		39,559				591	10/25/2038	1.A FE
30313K-AA-2	FRESB 2020-SB71 A5H - CMBS		06/01/2022	Paydown	XXX	363	363	365	357		5		5		363				4	11/25/2039	1.A FE
36256X-AD-4	GMCAR 2019-1 A3 - ABS		06/17/2022	Paydown	XXX	1,049	1,049	1,049	1,049						1,049				12	11/16/2023	1.A FE
46634S-AC-9	JPMCC 2012-C6 A3 - CMBS		04/19/2022	Paydown	XXX	2,141	2,141	2,259	2,146		(5)		(5)		2,141				26	05/17/2045	1.A FM
61690G-AF-8	MSBAM 2014-C14 A5 - CMBS		04/01/2022	Paydown	XXX	2,626	2,626	2,811	2,787		(162)		(162)		2,626				37	02/15/2047	1.A FE
61691G-AQ-3	MSBAM 2016-C32 ASB - CMBS		06/01/2022	Paydown	XXX	5,735	5,735	6,132	6,099		(364)		(364)		5,735				84	12/17/2049	1.A FE
61746B-EF-9	MORGAN STANLEY		05/16/2022	WITTER	XXX	352,173	360,000	394,146	300,281		(2,052)		(2,052)		389,262		(37,089)	(37,089)	10,479	01/20/2027	1.G FE
61763U-AY-8	MSBAM 2014-C17 A4 - CMBS		05/01/2022	Paydown	XXX	89,116	89,116	92,089	91,089		(1,972)		(1,972)		89,116				1,278	08/15/2047	1.A
81744Y-AB-2	SEMT 2013-4 A2 - CMO/RMBS		06/01/2022	Paydown	XXX	6,564	6,564	6,580	6,578		(14)		(14)		6,564				64	04/27/2043	1.A
90269C-AD-2	UBSBB 2012-C2 A4 - CMBS		05/01/2022	Paydown	XXX	17,055	17,055	17,527	17,179		(125)		(125)		17,055				250	05/11/2063	1.A FE
90269C-AD-2	UBSBB 2012-C2 A4 - CMBS		06/01/2022	Paydown	XXX	136,228	136,228	140,001	137,223		(995)		(995)		136,228				1,836	05/11/2063	1.A FM
90349D-AD-4	UBSBB 2012-C3 A4 - CMBS		05/01/2022	Paydown	XXX	1,991	1,991	1,969	1,986		5		5		1,991				26	08/12/2049	1.A FE
90349D-AD-4	UBSBB 2012-C3 A4 - CMBS		06/10/2022	Paydown	XXX	5,190	5,190	5,131	5,177		13		13		5,190				78	08/12/2049	1.A FM
95000U-2C-6	WELLS FARGO & CO		06/29/2022	WELLS FARGO SECURITIES	XXX	721,159	720,000	735,850	567,521		(3,692)		(3,692)		731,434		(10,275)	(10,275)	25,200	01/24/2024	1.E FE
98162H-AC-4	WOLS 2020-A A3 - ABS		06/15/2022	Paydown	XXX	130,846	130,846	130,834	130,844		2		2		130,846				935	01/17/2023	1.A FE
98163J-AB-1	WOLS 2021-A A2 - ABS		06/15/2022	Paydown	XXX	74,863	74,863	74,855	74,858		4		4		74,863				66	04/15/2024	1.A FE
1109999999	Bonds: Industrial and Miscellaneous (Unaffiliated)						1,800,973	1,807,641	1,868,655	1,600,729		(11,029)		(11,029)	1,848,337		(47,363)	(47,363)	43,771	XXX	XXX
2509999997	Subtotals - Bonds - Part 4						10,900,669	11,603,164	11,383,404	5,938,555	(95,670)	(51,543)		(147,213)	11,326,918		(426,250)	(426,250)	114,993	XXX	XXX
2509999999	Subtotals - Bonds						10,900,669	11,603,164	11,383,404	5,938,555	(95,670)	(51,543)		(147,213)	11,326,918		(426,250)	(426,250)	114,993	XXX	XXX
6009999999	Totals						10,900,669	XXX	11,383,404	5,938,555	(95,670)	(51,543)		(147,213)	11,326,918		(426,250)	(426,250)	114,993	XXX	XXX

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

NONE

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

NONE

(E-06) Schedule DB - Part A - Section 1 - Financial or Economic Impact of The Hedge

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

NONE

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

NONE

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

NONE

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

NONE

(E-10) Schedule DB - Part E

NONE

(E-11) Schedule DL - Part 1

NONE

(E-12) Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Bank of America – Providence, RI	O		17,425		161,122,985	148,897,213	28,111,737	XXX
Comerica –	R				9,320			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			17,425		161,132,304	148,897,213	28,111,737	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			17,425		161,132,304	148,897,213	28,111,737	XXX
0499999 – Cash in Company's Office			XXX	XXX				XXX
0599999 – Total			17,425		161,132,304	148,897,213	28,111,737	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
Bonds, U.S. Governments, Issuer Obligations								
XXX	UNITED STATES TREASURY		05/16/2022	0.125	07/31/2022	1,876,826	979	1,761
0019999999	– Bonds, U.S. Governments, Issuer Obligations					1,876,826	979	1,761
0109999999	– Subtotals – Bonds, U.S. Governments					1,876,826	979	1,761
2419999999	– Subtotals – Bonds, Issuer Obligations					1,876,826	979	1,761
2509999999	– Subtotals – Total Bonds					1,876,826	979	1,761
Exempt Money Market Mutual Funds – as Identified by SVO								
38142B-50-0	GOLDMAN:FS TRS I INST		06/30/2022	1.090	XXX	729,831	559	200
38142B-50-0	GOLDMAN:FS TRS I INST	R	06/28/2022	1.140	XXX	212,719	494	
8209999999	– Exempt Money Market Mutual Funds – as Identified by SVO					942,550	1,053	200
All Other Money Market Mutual Funds								
262006-20-8	DREYFUS GVT CSH MGT INST		06/15/2022	1.390	XXX	1,713,273	1,577	67
8309999999	– All Other Money Market Mutual Funds					1,713,273	1,577	67
8609999999	– Total Cash Equivalents					4,532,649	3,610	2,027