



ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 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)
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 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. Yahaira Placencia
Pablo Rodriguez MD Lisa Ranglin
Peter Bancroft CPA Elena Nicolella
Jeanne LaChance Daniel Da Ponte
Dennis Roy William Hochstrasser-Walsh
Gary Furtado Dioscaris Garcia PhD

State of Rhode Island
County of Providence SS

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

x 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 _____

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	82,907,603	25.0	82,907,603		82,907,603	25.0
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed	566,070	0.2	566,070		566,070	0.2
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	1,465,977	0.4	1,465,977		1,465,977	0.4
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	16,911,593	5.1	16,911,593		16,911,593	5.1
1.06 Industrial and miscellaneous	44,373,977	13.4	44,373,977		44,373,977	13.4
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Unaffiliated certificates of deposit						
1.12 Total long-term bonds	146,225,220	44.1	146,225,220		146,225,220	44.1
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 Exchange traded funds						
3.09 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)	106,725,025	32.2	106,725,025		106,725,025	32.2
6.02 Cash equivalents (Schedule E, Part 2)	12,101,286	3.7	12,101,287		12,101,287	3.7
6.03 Short-term investments (Schedule DA)	66,460,696	20.0	66,460,696		66,460,696	20.0
6.04 Total cash, cash equivalents and short-term investments	185,287,007	55.9	185,287,007		185,287,007	55.9
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)						
10. Receivables for securities						
11. Securities lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	331,512,227	100.0	331,512,228		331,512,228	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.....		116,610,586
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		77,123,490
3.	Accrual of discount.....		1,785,121
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	2,817,260	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....		
4.4	Part 4, Column 11.....	(862,701)	1,954,559
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(608,699)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....		50,030,050
7.	Deduct amortization of premium.....		609,786
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.....		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		146,225,220
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		146,225,220

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
BONDS				
Governments (including all obligations guaranteed by governments)				
1. United States	82,907,603	75,722,864	78,499,757	82,773,503
2. Canada				
3. Other Countries				
4. Totals	82,907,603	75,722,864	78,499,757	82,773,503
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals	566,070	504,008	572,439	535,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals	1,465,977	1,321,179	1,499,122	1,418,711
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	16,911,593	15,505,781	16,739,477	16,220,664
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)				
8. United States	44,373,977	40,568,699	44,863,816	43,698,566
9. Canada				
10. Other Countries				
11. Totals	44,373,977	40,568,699	44,863,816	43,698,566
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	146,225,220	133,622,531	142,174,611	144,646,443
PREFERRED STOCKS				
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
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds				
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	146,225,220	133,622,531	142,174,611	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 12.7	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	79,053,905	55,486,899	21,772,516	2,842,539	1,053,110	XXX	160,208,969	71.7	131,905,419	72.3	160,208,969	
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	79,053,905	55,486,899	21,772,516	2,842,539	1,053,110	XXX	160,208,969	71.7	131,905,419	72.3	160,208,969	
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		95,000	471,070			XXX	566,070	0.3	207,234	0.1	566,070	
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		95,000	471,070			XXX	566,070	0.3	207,234	0.1	566,070	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1.	NAIC 1		348,416	1,117,561			XXX	1,465,977	0.7	947,243	0.5	1,465,977	
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		348,416	1,117,561			XXX	1,465,977	0.7	947,243	0.5	1,465,977	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1.	NAIC 1	2,910,165	7,122,246	3,860,235	2,715,708	303,239	XXX	16,911,593	7.6	14,097,503	7.7	16,911,593	
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	2,910,165	7,122,246	3,860,235	2,715,708	303,239	XXX	16,911,593	7.6	14,097,503	7.7	16,911,593	

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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 12.7	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	5,226,974	20,114,522	15,245,984	208,007		XXX	40,795,487	18.3	32,543,076	17.8	40,584,668	210,819
6.2.	NAIC 2	417,968	2,417,658	742,864			XXX	3,578,490	1.6	2,809,409	1.5	3,578,490	
6.3.	NAIC 3						XXX						
6.4.	NAIC 4						XXX						
6.5.	NAIC 5						XXX						
6.6.	NAIC 6						XXX						
6.7.	Totals	5,644,943	22,532,179	15,988,848	208,007		XXX	44,373,977	19.9	35,352,486	19.4	44,163,158	210,819
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						
11.	Unaffiliated Certificates of Deposit												
11.1.	NAIC 1						XXX			XXX	XXX		
11.2.	NAIC 2						XXX			XXX	XXX		
11.3.	NAIC 3						XXX			XXX	XXX		
11.4.	NAIC 4						XXX			XXX	XXX		
11.5.	NAIC 5						XXX			XXX	XXX		
11.6.	NAIC 6						XXX			XXX	XXX		
11.7.	Totals						XXX			XXX	XXX		

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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 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 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1. NAIC 1	(d) 87,191,044	83,167,083	42,467,366	5,766,254	1,356,349		219,948,096	98.4	XXX	XXX	219,737,276	210,819
12.2. NAIC 2	(d) 417,968	2,417,658	742,864				3,578,490	1.6	XXX	XXX	3,578,490	
12.3. NAIC 3	(d)								XXX	XXX		
12.4. NAIC 4	(d)								XXX	XXX		
12.5. NAIC 5	(d)						(c)		XXX	XXX		
12.6. NAIC 6	(d)						(c)		XXX	XXX		
12.7. Totals	87,609,012	85,584,741	43,210,230	5,766,254	1,356,349		(b) 223,526,586	100.0	XXX	XXX	223,315,767	210,819
12.8. Line 12.7 as a % of Col. 7	39.2	38.3	19.3	2.6	0.6		100.0	XXX	XXX	XXX	99.9	0.1
13. Total Bonds Prior Year												
13.1. NAIC 1	74,066,147	67,824,365	34,571,640	2,789,482	448,843		XXX	XXX	179,700,477	98.5	179,395,643	304,833
13.2. NAIC 2	309,778	2,493,675	5,956				XXX	XXX	2,809,409	1.5	2,809,409	
13.3. NAIC 3							XXX	XXX				
13.4. NAIC 4							XXX	XXX				
13.5. NAIC 5							XXX	XXX	(c)			
13.6. NAIC 6							XXX	XXX	(c)			
13.7. Totals	74,375,925	70,318,041	34,577,596	2,789,482	448,843		XXX	XXX	(b) 182,509,886	100.0	182,205,053	304,833
13.8. Line 13.7 as a % of Col. 9	40.8	38.5	18.9	1.5	0.2		XXX	XXX	100.0	XXX	99.8	0.2
14. Total Publicly Traded Bonds												
14.1. NAIC 1	87,191,044	82,956,264	42,467,366	5,766,254	1,356,349		219,737,276	98.3	179,395,643	98.3	219,737,276	XXX
14.2. NAIC 2	417,968	2,417,658	742,864				3,578,490	1.6	2,809,409	1.5	3,578,490	XXX
14.3. NAIC 3												XXX
14.4. NAIC 4												XXX
14.5. NAIC 5												XXX
14.6. NAIC 6												XXX
14.7. Totals	87,609,012	85,373,922	43,210,230	5,766,254	1,356,349		223,315,767	99.9	182,205,053	99.8	223,315,767	XXX
14.8. Line 14.7 as a % of Col. 7	39.2	38.2	19.3	2.6	0.6		100.0	XXX	XXX	XXX	100.0	XXX
14.9. Line 14.7 as a % of Line 12.7, Col. 7, Section 12	39.2	38.2	19.3	2.6	0.6		99.9	XXX	XXX	XXX	99.9	XXX
15. Total Privately Placed Bonds												
15.1. NAIC 1		210,819					210,819	0.1	304,833	0.2	XXX	210,819
15.2. NAIC 2											XXX	
15.3. NAIC 3											XXX	
15.4. NAIC 4											XXX	
15.5. NAIC 5											XXX	
15.6. NAIC 6											XXX	
15.7. Totals		210,819					210,819	0.1	304,833	0.2	XXX	210,819
15.8. Line 15.7 as a % of Col. 7		100.0					100.0	XXX	XXX	XXX	100.0	100.0
15.9. Line 15.7 as a % of Line 12.7, Col. 7, Section 12		0.1					0.1	XXX	XXX	XXX	0.1	0.1

(a) Includes \$ freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$601,993 current year of bonds with Z designations and \$ 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 \$77,301,366; 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 12.09	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	78,164,551	52,717,235	19,374,826			XXX	150,256,612	67.2	125,516,770	68.8	150,256,612	
1.02.	Residential Mortgage-Backed Securities						XXX						
1.03.	Commercial Mortgage-Backed Securities						XXX						
1.04.	Other Loan-Backed and Structured Securities	889,354	2,769,664	2,397,690	2,842,539	1,053,110	XXX	9,952,356	4.5	6,388,649	3.5	9,952,356	
1.05.	Totals	79,053,905	55,486,899	21,772,516	2,842,539	1,053,110	XXX	160,208,969	71.7	131,905,419	72.3	160,208,969	
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		95,000	471,070			XXX	566,070	0.3	207,234	0.1	566,070	
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		95,000	471,070			XXX	566,070	0.3	207,234	0.1	566,070	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01.	Issuer Obligations		348,416	1,117,561			XXX	1,465,977	0.7	947,243	0.5	1,465,977	
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		348,416	1,117,561			XXX	1,465,977	0.7	947,243	0.5	1,465,977	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01.	Issuer Obligations	32,280	1,629,653	688,000	1,230,455		XXX	3,580,388	1.6	1,860,877	1.0	3,580,388	
5.02.	Residential Mortgage-Backed Securities	2,596,947	5,492,593	1,977,778	1,485,253	303,239	XXX	11,855,811	5.3	12,236,626	6.7	11,855,811	
5.03.	Commercial Mortgage-Backed Securities	280,937		870,701			XXX	1,151,638	0.5			1,151,638	
5.04.	Other Loan-Backed and Structured Securities			323,756			XXX	323,756	0.1			323,756	
5.05.	Totals	2,910,165	7,122,246	3,860,235	2,715,708	303,239	XXX	16,911,593	7.6	14,097,503	7.7	16,911,593	
6.	Industrial and Miscellaneous												
6.01.	Issuer Obligations	940,655	10,655,362	15,300,657	181,079		XXX	27,077,753	12.1	20,670,727	11.3	27,077,753	
6.02.	Residential Mortgage-Backed Securities	15,021	53,471	69,360	23,079		XXX	160,931	0.1	191,049	0.1	160,931	
6.03.	Commercial Mortgage-Backed Securities	2,899,030	7,576,776	534,936	3,850		XXX	11,014,592	4.9	10,664,410	5.8	10,803,773	210,819
6.04.	Other Loan-Backed and Structured Securities	1,790,237	4,246,570	83,895			XXX	6,120,702	2.7	3,826,299	2.1	6,120,702	
6.05.	Totals	5,644,943	22,532,179	15,988,848	208,007		XXX	44,373,977	19.9	35,352,486	19.4	44,163,158	210,819
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						

Annual Statement for the Year 2022 of the Neighborhood Health Plan of Rhode Island

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 12.09	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.	Unaffiliated Certificates of Deposit												
11.01.	Totals						XXX		XXX	XXX			
12.	Total Bonds Current Year												
12.01.	Issuer Obligations	79,137,486	65,445,667	36,952,114	1,411,534		XXX	182,946,800	81.8	XXX	XXX	182,946,800	
12.02.	Residential Mortgage-Backed Securities	2,611,968	5,546,064	2,047,138	1,508,331	303,239	XXX	12,016,741	5.4	XXX	XXX	12,016,741	
12.03.	Commercial Mortgage-Backed Securities	3,179,967	7,576,776	1,405,638	3,850		XXX	12,166,230	5.4	XXX	XXX	11,955,411	210,819
12.04.	Other Loan-Backed and Structured Securities	2,679,591	7,016,234	2,805,341	2,842,539	1,053,110	XXX	16,396,814	7.3	XXX	XXX	16,396,814	
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.	Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09.	Totals	87,609,012	85,584,741	43,210,230	5,766,254	1,356,349		223,526,586	100.0	XXX	XXX	223,315,767	210,819
12.10.	Lines 12.09 as a % Col. 7	39.2	38.3	19.3	2.6	0.6		100.0	XXX	XXX	XXX	99.9	0.1
13.	Total Bonds Prior Year												
13.01.	Issuer Obligations	67,480,350	51,518,154	29,766,536	437,813		XXX	XXX	XXX	149,202,852	81.8	149,202,852	
13.02.	Residential Mortgage-Backed Securities	3,162,594	6,139,537	2,202,461	821,231	101,852	XXX	XXX	XXX	12,427,676	6.8	12,427,676	
13.03.	Commercial Mortgage-Backed Securities	1,979,809	7,876,884	802,632	5,086		XXX	XXX	XXX	10,664,410	5.8	10,359,577	304,833
13.04.	Other Loan-Backed and Structured Securities	1,753,172	4,783,466	1,805,968	1,525,352	346,990	XXX	XXX	XXX	10,214,948	5.6	10,214,948	
13.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	XXX	XXX		
13.06.	Affiliated Bank Loans						XXX	XXX	XXX	XXX	XXX		
13.07.	Unaffiliated Bank Loans						XXX	XXX	XXX	XXX	XXX		
13.08.	Unaffiliated Certificates of Deposit						XXX	XXX	XXX	XXX	XXX		XXX
13.09.	Totals	74,375,925	70,318,041	34,577,596	2,789,482	448,843		XXX	XXX	182,509,886	100.0	182,205,053	304,833
13.10.	Line 13.09 as a % of Col. 9	40.8	38.5	18.9	1.5	0.2		XXX	XXX	100.0	XXX	99.8	0.2
14.	Total Publicly Traded Bonds												
14.01.	Issuer Obligations	79,137,486	65,445,667	36,952,114	1,411,534		XXX	182,946,800	81.8	149,202,852	81.8	182,946,800	XXX
14.02.	Residential Mortgage-Backed Securities	2,611,968	5,546,064	2,047,138	1,508,331	303,239	XXX	12,016,741	5.4	12,427,676	6.8	12,016,741	XXX
14.03.	Commercial Mortgage-Backed Securities	3,179,967	7,365,957	1,405,638	3,850		XXX	11,955,411	5.3	10,359,577	5.7	11,955,411	XXX
14.04.	Other Loan-Backed and Structured Securities	2,679,591	7,016,234	2,805,341	2,842,539	1,053,110	XXX	16,396,814	7.3	10,214,948	5.6	16,396,814	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.	Unaffiliated Certificates of Deposit						XXX			XXX	XXX		XXX
14.09.	Totals	87,609,012	85,373,922	43,210,230	5,766,254	1,356,349		223,315,767	99.9	182,205,053	99.8	223,315,767	XXX
14.10.	Line 14.09 as a % of Col. 7	39.2	38.2	19.3	2.6	0.6		100.0	XXX	XXX	XXX	100.0	XXX
14.11.	Line 14.09 as a % of Line 12.09, Col. 7, Section 12	39.2	38.2	19.3	2.6	0.6		99.9	XXX	XXX	XXX	99.9	XXX
15.	Total Privately Placed Bonds												
15.01.	Issuer Obligations						XXX					XXX	
15.02.	Residential Mortgage-Backed Securities						XXX					XXX	
15.03.	Commercial Mortgage-Backed Securities		210,819				XXX	210,819	0.1	304,833	0.2	XXX	210,819
15.04.	Other Loan-Backed and Structured Securities						XXX					XXX	
15.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06.	Affiliated Bank Loans						XXX					XXX	
15.07.	Unaffiliated Bank Loans						XXX					XXX	
15.08.	Unaffiliated Certificates of Deposit						XXX			XXX	XXX	XXX	
15.09.	Totals		210,819					210,819	0.1	304,833	0.2	XXX	210,819
15.10.	Line 15.09 as a % of Col. 7		100.0					100.0	XXX	XXX	XXX	XXX	100.0
15.11.	Line 15.09 as a % of Line 12.09, Col. 7, Section 12		0.1					0.1	XXX	XXX	XXX	XXX	0.1

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	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.....	65,899,300	65,899,300			
2. Cost of short-term investments acquired.....	109,137,844	109,137,844			
3. Accrual of discount.....	351,804	351,804			
4. Unrealized valuation increase (decrease).....	(315)	(315)			
5. Total gain (loss) on disposals.....	(638)	(638)			
6. Deduct consideration received on disposals.....	108,492,581	108,492,581			
7. Deduct amortization of premium.....	434,717	434,717			
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).....	66,460,696	66,460,696			
11. Deduct total nonadmitted amounts.....					
12. Statement value at end of current period (Line 10 minus Line 11).....	66,460,696	66,460,696			

(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

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.....	36,774,801	—	36,774,802	
2. Cost of cash equivalents acquired.....	200,857,724	25,465,691	175,392,033	
3. Accrual of discount.....	21,760	21,760		
4. Unrealized valuation increase (decrease).....				
5. Total gain (loss) on disposals.....	18		18	
6. Deduct consideration received on disposals.....	225,544,236	14,638,000	210,906,236	
7. Deduct amortization of premium.....	8,781	8,781		
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).....	12,101,287	10,840,670	1,260,617	
11. Deduct total nonadmitted amounts.....				
12. Statement value at end of current period (Line 10 minus Line 11).....	12,101,287	10,840,670	1,260,617	

(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 2022 of the Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 Foreign	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 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 Acquired	22 Stated Contractual Maturity Date
U.S. Governments, Issuer Obligations																					
912810-FR-4	UNITED STATES TREASURY				1.A	255,311	100.103	243,691	243,442	263,464	17,318	(9,675)		2.375	-1.866	JJ	2,671	5,508	01/07/2022	01/15/2025	
912810-FR-4	UNITED STATES TREASURY	R			1.A	553,572	100.103	580,745	580,150	600,769	41,779	(10,094)		2.375	0.157	JJ	6,365	13,127	05/11/2016	01/15/2025	
912810-FS-2	UNITED STATES TREASURY				1.A	168,815	99.893	158,968	159,138	175,422	11,321	(5,282)		2.000	-1.534	JJ	1,470	3,032	01/07/2022	01/15/2026	
912810-FS-2	UNITED STATES TREASURY	R			1.A	367,244	99.893	398,920	399,346	413,938	28,760	(4,758)		2.000	0.474	JJ	3,690	7,609	07/31/2015	01/15/2026	
912810-PS-1	UNITED STATES TREASURY				1.A	168,106	102.018	155,262	152,190	174,054	10,827	(5,336)		2.375	-1.351	JJ	1,670	3,443	01/07/2022	01/15/2027	
912810-PS-1	UNITED STATES TREASURY	R			1.A	338,393	102.018	352,730	345,751	369,088	24,898	(5,736)		2.375	0.304	JJ	3,793	7,823	04/28/2017	01/15/2027	
912828-2L-3	UNITED STATES TREASURY				1.A	434,621	94.264	406,477	431,211	461,854	30,636	(6,654)		0.375	-1.265	JJ	747	1,541	01/07/2022	07/15/2027	
912828-2L-3	UNITED STATES TREASURY	R			1.A	947,921	94.264	1,098,867	1,165,731	1,154,416	83,938	2,445		0.375	0.636	JJ	2,019	4,165	09/28/2018	07/15/2027	
912828-3R-9	UNITED STATES TREASURY				1.A	575,988	94.051	532,850	566,552	611,354	40,302	(8,770)		0.500	-1.143	JJ	1,309	2,699	01/07/2022	01/15/2028	
912828-3R-9	UNITED STATES TREASURY	R			1.A	982,160	94.051	1,130,460	1,201,960	1,193,010	86,555	1,739		0.500	0.681	JJ	2,776	5,725	05/31/2018	01/15/2028	
912828-5W-6	UNITED STATES TREASURY				1.A	678,419	95.285	645,070	645,504	716,088	45,865	(11,505)		0.875	-1.016	JJ	2,609	5,381	01/07/2022	01/15/2029	
912828-5W-6	UNITED STATES TREASURY	R			1.A	1,359,334	95.285	1,438,163	1,509,322	1,553,905	108,689	(7,624)		0.875	0.273	JJ	6,101	12,582	01/31/2020	01/15/2029	
912828-6N-5	UNITED STATES TREASURY				1.A	453,723	97.266	450,469	463,132	477,888	32,907	(11,281)		0.500	-2.107	AO	496	2,248	01/07/2022	04/15/2024	
912828-6N-5	UNITED STATES TREASURY	R			1.A	898,505	97.266	1,026,196	1,055,044	1,055,958	75,976	(707)		0.500	0.420	AO	1,130	5,121	04/30/2019	04/15/2024	
912828-7B-0	UNITED STATES TREASURY				1.A	108,215	91.625	91,625	100,000	106,386	8,171	(1,824)		1.875	0.047	JD	943	938	11/05/2020	06/30/2026	
912828-7D-6	UNITED STATES TREASURY				1.A	511,041	91.566	460,791	503,237	543,546	35,758	(6,074)		0.250	-1.025	JJ	581	1,199	01/07/2022	07/15/2029	
912828-7D-6	UNITED STATES TREASURY	R			1.A	1,013,352	91.566	1,036,780	1,132,283	1,159,033	81,541	(4,090)		0.250	-0.172	JJ	1,308	2,697	09/29/2020	07/15/2029	
912828-B2-5	UNITED STATES TREASURY				1.A	636,583	97.895	637,580	651,290	669,757	46,278	(17,507)		0.625	-2.259	JJ	1,880	3,878	01/07/2022	01/15/2024	
912828-B2-5	UNITED STATES TREASURY	R			1.A	1,101,577	97.895	1,336,417	1,365,156	1,367,616	98,305	(2,373)		0.625	0.404	JJ	3,942	8,129	05/29/2015	01/15/2024	
912828-C5-7	UNITED STATES TREASURY				1.A		101.402							2.250	2.250	MS	2,250		12/27/2018	03/31/2021	
912828-F9-6	UNITED STATES TREASURY				1.A		100.000							2.000	2.000	AO	1,000		01/22/2018	10/31/2021	
912828-H4-5	UNITED STATES TREASURY				1.A	483,220	95.939	473,130	493,156	512,902	35,082	(9,542)		0.250	-1.818	JJ	570	1,175	01/07/2022	01/15/2025	
912828-H4-5	UNITED STATES TREASURY	R			1.A	931,267	95.939	1,109,199	1,156,148	1,156,166	83,261	(1,411)		0.250	0.096	JJ	1,335	2,754	05/31/2016	01/15/2025	
912828-K7-4	UNITED STATES TREASURY				1.A	101,652	93.531	93,531	100,000	100,775		(287)		2.000	1.697	FA	3,755	2,000	11/15/2019	08/15/2025	
912828-M8-0	UNITED STATES TREASURY				1.A		100.000							2.000	2.000	MN	4,000		03/01/2019	11/30/2022	
912828-N7-1	UNITED STATES TREASURY				1.A	770,165	95.781	750,990	782,521	824,311	69,970	(13,543)		0.625	-1.254	JJ	2,966	4,659	01/07/2022	01/15/2026	
912828-N7-1	UNITED STATES TREASURY	R			1.A	1,180,568	96.007	1,380,946	1,438,384	1,447,127	287,640	(3,208)		0.625	0.343	JJ	4,153	8,565	11/30/2016	01/15/2026	
912828-P4-6	UNITED STATES TREASURY	R			1.A	1,757,672	92.578	1,678,439	1,813,000	1,792,609		6,216		1.625	1.997	FA	11,128	29,461	01/27/2017	02/15/2026	
912828-R7-7	UNITED STATES TREASURY				1.A		100.000							1.375	1.375	MN	1,719		07/06/2017	05/31/2021	
912828-RR-3	UNITED STATES TREASURY				1.A		100.000							2.000	2.000	MN	2,000		03/05/2018	11/15/2021	
912828-S5-0	UNITED STATES TREASURY				1.A	403,591	94.244	384,269	407,737	429,746	28,971	(6,132)		0.125	-1.474	JJ	235	486	01/07/2022	07/15/2026	
912828-S5-0	UNITED STATES TREASURY	R			1.A	721,749	94.244	836,487	887,573	888,138	63,917	(164)		0.125	0.102	JJ	513	1,057	05/31/2017	07/15/2026	
912828-V4-9	UNITED STATES TREASURY				1.A	754,210	93.859	724,264	768,495	811,170	68,567	(10,408)		0.375	-1.094	JJ	1,748	2,746	01/07/2022	01/15/2027	
912828-V4-9	UNITED STATES TREASURY	R			1.A	1,078,638	94.318	1,255,364	1,330,990	1,328,105	246,221	596		0.375	0.431	JJ	2,306	4,755	07/31/2017	01/15/2027	
912828-V8-0	UNITED STATES TREASURY				1.A	106,605	97.219	97,219	100,000	103,429		(3,168)		2.250	-0.883	JJ	942	2,250	11/05/2020	01/31/2024	
912828-V9-8	UNITED STATES TREASURY				1.A	103,449	91.969	91,969	100,000	102,017		(468)		2.250	1.741	FA	4,225	2,250	11/15/2019	02/15/2027	
912828-V9-8	UNITED STATES TREASURY	R			1.A	1,271,963	93.191	1,196,572	1,284,000	1,278,343		1,292		2.250	2.363	FA	10,912	28,890	10/30/2017	02/15/2027	
912828-VM-9	UNITED STATES TREASURY				1.A	97,543	98.833	98,706	99,871	101,535		7,020		0.375	-2.874	JJ	173	357	01/07/2022	07/15/2023	
912828-VM-9	UNITED STATES TREASURY	R			1.A	203,356	98.833	254,357	257,360	257,398		(73)		0.375	0.339	JJ	446	919	05/28/2014	07/15/2023	
912828-WR-7	UNITED STATES TREASURY				1.A		100.000							2.125	2.125	JD	1,063		09/18/2017	06/30/2021	
912828-WU-0	UNITED STATES TREASURY				1.A	452,230	96.792	449,422	464,317	479,834	32,992	(9,944)		0.125	-2.165	JJ	268	553	01/07/2022	07/15/2024	
912828-WU-0	UNITED STATES TREASURY	R			1.A	887,500	96.792	1,106,551	1,143,223	1,138,697	82,327	2,827		0.125	0.438	JJ	660	1,361	01/29/2016	07/15/2024	
912828-XL-9	UNITED STATES TREASURY				1.A	620,747	96.056	599,856	624,485	656,947	44,373	(12,605)		0.375	-1.773	JJ	1,082	2,231	01/07/2022	07/15/2025	
912828-XL-9	UNITED STATES TREASURY	R			1.A	1,258,596	96.056	1,484,553	1,545,507	1,549,707	111,290	(1,720)		0.375	0.237	JJ	2,677	5,521	04/30/2020	07/15/2025	
912828-Y3-8	UNITED STATES TREASURY				1.A	602,639	95.273	551,905	579,290	636,951	41,210	(10,268)		0.750	-1.126	JJ	2,007	4,139	01/07/2022	07/15/2028	
912828-Y3-8	UNITED STATES TREASURY	R			1.A	1,191,476	95.273	1,318,691	1,384,124	1,394,679	99,681	(1,895)		0.750	0.583	JJ	4,796	9,890	11/29/2019	07/15/2028	
912828-YB-0	UNITED STATES TREASURY				1.A	101,582	85.688	85,688	100,000	101,384		(198)		1.625	1.405	FA	614	1,625	06/02/2021	08/15/2029	
912828-YQ-7	UNITED STATES TREASURY				1.A	99,238	90.078	90,078	100,000	99,569		108		1.625	1.742	AO	1,903	1,625	11/15/2019	10/31/2026	
912828-YS-3	UNITED STATES TREASURY				1.A	212,859	86.313	172,625	200,000	211,272		(1,583)		1.750	0.902	MN	454	3,500	02/02/2021	11/15/2029	
912828-Z3-7	UNITED STATES TREASURY				1.A	349,013	89.836	312,130	347,445	372,456	24,722	(3,511)		0.125	-0.943	JJ	201	414	01/07/2022	01/15/2030	
912828-Z3-7	UNITED STATES TREASURY	R			1.A	1,129,056	89.836	1,076,850	1,198,685	1,266,113	86,319	(9,802)		0.125	-0.787	JJ	692	1,427	11/30/2020	01/15/2030	

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Annual Statement for the Year 2022 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
912828-Z7-8	UNITED STATES TREASURY				1.A	584,614	90.410	568,679	629,000	587,873		3,259		1.500	3.222	JJ	3,948			08/30/2022	01/31/2027
912828-Z7-8	UNITED STATES TREASURY	R			1.A	4,431,967	90.410	4,293,571	4,749,000	4,455,919		23,952		1.500	3.121	JJ	29,810	143		08/30/2022	01/31/2027
912828-ZJ-2	UNITED STATES TREASURY				1.A	226,239	95.315	219,909	230,718	239,962	16,394	(3,981)		0.125	-1.715	AO	62	280		01/07/2022	04/15/2025
912828-ZJ-2	UNITED STATES TREASURY	R			1.A	582,710	95.315	623,441	654,086	660,951	47,101	(3,001)		0.125	-0.398	AO	175	794		04/30/2020	04/15/2025
912828-ZZ-6	UNITED STATES TREASURY				1.A	305,426	89.550	269,550	301,005	324,966	21,384	(3,134)		0.125	-0.969	JJ	174	358		01/07/2022	07/15/2030
912828-ZZ-6	UNITED STATES TREASURY	R			1.A	687,428	89.550	621,318	693,821	749,550	49,963	(7,391)		0.125	-1.010	JJ	401	826		11/30/2021	07/15/2030
91282C-AB-7	UNITED STATES TREASURY				1.A	2,900,526	90.309	2,631,604	2,914,000	2,906,356		2,942		0.250	0.352	JJ	3,049	7,285		01/28/2021	07/31/2025
91282C-AT-8	UNITED STATES TREASURY				1.A	99,602	88.125	88,125	100,000	99,705		104		0.250	0.355	AO	43	250		11/05/2020	10/31/2025
91282C-BF-7	UNITED STATES TREASURY				1.A	529,446	88.824	465,664	524,254	564,417	37,248	(4,929)		0.125	-0.866	JJ	303	624		01/07/2022	01/15/2031
91282C-BF-7	UNITED STATES TREASURY	R			1.A	1,194,953	88.824	1,086,888	1,223,642	1,316,138	88,118	(11,520)		0.125	-0.893	JJ	707	1,457		09/30/2021	01/15/2031
91282C-BH-3	UNITED STATES TREASURY				1.A	4,923,427	89.059	4,459,184	5,007,000	4,953,250		17,169		0.375	0.728	JJ	7,857	18,776		05/18/2021	01/31/2026
91282C-BJ-9	UNITED STATES TREASURY				1.A	249,316	83.719	209,297	250,000	249,427		110		0.750	0.796	JJ	785	1,875		02/02/2021	01/31/2028
91282C-BP-5	UNITED STATES TREASURY				1.A	197,070	85.375	170,750	200,000	197,531		460		1.125	1.374	FA	765	2,250		04/01/2021	02/29/2028
91282C-BW-0	UNITED STATES TREASURY	R			1.A	392,616	89.500	351,735	393,000	392,728		80		0.750	0.771	AO	505	2,948		08/12/2021	04/30/2026
91282C-CG-4	UNITED STATES TREASURY				1.A	98,730	93.188	93,188	100,000	99,246		514		0.250	0.773	JD	12	250		11/16/2021	06/15/2024
91282C-CM-1	UNITED STATES TREASURY				1.A	598,302	79.222	476,484	601,457	631,762	35,573	(3,224)		0.125	-0.494	JJ	347	520		04/29/2022	07/15/2031
91282C-CM-1	UNITED STATES TREASURY	R			1.A	1,408,606	79.222	1,114,144	1,406,364	1,494,951	84,009	(9,704)		0.125	-0.652	JJ	812	1,225		04/29/2022	07/15/2031
91282C-CN-9	UNITED STATES TREASURY				1.A	501,335	97.367	492,677	506,000	504,252		2,917		0.125	0.721	JJ	265	633		01/07/2022	07/31/2023
91282C-CP-4	UNITED STATES TREASURY				1.A	9,112,644	88.469	8,374,476	9,466,000	9,186,320		73,676		0.625	1.475	JJ	24,758	59,163		01/14/2022	07/31/2026
91282C-CP-4	UNITED STATES TREASURY	R			1.A	5,600,088	88.469	5,111,739	5,778,000	5,639,249		36,566		0.625	1.313	JJ	15,112	34,681		01/28/2022	07/31/2026
91282C-DX-6	UNITED STATES TREASURY				1.A FE	504,135	81.586	422,711	518,116	526,799	24,694	(2,029)		0.125	-0.097	JJ	299	252		11/30/2022	01/15/2032
91282C-DX-6	UNITED STATES TREASURY	R			1.A FE	1,168,423	81.586	979,603	1,200,697	1,221,020	57,305	(4,707)		0.125	-0.099	JJ	693	586		11/30/2022	01/15/2032
91282C-DY-4	UNITED STATES TREASURY				1.A FE	474,265	85.133	452,056	531,000	476,153		1,888		1.875	3.180	FA	3,761	2,728		09/22/2022	02/15/2032
91282C-EZ-0	UNITED STATES TREASURY				1.A FE	416,036	91.611	380,505	415,348	422,131	6,553	(459)		0.625	0.430	JJ	1,199			09/29/2022	07/15/2032
91282C-EZ-0	UNITED STATES TREASURY	R			1.A FE	963,468	91.611	881,269	961,966	977,577	15,168	(1,059)		0.625	0.431	JJ	2,777			09/29/2022	07/15/2032
91282C-FF-3	UNITED STATES TREASURY				1.A FE	461,877	91.391	469,750	514,000	462,613		736		2.750	4.013	FA	5,339			10/28/2022	08/15/2032
91282C-FH-9	UNITED STATES TREASURY				1.A FE	395,286	96.336	394,978	410,000	395,414		128		3.125	3.968	FA	4,353			12/29/2022	08/31/2027
91282C-FH-9	UNITED STATES TREASURY	R			1.A FE	1,109,968	96.336	1,108,827	1,151,000	1,110,063		95		3.125	3.968	FA	12,221			12/29/2022	08/31/2027
0019999999	U.S. Governments, Issuer Obligations					68,541,970	XXX	66,637,972	72,806,223	72,955,247	2,817,260	(97,568)		XXX	XXX	XXX	238,825	359,357		XXX	XXX
U.S. Governments, Other Loan-Backed and Structured Securities																					
83162C-C2-7	SBAP 2019-20 F A - ABS	R		4	1.A	301,630	89.698	270,556	301,630	301,630				2.600	2.631	JD	654	8,525		06/06/2019	06/01/2039
83162C-F7-3	SBAP 2020-25E E - ABS	R		4	1.A	240,725	81.327	195,774	240,725	240,725				1.500	1.517	MN	602	3,828		05/07/2020	05/01/2045
83162C-K2-8	SBAP 2125D - ABS			4	1.A	173,241	81.352	146,569	180,166	172,759		(483)		1.660	2.183	AO	748	3,146		02/18/2022	04/01/2046
83162C-L6-8	SBAP 2021-25 H A - ABS	R		4	1.A	414,263	80.226	332,347	414,263	414,263				1.450	1.472	FA	2,503	5,911		08/05/2021	08/01/2046
83162C-L9-2	SBAP 2021-25 I I - ABS	R		4	1.A	339,301	80.732	273,925	339,301	339,301				1.560	1.584	MS	1,764	5,174		09/09/2021	09/01/2046
83162C-M3-4	SBAP 2021-25 J J - ABS			4	1.A	181,457	81.697	148,245	181,457	181,457				1.740	1.768	AO	789	3,107		10/07/2021	10/01/2046
83162C-M3-4	SBAP 2021-25 J J - ABS	R		4	1.A	623,222	81.697	509,154	623,222	623,222				1.740	1.768	AO	2,711	10,673		10/07/2021	10/01/2046
83162C-M6-7	SBAP 2021-25 K A - ABS			4	1.A	130,592	81.610	106,576	130,592	130,592				1.750	1.779	MN	381	2,240		11/10/2021	11/01/2046
83162C-M8-3	SBAP 2021-25 L L - ABS			4	1.A	56,476	81.600	46,085	56,476	56,476				1.850	1.881	JD	87	1,015		12/09/2021	12/01/2046
83162C-M8-3	SBAP 2021-25 L L - ABS	R		4	1.A	241,221	81.600	196,836	241,221	241,221				1.850	1.881	JD	372	4,336		12/09/2021	12/01/2046
83162C-N8-2	SBAP 2022-25 C C - ABS			4	1.A	240,657	87.729	211,126	240,657	240,657				2.750	2.799	MS	2,206	3,050		03/10/2022	03/01/2047
83162C-P2-3	SBAP 2022-25 D D - ABS			4	1.A	198,490	92.082	183,343	199,108	198,483		(7)		3.500	3.519	AO	1,742	3,289		05/26/2022	04/01/2047
83162C-P2-3	SBAP 2022-25 D D - ABS	R		4	1.A	397,960	92.082	367,589	399,198	397,947		(13)		3.500	3.519	AO	3,493	6,595		05/26/2022	04/01/2047
83162C-P5-6	SBAP 2022-25 E E - ABS			4	1.A	332,345	94.774	314,976	332,345	332,345				3.940	4.015	MN	2,182	6,271		05/05/2022	05/01/2047
83162C-P5-6	SBAP 2022-25 E E - ABS	R		4	1.A	457,256	94.774	432,047	455,871	457,221		(35)		3.940	3.978	MN	2,994	8,601		05/26/2022	05/01/2047
83162C-P7-2	SBAP 2022-25 F F - ABS			4	1.A	196,238	95.487	187,381	196,238	196,238				4.010	4.088	JD	656	3,672		06/09/2022	06/01/2047
83162C-P7-2	SBAP 2022-25 F F - ABS	R		4	1.A	396,400	95.487	378,510	396,400	396,400				4.010	4.088	JD	1,325	7,417		06/09/2022	06/01/2047
83162C-PD-9	SBAP 2004-20K A - ABS	R		4	1.A	23,381	98.256	20,745	21,113	21,766		(314)		4.880	0.869	MN	172	1,030		05/24/2012	11/01/2024
83162C-Q2-2	SBAP 2022-25 G G - ABS			4	1.A	217,473	95.337	211,648	222,000	217,420		(53)		3.930	4.269	JJ	4,071			09/06/2022	07/01/2047
83162C-Q4-8	SBAP 2022-25 H H - ABS			4	1.A	229,000	94.253	215,839	229,000	229,000				3.800	3.800	FA	3,239			08/11/2022	08/01/2047
83162C-Q4-8	SBAP 2022-25 H H - ABS	R		4	1.A	463,000	94.253	436,391	463,000	463,000				3.800	3.800	FA	6,549				

Annual Statement for the Year 2022 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-Q9-7	SBAP 2022-25 J J - ABS			4	1.A	161,000	100.796	162,282	161,000	161,000					5.040	5.040	AO	1,781		10/06/2022	10/01/2047
83162C-Q9-7	SBAP 2022-25 J J - ABS	R		4	1.A	325,000	100.796	327,587	325,000	325,000					5.040	5.040	AO	3,595		10/06/2022	10/01/2047
83162C-R4-7	SBAP 2022-25 K A - ABS			4	1.A	167,000	100.271	167,453	167,000	167,000					5.130	5.238	MN	1,071		11/10/2022	11/01/2047
83162C-R4-7	SBAP 2022-25 K A - ABS	R		4	1.A	337,000	100.271	337,913	337,000	337,000					5.130	5.238	MN	2,161		11/10/2022	11/01/2047
83162C-R6-2	SBAP 2022-25 L A - ABS			4	1.A	173,000	98.418	170,263	173,000	173,000					4.710	4.710	JD	385		12/08/2022	12/01/2047
83162C-RA-3	SBAP 2007-20 E A - ABS	R		4	1.A	10,898	98.590	9,346	9,480	10,055		(243)			5.310	0.239	MN	84	503	10/22/2012	05/01/2027
83162C-RN-5	SBAP 2008-20A A - ABS	R		4	1.A	33,560	98.533	29,364	29,801	31,662		(674)			5.170	1.848	JJ	770	1,541	05/24/2012	01/01/2028
83162C-SG-9	SBAP 2009-20A A - ABS	R		4	1.A	119,413	98.602	105,540	107,037	118,349		(1,041)			5.720	1.419	JJ	3,061	6,123	04/28/2021	01/01/2029
83162C-TB-9	SBAP 2010-20 B A - ABS			4	1.A	2,851	96.440	2,561	2,656	2,783		(34)			4.140	2.394	FA	46	110	06/05/2014	02/01/2030
83162C-UR-2	SBAP 2012-20C A - ABS	R		4	1.A	201,163	91.606	188,295	205,548	202,036		124			2.510	2.988	MS	1,720	5,212	09/08/2014	03/01/2032
83162C-UV-3	SBAP 1220-F A - ABS	R		4	1.A	40,142	91.881	36,883	40,142	40,142					2.420	2.420	JD	81	976	06/05/2012	06/01/2032
83162C-VA-8	SBAP 2012-20I A - ABS			4	1.A	4,900	91.343	4,609	5,045	4,925		4			2.200	2.827	MS	37	113	09/05/2014	09/01/2032
83162C-VB-6	SBAP 2012-20J A - ABS	R		4	1.A	198,600	90.778	188,526	207,678	200,186		311			2.180	3.130	AO	1,132	4,619	06/05/2014	10/01/2032
83162C-VN-0	SBAP 2013-20E A - ABS			4	1.A	5,480	90.260	5,279	5,849	5,559		14			2.070	3.274	MN	20	124	04/01/2014	05/01/2033
83162C-VN-0	SBAP 2013-20E A - ABS	R		4	1.A	77,489	90.260	74,330	82,351	78,270		199			2.070	3.273	MN	284	1,752	04/01/2014	05/01/2033
83162C-VP-5	SBAP 2013-20F A - ABS			4	1.A	5,967	91.064	5,533	6,076	5,984		-			2.450	2.814	JD	12	154	07/25/2014	06/01/2033
83162C-VP-5	SBAP 2013-20F A - ABS	R		4	1.A	209,555	91.064	191,811	210,633	209,744		10			2.450	2.552	JD	430	5,332	07/10/2014	06/01/2033
83162C-VR-1	SBAP 2013-20G A - ABS			4	1.A	161,653	94.583	149,772	158,350	160,117		(1,147)			3.150	2.895	JJ	2,494	5,186	09/05/2014	07/01/2033
83162C-WE-9	SBAP 2014-20 D A - ABS	R		4	1.A	279,428	94.169	262,002	278,225	278,745		(513)			3.110	3.072	AO	2,163	9,123	06/06/2014	04/01/2034
83162C-WG-4	SBAP 2014-20 E A - ABS			4	1.A	5,316	93.069	4,947	5,316	5,316					3.000	3.007	MN	27	167	05/08/2014	05/01/2034
83162C-WH-2	SBAP 2014-20F A - ABS			4	1.A	8,091	92.914	7,429	7,996	8,056		(21)			2.990	2.838	JD	20	247	09/04/2014	06/01/2034
83162C-WH-2	SBAP 2014-20F A - ABS	R		4	1.A	267,824	92.914	248,142	267,067	267,545		(169)			2.990	2.957	JD	665	8,259	09/04/2014	06/01/2034
83162C-WK-5	SBAP 2014-20 G A - ABS			4	1.A	6,584	92.898	6,117	6,584	6,584					2.870	2.877	JJ	94	201	07/10/2014	07/01/2034
83162C-WN-9	SBAP 2014-20I A - ABS			4	1.A	7,380	93.402	6,827	7,309	7,357		(14)			2.920	2.784	MS	71	227	11/20/2014	09/01/2034
83162C-WN-9	SBAP 2014-20I A - ABS	R		4	1.A	96,773	93.402	90,387	96,773	96,773					2.920	2.926	MS	942	3,011	09/11/2014	09/01/2034
83162C-XA-6	SBAP 2015-20E E - ABS	R		4	1.A	122,039	93.248	113,799	122,039	122,039					2.770	2.780	MN	563	3,600	05/07/2015	05/01/2035
83162C-XD-0	SBAP 2015-20 G G - ABS	R		4	1.A	224,068	93.095	208,596	224,068	224,068					2.880	2.890	JJ	3,227	6,918	07/09/2015	07/01/2035
83162C-YH-0	SBAP 2017-20B B - ABS			4	1.A	12,053	92.034	11,093	12,053	12,053					2.820	2.838	FA	142	370	02/09/2017	02/01/2037
83162C-YU-1	SBAP 2017-20 H H - ABS			4	1.A	15,336	91.260	13,524	14,820	15,277		(33)			2.750	2.248	FA	170	437	02/11/2020	08/01/2037
83162C-YU-1	SBAP 2017-20 H H - ABS	R		4	1.A	123,944	91.260	116,310	127,449	123,655		(452)			2.750	3.294	FA	1,460	3,754	01/16/2019	08/01/2037
83162C-YZ-0	SBAP 2017-20K K - ABS	R		4	1.A	224,573	91.550	205,596	224,573	224,573					2.790	2.810	MN	1,044	7,076	11/09/2017	11/01/2037
83162C-ZA-4	SBAP 2017-20L L - ABS	R		4	1.A	195,946	91.461	179,215	195,946	195,946					2.780	2.803	JD	454	5,820	12/07/2017	12/01/2037
83162C-ZR-7	SBAP 2018-20 H H - ABS	R		4	1.A	113,434	94.725	107,450	113,434	113,434					3.580	3.616	FA	1,692	4,431	08/09/2018	08/01/2038
0049999999	U.S. Governments, Other Loan-Backed and Structured Securities					9,957,788	XXX	9,084,892	9,967,280	9,952,356		(4,583)			XXX	XXX	XXX	73,239	173,266	XXX	XXX
0109999999	Subtotals - U.S. Governments					78,499,758	XXX	75,722,864	82,773,503	82,907,603	2,817,260	(102,151)			XXX	XXX	XXX	312,065	532,624	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
13063D-RE-0	CALIFORNIA ST				1.C FE	5,531	86.315	4,316	5,000	5,397		(56)			2.500	1.267	AO	31	125	08/04/2020	10/01/2029
13063D-RE-0	CALIFORNIA ST	R			1.C FE	204,653	86.315	159,683	185,000	199,706		(2,075)			2.500	1.267	AO	1,156	4,625	08/04/2020	10/01/2029
20772K-QK-8	CONNECTICUT ST			1	1.D FE	95,000	95.271	90,507	95,000	95,000					3.631	3.631	JD	153	1,658	05/26/2022	06/15/2027
57582P-UT-5	MASSACHUSETTS ST			1	1.B FE	267,255	99.801	249,503	250,000	265,966		(1,289)			4.910	3.766	MN	2,046	6,138	05/26/2022	05/01/2029
0419999999	U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations					572,439	XXX	504,008	535,000	566,070		(3,420)			XXX	XXX	XXX	3,387	12,545	XXX	XXX
0509999999	Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)					572,439	XXX	504,008	535,000	566,070		(3,420)			XXX	XXX	XXX	3,387	12,545	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
54438C-YN-6	LOS ANGELES CALIF CMNTY COLLEGE DIST			1	1.B FE	10,000	81.911	8,191	10,000	10,000					1.806	1.806	FA	75	181	10/30/2020	08/01/2030
54438C-YN-6	LOS ANGELES CALIF CMNTY COLLEGE DIST	R		1	1.B FE	530,000	81.911	434,128	530,000	530,000					1.806	1.806	FA	3,988	9,572	10/30/2020	08/01/2030
686053-BN-8	OREGON SCH BRDS ASSN	R			1.C FE	428,450	101.768	361,276	355,000	395,762		(11,481)			5.550	2.771	JD	55	19,703	02/05/2020	06/30/2028
686053-GG-8	OREGON SCH BRDS ASSN			1	1.C FE	326,476	98.830	320,033	323,821	326,266		(209)			4.759	4.600	JD	7,748		11/10/2022	06/30/2028
686053-GG-8	OREGON SCH BRDS ASSN	R		1	1.C FE	204,197	98.830	197,551	199,890	203,948		(249)			4.759	4.340	JD	4,783		08/05/2022	06/30/2028

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Annual Statement for the Year 2022 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
0619999999	U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations					1,499,122	XXX	1,321,179	1,418,711	1,465,977		(11,939)			XXX	XXX	XXX	16,649	29,455	XXX	XXX
0709999999	Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)					1,499,122	XXX	1,321,179	1,418,711	1,465,977		(11,939)			XXX	XXX	XXX	16,649	29,455	XXX	XXX
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																					
235036-8B-9	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	80,000	85.972	68,778	80,000	80,000					1.732	1.732	MN	231	1,351	10/28/2021	11/01/2027
235036-8K-9	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	192,075	76.273	186,869	245,000	193,628		1,553			2.741	4.971	MN	1,119	3,358	06/14/2022	11/01/2035
235036-8K-9	DALLAS FORT WORTH TEX INTL ARPT REV	R		1,2	1.E FE	391,990	76.273	381,365	500,000	395,160		3,170			2.741	4.971	MN	2,284	6,853	06/14/2022	11/01/2035
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX REV			1	1.B FE	282,245	103.889	259,723	250,000	281,433		(812)			5.591	4.236	JD	1,165	6,989	08/02/2022	12/01/2034
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX REV	R		1	1.B FE	361,274	103.889	332,445	320,000	360,234		(1,039)			5.591	4.236	JD	1,491	8,946	08/02/2022	12/01/2034
341271-AE-4	FLORIDA ST BRD ADMIN FIN CORP REV			1	1.C FE	119,126	87.067	114,928	132,000	120,562		1,436			1.705	3.819	JJ	1,125	1,125	05/13/2022	07/01/2027
341271-AE-4	FLORIDA ST BRD ADMIN FIN CORP REV	R		1	1.C FE	77,000	87.067	67,042	77,000	77,000					1.705	1.705	JJ	656	1,313	09/03/2020	07/01/2027
59447T-UG-6	MICHIGAN FIN AUTH REV			2	1.C FE	10,000	96.916	9,692	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	96.916	392,510	405,000	405,000					2.988	2.988	MS	4,034	12,101	04/03/2019	09/01/2049
64971X-JA-7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	78,658	96.063	76,850	80,000	78,989		332			2.640	3.357	MN	352	1,056	05/13/2022	11/01/2024
650036-EN-2	NEW YORK ST URBAN DEV CORP REV	R			1.B FE	159,947	96.282	154,051	160,000	159,982		7			3.350	3.353	MS	1,578	5,360	02/15/2019	03/15/2026
650036-EP-7	NEW YORK ST URBAN DEV CORP REV	R			1.B FE	114,962	95.537	109,868	115,000	114,987		2			3.350	3.353	MS	1,134		02/15/2019	03/15/2026
80168N-EP-0	SANTA CLARA VY CALIF TRANSN AUTH SALES T			1	1.C FE	271,223	103.735	259,338	250,000	269,621		(1,602)			5.876	4.147	AO	3,673	7,345	05/02/2022	04/01/2032
80168N-EP-0	SANTA CLARA VY CALIF TRANSN AUTH SALES T	R		1	1.C FE	271,223	103.735	259,338	250,000	269,621		(1,602)			5.876	4.147	AO	3,673	7,345	05/02/2022	04/01/2032
913366-KV-1	UNIV CALIF REGTS MED CTR POOLED REV			1	1.D FE	125,000	93.156	116,445	125,000	125,000					4.132	4.132	MN	660	2,640	04/28/2022	05/15/2032
913366-KV-1	UNIV CALIF REGTS MED CTR POOLED REV	R		1	1.D FE	255,000	93.156	237,548	255,000	255,000					4.132	4.132	MN	1,346	5,385	04/28/2022	05/15/2032
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION	R			1.C FE	430,898	101.781	366,412	360,000	384,171		(6,722)			5.700	3.545	MN	3,420	20,520	03/04/2015	05/01/2026
0819999999	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					3,625,620	XXX	3,393,199	3,614,000	3,580,388		(5,278)			XXX	XXX	XXX	28,041	91,985	XXX	XXX
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																					
31288Q-CA-6	FH 840965 - RMBS			4	1.A	2,012	94.551	1,862	1,970	2,021		2			3.354	2.085	MON	11	66	07/11/2019	05/01/2049
31288Q-CA-6	FH 840965 - RMBS	R		4	1.A	109,638	94.551	101,495	107,345	110,129		129			3.354	2.085	MON	601	3,594	07/11/2019	05/01/2049
31288Q-F5-4	FH 841088 - RMBS			4	1.A	220,341	99.698	213,406	214,053	223,577		3,236			3.507	2.734	MON	1,251	4,121	03/24/2022	01/01/2049
31288Q-F6-2	FH 841089 - RMBS			4	1.A	57,534	99.738	54,765	54,909	58,505		890			3.275	1.479	MON	297	1,222	09/20/2021	06/01/2047
31288Q-F6-2	FH 841089 - RMBS	R		4	1.A	391,602	99.738	374,145	375,128	401,004		6,808			3.275	1.284	MON	1,024	8,410	09/20/2021	06/01/2047
31288Q-FT-2	FH 841078 - RMBS			4	1.A	122,524	98.249	115,679	117,741	122,597		(169)			2.911	1.182	MON	574	3,415	09/14/2021	04/01/2045
31288Q-FZ-8	FH 841084 - RMBS			4	1.A	4,600	99.580	4,382	4,400	4,679		62			2.661	1.247	MON	19	110	06/21/2021	08/01/2047
31288Q-FZ-8	FH 841084 - RMBS	R		4	1.A	245,317	99.580	233,697	234,683	249,532		3,304			2.661	1.247	MON	1,039	5,852	06/21/2021	08/01/2047
31288Q-KP-4	FH 841202 - RMBS			4	1.A	108,502	100.442	103,916	103,458	109,213		588			3.705	0.814	MON	623	2,304	10/14/2021	06/01/2044
3128S6-C5-9	FH 1Q1892 - RMBS			4	1.A	276,546	101.580	266,349	262,206	282,919		6,374			3.722	3.510	MON	813	5,209	01/27/2022	04/01/2037
31300M-7L-1	FH 849899 - RMBS	R		4	1.A	39,923	100.167	38,475	38,411	40,774		40,774			3.160	1.473	MON	202	912	06/13/2016	06/01/2044
3131Y9-FR-9	FH ZN2876 - RMBS	R		4	1.A	101,660	97.502	92,501	94,871	111,415		6,512			4.500	1.967	MON	356	4,269	11/15/2019	01/01/2049
3132A5-GA-7	FH ZS4693 - RMBS			4	1.A	66,191	89.545	55,916	62,445	66,742		534			3.000	2.025	MON	156	1,872	09/14/2021	12/01/2046
3132XC-SG-1	FH G67719 - RMBS			4	1.A	141,224	98.848	125,424	126,885	144,404		3,049			4.500	2.412	MON	476	5,710	09/15/2021	01/01/2049

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Annual Statement for the Year 2022 of the Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 Foreign	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 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 Acquired	22 Stated Contractual Maturity Date
3132XC-SG-1	FH G67719 - RMBS	R		4	1.A	404,990	98.848	360,349	364,548	415,128		9,896			4.500	2.403	MON	1,367	16,405	08/05/2021	01/01/2049
3132XV-7H-0	FH Q53595 - RMBS			4	1.A	4,795	92.932	4,251	4,574	4,956		98			3.500	2.319	MON	13	160	01/31/2020	01/01/2048
3138ET-ND-4	FN AL8487 - RMBS	R		4	1.A	14,067	99.330	13,585	13,677	14,937		1,053			3.081	1.497	MON	35	320	05/20/2016	04/01/2046
3138ET-WN-2	FN AL8752 - RMBS			4	1.A	2,615	101.612	2,673	2,631	2,821		249			2.620	3.399	MON	6	69	08/23/2018	07/01/2046
3138ET-WN-2	FN AL8752 - RMBS	R		4	1.A	34,608	101.612	35,377	34,816	37,337		3,290			2.620	3.399	MON	76	912	08/23/2018	07/01/2046
3138WH-BX-9	FN AS7253 - RMBS			4	1.A	88,818	98.337	79,266	80,606	91,038		2,143			4.500	2.501	MON	302	3,627	09/15/2021	05/01/2046
3138WJ-6W-3	FN AS8984 - RMBS			4	1.A	298,994	98.316	272,145	276,807	303,049		4,055			4.500	3.026	MON	1,038	11,418	01/10/2022	03/01/2047
3138Y7-F9-8	FN AX5591 - RMBS			4	1.A	1,935	100.082	1,864	1,967	1,967		70			3.620	1.544	MON	6	35	07/18/2016	01/01/2045
3138Y7-F9-8	FN AX5591 - RMBS	R		4	1.A	23,223	100.082	22,374	22,355	23,607		841			3.620	1.544	MON	67	422	07/18/2016	01/01/2045
3140J7-WG-6	FN BM3346 - RMBS			4	1.A	3,064	101.346	3,000	2,960	3,223		197			3.603	2.207	MON	9	77	11/22/2019	06/01/2041
3140J7-WG-6	FN BM3346 - RMBS	R		4	1.A	91,921	101.346	90,008	88,813	96,694		5,924			3.603	2.207	MON	267	2,299	11/22/2019	06/01/2041
3140J8-2K-8	FN BM4377 - RMBS			4	1.A	68,465	101.713	65,196	64,098	70,810		2,258			3.219	3.880	MON	172	1,568	10/14/2021	04/01/2038
3140J8-M8-3	FN BM3982 - RMBS	R		4	1.A	52,303	101.359	50,853	50,171	56,958		5,874			3.425	3.075	MON	143	1,358	02/21/2019	07/01/2042
3140J8-RT-2	FN BM4097 - RMBS			4	1.A	4,854	99.188	4,557	4,594	4,937		102			4.500	3.301	MON	17	207	04/09/2019	07/01/2047
3140J8-RT-2	FN BM4097 - RMBS	R		4	1.A	283,543	99.188	266,185	268,364	288,382		5,943			4.500	3.301	MON	1,006	12,076	04/09/2019	07/01/2047
3140J9-CG-4	FN BM4570 - RMBS	R		4	1.A	123,333	99.732	120,627	120,952	125,993		3,497			3.005	2.212	MON	303	3,650	06/25/2019	12/01/2045
3140JA-3H-9	FN BM6199 - RMBS			4	1.A	155,297	101.385	150,258	148,206	162,139		6,594			3.801	4.088	MON	469	3,613	10/08/2021	01/01/2040
3140JA-3J-5	FN BM6200 - RMBS			4	1.A	3,592	101.142	3,480	3,441	3,862		245			3.426	2.808	MON	10	86	06/25/2020	07/01/2043
3140JA-3J-5	FN BM6200 - RMBS	R		4	1.A	210,705	101.142	204,178	201,873	226,555		14,374			3.426	2.808	MON	576	5,072	06/25/2020	07/01/2043
3140JA-3P-1	FN BM6205 - RMBS			4	1.A	271,366	101.500	262,320	258,444	278,324		6,958			4.026	4.484	MON	867	5,098	03/09/2022	01/01/2040
3140JA-3P-1	FN BM6205 - RMBS	R		4	1.A	483,135	101.500	472,088	465,112	492,483		9,348			4.026	4.966	MON	1,560	7,586	05/04/2022	01/01/2040
3140JA-GZ-5	FN BM5615 - RMBS			4	1.A	2,789	100.744	2,736	3,033	3,033		248			3.708	2.400	MON	8	64	08/20/2019	12/01/2044
3140JA-GZ-5	FN BM5615 - RMBS	R		4	1.A	118,533	100.744	116,289	115,430	128,911		10,547			3.708	2.400	MON	357	2,731	08/20/2019	12/01/2044
3140JA-UN-6	FN BM5988 - RMBS			4	1.A	2,588	95.500	2,421	2,535	2,677		87			3.117	2.351	MON	7	80	07/11/2019	08/01/2048
3140JA-UN-6	FN BM5988 - RMBS	R		4	1.A	138,048	95.500	129,137	135,222	142,749		4,658			3.117	2.351	MON	351	4,252	07/11/2019	08/01/2048
3140JB-HN-9	FN BM6536 - RMBS			4,5	1.A	100,172	101.120	96,197	95,132	102,495		2,179			3.783	1.905	MON	300	2,611	09/20/2021	09/01/2045
3140JB-HN-9	FN BM6536 - RMBS	R		4,5	1.A	345,391	101.120	331,684	328,011	353,399		7,512			3.783	1.905	MON	1,034	9,003	09/20/2021	09/01/2045
3140JB-J7-2	FN BM6585 - RMBS			4	1.A	6,551	102.221	6,400	6,261	6,647		84			3.443	1.183	MON	18	159	08/13/2021	04/01/2047
3140JB-J7-2	FN BM6585 - RMBS	R		4	1.A	338,400	102.221	330,688	323,503	343,404		4,320			3.443	1.190	MON	928	8,233	08/13/2021	04/01/2047
3140JB-V5-2	FN BM6935 - RMBS			4	1.A	237,951	95.605	226,785	237,210	238,512		560			3.453	3.734	MON	683	4,802	05/13/2022	07/01/2049
3140JB-VV-5	FN BM6927 - RMBS			4,5	1.A	241,663	91.590	230,750	251,938	243,519		1,855			2.399	4.024	MON	504	3,524	05/13/2022	05/01/2052
3140JL-ZZ-0	FN BN4359 - RMBS			4	1.A	4,364	99.152	4,096	4,131	4,491		138			4.500	3.115	MON	15	186	04/11/2019	02/01/2049
3140JL-ZZ-0	FN BN4359 - RMBS	R		4	1.A	81,467	99.152	76,452	77,106	83,826		2,567			4.500	3.115	MON	289	3,470	04/11/2019	02/01/2049
3140MA-X5-8	FN BU8799 - RMBS			4,5	1.A	239,126	92.809	227,776	245,425	240,394		1,268			2.759	3.963	MON	564	3,953	05/13/2022	04/01/2052
3140QC-6G-6	FN CA5370 - RMBS			4	1.A	2,422	94.902	2,125	2,239	2,596		125			4.000	1.813	MON	7	90	08/25/2020	03/01/2050
3140QC-6G-6	FN CA5370 - RMBS	R		4	1.A	173,015	94.902	151,791	159,945	185,428		8,963			4.000	1.813	MON	533	6,398	08/25/2020	03/01/2050
3140QD-X3-3	FN CA6097 - RMBS			4	1.A	152,419	91.599	133,148	145,359	153,399		988			3.500	2.728	MON	424	4,908	01/10/2022	06/01/2050
3140QD-X3-3	FN CA6097 - RMBS	R		4	1.A	125,609	91.599	108,769	118,744	129,084		3,992			3.500	2.321	MON	346	3,918	05/12/2021	06/01/2050
3140X4-DE-3	FN FM1000 - RMBS			4	1.A	84,900	89.342	71,527	80,059	85,593		1,535			3.000	2.019	MON	200	1,966	09/14/2021	04/01/2047
3140X4-UD-6	FN FM1479 - RMBS			4	1.A	70,271	95.905	62,185	64,841	71,610		1,419			4.000	2.434	MON	216	2,594	09/14/2021	03/01/2047
3140X5-S2-0	FN FM2336 - RMBS			4	1.A	275,307	95.186	244,767	257,146	277,749		2,442			4.000	2.820	MON	857	9,429	01/10/2022	01/01/2050
3140X6-T2-7	FN FM3268 - RMBS			4	1.A	287,677	92.095	248,439	269,763	301,236		8,663			3.500	1.915	MON	787	9,442	08/20/2020	03/01/2050
3140X9-MH-5	FN FM5759 - RMBS	R		4	1.A	232,992	97.631	206,032	211,032	241,276		8,585			4.500	2.367	MON	791	9,496	05/19/2021	04/01/2050
3140X9-Q5-7	FN FM5875 - RMBS	R		4	1.A	202,413	97.848	177,208	181,105	211,817		8,956			4.500	2.006	MON	679	8,150	05/19/2021	04/01/2050
3140XA-5H-1	FN FM7147 - RMBS			4	1.A	119,643	92.210	102,626	111,296	121,372		1,772			3.500	2.245	MON	325	3,895	09/14/2021	08/01/2050
3140XB-FW-5	FN FM7380 - RMBS			4	1.A	219,656	86.012	180,014	209,290	219,950		585			2.500	1.872	MON	436	5,232	09/14/2021	06/01/2051
3140XB-JZ-4	FN FM7479 - RMBS			4	1.A	270,868	98.152	252,264	257,013	272,083		1,215			4.500	3.543	MON	964	7,710	03/18/2022	01/01/2050
3140XB-LM-0	FN FM7531 - RMBS			4	1.A	186,476	88.105	154,835	175,739	187,851		817			3.000	2.082	MON	439	5,272	09/14/2021	05/01/2051
3140XD-QP-4	FN FM9461 - RMBS			4	1.A	270,585	91.392	233,330	255,307	270,770		185			3.500	2.585	MON	745	8,191	01/10/2022	11/01/2051
3140XF-CB-5	FN FS0065 - RMBS	R		4	1.A	322,028	98.090	292,057	297,744	324,771		2,743			4.500	3.064	MON	1,117	11,165	02/10/2022	12/01/2050
31418D-RJ-3	FN MA4088 - RMBS			4	1.A	21,509	95.823	19,156	19,991	21,924		566			3.500	1.338	MON	58	700	02/22/2021	07/01/2035
31418D-RJ-3	FN MA4088 - RMBS	R		4	1.A	301,291	95.823	268,330	280,027	307,103		7,927			3.500	1.338	MON	817	9,801	02/22/2021	07/01/2035
35563P-4U-0	SCRT 2021-3 MA - CMO/RMBS			4	1.A	259,148	87.466	231,601	264,789	259,787		619			2.000	2.783	MON	441	5,719	03/22/2022	03/25/2061

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Annual Statement for the Year 2022 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
35563P-BC-2	SCRT 2017-2 MA - CMO/RMBS			4	1.A	255,583	92.913	238,027	256,183	255,591		8			3.000	3.030	MON	640	5,763	03/23/2022	08/25/2056
35563P-FG-9	SCRT 2018-2 MA - CMO/RMBS			4	1.A	56,534	95.084	51,664	54,335	56,284	(239)				3.500	1.755	MON	158	1,902	11/12/2021	11/26/2057
35563P-GG-8	SCRT 2018-3 MA - CMO/RMBS	R		4	1.A	203,643	94.940	193,452	203,763	203,607	(36)				3.500	3.455	MON	594	4,782	04/19/2022	08/27/2057
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS			4	1.A	6,495	95.513	5,948	6,227	6,463	(37)				3.500	1.856	MON	18	218	01/28/2021	03/25/2058
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS	R		4	1.A	292,057	95.513	284,694	298,068	293,758	336				3.500	4.048	MON	869	10,432	11/08/2018	03/25/2058
35563P-JF-7	SCRT 2019-1 MA - CMO/RMBS	R		4	1.A	186,283	94.626	174,759	184,684	186,569	(227)				3.500	3.024	MON	539	6,464	03/07/2019	07/25/2058
35563P-KG-3	SCRT 2019-2 MA - CMO/RMBS	R		4	1.A	208,894	94.370	194,158	205,742	207,775	(361)				3.500	3.048	MON	600	7,201	05/08/2019	08/26/2058
35563P-LH-0	SCRT 2019-3 MA - CMO/RMBS			4	1.A	113,895	94.696	103,075	108,848	113,319	(712)				3.500	1.765	MON	317	3,810	09/14/2021	10/25/2058
35563P-LH-0	SCRT 2019-3 MA - CMO/RMBS	R		4	1.A	364,582	94.696	329,374	347,822	360,281	(1,808)				3.500	1.972	MON	1,014	12,174	08/06/2019	10/25/2058
0829999999 - 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						11,636,477	XXX	10,763,412	11,129,126	11,855,811		211,123			XXX	XXX	XXX	35,746	333,011	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Commercial Mortgage-Backed Securities																					
3137B3-NA-2	FHMS K-030 A2 - CMBS			4	1.A	284,340	99.609	279,441	280,537	280,937	(3,403)				3.250	1.389	MON	760	6,882	03/09/2022	04/25/2031
3137H4-SH-4	FHMS K-136 A2 - CMBS			4	1.A FE	235,817	82.982	205,794	248,000	236,661	844				2.127	2.707	MON	440	3,956	03/18/2022	11/25/2031
3137H6-LZ-6	FHMS K-140 A2 - CMBS	R		4	1.A FE	632,978	83.550	542,241	649,000	634,040	1,062				2.250	2.531	MON	1,217	10,952	03/10/2022	03/25/2054
0839999999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Commercial Mortgage-Backed Securities						1,153,134	XXX	1,027,477	1,177,537	1,151,638		(1,496)			XXX	XXX	XXX	2,416	21,790	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities																					
19668Q-DM-4	COLORADO ST BLDG EXCELLENT SCHS TODAY CT	R		1	1.D FE	324,246	107.231	321,693	300,000	323,756		(490)			6.817	5.065	MS	6,022		11/15/2022	03/15/2028
0849999999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities						324,246	XXX	321,693	300,000	323,756		(490)			XXX	XXX	XXX	6,022		XXX	XXX
0909999999 - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						16,739,477	XXX	15,505,781	16,220,664	16,911,593		203,859			XXX	XXX	XXX	72,225	446,786	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS CORP			1,2	1.C FE	93,464	93.410	77,530	83,000	91,519		(1,506)			3.829	1.807	FA	1,201	3,178	09/13/2021	08/15/2028
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS CORP	R		1,2	1.C FE	253,000	93.410	236,327	253,000	253,000					3.829	3.829	FA	3,660	9,687	08/07/2018	08/15/2028
010392-FU-7	ALABAMA POWER CO			1,2	1.E FE	196,035	78.164	161,799	207,000	197,249	1,122				1.450	2.113	MS	884	3,002	01/12/2022	09/15/2030
010392-FU-7	ALABAMA POWER CO	R		1,2	1.E FE	306,596	78.164	240,745	308,000	306,906	133				1.450	1.499	MS	1,315	4,466	08/24/2020	09/15/2030
010392-FY-9	ALABAMA POWER CO			1,2	1.E FE	130,890	95.965	125,714	131,000	130,899	9				3.750	3.768	MS	1,897		08/09/2022	09/01/2027
023135-CF-1	AMAZON.COM INC			1,2	1.D FE	203,580	95.044	193,890	204,000	203,636	56				3.300	3.345	AO	1,459	3,366	04/11/2022	04/13/2027
023135-CP-9	AMAZON.COM INC	R		1,2	1.D FE	331,807	99.859	331,532	332,000	331,810	3				4.550	4.563	JD	1,259		11/29/2022	12/01/2027
025816-CV-9	AMERICAN EXPRESS CO			1,2	1.F FE	195,962	98.003	192,086	196,000	195,974	12				3.375	3.385	MN	1,066	3,308	04/28/2022	05/03/2024
037833-EN-6	APPLE INC			1,2	1.B FE	189,764	92.748	176,221	190,000	189,776	12				3.250	3.270	FA	2,453		08/01/2022	08/08/2029
037833-EN-6	APPLE INC	R		1,2	1.B FE	383,524	92.748	356,152	384,000	383,548	24				3.250	3.270	FA	4,957		08/01/2022	08/08/2029
04352E-AA-3	ASCENSION HEALTH			1,2	1.B FE	140,576	85.950	114,314	133,000	139,406	(906)				2.532	1.757	MN	430	3,368	09/13/2021	11/15/2029
04352E-AA-3	ASCENSION HEALTH	R		1,2	1.B FE	417,000	85.950	358,412	417,000	417,000					2.532	2.532	MN	1,349	10,558	10/16/2019	11/15/2029
06051G-HD-4	BANK OF AMERICA CORP			1,2,5	1.F FE	579,943	90.560	489,024	540,000	572,704	(6,121)				3.419	2.125	JD	564	18,463	01/11/2022	12/20/2028
06051G-HD-4	BANK OF AMERICA CORP	R		1,2,5	1.F FE	365,799	90.560	307,904	340,000	359,481	(3,673)				3.419	2.195	JD	355	11,625	04/05/2021	12/20/2028
06051G-HT-9	BANK OF AMERICA CORP			1,2,5	1.F FE	15,000	93.802	14,070	15,000	15,000					3.559	3.560	AO	101	534	04/17/2019	04/23/2027
06051G-KJ-7	BANK OF AMERICA CORP	R		1,2,5	1.G FE	297,000	88.944	264,164	297,000	297,000					2.551	2.552	FA	3,094	3,788	02/01/2022	02/04/2028
06051G-KM-0	BANK OF AMERICA CORP	R		1,2,5	1.G FE	242,000	95.579	231,301	242,000	242,000					3.384	3.385	AO	2,025	4,322	03/17/2022	04/02/2026
06406R-AV-9	BANK OF NEW YORK MELLON CORP			1,2	1.F FE	84,763	87.036	73,981	85,000	84,823	46				1.050	1.106	AO	188	893	09/13/2021	10/15/2026
06406R-AV-9	BANK OF NEW YORK MELLON CORP	R		1,2	1.F FE	279,787	87.036	243,701	280,000	279,844	40				1.050	1.065	AO	621	2,940	07/20/2021	10/15/2026
06406R-BA-4	BANK OF NEW YORK MELLON CORP			2	1.F FE	279,762	89.962	251,894	280,000	279,805	43				2.050	2.068	JJ	2,471	2,870	01/19/2022	01/26/2027

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Annual Statement for the Year 2022 of the Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 Foreign	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 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 Acquired	22 Stated Contractual Maturity Date
06406R-BA-4	BANK OF NEW YORK MELLON CORP	R		2	1.F FE	255,782	89.962	230,303	256,000	255,821		39		2.050	2.068	JJ	2,260	2,624	01/19/2022	01/26/2027	
14913R-2V-8	CATERPILLAR FINANCIAL SERVICES CORP				1.F FE	149,810	97.288	145,932	150,000	149,848		39		3.400	3.445	MN	680	2,550	05/10/2022	05/13/2025	
23338V-AC-0	DTE ELECTRIC CO			1,2	1.E FE	109,066	97.030	98,000	101,000	105,820		(2,488)		3.375	0.855	MS	1,136	3,409	09/13/2021	03/01/2025	
23338V-AC-0	DTE ELECTRIC CO	R		1,2	1.E FE	357,542	97.030	320,199	330,000	344,894		(7,674)		3.375	0.988	MS	3,713	11,138	05/05/2021	03/01/2025	
24422E-VY-2	JOHN DEERE CAPITAL CORP				1.F FE	76,964	93.616	72,084	77,000	76,975		12		1.250	1.266	JJ	457	481	01/04/2022	01/10/2025	
24422E-VY-2	JOHN DEERE CAPITAL CORP	R			1.F FE	329,845	93.616	308,933	330,000	329,895		50		1.250	1.266	JJ	1,959	2,063	01/04/2022	01/10/2025	
24422E-WD-7	JOHN DEERE CAPITAL CORP				1.F FE	136,936	91.118	124,832	137,000	136,946		10		2.350	2.360	MS	1,011	1,619	03/02/2022	03/08/2027	
24422E-WK-1	JOHN DEERE CAPITAL CORP	R			1.F FE	118,797	98.042	116,670	119,000	118,809		12		4.150	4.188	MS	1,550		09/06/2022	09/15/2027	
254687-FN-1	WALT DISNEY CO	R		1	1.G FE	57,968	96.918	56,212	58,000	57,985		6		3.350	3.362	MS	524	1,943	03/19/2020	03/24/2025	
254687-FQ-4	WALT DISNEY CO			1	1.G FE	5,983	93.144	5,589	6,000	5,987		2		3.800	3.834	MS	63	228	03/19/2020	03/22/2030	
264399-DK-9	DUKE ENERGY CAROLINAS LLC			1	2.A FE	6,174	105.728	5,286	5,000	5,830		(127)		6.000	2.925	JD	25	300	03/12/2020	12/01/2028	
26442U-AL-8	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	269,196	79.290	218,048	275,000	269,717		520		2.000	2.244	FA	2,078	5,546	01/13/2022	08/15/2031	
26442U-AL-8	DUKE ENERGY PROGRESS LLC	R		1,2	1.F FE	439,248	79.290	348,876	440,000	439,343		69		2.000	2.019	FA	3,324	8,873	08/09/2021	08/15/2031	
26444H-AC-5	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	83,710	94.616	73,800	78,000	82,392		(1,102)		3.200	1.658	JJ	1,151	2,496	01/11/2022	01/15/2027	
26444H-AC-5	DUKE ENERGY FLORIDA LLC	R		1,2	1.F FE	115,014	94.616	105,024	111,000	113,417		(599)		3.200	2.593	JJ	1,638	3,552	04/02/2020	01/15/2027	
291011-BQ-6	EMERSON ELECTRIC CO			1,2	1.F FE	180,622	85.141	154,957	182,000	180,804		181		2.000	2.118	JD	101	3,640	01/11/2022	12/21/2028	
291011-BQ-6	EMERSON ELECTRIC CO	R		1,2	1.F FE	375,169	85.141	320,130	376,000	375,284		112		2.000	2.034	JD	209	7,520	12/07/2021	12/21/2028	
30231G-BN-1	EXXON MOBIL CORP			1,2	1.D FE	236,163	87.534	195,201	223,000	234,361		(1,393)		2.610	1.881	AO	1,229	5,820	09/13/2021	10/15/2030	
30231G-BN-1	EXXON MOBIL CORP	R		1,2	1.D FE	716,000	87.534	626,743	716,000	716,000				2.610	2.610	AO	3,945	18,688	04/13/2020	10/15/2030	
38141G-YB-4	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	325,215	79.805	258,568	324,000	324,930		(156)		2.615	2.561	AO	1,624	8,473	01/12/2022	04/22/2032	
38141G-YB-4	GOLDMAN SACHS GROUP INC	R		1,2,5	1.F FE	491,000	79.805	391,843	491,000	491,000				2.615	2.615	AO	2,461	12,840	04/15/2021	04/22/2032	
40434C-AD-7	HSBC USA INC				1.E FE	228,451	97.525	209,679	215,000	222,629		(4,987)		3.500	1.068	JD	167	7,525	01/19/2022	06/23/2024	
40434C-AD-7	HSBC USA INC	R			1.E FE	290,664	97.525	257,466	264,000	274,290		(6,903)		3.500	0.836	JD	205	9,240	08/11/2020	06/23/2024	
437076-CB-6	HOME DEPOT INC			1,2	1.F FE	144,327	87.239	117,773	135,000	142,967		(1,056)		2.700	1.801	AO	770	3,645	09/13/2021	04/15/2030	
437076-CB-6	HOME DEPOT INC	R		1,2	1.F FE	430,580	87.239	377,745	433,000	431,182		222		2.700	2.764	AO	2,468	11,691	03/26/2020	04/15/2030	
438516-CF-1	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	79,423	79.245	63,396	80,000	79,493		54		1.750	1.829	MS	467	1,458	09/13/2021	09/01/2031	
438516-CF-1	HONEYWELL INTERNATIONAL INC	R		1,2	1.F FE	259,379	79.245	206,037	260,000	259,458		58		1.750	1.776	MS	1,517	4,740	08/02/2021	09/01/2031	
440452-AF-7	HORMEL FOODS CORP			1,2	1.F FE	96,259	81.508	78,248	96,000	96,224		(29)		1.800	1.765	JD	96	1,728	09/13/2021	06/11/2030	
440452-AF-7	HORMEL FOODS CORP	R		1,2	1.F FE	307,159	81.508	251,045	308,000	307,360		80		1.800	1.830	JD	308	5,544	06/04/2020	06/11/2030	
459200-KJ-9	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	110,580	81.544	89,698	110,000	110,497		(65)		1.950	1.882	MN	274	2,145	09/13/2021	05/15/2030	
459200-KJ-9	INTERNATIONAL BUSINESS MACHINES CORP	R		1,2	1.G FE	366,635	81.544	300,082	368,000	366,971		128		1.950	1.991	MN	917	7,176	04/30/2020	05/15/2030	
46625H-RS-1	JPMORGAN CHASE & CO			1,2	1.F FE	14,080	94.531	14,180	15,000	14,541		121		3.200	4.161	JD	21	480	12/13/2018	06/15/2026	
46647P-AV-8	JPMORGAN CHASE & CO			1,2,5	1.F FE	516,569	93.349	429,405	460,000	506,872		(8,305)		4.203	2.219	JJ	8,485	19,334	01/11/2022	07/23/2029	
46647P-AV-8	JPMORGAN CHASE & CO	R		1,2,5	1.F FE	815,176	93.349	681,448	730,000	784,961		(9,882)		4.203	2.677	JJ	13,466	30,682	01/10/2019	07/23/2029	
549271-AF-1	LUBRIZOL CORP			1	1.C FE	184,549	114.521	150,023	131,000	181,079		(3,470)		6.500	2.684	AO	2,129	8,515	01/11/2022	10/01/2034	
58933Y-BD-6	MERCK & CO INC	R		1,2	1.E FE	499,120	86.014	430,070	500,000	499,246		119		1.900	1.927	JD	554	9,500	12/07/2021	12/10/2028	
617446-8V-4	MORGAN STANLEY			1,2,5	1.E FE	350,941	87.644	315,518	360,000	352,601		1,579		0.985	1.511	JD	207	3,546	01/11/2022	12/10/2026	
617446-8V-4	MORGAN STANLEY	R		1,2,5	1.E FE	548,000	87.644	480,289	548,000	548,000				0.985	0.985	JD	315	5,398	12/07/2020	12/10/2026	
61747Y-ER-2	MORGAN STANLEY			1,2,5	1.E FE	159,079	95.249	152,398	160,000	158,852		(227)		4.210	4.322	AO	1,328	3,368	05/16/2022	04/20/2028	
61747Y-ER-2	MORGAN STANLEY	R		1,2,5	1.E FE	198,849	95.249	190,498	200,000	198,565		(284)		4.210	4.322	AO	1,661	4,210	05/16/2022	04/20/2028	
637432-ND-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	152,731	96.045	139,265	145,000	149,609		(2,512)		2.850	1.074	JJ	1,768	4,133	09/13/2021	01/27/2025	
637432-ND-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN	R		1,2	1.E FE	435,615	96.045	427,400	445,000	441,498		1,610		2.850	3.246	JJ	5,425	12,683	03/06/2019	01/27/2025	
63743H-EY-4	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1	1.F FE	36,966	92.549	34,243	37,000	36,980		11		1.000	1.031	AO	75	363	10/18/2021	10/18/2024	
67021C-AP-2	NSTAR ELECTRIC CO			1,2	1.F FE	322,764	94.242	268,590	285,000	317,837		(4,223)		3.950	2.163	AO	2,814	11,258	01/14/2022	04/01/2030	
67021C-AP-2	NSTAR ELECTRIC CO	R		1,2	1.F FE	287,416	94.242	272,359	289,000	287,794		141		3.950	4.017	AO	2,854	11,416	03/23/2020	04/01/2030	
67021C-AR-8	NSTAR ELECTRIC CO			1,2	1.E FE	3,977	79.756	3,190	4,000	3,980		2		1.950	2.014	FA	29	76	08/10/2021	08/15/2031	

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Annual Statement for the Year 2022 of the Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3 Code	4 Foreign	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 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 Acquired	22 Stated Contractual Maturity Date
67021C-AR-8	NSTAR ELECTRIC CO	R		1,2	1.E FE	193,877	79.756	155,524	195,000	194,016		103			1.950	2.014	FA	1,437	3,718	08/10/2021	08/15/2031
67777J-AL-2	OHIOHEALTH CORP	R		1,2	1.B FE	359,000	80.331	288,388	359,000	359,000					2.297	2.297	MN	1,054	8,681	10/19/2021	11/15/2031
695114-BT-4	PACIFICORP			1	1.E FE	104,515	116.984	83,059	71,000	100,784		(2,977)			7.700	2.417	MN	699	5,467	09/27/2021	11/15/2031
695114-BT-4	PACIFICORP	R		1	1.E FE	360,650	116.984	286,611	245,000	347,775		(10,273)			7.700	2.417	MN	2,411	18,865	09/27/2021	11/15/2031
713448-FE-3	PEPSICO INC.			1,2	1.E FE	91,660	81.074	74,588	92,000	91,697		31			1.950	1.991	AO	349	1,794	10/06/2021	10/21/2031
717081-EW-9	PFIZER INC			1,2	1.E FE	51,230	88.121	42,298	48,000	50,755		(368)			2.625	1.750	AO	315	1,260	09/13/2021	04/01/2030
717081-EW-9	PFIZER INC	R		1,2	1.E FE	157,447	88.121	139,231	158,000	157,586		51			2.625	2.700	AO	1,037	4,148	03/25/2020	04/01/2030
72014T-AC-3	PIEDMONT HEALTHCARE INC			1,2	1.E FE	98,727	77.278	76,505	99,000	98,757		24			2.044	2.074	JJ	1,012	1,608	09/21/2021	01/01/2032
72014T-AC-3	PIEDMONT HEALTHCARE INC	R		1,2	1.E FE	339,062	77.278	262,745	340,000	339,164		84			2.044	2.074	JJ	3,475	5,521	09/21/2021	01/01/2032
742718-FH-7	PROCTER & GAMBLE CO			1	1.D FE	129,102	91.424	106,966	117,000	127,366		(1,342)			3.000	1.690	MS	936	3,510	09/13/2021	03/25/2030
742718-FH-7	PROCTER & GAMBLE CO	R		1	1.D FE	363,126	91.424	332,783	364,000	363,343		80			3.000	3.028	MS	2,912	10,920	03/23/2020	03/25/2030
74456Q-BD-7	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	238,715	98.748	222,183	225,000	230,581		(5,802)			3.750	1.122	MS	2,484	8,438	09/13/2021	03/15/2024
74456Q-BD-7	PUBLIC SERVICE ELECTRIC AND GAS CO	R		1,2	1.F FE	784,782	98.748	714,936	724,000	731,940		(8,124)			3.750	2.578	MS	7,994	27,150	04/22/2016	03/15/2024
784710-AB-1	SSM HEALTH CARE CORP			1,2	1.E FE	132,418	99.359	126,186	127,000	127,606		(3,693)			3.688	0.772	JD	390	4,684	09/13/2021	06/01/2023
784710-AB-1	SSM HEALTH CARE CORP	R		1,2	1.E FE	389,171	99.359	381,539	384,000	384,237		(1,428)			3.688	3.308	JD	1,180	14,162	06/03/2019	06/01/2023
797440-BR-4	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	15,750	98.817	14,823	15,000	15,039		(92)			3.600	2.964	MS	180	540	05/19/2014	09/01/2023
797440-BR-4	SAN DIEGO GAS & ELECTRIC CO	R		1,2	1.F FE	392,447	98.817	385,386	390,000	390,126		(303)			3.600	3.520	MS	4,680	14,040	05/19/2014	09/01/2023
808513-BP-9	CHARLES SCHWAB CORP			1,2	1.F FE	117,607	87.924	100,233	114,000	116,896		(548)			2.000	1.476	MS	640	2,280	09/13/2021	03/20/2028
808513-BP-9	CHARLES SCHWAB CORP	R		1,2	1.F FE	124,789	87.924	109,905	125,000	124,840		29			2.000	2.026	MS	701	2,500	03/16/2021	03/20/2028
808513-BW-4	CHARLES SCHWAB CORP			1,2	1.F FE	5,362	94.666	4,733	5,000	5,217		(51)			3.300	2.163	AO	41	165	02/10/2020	04/01/2027
808513-BW-4	CHARLES SCHWAB CORP	R		1,2	1.F FE	277,752	94.666	245,185	259,000	270,225		(2,660)			3.300	2.163	AO	2,137	8,547	02/10/2020	04/01/2027
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENERATION LLC	R		1	1.D FE	133,430	93.290	119,820	128,438	132,025		(120)			3.846	3.278	FA	1,866	4,940	07/07/2015	08/15/2033
85434V-AB-4	STANFORD HEALTH CARE			1,2	1.D FE	93,994	89.584	76,146	85,000	92,743		(970)			3.310	1.973	FA	1,063	2,814	09/13/2021	08/15/2030
85434V-AB-4	STANFORD HEALTH CARE	R		1,2	1.D FE	270,000	89.584	241,877	270,000	270,000					3.310	3.310	FA	3,376	8,937	03/25/2020	08/15/2030
857477-BQ-5	STATE STREET CORP	R		2,5	1.F FE	464,000	88.699	411,563	464,000	464,000					1.684	1.684	MN	933	7,814	11/15/2021	11/18/2027
857477-BS-1	STATE STREET CORP			2,5	1.F FE	284,000	89.925	255,387	284,000	284,000					2.203	2.203	FA	2,503	3,128	02/02/2022	02/07/2028
857477-BS-1	STATE STREET CORP	R		2,5	1.F FE	115,000	89.925	103,414	115,000	115,000					2.203	2.203	FA	1,013	1,267	02/02/2022	02/07/2028
87612E-BM-7	TARGET CORP			1,2	1.F FE	247,578	90.908	225,452	248,000	247,654		76			1.950	1.986	JJ	2,230	2,297	01/19/2022	01/15/2027
882508-BH-6	TEXAS INSTRUMENTS INC			1,2	1.E FE	108,141	93.436	99,042	106,000	107,333		(625)			1.375	0.773	MS	441	1,458	09/13/2021	03/12/2025
882508-BH-6	TEXAS INSTRUMENTS INC	R		1,2	1.E FE	334,501	93.436	313,011	335,000	334,777		100			1.375	1.406	MS	1,395	4,606	03/03/2020	03/12/2025
89236T-JT-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	119,839	93.693	112,432	120,000	119,890		51			1.450	1.496	JJ	812	870	01/10/2022	01/13/2025
89236T-KC-8	TOYOTA MOTOR CREDIT CORP	R		1	1.E FE	482,541	97.978	473,234	483,000	482,615		74			3.950	3.984	JD	9,592	10,627	06/27/2022	06/30/2025
89236T-KF-1	TOYOTA MOTOR CREDIT CORP			1	1.E FE	64,854	97.250	64,185	66,000	64,963		109			3.650	4.288	FA	890	890	09/14/2022	08/18/2025
91159H-JC-5	US BANCORP			2,5	1.F FE	166,000	89.812	149,088	166,000	166,000					2.215	2.215	JJ	1,573	1,838	01/20/2022	01/27/2028
91159H-JC-5	US BANCORP	R		2,5	1.F FE	347,000	89.812	311,648	347,000	347,000					2.215	2.215	JJ	3,288	3,843	01/20/2022	01/27/2028
927804-FQ-2	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	254,810	98.244	235,786	240,000	245,985		(6,826)			3.450	0.580	FA	3,128	8,280	09/13/2021	02/15/2024
927804-FQ-2	VIRGINIA ELECTRIC AND POWER CO	R		1,2	2.A FE	837,391	98.244	805,601	820,000	821,858		(2,039)			3.450	3.188	FA	10,687	28,290	06/04/2014	02/15/2024
931142-EX-7	WALMART INC			1,2	1.C FE	96,790	98.612	95,654	97,000	96,803		12			3.950	3.998	MS	1,192	1,192	09/06/2022	09/09/2027
931142-EX-7	WALMART INC	R		1,2	1.C FE	194,579	98.612	192,293	195,000	194,603		24			3.950	3.998	MS	2,396	2,396	09/06/2022	09/09/2027
949746-RW-3	WELLS FARGO & CO			2,5	2.A FE	222,603	93.555	196,466	210,000	219,368		(2,716)			3.000	1.606	AO	1,208	6,300	01/11/2022	04/22/2026
949746-RW-3	WELLS FARGO & CO	R		2,5	2.A FE	338,704	93.555	328,378	351,000	346,226		1,342			3.000	3.439	AO	2,018	10,530	11/22/2016	04/22/2026
95000U-2A-0	WELLS FARGO & CO			2,5	2.A FE	305,868	92.987	300,348	323,000	307,177		1,309			3.584	4.623	MN	1,254	5,788	06/29/2022	05/22/2028
95000U-2A-0	WELLS FARGO & CO	R		2,5	2.A FE	428,026	92.987	420,301	452,000	429,858		1,832			3.584	4.623	MN	1,755	8,100	06/29/2022	05/22/2028
1019999999	Industrial and Miscellaneous (Unaffiliated), Issuer Obligations					27,298,584	XXX	24,242,967	26,641,438	27,077,753		(106,637)			XXX	XXX	XXX	201,481	629,115	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities																					
81744Y-AB-2	SEMT 2013-4 A2 - CMO/RMBS	R		4	1.A	161,003	84.538	135,784	160,618	160,931		(23)			2.500	2.446	MON	335	4,015	01/31/2020	04/27/2043
1029999999	Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities					161,003	XXX	135,784	160,618	160,931		(23)			XXX	XXX	XXX	335	4,015	XXX	XXX

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Annual Statement for the Year 2022 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
Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities																					
06650A-AC-1	BANK 2017-BNK8 ASB - CMBS	R		4	1.A	336,217	94.819	325,098	342,860	339,867		870		3.314	3.657	MON	947	11,362	12/04/2018	11/18/2050	
12591U-AF-0	COMM 2014-UBS2 A5 - CMBS	R		4	1.A	377,978	97.732	352,814	361,000	369,702		(8,276)		3.961	1.576	MON	1,192	13,108	01/05/2022	03/12/2047	
12592P-BF-9	COMM 2014-UBS6 A5 - CMBS	R		4	1.A	284,031	96.165	250,990	261,000	272,953		(6,597)		3.644	1.060	MON	793	9,511	04/21/2021	12/12/2047	
12592R-BF-5	COMM 2014-CCRE21 A3 - CMBS	R		4	1.A	290,756	96.277	278,096	288,849	289,388		(364)		3.528	3.395	MON	849	10,191	01/10/2019	12/12/2047	
12593F-BD-5	COMM 2015-LC21 A4 - CMBS			4	1.A	262,393	95.239	238,097	250,000	258,949		(3,443)		3.708	2.121	MON	773	7,725	01/28/2022	07/10/2048	
12593G-AF-9	COMM 2015-PC1 A5 - CMBS			4	1.A	201,796	95.861	176,384	184,000	195,318		(5,019)		3.902	1.090	MON	598	7,180	09/14/2021	07/12/2050	
12593G-AF-9	COMM 2015-PC1 A5 - CMBS	R		4	1.A	245,723	95.861	220,480	230,000	240,871		(4,799)		3.902	1.719	MON	748	8,975	12/22/2021	07/12/2050	
12624Q-AR-4	COMM 2012-CCRE4 A3 - CMBS			4	1.A FM	926	99.444	902	907	907		(13)		2.853	2.853	MON	2	26	09/08/2021	10/17/2045	
12624Q-AR-4	COMM 2012-CCRE4 A3 - CMBS	R		4	1.A FM	27,678	99.444	26,967	27,118	27,118		(391)		2.853	2.853	MON	64	773	09/08/2021	10/17/2045	
12625K-AE-5	COMM 2013-CCRE8 A5 - CMBS			4	1.A	9,542	99.365	9,082	9,140	9,178		(137)		3.612	2.043	MON	28	331	04/23/2020	06/12/2046	
12625K-AE-5	COMM 2013-CCRE8 A5 - CMBS	R		4	1.A	532,638	99.365	506,921	510,159	512,317		(7,663)		3.612	2.043	MON	1,536	18,451	04/23/2020	06/12/2046	
17320D-AG-3	CGCMT 2013-GCJ11 A4 - CMBS			4	1.A	88,415	99.664	85,448	85,736	86,026		(1,979)		3.093	0.615	MON	221	2,652	10/13/2021	04/12/2046	
17321J-AD-6	CGCMT 2013-GC15 A4 - CMBS			4	1.A	248,428	98.969	237,526	240,000	243,281		(5,147)		4.371	1.973	MON	874	8,742	02/01/2022	09/12/2046	
17327G-AX-2	CGCMT 2018-C6 A3 - CMBS	R		4	1.A	147,445	94.173	124,308	132,000	142,088		(1,682)		4.145	2.585	MON	456	5,471	12/02/2019	11/10/2051	
29425A-AD-5	CGCMT 2015-GC33 A4 - CMBS			4	1.A	175,719	95.242	152,386	160,000	170,478		(4,073)		3.778	1.144	MON	504	6,045	09/15/2021	09/12/2058	
302966-AL-0	FRESB 2018-SB56 A1F - CMBS	R		4	1.A FE	184,088	94.618	173,715	183,596	183,940		(54)		3.700	3.633	MON	566	6,791	12/07/2018	10/25/2028	
30308M-AG-2	FRESB 2019-SB58 AF - CMBS	R		4	1.A FE	252,658	93.824	235,958	251,489	252,441		68		3.610	3.507	MON	757	9,079	01/10/2019	10/25/2038	
30313K-AA-2	FRESB 2020-SB71 A5H - CMBS			4	1.A FE	5,218	94.837	4,924	5,192	5,630		512		2.130	3.637	MON	9	111	02/12/2020	11/25/2039	
36198E-AE-5	GSMS 2013-GC13 A5 - CMBS			4	1.A	190,013	99.206	178,571	180,000	182,797		(5,640)		4.046	0.559	MON	607	7,369	09/17/2021	07/12/2046	
36198F-AE-2	GSMS 2013-GC14 A5 - CMBS			4	1.A	250,346	99.009	236,632	239,000	242,385		(7,005)		4.243	1.178	MON	845	9,660	01/20/2022	08/10/2046	
36250G-AN-5	GSMS 2015-GC30 A3 - CMBS			4	1.A	246,255	94.799	231,279	243,968	245,592		(664)		3.119	2.772	MON	634	5,713	03/07/2022	05/12/2050	
36250G-AN-5	GSMS 2015-GC30 A3 - CMBS	R		4	1.A	496,314	94.799	466,131	491,704	494,976		(1,338)		3.119	2.772	MON	1,278	11,514	03/07/2022	05/12/2050	
36250H-AE-3	GSMS 2014-GC26 A5 - CMBS			4	1.A	192,330	95.948	170,787	178,000	186,358		(4,632)		3.629	0.970	MON	538	6,460	09/14/2021	11/13/2047	
36250P-AD-7	GSMS 2015-GC32 A4 - CMBS			4	1.A FE	386,822	95.454	377,045	395,000	387,727		905		3.764	4.550	MON	1,239	4,956	08/24/2022	07/10/2048	
36252W-AX-6	GSMS 2014-GC20 A5 - CMBS	R		4	1.A FE	215,475	97.721	215,963	221,000	215,928		453		3.998	6.158	MON	736	736	11/21/2022	04/12/2047	
36260J-AB-3	GSMS 2019-GC39 A2 - CMBS	R		4	1.A	270,866	96.972	255,036	263,000	264,874		(1,731)		3.457	2.786	MON	758	9,092	05/09/2019	05/10/2052	
46641B-AD-5	JPMCC 2013-C16 A4 - CMBS	R		4	1.A FE	261,563	98.589	262,248	266,000	262,039		476		4.166	6.017	MON	924	924	11/21/2022	12/17/2046	
46643A-BE-2	JPMBB 2014-C23 A5 - CMBS	R		4	1.A	305,368	96.890	272,259	281,000	294,182		(8,262)		3.934	0.934	MON	921	11,055	08/19/2021	09/17/2047	
61690F-AM-5	MSBAM 2015-C22 A4 - CMBS			4	1.A	170,739	94.823	150,768	159,000	166,394		(3,366)		3.306	1.123	MON	438	5,257	09/14/2021	04/15/2048	
61690F-AM-5	MSBAM 2015-C22 A4 - CMBS	R		4	1.A	273,828	94.823	237,057	250,000	262,723		(5,802)		3.306	0.927	MON	689	8,265	01/27/2021	04/15/2048	
61690G-AF-8	MSBAM 2014-C14 A5 - CMBS			4	1.A	140,419	98.183	128,782	131,166	135,421		(3,816)		4.064	0.304	MON	444	5,677	09/17/2021	02/15/2047	
61690V-AZ-1	MSBAM 2015-C26 A5 - CMBS	R		4	1.A	298,387	94.655	265,982	281,000	293,675		(4,712)		3.531	1.740	MON	827	9,095	01/04/2022	10/15/2048	
61691A-BL-6	MSC 2015-UBS8 A4 - CMBS	R		4	1.A	220,600	94.578	185,373	196,000	210,819		(5,136)		3.809	1.095	MON	622	7,466	01/28/2021	12/17/2048	
61691G-AQ-3	MSBAM 2016-C32 ASB - CMBS			4	1.A	117,077	95.773	104,873	109,502	114,795		(1,654)		3.514	0.853	MON	321	3,848	09/14/2021	12/17/2049	
61762D-AV-3	MSBAM 2013-C9 A3 - CMBS	R		4	1.A	106,830	99.654	105,816	106,183	106,071		(176)		2.834	2.815	MON	251	3,010	03/21/2017	05/17/2046	
61762D-AW-1	MSBAM 2013-C9 A4 - CMBS			4	1.A	10,481	99.242	9,924	10,000	10,029		(166)		3.102	1.453	MON	26	310	03/11/2020	05/17/2046	
61762D-AW-1	MSBAM 2013-C9 A4 - CMBS	R		4	1.A	455,934	99.242	431,703	435,000	436,278		(7,199)		3.102	1.453	MON	1,124	13,494	03/11/2020	05/17/2046	
61763U-AY-8	MSBAM 2014-C17 A4 - CMBS	R		4	1.A	155,618	97.157	146,313	150,594	152,336		(1,591)		3.443	2.273	MON	432	5,076	01/09/2020	08/15/2047	
61763U-AZ-5	MSBAM 2014-C17 A5 - CMBS			4	1.A	193,191	96.868	174,362	180,000	186,856		(4,946)		3.741	0.940	MON	561	6,734	09/16/2021	08/15/2047	
61765L-AU-4	MSBAM 2015-C24 A4 - CMBS			4	1.A	251,918	95.154	223,611	235,000	246,592		(4,529)		3.732	1.653	MON	731	8,381	01/20/2022	05/15/2048	
61765L-AU-4	MSBAM 2015-C24 A4 - CMBS	R		4	1.A	490,738	95.154	418,677	440,000	465,874		(10,413)		3.732	1.275	MON	1,368	16,421	07/31/2020	05/15/2048	
61766C-AE-9	MSC 2016-UBS9 A4 - CMBS			4	1.A	89,374	94.516	77,503	82,000	87,165		(1,713)		3.594	1.402	MON	246	2,947	09/14/2021	03/17/2049	
90269C-AD-2	UBSBB 2012-C2 A4 - CMBS			4	1.A FM		100.000							3.525	3.525	MON	-		05/05/2020	05/11/2063	
90349G-BF-1	UBSBB 2013-C6 A4 - CMBS			4	1.A FE	7,425	99.263	7,360	7,415	7,409		(4)		3.244	3.207	MON	20	241	01/11/2019	04/12/2046	
90353K-AW-9	UBSCM 2018-C13 ASB - CMBS	R		4	1.A	341,959	96.226	319,471	332,000	336,347		(1,408)		4.241	3.782	MON	1,173	14,080	09/21/2018	10/17/2051	
92938C-AD-9	WFRBS 2013-C15 A4 - CMBS			4	1.A	245,156	98.836	237,206	240,000	241,713		(3,443)		4.153	2.479	MON	831	8,306	02/15/2022	08/17/2046	
92938V-AQ-8	WFRBS 2014-C19 A5 - CMBS			4	1.A	193,788	97.773	175,992	180,000	186,346		(5,834)		4.101	0.819	MON	615	7,382	09/17/2021	03/15/2047	
92939H-AY-1	WFRBS 2014-C23 A5 - CMBS			4	1.A	10,943	96.906	9,691	10,000	10,629		(138)		3.917	-0.510	MON	33	392	05/14/2021	10/17/2057	
92939H-AY-1	WFRBS 2014-C23 A5 - CMBS	R		4	1.A	410,376	96.906	363,399	375,000	398,584		(5,157)		3.917	-0.510	MON	1,224	14,689	05/14/2021	10/17/2057	
92939L-AD-8	WFRBS 2014-C25 A4 - CMBS			4	1.A	178,943	95.815	170,715	178,171	178,642		(301)		3.365	3.155	MON	500	4,497	03/16		

Annual Statement for the Year 2022 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
96221T-AE-7	WFRBS 2014-LC14 A5 - CMBS			4	1.A	219,742	98.100	207,089	211,100	215,457		(4,285)			4.045	1.797	MON	712	7,827	01/26/2022	03/15/2047
1039999999 - Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities						11,263,604	XXX	10,384,667	10,755,849	11,014,592		(156,077)			XXX	XXX	XXX	33,142	354,110	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities																					
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR			1	2.A FE	10,381	89.812	9,324	10,381	10,381					3.600	3.599	MS	103	374	09/10/2015	03/22/2029
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR	R		1	2.A FE	459,743	89.812	412,730	459,551	459,646		(15)			3.600	3.593	MS	4,550	16,544	09/10/2015	03/22/2029
05522R-DF-2	BACCT 2022-2 A - ABS	R		4	1.A FE	257,957	101.056	260,724	258,000	257,961		3			5.000	5.006	MON	1,362		11/17/2022	04/17/2028
12598L-AC-0	CNH 2021-C A3 - ABS	R		4	1.A FE	142,983	93.197	133,272	143,000	142,991		7			0.810	0.816	MON	51	1,158	10/19/2021	12/15/2026
210795-PZ-7	UNITED AIRLINES 2012-1 PASS THROUGH TRUS			1	2.C FE	8,604	96.854	8,251	8,519	8,542		(16)			4.150	3.913	AO	79	354	04/24/2018	10/11/2025
210795-PZ-7	UNITED AIRLINES 2012-1 PASS THROUGH TRUS	R		1	2.C FE	199,502	96.854	185,126	191,140	193,152		(1,383)			4.150	3.250	AO	1,763	7,932	03/06/2017	10/11/2025
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS			1	2.B FE	9,673	95.444	8,957	9,384	9,476		(43)			4.000	3.399	AO	65	375	03/14/2017	04/29/2026
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS	R		1	2.B FE	203,126	95.444	188,092	197,070	198,992		(896)			4.000	3.399	AO	1,358	7,883	03/14/2017	04/29/2026
23345G-AA-8	DTE 2022A A1 - ABS	R		4	1.A FE	211,289	94.307	199,286	211,316	211,320		31			2.640	2.643	JD	465	3,936	03/10/2022	12/01/2027
24736X-AA-6	DELTA AIR LINES 2015-1 PASS THROUGH TRUS			1	1.F FE	9,649	91.405	8,897	9,734	9,682		9			3.625	3.775	JJ	148	353	07/02/2018	01/30/2029
24736X-AA-6	DELTA AIR LINES 2015-1 PASS THROUGH TRUS	R		1	1.F FE	152,964	91.405	139,817	152,964	152,964					3.625	3.624	JJ	2,326	5,545	08/10/2015	01/30/2029
24737B-AA-3	DELTA AIRLINES 2019-1 PASS THROUGH TRUST			1	2.A FE	14,000	97.478	13,647	14,000	14,000					3.204	3.203	AO	82	449	03/06/2019	10/25/2025
24737B-AA-3	DELTA AIRLINES 2019-1 PASS THROUGH TRUST	R		1	2.A FE	308,000	97.478	300,231	308,000	308,000					3.204	3.203	AO	1,809	9,868	03/06/2019	10/25/2025
34528Q-GW-8	FORDF 2019-2 A - ABS			4	1.A FE	6,377	96.996	5,820	6,000	6,186		(143)			3.060	0.646	MON	8	184	08/26/2021	04/15/2026
34528Q-GW-8	FORDF 2019-2 A - ABS	R		4	1.A FE	291,232	96.996	265,768	274,000	282,489		(6,545)			3.060	0.646	MON	373	8,384	08/26/2021	04/15/2026
34528Q-HQ-0	FORDF 2020-2 A - ABS			4	1.A FE	3,999	89.944	3,598	4,000	3,999		-			1.060	1.069	MON	2	42	03/10/2021	09/15/2027
34528Q-HQ-0	FORDF 2020-2 A - ABS	R		4	1.A FE	228,928	89.944	205,972	229,000	228,957		16			1.060	1.069	MON	108	2,427	03/10/2021	09/15/2027
36255A-AD-9	GMALT 2022-1 A3 - ABS			4	1.A FE	75,997	90.461	68,750	76,000	75,998		1			0.990	0.993	MON	31	752	10/13/2021	10/18/2027
36265M-AC-9	GMALT 2022-1 A3 - ABS			4	1.A FE	297,997	96.624	287,940	298,000	297,999		1			1.900	1.908	MON	173	4,687	02/15/2022	03/20/2025
36265M-AC-9	GMALT 2022-1 A3 - ABS	R		4	1.A FE	601,995	96.624	581,678	602,000	601,998		3			1.900	1.908	MON	349	9,468	02/15/2022	03/20/2025
43815B-AC-4	HAROT 2022-1 A3 - ABS			4	1.A FE	229,965	95.030	218,569	230,000	229,977		11			1.880	1.893	MON	192	3,507	02/15/2022	05/15/2026
43815B-AC-4	HAROT 2022-1 A3 - ABS	R		4	1.A FE	464,930	95.030	441,889	465,000	464,953		23			1.880	1.893	MON	389	7,091	02/15/2022	05/15/2026
47787J-AC-2	JDOT 2022 A3 - ABS			4	1.A FE	419,907	95.914	402,837	420,000	419,937		30			0.360	2.341	MON	433	7,281	03/10/2022	09/15/2026
47787N-AD-1	JDOT 2020-B A4 - ABS	R		4	1.A FE	349,891	95.315	333,603	350,000	349,960		28			0.720	0.729	MON	112	2,520	07/14/2020	06/15/2027
693342-AA-5	PCG 2022-A A1 - ABS			4	1.A FE	120,083	94.814	113,858	120,086	120,101		18			3.594	3.594	JD	360	2,410	05/03/2022	07/01/2032
693342-AA-5	PCG 2022-A A1 - ABS	R		4	1.A FE	242,043	94.814	229,495	242,048	242,079		36			3.594	3.594	JD	725	4,857	05/03/2022	07/01/2032
89239B-AD-3	TAOT 2021-C A4 - ABS			4	1.A FE	103,964	89.865	93,460	104,000	103,976		9			0.720	0.730	MON	33	749	09/21/2021	01/15/2027
90932J-AA-0	UNITED AIRLINES 2019-2 PASS THROUGH TRUS			1	1.F FE	118,416	80.865	121,596	150,369	117,928		(488)			2.700	6.845	MN	677	2,030	10/20/2022	11/01/2033
92348K-AA-1	VZMT 2021-1 A - RMBS			4	1.A FE	6,999	93.949	6,576	7,000	7,000		-			0.500	0.503	MON	1	35	05/18/2021	05/20/2027
92348K-AA-1	VZMT 2021-1 A - RMBS	R		4	1.A FE	389,971	93.949	366,401	390,000	389,987		12			0.500	0.503	MON	60	1,950	05/18/2021	05/20/2027
92348K-AH-6	VZMT 2022-2 A - RMBS			4	1.A FE	167,961	93.519	157,111	168,000	167,973		12			1.530	1.543	MON	79	2,321	01/19/2022	07/20/2028
98163J-AB-1	WOLS 2021-A A2 - ABS			4	1.A FE	917	99.702	914	917	917		-			0.210	0.228	MON	-	2	07/13/2021	04/15/2024
98163J-AB-1	WOLS 2021-A A2 - ABS	R		4	1.A FE	31,180	99.702	31,090	31,183	31,183		1			0.210	0.228	MON	3	66	07/13/2021	04/15/2024
1049999999 - Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities						6,140,625	XXX	5,805,280	6,140,661	6,120,702		(9,275)			XXX	XXX	XXX	18,266	115,534	XXX	XXX
1109999999 - Subtotals - Industrial and Miscellaneous (Unaffiliated)						44,863,816	XXX	40,568,699	43,698,566	44,373,977		(272,012)			XXX	XXX	XXX	253,224	1,102,775	XXX	XXX
2419999999 - Subtotals - Issuer Obligations						101,537,735	XXX	96,099,325	105,015,372	105,645,435	2,817,260	(224,843)			XXX	XXX	XXX	488,384	1,122,457	XXX	XXX
2429999999 - Subtotals - Residential Mortgage-Backed Securities						11,797,480	XXX	10,899,196	11,289,745	12,016,742		211,100			XXX	XXX	XXX	36,081	337,027	XXX	XXX
2439999999 - Subtotals - Commercial Mortgage-Backed Securities						12,416,738	XXX	11,412,144	11,933,386	12,166,230		(157,573)			XXX	XXX	XXX	35,558	375,900	XXX	XXX

E10.9

Annual Statement for the Year 2022 of the Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 Foreign	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 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 Acquired	22 Stated Contractual Maturity Date
2449999999 – Subtotals – Other Loan-Backed and Structured Securities						16,422,659	XXX	15,211,866	16,407,941	16,396,814		(14,348)			XXX	XXX	XXX	97,527	288,800	XXX	XXX
2509999999 – Subtotals – Total Bonds						142,174,611	XXX	133,622,531	144,646,443	146,225,220	2,817,260	(185,663)			XXX	XXX	XXX	657,550	2,124,184	XXX	XXX

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

1A	1A	\$111,807,503	1B	\$3,211,333	1C	\$3,484,058	1D	\$3,270,040	1E	\$7,605,781	1F	\$12,187,576	1G	\$1,080,441
1B	2A	\$3,168,328	2B	\$208,468	2C	\$201,694								
1C	3A	\$	3B	\$	3C	\$								
1D	4A	\$	4B	\$	4C	\$								
1E	5A	\$	5B	\$	5C	\$								
1F	6	\$												

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

NONE

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

NONE

Annual Statement for the Year 2022 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
Bonds: U.S. Governments								
83162C-K2-8	SBAP 2125D - ABS		02/18/2022	MLPFS INC FIXED INCOME	XXX	189,493	197,068	1,299
83162C-N8-2	SBAP 2022-25 C C - ABS		03/10/2022	MLPFS INC FIXED INCOME	XXX	245,000	245,000	
83162C-P2-3	SBAP 2022-25 D D - ABS		05/26/2022	MLPFS INC FIXED INCOME	XXX	608,108	610,000	686
83162C-P5-6	SBAP 2022-25 E E - ABS		05/26/2022	MLPFS INC FIXED INCOME	XXX	805,412	804,000	201
83162C-P7-2	SBAP 2022-25 F F - ABS		06/09/2022	MLPFS INC FIXED INCOME	XXX	604,000	604,000	
83162C-Q2-2	SBAP 2022-25 G G - ABS		09/06/2022	MLPFS INC FIXED INCOME	XXX	217,473	222,000	1,357
83162C-Q4-8	SBAP 2022-25 H H - ABS		08/11/2022	MLPFS INC FIXED INCOME	XXX	692,000	692,000	
83162C-Q7-1	SBAP 2022-25 I I - ABS		09/08/2022	MLPFS INC FIXED INCOME	XXX	166,000	166,000	
83162C-Q9-7	SBAP 2022-25 J J - ABS		10/06/2022	MLPFS INC FIXED INCOME	XXX	486,000	486,000	
83162C-R4-7	SBAP 2022-25 K A - ABS		11/10/2022	MLPFS INC FIXED INCOME	XXX	504,000	504,000	
83162C-R6-2	SBAP 2022-25 L A - ABS		12/08/2022	MLPFS INC FIXED INCOME	XXX	173,000	173,000	
912810-FR-4	UNITED STATES TREASURY		01/07/2022	WELLS FARGO SECURITIES	XXX	142,819	126,371	1,460
912810-FS-2	UNITED STATES TREASURY		01/07/2022	WELLS FARGO SECURITIES	XXX	82,337	82,337	801
912810-PS-1	UNITED STATES TREASURY		01/07/2022	BNP PARIBAS SECURITIES BOND	XXX	93,204	78,289	904
912828-2L-3	UNITED STATES TREASURY		01/07/2022	CHASE SECURITIES	XXX	244,717	224,233	409
912828-3R-9	UNITED STATES TREASURY		01/07/2022	WELLS FARGO SECURITIES	XXX	321,987	293,080	713
912828-5W-6	UNITED STATES TREASURY		01/07/2022	CHASE SECURITIES	XXX	378,953	334,625	1,424
912828-6N-5	UNITED STATES TREASURY		01/07/2022	CHASE SECURITIES	XXX	255,253	240,552	287
912828-7D-6	UNITED STATES TREASURY		01/07/2022	CHASE SECURITIES	XXX	285,522	261,005	317
912828-B2-5	UNITED STATES TREASURY		01/07/2022	CHASE SECURITIES	XXX	357,520	337,185	1,025
912828-H4-5	UNITED STATES TREASURY		01/07/2022	WELLS FARGO SECURITIES	XXX	272,272	256,105	311
912828-N7-1	UNITED STATES TREASURY		01/07/2022	CHASE SECURITIES	XXX	369,251	340,437	1,035
912828-S5-0	UNITED STATES TREASURY		01/07/2022	CHASE SECURITIES	XXX	226,423	211,497	129
912828-V4-9	UNITED STATES TREASURY		01/07/2022	CHASE SECURITIES	XXX	361,477	333,728	609
912828-VM-9	UNITED STATES TREASURY		01/07/2022	CHASE SECURITIES	XXX	286,378	272,602	497
912828-WU-0	UNITED STATES TREASURY		01/07/2022	CHASE SECURITIES	XXX	254,822	240,340	146
912828-XL-9	UNITED STATES TREASURY		01/07/2022	CHASE SECURITIES	XXX	347,937	323,586	594
912828-Y3-8	UNITED STATES TREASURY		01/07/2022	WELLS FARGO SECURITIES	XXX	337,140	300,138	1,095
912828-Z2-9	UNITED STATES TREASURY		12/01/2022	Unknown	XXX	101,955	100,000	
912828-Z3-7	UNITED STATES TREASURY		01/07/2022	WELLS FARGO SECURITIES	XXX	190,937	176,557	107
912828-Z7-8	UNITED STATES TREASURY		08/30/2022	Various	XXX	5,215,408	5,592,000	6,105
912828-ZJ-2	UNITED STATES TREASURY		01/07/2022	CHASE SECURITIES	XXX	126,189	119,048	36
912828-ZU-7	UNITED STATES TREASURY		12/01/2022	Unknown	XXX	124,836	125,000	
912828-ZZ-6	UNITED STATES TREASURY		01/07/2022	CHASE SECURITIES	XXX	171,571	157,752	96
91282C-BF-7	UNITED STATES TREASURY		01/07/2022	Various	XXX	294,571	271,167	165
91282C-CM-1	UNITED STATES TREASURY		04/29/2022	Various	XXX	1,236,691	1,192,880	445
91282C-CN-9	UNITED STATES TREASURY		01/07/2022	HSBC SECURITIES INC.	XXX	5,533,513	5,585,000	3,092
91282C-CP-4	UNITED STATES TREASURY		01/28/2022	Various	XXX	11,775,189	12,236,000	32,886
91282C-DX-6	UNITED STATES TREASURY		11/30/2022	Various	XXX	1,672,558	1,636,815	395
91282C-DY-4	UNITED STATES TREASURY		09/22/2022	Various	XXX	975,070	1,072,000	5,333
91282C-EZ-0	UNITED STATES TREASURY		09/29/2022	Various	XXX	1,379,505	1,355,592	733
91282C-FF-3	UNITED STATES TREASURY		10/28/2022	CITADEL SECURITIES LLC	XXX	461,877	514,000	2,996
91282C-FH-9	UNITED STATES TREASURY		12/29/2022	Various	XXX	1,672,284	1,736,000	16,536
0109999999 – Bonds: U.S. Governments						40,252,420	40,828,987	84,225
Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)								
20772K-QK-8	CONNECTICUT ST.		05/26/2022	SAMUEL A RAMIREZ & COMPANY INC	XXX	95,000	95,000	
57582P-UT-5	MASSACHUSETTS (COMMONWEALTH OF)		05/26/2022	Citigroup Global Markets, Inc.	XXX	267,255	250,000	1,023

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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
0509999999 – Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)						362,255	345,000	1,023
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
686053-GG-8	OREGON SCH BRDS ASSN		11/10/2022	Various	XXX	530,673	523,711	4,273
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						530,673	523,711	4,273
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
19668Q-DM-4	COLORADO ST BLDG EXCELLENT SCHS TODAY CT		11/15/2022	RAYMOND JAMES/FI	XXX	324,246	300,000	3,522
235036-8K-9	DALLAS FORT WORTH TEX INTL ARPT REV		06/14/2022	RAYMOND JAMES/FI	XXX	584,065	745,000	2,553
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX REV		08/02/2022	RAYMOND JAMES/FI	XXX	643,519	570,000	5,577
31288Q-F5-4	FH 841088 - RMBS		03/24/2022	NO BROKER	XXX	322,417	313,216	566
3128S6-C5-9	FH 1Q1892 - RMBS		01/27/2022	MLPFS INC FIXED INCOME	XXX	343,946	326,111	496
3137B3-NA-2	FHMS K-030 A2 - CMBS		03/09/2022	BONY/TORONTO DOMINION SECURITI	XXX	371,600	366,630	430
3137H4-SH-4	FHMS K-136 A2 - CMBS		03/18/2022	Various	XXX	235,817	248,000	322
3137H6-LZ-6	FHMS K-140 A2 - CMBS		03/10/2022	MORGAN STANLEY DEAN WITTER	XXX	632,978	649,000	852
3138WJ-6W-3	FN AS8984 - RMBS		01/10/2022	Credit Suisse First Boston	XXX	396,052	366,662	458
3140JA-3P-1	FN BM6205 - RMBS		05/04/2022	CHASE SECURITIES	XXX	860,718	825,323	1,082
3140JB-V5-2	FN BM6935 - RMBS		05/13/2022	AMHERST PIERPONT SECURITIES	XXX	260,813	260,000	578
3140JB-VV-5	FN BM6927 - RMBS		05/13/2022	Stifel Nicolaus & Co.	XXX	248,716	259,290	398
3140MA-X5-8	FN BU8799 - RMBS		05/13/2022	CHASE SECURITIES	XXX	252,909	259,570	458
3140QD-X3-3	FN CA6097 - RMBS		01/10/2022	NOMURA SECURITIES/FIXED INCOME	XXX	187,834	179,157	209
3140X4-DE-3	FN FM1000 - RMBS		02/01/2022	NOMURA SECURITIES/FIXED INCOME	XXX	168	(143,661)	(168)
3140X4-UD-6	FN FM1479 - RMBS		02/01/2022	DAIWA SECURITIES AMERICA INC.	XXX		38,636	
3140X5-S2-0	FN FM2336 - RMBS		01/10/2022	CHASE SECURITIES	XXX	348,221	325,251	434
3140XB-JZ-4	FN FM7479 - RMBS		03/18/2022	Credit Suisse First Boston	XXX	319,452	303,113	455
3140XD-QP-4	FN FM9461 - RMBS		01/10/2022	JP MORGAN SECURITIES INC.	XXX	307,331	289,978	282
3140XF-CB-5	FN FS0065 - RMBS		02/10/2022	CREDIT SUISSE AG NY BRANCH	XXX	397,708	367,716	598
341271-AE-4	FLORIDA ST BRD ADMIN FIN CORP REV		05/13/2022	WELLS FARGO SECURITIES	XXX	119,126	132,000	850
35563P-4U-0	SCRT 2021-3 MA - CMO/RMBS		03/22/2022	WELLS FARGO SECURITIES	XXX	212,154	220,706	227
35563P-BC-2	SCRT 2017-2 MA - CMO/RMBS		03/23/2022	Credit Suisse First Boston	XXX	294,514	295,206	590
35563P-GG-8	SCRT 2018-3 MA - CMO/RMBS		04/19/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	226,829	226,962	449
64971X-JA-7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		05/13/2022	WELLS FARGO SECURITIES	XXX	78,658	80,000	94
650036-EP-7	NEW YORK ST URBAN DEV CORP REV		10/12/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	114,985	115,000	289
80168N-EP-0	SANTA CLARA VY CALIF TRANSN AUTH SALES T		05/02/2022	RAYMOND JAMES/FI	XXX	542,445	500,000	2,693
913366-KV-1	UNIV CALIF REGTS MED CTR POOLED REV		04/28/2022	BARCLAYS CAPITAL INC FIXED INC	XXX	380,000	380,000	
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						9,007,219	8,798,865	24,296
Bonds: Industrial and Miscellaneous (Unaffiliated)								
010392-FU-7	ALABAMA POWER CO		01/12/2022	US BANCORP INVESTMENTS INC.	XXX	101,937	110,000	527
010392-FY-9	ALABAMA POWER CO		08/09/2022	MIZUHO SECURITIES	XXX	130,890	131,000	
023135-CF-1	AMAZON.COM INC		04/11/2022	CHASE SECURITIES	XXX	203,580	204,000	
023135-CP-9	AMAZON.COM INC		11/29/2022	NO BROKER	XXX	331,807	332,000	
025816-CV-9	AMERICAN EXPRESS CO		04/28/2022	MORGAN STANLEY DEAN WITTER	XXX	195,962	196,000	18
037833-EN-6	APPLE INC		08/01/2022	CHASE SECURITIES	XXX	573,288	574,000	
05522R-DF-2	BACCT 2022-2 A - ABS		11/17/2022	RBC CAPITAL MARKETS	XXX	257,957	258,000	
06051G-HD-4	BANK OF AMERICA CORP		01/11/2022	SUMRIDGE PARTNERS LLC	XXX	299,994	285,000	623
06051G-KJ-7	BANK OF AMERICA CORP		02/01/2022	MLPFS INC FIXED INCOME	XXX	297,000	297,000	
06051G-KM-0	BANK OF AMERICA CORP		03/17/2022	MLPFS INC FIXED INCOME	XXX	242,000	242,000	
06406R-BA-4	BANK OF NEW YORK MELLON CORP		01/19/2022	GOLDMAN	XXX	535,544	536,000	
12591U-AF-0	COMM 2014-UBS2 A5 - CMBS		01/05/2022	BARCLAYS CAPITAL INC FIXED INC	XXX	377,978	361,000	238

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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
12593F-BD-5	COMM 2015-LC21 A4 - CMBS		01/28/2022	BREAN CAPITAL, LLC	XXX	262,393	250,000	
14913R-2V-8	CATERPILLAR FINANCIAL SERVICES CORP		05/10/2022	MLPFS INC FIXED INCOME	XXX	149,810	150,000	
17321J-AD-6	CGCMT 2013-GC15 A4 - CMBS		02/01/2022	WELLS FARGO SECURITIES	XXX	248,428	240,000	58
23345G-AA-8	DTE 2022A A1 - ABS		03/10/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	238,970	239,000	
24422E-VY-2	JOHN DEERE CAPITAL CORP		01/04/2022	RBC CAPITAL MARKETS	XXX	406,809	407,000	
24422E-WD-7	JOHN DEERE CAPITAL CORP		03/02/2022	MITSUBISHI UFJ SECURITIES	XXX	136,936	137,000	
24422E-WK-1	JOHN DEERE CAPITAL CORP		09/06/2022	CREDIT AGRICOLE SECURITIES (USA) I	XXX	118,797	119,000	
26442U-AL-8	DUKE ENERGY PROGRESS LLC		01/13/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	139,232	145,000	1,257
26444H-AC-5	DUKE ENERGY FLORIDA LLC		01/11/2022	CHASE SECURITIES	XXX	42,248	40,000	633
291011-BQ-6	EMERSON ELECTRIC CO		01/11/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	93,814	95,000	116
36198F-AE-2	GSMS 2013-GCJ14 A5 - CMBS		01/20/2022	Credit Suisse First Boston	XXX	141,222	136,000	369
36250G-AN-5	GSMS 2015-GC30 A3 - CMBS		03/07/2022	Credit Suisse First Boston	XXX	745,388	738,465	512
36250P-AD-7	GSMS 2015-GC32 A4 - CMBS		08/24/2022	SG COWEN SECURITIES CORP	XXX	386,822	395,000	1,032
36252W-AX-6	GSMS 2014-GC20 A5 - CMBS		11/21/2022	GOLDMAN	XXX	215,475	221,000	540
36265M-AC-9	GMALT 2022-1 A3 - ABS		02/15/2022	Various	XXX	899,992	900,000	
38141G-YB-4	GOLDMAN SACHS GROUP INC		01/12/2022	BARCLAYS CAPITAL INC FIXED INC	XXX	166,530	170,000	1,013
40434C-AD-7	HSBC USA INC		01/19/2022	MORGAN STANLEY DEAN WITTER	XXX	120,589	115,000	313
43815B-AC-4	HAROT 2022-1 A3 - ABS		02/15/2022	CHASE SECURITIES	XXX	694,895	695,000	
46641B-AD-5	JPMCC 2013-C16 A4 - CMBS		11/21/2022	GOLDMAN	XXX	261,563	266,000	677
46647P-AV-8	JPMORGAN CHASE & CO		01/11/2022	MORGAN STANLEY DEAN WITTER	XXX	269,321	245,000	4,863
47787J-AC-2	JDOT 2022 A3 - ABS		03/10/2022	MLPFS INC FIXED INCOME	XXX	419,907	420,000	
549271-AF-1	LUBRIZOL CORP		01/11/2022	MORGAN STANLEY DEAN WITTER	XXX	184,549	131,000	2,413
61690V-AZ-1	MSBAM 2015-C26 A5 - CMBS		01/04/2022	BARCLAYS CAPITAL INC FIXED INC	XXX	298,387	281,000	138
617446-8V-4	MORGAN STANLEY		01/11/2022	JANE STREET EXECUTION SERVICES LLC	XXX	182,738	190,000	172
61747Y-ER-2	MORGAN STANLEY		05/16/2022	MORGAN STANLEY DEAN WITTER	XXX	357,929	360,000	803
61765L-AU-4	MSBAM 2015-C24 A4 - CMBS		01/20/2022	BAIRD (ROBERT W.) & CO. INC.	XXX	132,183	125,000	298
67021C-AP-2	NSTAR ELECTRIC CO		01/14/2022	JANE STREET EXECUTION SERVICES LLC	XXX	166,541	150,000	1,778
693342-AA-5	PCG 2022-A A1 - ABS		05/03/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	385,992	386,000	
857477-BS-1	STATE STREET CORP		02/02/2022	GOLDMAN	XXX	399,000	399,000	
87612E-BM-7	TARGET CORP		01/19/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	247,578	248,000	
89236T-JT-3	TOYOTA MOTOR CREDIT CORP		01/10/2022	MLPFS INC FIXED INCOME	XXX	119,839	120,000	
89236T-KC-8	TOYOTA MOTOR CREDIT CORP		06/27/2022	MLPFS INC FIXED INCOME	XXX	482,541	483,000	
89236T-KF-1	TOYOTA MOTOR CREDIT CORP		09/14/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	64,854	66,000	187
90932J-AA-0	UNITED AIRLINES 2019-2 PASS THROUGH TRUS		10/20/2022	MLPFS INC FIXED INCOME	XXX	121,833	154,709	2,007
91159H-JC-5	US BANCORP		01/20/2022	US BANCORP INVESTMENTS INC.	XXX	513,000	513,000	
92348K-AH-6	VZMT 2022-2 A - RMBS		01/19/2022	MLPFS INC FIXED INCOME	XXX	167,961	168,000	
92938C-AD-9	WFRBS 2013-C15 A4 - CMBS		02/15/2022	MLPFS INC FIXED INCOME	XXX	245,156	240,000	443
92939L-AD-8	WFRBS 2014-C25 A4 - CMBS		03/16/2022	Credit Suisse First Boston	XXX	178,978	178,206	283
931142-EX-7	WALMART INC		09/06/2022	BARCLAYS CAPITAL INC FIXED INC	XXX	291,369	292,000	
949746-RW-3	WELLS FARGO & CO		01/11/2022	TRADEWEB DIRECT LLC	XXX	114,375	110,000	743
95000U-2A-0	WELLS FARGO & CO		06/29/2022	WELLS FARGO SECURITIES	XXX	733,894	775,000	2,932
96221T-AE-7	WFRBS 2014-LC14 A5 - CMBS		01/26/2022	BREAN CAPITAL, LLC	XXX	219,742	211,100	640
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						15,315,518	15,230,479	25,625
2509999997 – Subtotals - Bonds - Part 3						65,468,085	65,727,042	139,442
2509999998 – Summary Item from Part 5 for Bonds						11,655,405	12,057,720	36,094
2509999999 – Subtotals - Bonds						77,123,490	77,784,762	175,536
6009999999 – Totals						77,123,490	XXX	175,536

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Annual Statement for the Year 2022 of the Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
Bonds: U.S. Governments																				
83162C-C2-7	SBAP 2019-20 F A - ABS		12/01/2022	Paydown	XXX	60,167	60,167	60,167	60,167						60,167				1,344	06/01/2039
83162C-F7-3	SBAP 2020-25E E - ABS		11/01/2022	Paydown	XXX	28,902	28,902	28,902	28,902						28,902		-	-	389	05/01/2045
83162C-K2-8	SBAP 2125D - ABS		10/01/2022	Paydown	XXX	16,902	16,902	16,252			650		650		16,902				197	04/01/2046
83162C-L6-8	SBAP 2021-25 H A - ABS		08/01/2022	Paydown	XXX	19,737	19,737	19,737	19,737						19,737				223	08/01/2046
83162C-L9-2	SBAP 2021-25 I I - ABS		09/01/2022	Paydown	XXX	17,699	17,699	17,699	17,699						17,699				217	09/01/2046
83162C-M3-4	SBAP 2021-25 J J - ABS		10/01/2022	Paydown	XXX	42,321	42,321	42,321	42,321						42,321		-	-	561	10/01/2046
83162C-M6-7	SBAP 2021-25 K A - ABS		11/01/2022	Paydown	XXX	8,408	8,408	8,408	8,408						8,408				123	11/01/2046
83162C-M8-3	SBAP 2021-25 L L - ABS		12/01/2022	Paydown	XXX	13,302	13,302	13,302	13,302						13,302		-	-	164	12/01/2046
83162C-N8-2	SBAP 2022-25 C C - ABS		09/01/2022	Paydown	XXX	4,343	4,343	4,343							4,343				55	03/01/2047
83162C-P2-3	SBAP 2022-25 D D - ABS		10/01/2022	Paydown	XXX	11,694	11,694	11,658			36		36		11,694				193	04/01/2047
83162C-P5-6	SBAP 2022-25 E E - ABS		11/01/2022	Paydown	XXX	15,785	15,785	15,812			(28)		(28)		15,785				298	05/01/2047
83162C-P7-2	SBAP 2022-25 F F - ABS		12/01/2022	Paydown	XXX	11,363	11,363	11,363							11,363				213	06/01/2047
83162C-PD-9	SBAP 2004-20K A - ABS		11/01/2022	Paydown	XXX	18,815	18,815	20,836	19,678		(862)		(862)		18,815				640	11/01/2024
83162C-RA-3	SBAP 2007-20 E A - ABS		11/01/2022	Paydown	XXX	6,211	6,211	7,140	6,747		(536)		(536)		6,211				230	05/01/2027
83162C-RN-5	SBAP 2008-20A A - ABS		07/01/2022	Paydown	XXX	17,551	17,551	19,765	19,044		(1,493)		(1,493)		17,551				658	01/01/2028
83162C-SG-9	SBAP 2009-20A A - ABS		07/01/2022	Paydown	XXX	39,869	39,869	44,479	44,471		(4,601)		(4,601)		39,869				1,740	01/01/2029
83162C-TB-9	SBAP 2010-20 B A - ABS		08/01/2022	Paydown	XXX	985	985	1,057	1,045		(60)		(60)		985		-	-	28	02/01/2030
83162C-UR-2	SBAP 2012-20C A - ABS		09/01/2022	Paydown	XXX	84,589	84,589	82,784	83,092		1,497		1,497		84,589				1,528	03/01/2032
83162C-UV-3	SBAP 1220-F A - ABS		12/01/2022	Paydown	XXX	10,726	10,726	10,726	10,726						10,726				197	06/01/2032
83162C-VA-8	SBAP 2012-20I A - ABS		09/01/2022	Paydown	XXX	1,452	1,452	1,410	1,416		36		36		1,452				25	09/01/2032
83162C-VB-6	SBAP 2012-20J A - ABS		10/01/2022	Paydown	XXX	76,140	76,140	72,811	73,279		2,861		2,861		76,140				1,153	10/01/2032
83162C-VN-0	SBAP 2013-20E A - ABS		11/01/2022	Paydown	XXX	27,400	27,400	25,776	25,976		1,424		1,424		27,400				398	05/01/2033
83162C-VP-5	SBAP 2013-20F A - ABS		12/01/2022	Paydown	XXX	79,865	79,865	79,428	79,500		365		365		79,865		-	-	1,417	06/01/2033
83162C-VR-1	SBAP 2013-20G A - ABS		07/01/2022	Paydown	XXX	54,445	54,445	55,581	55,447		(1,002)		(1,002)		54,445				1,188	07/01/2033
83162C-WE-9	SBAP 2014-20 D A - ABS		10/01/2022	Paydown	XXX	100,977	100,977	101,414	101,352		(375)		(375)		100,977				2,426	04/01/2034
83162C-WG-4	SBAP 2014-20 E A - ABS		11/01/2022	Paydown	XXX	1,841	1,841	1,841	1,841						1,841				43	05/01/2034
83162C-WH-2	SBAP 2014-20F A - ABS		12/01/2022	Paydown	XXX	67,021	67,021	67,229	67,199		(178)		(178)		67,021				1,545	06/01/2034
83162C-WK-5	SBAP 2014-20 G A - ABS		07/01/2022	Paydown	XXX	2,369	2,369	2,369	2,369						2,369		-	-	53	07/01/2034
83162C-WN-9	SBAP 2014-20I A - ABS		09/01/2022	Paydown	XXX	37,880	37,880	37,906	37,902		(23)		(23)		37,880				840	09/01/2034
83162C-XA-6	SBAP 2015-20E E - ABS		11/01/2022	Paydown	XXX	35,471	35,471	35,471	35,471						35,471		-	-	695	05/01/2035
83162C-XD-0	SBAP 2015-20 G G - ABS		07/01/2022	Paydown	XXX	65,755	65,755	65,755	65,755						65,755		-	-	1,486	07/01/2035
83162C-YH-0	SBAP 2017-20B B - ABS		08/01/2022	Paydown	XXX	3,025	3,025	3,025	3,025						3,025				67	02/01/2037
83162C-YU-1	SBAP 2017-20 H H - ABS		08/01/2022	Paydown	XXX	27,751	27,751	27,168	27,195		556		556		27,751				616	08/01/2037
83162C-YZ-0	SBAP 2017-20K K - ABS		11/01/2022	Paydown	XXX	46,526	46,526	46,526	46,526						46,526				712	11/01/2037
83162C-ZA-4	SBAP 2017-20L L - ABS		12/01/2022	Paydown	XXX	39,098	39,098	39,098	39,098						39,098		-	-	866	12/01/2037
83162C-ZR-7	SBAP 2018-20 H H - ABS		08/01/2022	Paydown	XXX	24,079	24,079	24,079	24,079						24,079				659	08/01/2038
912828-2V-1	UNITED STATES TREASURY		06/01/2022	Maturity @ 100.00	XXX														688	09/15/2020
912828-4H-0	UNITED STATES TREASURY		07/29/2022	Various	XXX	591,349	579,616	511,371	559,123	(47,541)	(993)		(48,534)		510,589		80,760	80,760	2,453	04/15/2023
912828-C5-7	UNITED STATES TREASURY		06/01/2022	Maturity @ 100.00	XXX														2,250	03/31/2021
912828-F9-6	UNITED STATES TREASURY		06/01/2022	Maturity @ 100.00	XXX														1,000	10/31/2021
912828-L9-9	UNITED STATES TREASURY		06/01/2022	Maturity @ 100.00	XXX														1,375	10/31/2020
912828-M8-0	UNITED STATES TREASURY		11/30/2022	Maturity @ 100.00	XXX	200,000	200,000	196,109	199,019		981		981		200,000				4,000	11/30/2022
912828-N7-1	UNITED STATES TREASURY		12/01/2022	Adjustment	XXX				198,299	(198,299)			(198,299)							01/15/2026
912828-N8-9	UNITED STATES TREASURY		06/01/2022	Maturity @ 100.00	XXX														1,719	01/31/2021
912828-R7-7	UNITED STATES TREASURY		06/01/2022	Maturity @ 100.00	XXX														1,719	05/31/2021
912828-RR-3	UNITED STATES TREASURY		06/01/2022	Maturity @ 100.00	XXX														1,000	11/15/2021
912828-TE-0	UNITED STATES TREASURY		01/31/2022	WELLS FARGO SECURITIES	XXX	227,684	222,393	191,965	221,431	(31,587)	(29)		(31,616)		189,815		37,869	37,869	152	07/15/2022
912828-UH-1	UNITED STATES TREASURY		04/29/2022	CHASE SECURITIES	XXX	1,346,366	1,308,499	1,137,588	1,297,582	(179,359)	(413)		(179,772)		1,117,810		228,556	228,556	1,066	01/15/2023
912828-V4-9	UNITED STATES TREASURY		12/01/2022	Adjustment	XXX				164,217	(164,217)			(164,217)							01/15/2027
912828-VM-9	UNITED STATES TREASURY		11/30/2022	Various	XXX	1,349,756	1,350,402	1,145,853	1,099,018	(140,232)	(8,412)		(148,644)		1,139,208		210,548	210,548	5,702	07/15/2023
912828-WR-7	UNITED STATES TREASURY		06/01/2022	Maturity @ 100.00	XXX														1,063	06/30/2021
912828-YL-8	UNITED STATES TREASURY		03/16/2022	BARCLAYS CAPITAL INC FIXED INC	XXX	1,596,034	1,505,027	1,395,927	1,493,033	(101,466)	(501)		(101,967)		1,391,065		204,969	204,969	791	10/15/2024

Annual Statement for the Year 2022 of the Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
912828-Z2-9	UNITED STATES TREASURY		12/01/2022	Adjustment	XXX	202,201	200,000	204,070	203,985		(1,783)		(1,783)		202,201				1,500	01/15/2023	
912828-Z7-8	UNITED STATES TREASURY		11/29/2022	Various	XXX	193,092	214,000	198,827			1,285		1,285		200,113		(7,020)	(7,020)		01/31/2027	
912828-ZU-7	UNITED STATES TREASURY		12/01/2022	Adjustment	XXX	249,747	250,000	249,521	249,597		150		150		249,747				156	06/15/2023	
91282C-AB-7	UNITED STATES TREASURY		08/30/2022	Various	XXX	3,415,038	3,665,000	3,645,402	3,649,964		1,632		1,632		3,651,596		(236,557)	(236,557)	7,413	07/31/2025	
91282C-BA-8	UNITED STATES TREASURY		12/15/2022	Adjustment	XXX	149,813	150,000	149,648	149,649		164		164		149,813				94	12/15/2023	
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	
91282C-BL-4	UNITED STATES TREASURY		03/10/2022	CITADEL SECURITIES LLC	XXX	746,869	795,000	782,700	783,182		173		173		783,355		(36,486)	(36,486)	4,506	02/15/2031	
91282C-BW-0	UNITED STATES TREASURY		03/07/2022	Various	XXX	715,154	744,000	745,750	745,579		(76)		(76)		745,503		(30,349)	(30,349)	1,951	04/30/2026	
91282C-CN-9	UNITED STATES TREASURY		05/13/2022	Various	XXX	6,873,100	6,992,000	6,942,712	1,910,926		5,181		5,181		6,948,285		(75,185)	(75,185)	5,004	07/31/2023	
91282C-CP-4	UNITED STATES TREASURY		09/07/2022	Various	XXX	5,626,083	6,003,000	5,919,621	5,170,670		5,480		5,480		5,928,015		(301,932)	(301,932)	24,165	07/31/2026	
91282C-CS-8	UNITED STATES TREASURY		05/05/2022	Various	XXX	1,150,234	1,276,000	1,259,182	1,259,413		319		319		1,259,733		(109,499)	(109,499)	9,582	08/15/2031	
91282C-DY-4	UNITED STATES TREASURY		10/06/2022	Various	XXX	470,701	541,000	500,805			1,115		1,115		501,920		(31,219)	(31,219)	6,030	02/15/2032	
91282C-FH-9	UNITED STATES TREASURY		11/10/2022	CITADEL SECURITIES LLC	XXX	168,690	175,000	167,029			55		55		167,084		1,607	1,607	1,133	08/31/2027	
0109999999 - Bonds: U.S. Governments						26,666,158	27,593,403	26,767,341	20,717,484	(862,701)	2,759		(859,943)		26,756,508		(90,350)	(90,350)	113,200	XXX	
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
30306N-AE-7	FRESB 2018-SB46 A5H - CMBS		02/01/2022		XXX				53		(53)		(53)							64	12/25/2037
31288Q-CA-6	FH 840965 - RMBS		12/01/2022	Paydown	XXX	44,537	44,542	45,493	45,644		(1,102)		(1,102)		44,542		(4)	(4)	760	05/01/2049	
31288Q-F5-4	FH 841088 - RMBS		12/01/2022	Various	XXX	434,613	424,666	441,463	339,140		(3,518)		(3,518)		437,698		(3,084)	(3,084)	2,729	01/01/2049	
31288Q-F6-2	FH 841089 - RMBS		12/01/2022	Paydown	XXX	157,642	158,315	165,346	166,331		(8,016)		(8,016)		158,315		(673)	(673)	1,560	06/01/2047	
31288Q-FT-2	FH 841078 - RMBS		12/01/2022	Paydown	XXX	44,154	45,227	47,064	47,157		(1,930)		(1,930)		45,227		(1,073)	(1,073)	642	04/01/2045	
31288Q-FZ-8	FH 841084 - RMBS		12/01/2022	Paydown	XXX	103,851	103,920	108,629	109,032		(5,112)		(5,112)		103,920		(69)	(69)	1,422	08/01/2047	
31288Q-J9-2	FH 841188 - RMBS		01/11/2022	Various	XXX	470,858	455,734	477,156	476,309		(587)		(587)		475,722		(4,865)	(4,865)	2,073	01/01/2046	
31288Q-KP-4	FH 841202 - RMBS		12/01/2022	Paydown	XXX	41,003	42,494	44,566	44,617		(2,122)		(2,122)		42,494		(1,491)	(1,491)	503	06/01/2044	
3128S6-C5-9	FH 1Q1892 - RMBS		12/01/2022	Paydown	XXX	63,905	63,905	67,400			(3,495)		(3,495)		63,905		-	-	595	04/01/2037	
31300M-7L-1	FH 849899 - RMBS		12/01/2022	Paydown	XXX	7,559	7,745	8,050	7,869		(124)		(124)		7,745		(186)	(186)	86	06/01/2044	
3131Y9-FR-9	FH ZN2876 - RMBS		12/01/2022	Paydown	XXX	57,379	57,379	61,485	63,447		(6,068)		(6,068)		57,379		-	-	1,373	01/01/2049	
3132A5-GA-7	FH ZS4693 - RMBS		12/01/2022	Paydown	XXX	12,264	12,264	13,000	13,003		(739)		(739)		12,264		-	-	152	12/01/2046	
3132CW-LH-5	FH SB0328 - RMBS		01/14/2022	Various	XXX	133,208	128,405	135,698	137,111		(301)		(301)		136,810		(3,602)	(3,602)	508	06/01/2034	
3132XC-SG-1	FH G67719 - RMBS		12/01/2022	Paydown	XXX	138,317	138,317	153,736	153,841		(15,523)		(15,523)		138,317		-	-	2,590	01/01/2049	
3132XV-7H-0	FH Q53595 - RMBS		12/01/2022	Paydown	XXX	956	956	1,002	1,015		(59)		(59)		956		-	-	15	01/01/2048	
313381-P2-5	FEDERAL HOME LOAN BANKS		06/01/2022	Maturity @ 100.00	XXX														775	12/24/2020	
31347A-J4-7	FH 840283 - RMBS		01/11/2022	Various	XXX	37,705	36,450	37,271	36,816		(8)		(8)		36,808		897	897	139	04/01/2046	
3137B3-NA-2	FHMS K-030 A2 - CMBS		12/01/2022	Paydown	XXX	86,093	86,093	87,260			(1,167)		(1,167)		86,093		-	-	1,747	04/25/2023	
3138ET-M4-5	FN AL8478 - RMBS		01/11/2022	Various	XXX	62,957	60,889	63,282	62,261		1		1		62,261		695	695	126	09/01/2044	
3138ET-ND-4	FN AL8487 - RMBS		12/01/2022	Paydown	XXX	4,027	4,027	4,142	4,088		(61)		(61)		4,027		-	-	38	04/01/2046	
3138ET-WN-2	FN AL8752 - RMBS		12/01/2022	Paydown	XXX	14,076	14,076	13,992	13,766		311		311		14,076		-	-	159	07/01/2046	
3138WH-BX-9	FN AS7253 - RMBS		12/01/2022	Paydown	XXX	32,309	32,309	35,601	35,631		(3,322)		(3,322)		32,309		-	-	494	05/01/2046	
3138WJ-6W-3	FN AS8984 - RMBS		12/01/2022	Paydown	XXX	89,856	89,856	97,058			(7,202)		(7,202)		89,856		-	-	1,263	03/01/2047	
3138Y7-F9-8	FN AX5591 - RMBS		12/01/2022	Paydown	XXX	11,157	11,157	11,590	11,362		(205)		(205)		11,157		-	-	127	01/01/2045	
3140J5-YE-3	FN BM1608 - RMBS		01/11/2022	Various	XXX	59,858	58,016	58,179	57,312		(12)		(12)		57,300		2,558	2,558	169	12/01/2045	
3140J7-WG-6	FN BM3346 - RMBS		12/01/2022	Paydown	XXX	56,517	56,517	58,495	57,763		(1,245)		(1,245)		56,517		-	-	730	06/01/2041	
3140J8-2K-8	FN BM4377 - RMBS		12/01/2022	Paydown	XXX	7,225	7,225	7,717	7,727		(502)		(502)		7,225		-	-	114	04/01/2038	
3140J8-M8-3	FN BM3982 - RMBS		12/01/2022	Paydown	XXX	15,969	15,969	16,648	16,260		(290)		(290)		15,969		-	-	150	07/01/2042	
3140J8-RT-2	FN BM4097 - RMBS		12/01/2022	Paydown	XXX	67,784	67,784	71,618	71,339		(3,555)		(3,555)		67,784		-	-	1,379	07/01/2047	
3140J9-B8-3	FN BM4562 - RMBS		01/11/2022	Various	XXX	59,193	57,527	57,057	56,447		67		67		56,514		2,679	2,679	165	05/01/2047	
3140J9-CG-4	FN BM4570 - RMBS		12/01/2022	Paydown	XXX	56,895	56,895	58,015	57,621		(726)		(726)		56,895		-	-	864	12/01/2045	
3140JA-3H-9	FN BM6199 - RMBS		12/01/2022	Paydown	XXX	41,824	41,824	43,825	43,895		(2,071)		(2,071)		41,824		-	-	385	01/01/2040	
3140JA-3J-5	FN BM6200 - RMBS		12/01/2022	Paydown	XXX	54,660	54,660	57,051	57,451		(2,791)		(2,791)		54,660		-	-	460	07/01/2043	
3140JA-3P-1	FN BM6205 - RMBS		12/01/2022	Paydown	XXX	101,768	101,768	106,217			(4,450)		(4,450)		101,768		-	-	894	01/01/2040	
3140JA-GZ-5	FN BM5615 - RMBS		12/01/2022	Paydown	XXX	51,588	51,588	52,974	52,899		(1,311)		(1,311)		51,588		-	-	567	12/01/2044	
3140JA-UN-6	FN BM5988 - RMBS		12/01/2022	Paydown	XXX	45,730	45,730	46,686	46,700		(970)		(970)		45,730		-	-	608	08/01/2048	
3140JB-HN-9	FN BM6536 - RMBS		12/01/2022	Paydown	XXX	193,095	193,095	203,327	203,619		(10,523)		(10,523)		193,095		-	-	2,651	09/01/2045	
3140JB-J7-2	FN BM6585 - RMBS		12/01/2022	Paydown	XXX	155,225	155,225	162,374	162,702		(7,477)		(7,477)		155,225		-	-	1,565	04/01/2047	
3140JB-V5-2	FN BM6935 - RMBS		12/01/2022	Paydown	XXX	22,790	22,790	22,861			(71)		(71)		22,790		-	-	244	07/01/2049	

Annual Statement for the Year 2022 of the Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3140JB-VV-5	FN BM6927 - RMBS		12/01/2022	Paydown	XXX	7,353	7,353	7,053			300		300		7,353				46	05/01/2052
3140JL-ZZ-0	FN BN4359 - RMBS		12/01/2022	Paydown	XXX	27,200	27,200	28,738	28,665	(1,465)			(1,465)		27,200		-	-	563	02/01/2049
3140JW-QB-9	FN BO2249 - RMBS		01/24/2022	Various	XXX	412,078	394,381	417,489	424,583	(603)			(603)		423,980		(11,902)	(11,902)	2,053	10/01/2049
3140MA-X5-8	FN BU8799 - RMBS		12/01/2022	Paydown	XXX	14,146	14,146	13,783			363		363		14,146		-	-	120	04/01/2052
3140QC-6G-6	FN CA5370 - RMBS		12/01/2022	Paydown	XXX	57,073	57,073	61,737	62,968	(5,895)			(5,895)		57,073		-	-	761	03/01/2050
3140QD-X3-3	FN CA6097 - RMBS		12/01/2022	Paydown	XXX	75,196	75,196	79,208	41,456	(3,840)			(3,840)		75,196		-	-	927	06/01/2050
3140QE-PY-2	FN CA6738 - RMBS		01/14/2022	Various	XXX	541,213	528,246	565,719	562,691	(1,267)			(1,267)		561,424		(20,211)	(20,211)	2,044	08/01/2050
3140QE-RV-6	FN CA6799 - RMBS		01/14/2022	Various	XXX	238,823	243,498	253,600	253,787	(178)			(178)		253,609		(14,786)	(14,786)	632	08/01/2050
3140X4-DE-3	FN FM1000 - RMBS		12/01/2022	Paydown	XXX	15,858	1,779	16,833	16,886	(15,108)			(15,108)		1,779		14,079	14,079	33	04/01/2047
3140X4-UD-6	FN FM1479 - RMBS		12/01/2022	Paydown	XXX	19,885	24,083	26,100	(15,666)	(2,123)			(2,123)		(17,789)		37,674	37,674	312	03/01/2047
3140X5-S2-0	FN FM2336 - RMBS		12/01/2022	Paydown	XXX	68,104	68,104	72,914		(4,810)			(4,810)		68,104		-	-	1,126	01/01/2050
3140X6-T2-7	FN FM3268 - RMBS		12/01/2022	Paydown	XXX	78,062	78,062	83,246	84,663	(6,601)			(6,601)		78,062		-	-	959	03/01/2050
3140X9-MH-5	FN FM5759 - RMBS		12/01/2022	Paydown	XXX	79,587	79,587	87,869	87,755	(8,168)			(8,168)		79,587		-	-	1,437	04/01/2050
3140X9-Q5-7	FN FM5875 - RMBS		12/01/2022	Paydown	XXX	53,046	53,046	59,288	59,419	(6,372)			(6,372)		53,046		-	-	669	04/01/2050
3140XA-5H-1	FN FM7147 - RMBS		12/01/2022	Paydown	XXX	28,707	28,707	30,860	30,849	(2,142)			(2,142)		28,707		-	-	410	08/01/2050
3140XB-FW-5	FN FM7380 - RMBS		12/01/2022	Paydown	XXX	28,190	28,190	29,587	29,547	(1,357)			(1,357)		28,190		-	-	328	06/01/2051
3140XB-JZ-4	FN FM7479 - RMBS		12/01/2022	Paydown	XXX	46,099	46,099	48,584		(2,485)			(2,485)		46,099		-	-	648	01/01/2050
3140XB-LM-0	FN FM7531 - RMBS		12/01/2022	Paydown	XXX	29,388	29,388	31,184	31,277	(1,889)			(1,889)		29,388		-	-	375	05/01/2051
3140XD-QP-4	FN FM9461 - RMBS		12/01/2022	Paydown	XXX	34,671	34,671	36,746		(2,075)			(2,075)		34,671		-	-	637	11/01/2051
3140XF-CB-5	FN FS0065 - RMBS		12/01/2022	Paydown	XXX	69,972	69,972	75,679		(5,707)			(5,707)		69,972		-	-	1,147	12/01/2050
31418D-RJ-3	FN MA4088 - RMBS		12/01/2022	Paydown	XXX	86,268	86,268	92,819	92,167	(5,899)			(5,899)		86,268		-	-	1,569	07/01/2035
341271-AE-4	FLORIDA ST BRD ADMIN FIN CORP REV		01/18/2022	WELLS FARGO SECURITIES	XXX	58,870	60,000	60,000	60,000						60,000		(1,130)	(1,130)	554	07/01/2027
35563P-4U-0	SCRT 2021-3 MA - CMO/RMBS		12/01/2022	Paydown	XXX	39,880	41,000	40,388	(5,175)		757		757		41,000		(1,120)	(1,120)	(1,248)	03/25/2061
35563P-BC-2	SCRT 2017-2 MA - CMO/RMBS		12/01/2022	Paydown	XXX	39,022	39,022	38,931			91		91		39,022		-	-	379	08/25/2056
35563P-FG-9	SCRT 2018-2 MA - CMO/RMBS		12/01/2022	Paydown	XXX	17,888	17,888	18,612	18,608	(720)			(720)		17,888		-	-	270	11/26/2057
35563P-GG-8	SCRT 2018-3 MA - CMO/RMBS		12/01/2022	Paydown	XXX	23,199	23,199	23,185			14		14		23,199		-	-	315	08/27/2057
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS		12/01/2022	Paydown	XXX	73,479	73,479	72,092	72,423		1,056		1,056		73,479		-	-	1,202	03/25/2058
35563P-JF-7	SCRT 2019-1 MA - CMO/RMBS		12/01/2022	Paydown	XXX	47,887	47,887	48,301	48,434	(547)			(547)		47,887		-	-	744	07/25/2058
35563P-KG-3	SCRT 2019-2 MA - CMO/RMBS		12/01/2022	Paydown	XXX	48,722	48,722	49,468	49,289	(567)			(567)		48,722		-	-	743	08/26/2058
35563P-LH-0	SCRT 2019-3 MA - CMO/RMBS		12/01/2022	Paydown	XXX	135,654	135,654	142,132	141,432	(5,778)			(5,778)		135,654		-	-	2,064	10/25/2058
64990C-EQ-0	NEW YORK STATE DORMITORY AUTHORITY		07/01/2022	Maturity @ 100.00	XXX	510,000	510,000	510,000	510,000						510,000		-	-	10,787	07/01/2022
650035-8P-6	NEW YORK ST URBAN DEV CORP REV		10/12/2022	Adjustment	XXX	114,985	115,000	114,962	114,982		3		3		114,985		-	-	4,141	03/15/2026
650035-L3-0	NEW YORK ST URBAN DEV CORP REV		03/15/2022	Maturity @ 100.00	XXX	15,000	15,000	15,616	15,023		(23)		(23)		15,000		-	-	212	03/15/2022
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
0909999999 - Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						6,209,055	6,142,241	6,437,944	5,514,294		(179,584)		(179,584)		6,217,457		(8,402)	(8,402)	68,838	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR		09/22/2022	Paydown	XXX	32,174	32,174	32,187	32,181		(8)		(8)		32,174		-	-	869	03/22/2029
06050T-MJ-8	BANK OF AMERICA NA		01/25/2022	Call @ 100.00	XXX	610,000	610,000	610,000	610,000						610,000		-	-	10,172	01/25/2023
06650A-AC-1	BANK 2017-BNK8 ASB - CMBS		12/01/2022	Paydown	XXX	9,140	9,140	8,963	9,037		103		103		9,140		-	-	291	11/18/2050
12592R-BF-5	COMM 2014-CCRE21 A3 - CMBS		12/01/2022	Paydown	XXX	11,739	11,739	11,817	11,776		(37)		(37)		11,739		-	-	414	12/12/2047
126192-AD-5	COMM 2012-LC4 A4 - CMBS		01/13/2022	Paydown	XXX	45,506	45,506	45,554	45,506						45,506		-	-	125	12/12/2044
12624B-AC-0	COMM 2012-CCRE1 A3 - CMBS		02/18/2022	Paydown	XXX	4,632	4,632	4,714	4,654		(21)		(21)		4,632		-	-	24	05/17/2045
12624K-AD-8	COMM 2012-CCRE2 A4 - CMBS		06/21/2022	Paydown	XXX	16,000	16,000	16,263	16,040		(40)		(40)		16,000		-	-	186	08/15/2045
12624P-AE-5	COMM 2012-CCRE3 A3 - CMBS		12/19/2022	Paydown	XXX	453,736	453,736	456,470	455,272	(1,536)			(1,536)		453,736		-	-	7,059	10/17/2045
12624Q-AR-4	COMM 2012-CCRE4 A3 - CMBS		12/01/2022	Paydown	XXX	279,100	279,100	284,864	283,122	(4,022)			(4,022)		279,100		-	-	5,225	10/17/2045
12625K-AD-7	COMM 2013-CCRE8 A4 - CMBS		11/15/2022	Paydown	XXX	60,267	60,267	64,099	61,575	(1,307)			(1,307)		60,267		-	-	1,738	06/12/2046
12625K-AE-5	COMM 2013-CCRE8 A5 - CMBS		12/01/2022	Paydown	XXX	105,702	105,702	110,359	107,736		(2,035)		(2,035)		105,702		-	-	3,810	06/12/2046

Annual Statement for the Year 2022 of the Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
17320D-AG-3	CGCMT 2013-GCJ11 A4 - CMBS		12/01/2022	Paydown	XXX	17,264	17,264	17,804	17,721		(457)		(457)		17,264				534	04/12/2046
210795-PZ-7	UNITED AIRLINES 2012-1 PASS THROUGH TRUS		10/11/2022	Paydown	XXX	18,457	18,457	19,238	18,775		(318)		(318)		18,457				574	10/11/2025
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS		10/29/2022	Paydown	XXX	18,392	18,392	18,957	18,655		(263)		(263)		18,392				549	04/29/2026
23345G-AA-8	DTE 2022A A1 - ABS		12/01/2022	Paydown	XXX	27,684	27,684	27,681			4		4		27,684				516	12/01/2027
24736X-AA-6	DELTA AIR LINES 2015-1 PASS THROUGH TRUS		07/30/2022	Paydown	XXX	10,256	10,256	10,251	10,253		4		4		10,256				279	01/30/2029
302966-AL-0	FRESB 2018-SB56 A1F - CMBS		12/01/2022	Paydown	XXX	36,640	36,640	36,739	36,720		(80)		(80)		36,640				638	10/25/2028
30306N-AE-7	FRESB 2018-SB46 A5H - CMBS		01/10/2022	Various	XXX	(14,250)			(53)		134		134		81		(14,331)	(14,331)	429	12/25/2037
30308M-AG-2	FRESB 2019-SB58 AF - CMBS		12/01/2022	Paydown	XXX	116,918	116,918	117,462	117,329		(411)		(411)		116,918				1,956	10/25/2038
30313K-AA-2	FRESB 2020-SB71 A5H - CMBS		12/01/2022	Paydown	XXX	2,278	2,278	2,289	2,245		33		33		2,278				20	11/25/2039
36192K-AT-4	GSMS 2012-GCJ7 A4 - CMBS		02/15/2022	Paydown	XXX	81,196	81,196	86,584	81,282		(86)		(86)		81,196				327	05/12/2045
36250G-AN-5	GSMS 2015-GC30 A3 - CMBS		07/01/2022	Paydown	XXX	2,793	2,793	2,819	2,819		(26)		(26)		2,793				22	05/12/2050
362569-AA-3	GMALT 2020-3 A2A - ABS		02/22/2022	Paydown	XXX	57,119	57,119	57,115	57,118		-		-		57,119				18	11/21/2022
36256X-AD-4	GMCAR 2019-1 A3 - ABS		06/17/2022	Paydown	XXX	2,604	2,604	2,604	2,604		-		-		2,604				19	11/16/2023
46634S-AC-9	JPMCC 2012-C6 A3 - CMBS		04/19/2022	Paydown	XXX	8,380	8,380	8,843	8,399		(19)		(19)		8,380				51	05/17/2045
61690G-AF-8	MSBAM 2014-C14 A5 - CMBS		09/01/2022	Paydown	XXX	47,834	47,834	51,209	50,778		(2,944)		(2,944)		47,834				1,519	02/15/2047
61691G-AQ-3	MSBAM 2016-C32 ASB - CMBS		12/01/2022	Paydown	XXX	23,526	23,526	25,154	25,018		(1,492)		(1,492)		23,526				450	12/17/2049
61746B-EF-9	MORGAN STANLEY DEAN WITTER		05/16/2022	WITTER	XXX	268,978	275,000	303,114	300,281		(1,656)		(1,656)		298,625		(29,647)	(29,647)	7,928	01/20/2027
61762D-AV-3	MSBAM 2013-C9 A3 - CMBS		11/01/2022	Paydown	XXX	375,021	375,021	377,306	375,247		(226)		(226)		375,021				9,269	05/17/2046
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
693342-AA-5	PCG 2022-A A1 - ABS		12/01/2022	Paydown	XXX	23,867	23,867	23,866			-		-		23,867				479	07/01/2032
713448-EQ-7	PEPSICO INC SERVICES LLC		08/12/2022	JANE STREET EXECUTION	XXX	309,535	318,000	317,774	317,852		28		28		317,880		(8,345)	(8,345)	6,499	03/19/2025
808513-BP-9	CHARLES SCHWAB CORP		01/11/2022	JEFFERIES & COMPANY, INC.	XXX	70,894	71,000	71,913	71,876		(5)		(5)		71,872		(978)	(978)	446	03/20/2028
81744Y-AB-2	SEMT 2013-4 A2 - CMO/RMBS		12/01/2022	Paydown	XXX	30,033	30,033	30,105	30,096		(63)		(63)		30,033				279	04/27/2043
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENERATION LLC		08/15/2022	Paydown	XXX	16,577	16,577	17,221	17,055		(478)		(478)		16,577				480	08/15/2033
84474Y-AA-4	SOUTHWEST AIRLINES CO PASS THROUGH TRUST		08/01/2022	Various	XXX	58,010	58,010	66,338	58,773		(763)		(763)		58,010				2,691	02/01/2024
88579Y-BB-6	3M CO		08/12/2022	RBC CAPITAL MARKETS	XXX	9,984	10,000	10,117	10,051		(15)		(15)		10,036		(52)	(52)	327	02/14/2024
90269C-AD-2	UBSBB 2012-C2 A4 - CMBS		12/01/2022	Paydown	XXX	288,000	288,000	295,976	290,104		(2,104)		(2,104)		288,000				3,557	05/11/2063
90269G-AC-5	UBSCM 2012-C1 A3 - CMBS		01/13/2022	Paydown	XXX	13,079	13,079	13,903	13,079						13,079				37	05/12/2045
90349D-AD-4	UBSBB 2012-C3 A4 - CMBS		06/10/2022	Paydown	XXX	8,755	8,755	8,655	8,733		22		22		8,755				115	08/12/2049
90349G-BE-4	UBSBB 2013-C6 A3 - CMBS		12/14/2022	Paydown	XXX	533,018	533,018	532,476	532,589		429		429		533,018				13,140	04/12/2046
90349G-BF-1	UBSBB 2013-C6 A4 - CMBS		12/01/2022	Paydown	XXX	3,585	3,585	3,590	3,585		1		1		3,585				116	04/12/2046
90932J-AA-0	UNITED AIRLINES 2019-2 PASS THROUGH TRUS		11/01/2022	Paydown	XXX	4,340	4,340	3,417			922		922		4,340				59	11/01/2033
91159H-HZ-6	US BANCORP		07/21/2022	NO BROKER	XXX	5,672	6,000	5,993	5,995		1		1		5,996		(324)	(324)	61	05/12/2025
92890N-AU-3	WFRBS 2012-C10 A3 - CMBS		11/21/2022	Paydown	XXX	555,000	555,000	559,110	555,970		(970)		(970)		555,000				12,198	12/15/2045
92939L-AD-8	WFRBS 2014-C25 A4 - CMBS		12/01/2022	Paydown	XXX	35	35	35	35						35				1	11/18/2047
95000U-2C-6	WELLS FARGO & CO		06/29/2022	WELLS FARGO SECURITIES	XXX	560,902	560,000	568,245	567,521		(1,890)		(1,890)		565,630		(4,729)	(4,729)	19,600	01/24/2024
98162H-AC-4	WOLS 2020-A A3 - ABS		09/16/2022	Paydown	XXX	350,000	350,000	349,967	349,994		6		6		350,000				2,622	01/17/2023
98163J-AB-1	WOLS 2021-A A2 - ABS		12/15/2022	Paydown	XXX	280,529	280,529	280,501	280,513		16		16		280,529				307	04/15/2024
1109999999	- Bonds: Industrial and Miscellaneous (Unaffiliated)						5,940,013	5,968,300	6,061,751	5,964,143		(23,541)		(23,541)	5,998,419		(58,406)	(58,406)	119,303	XXX
2509999997	- Subtotals - Bonds - Part 4						38,815,227	39,703,944	39,267,035	32,195,920		(862,701)		(862,701)	38,972,385		(157,158)	(157,158)	301,342	XXX
2509999998	- Summary Item from Part 5 for Bonds						11,214,824	12,057,720	11,655,405			10,960		10,960	11,666,365		(451,541)	(451,541)	84,582	XXX
2509999999	- Subtotals - Bonds						50,030,050	51,761,664	50,922,440	32,195,920		(862,701)		(862,701)	50,638,750		(608,699)	(608,699)	385,923	XXX
6009999999	- Totals						50,030,050	XXX	50,922,440	32,195,920		(862,701)		(862,701)	50,638,750		(608,699)	(608,699)	385,923	XXX

E14.3

Annual Statement for the Year 2022 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.					
Bonds: U.S. Governments																				
912828-4H-0	UNITED STATES TREASURY		01/07/2022	CHASE SECURITIES	07/29/2022	Various	122,682	128,182	130,573	125,939		(2,243)		(2,243)			4,634	4,634	596	183
912828-UH-1	UNITED STATES TREASURY		01/07/2022	CHASE SECURITIES	04/29/2022	CHASE SECURITIES	252,038	260,385	264,968	258,222		(2,162)		(2,162)			6,745	6,745	239	153
912828-Z7-8	UNITED STATES TREASURY		07/28/2022	Various	11/29/2022	Various	1,883,000	1,797,870	1,747,884	1,802,318		4,448		4,448			(54,434)	(54,434)	10,656	3,681
912828-ZF-0	UNITED STATES TREASURY		03/16/2022	CITADEL SECURITIES LLC	08/30/2022	Various	1,672,000	1,595,258	1,561,190	1,601,393		6,135		6,135			(40,203)	(40,203)	5,943	3,858
91282C-BE-0	UNITED STATES TREASURY		05/26/2022	CITADEL SECURITIES LLC	12/29/2022	Various	464,000	447,887	443,419	450,282		2,395		2,395			(6,863)	(6,863)	360	218
91282C-CN-9	UNITED STATES TREASURY		01/11/2022	Various	02/16/2022	Various	817,000	808,898	801,746	809,325		427		427			(7,579)	(7,579)	542	458
91282C-CS-8	UNITED STATES TREASURY		02/25/2022	Various	10/06/2022	Various	3,967,000	3,781,426	3,525,368	3,785,912		4,486		4,486			(260,544)	(260,544)	30,169	18,277
91282C-DY-4	UNITED STATES TREASURY		05/26/2022	Various	08/11/2022	Various	471,000	434,001	430,467	434,631		630		630			(4,164)	(4,164)	3,752	2,126
91282C-FH-9	UNITED STATES TREASURY		10/28/2022	GOLDMAN	11/17/2022	CITADEL SECURITIES LLC	469,000	447,639	452,204	447,796		157		157			4,408	4,408	3,077	2,510
0109999999 – Bonds: U.S. Governments							10,117,720	9,701,545	9,357,818	9,715,818		14,273		14,273			(358,000)	(358,000)	55,333	31,465
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
084664-CZ-2	BERKSHIRE HATHAWAY FINANCE CORP		03/07/2022	MLPFS INC FIXED INCOME	08/12/2022	GOLDMAN RBC CAPITAL MARKETS	925,000	924,824	890,544	924,838		14		14			(34,294)	(34,294)	8,924	
341081-GG-6	FLORIDA POWER & LIGHT CO		01/12/2022	GOLDMAN CANTOR FITZGERALD & CO. INC.	08/09/2022	MARKETS	464,000	463,258	418,537	463,299		42		42			(44,762)	(44,762)	6,537	
61690K-AE-2	MSBAM 2013-C7 A4 - CMBS		02/16/2022	CHASE SECURITIES	11/21/2022	Paydown MORGAN STANLEY DEAN WITTER	240,000	241,181	240,000	240,000		(1,181)		(1,181)					4,841	331
61746B-EF-9	MORGAN STANLEY		01/11/2022	CHASE SECURITIES	05/16/2022	CITIGROUP GLOBAL MARKETS INC.	85,000	91,032	83,195	90,637		(395)		(395)			(7,442)	(7,442)	2,551	1,481
89236T-JX-4	TOYOTA MOTOR CREDIT CORP		03/17/2022	BNP PARIBAS SECURITIES BOND	09/14/2022	WELLS FARGO SECURITIES	66,000	65,959	64,471	65,969		10		10			(1,497)	(1,497)	798	
95000U-2C-6	WELLS FARGO & CO		01/11/2022	Deutsche Bank	06/29/2022	SECURITIES	160,000	167,605	160,258	165,803		(1,801)		(1,801)			(5,546)	(5,546)	5,600	2,817
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)							1,940,000	1,953,859	1,857,006	1,950,547		(3,313)		(3,313)			(93,541)	(93,541)	29,249	4,628
2509999998 – Subtotals - Bonds							12,057,720	11,655,405	11,214,824	11,666,365		10,960		10,960			(451,541)	(451,541)	84,582	36,094
6009999999 – Totals								11,655,405	11,214,824	11,666,365		10,960		10,960			(451,541)	(451,541)	84,582	36,094

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	*
Open Depositories						
Bank of america Providence, RI			156,267		106,725,025	XXX
0199998 – Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories						XXX
0199999 – Totals – Open Depositories			156,267		106,725,025	XXX
0399999 – Total Cash on Deposit			156,267		106,725,025	XXX
0599999 – Total Cash			156,267		106,725,025	XXX

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

1. January	140,952,679	4. April	161,122,985	7. July	149,675,748	10. October	128,718,646
2. February	149,708,284	5. May	148,897,213	8. August	81,181,959	11. November	137,374,912
3. March	142,018,178	6. June	34,665,462	9. September	120,564,373	12. December	106,725,025

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
Bonds: U.S. Governments, Issuer Obligations								
XXX	UNITED STATES TREASURY		12/15/2022	2.625	02/28/2023	3,073,359	27,480	2,108
XXX	UNITED STATES TREASURY		12/15/2022	0.500	03/15/2023	3,361,498	5,052	5,590
XXX	UNITED STATES TREASURY		12/15/2022	0.125	01/31/2023	4,405,812	2,312	7,567
0019999999	– Bonds: U.S. Governments, Issuer Obligations					10,840,669	34,845	15,264
0109999999	– Bonds: Subtotals – U.S. Governments					10,840,669	34,845	15,264
2419999999	– Subtotals – Issuer Obligations					10,840,669	34,845	15,264
2509999999	– Subtotals – Total Bonds					10,840,669	34,845	15,264
Exempt Money Market Mutual Funds – as Identified by SVO								
38142B-50-0	GOLDMAN:FS TRS I INST		12/28/2022	4.070	XXX	538,308	3,157	2,821
38142B-50-0	GOLDMAN:FS TRS I INST	R	12/30/2022	4.070	XXX	333,971	1,751	
8209999999	– Exempt Money Market Mutual Funds – as Identified by SVO					872,280	4,908	2,821
All Other Money Market Mutual Funds								
262006-20-8	DREYFUS GVT CSH MGT INST		11/15/2021	4.220	XXX		117	
31607A-70-3	FIDELITY IMM:GOVT INSTL		12/15/2022	4.180	XXX	388,337	1,838	1,494
8309999999	– All Other Money Market Mutual Funds					388,337	1,955	1,494
8609999999	– Total Cash Equivalents					12,101,286	41,708	19,579

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

1A	1A	\$10,840,669	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	97,833,088	89,796,729		
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	97,833,088	89,796,729		
Details of Write-Ins						
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)					