



HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT
AS OF JUNE 30, 2023
OF THE CONDITION AND AFFAIRS OF THE
NEIGHBORHOOD HEALTH PLAN OF RHODE ISLAND

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

Raymond Joseph Lavoie Jr. Yahaira Placencia
Pablo Rodriguez MD Lisa Ranglin
Peter Bancroft CPA Elena Nicolella
Jeanne LaChance Daniel Da Ponte
Rilwan Feyisitan William Hochstrasser-Walsh
Gary Furtado Dioscaris Garcia PhD

State of Rhode Island
County of Providence SS

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

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

Subscribed and sworn to before me
this _____ day of _____

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

x _____

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	148,237,981		148,237,981	146,225,220
2. Stocks:				
2.1 Preferred stocks.....				
2.2 Common stocks.....				
3. Mortgage loans on real estate:				
3.1 First liens.....				
3.2 Other than first liens.....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances).....				
4.2 Properties held for the production of income (less \$ encumbrances).....				
4.3 Properties held for sale (less \$ encumbrances).....				
5. Cash (\$ 169,756,535), cash equivalents (\$ 8,154,314) and short-term investments (\$ 71,105,902).....	249,016,750		249,016,750	185,287,007
6. Contract loans (including \$ premium notes).....				
7. Derivatives.....				
8. Other invested assets.....				
9. Receivables for securities.....	110,382		110,382	
10. Securities lending reinvested collateral assets.....				
11. Aggregate write-ins for invested assets.....				
12. Subtotals, cash and invested assets (Lines 1 to 11).....	397,365,114		397,365,114	331,512,227
13. Title plants less \$ charged off (for Title insurers only).....				
14. Investment income due and accrued.....	1,071,399		1,071,399	1,020,552
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	60,836,145	267,302	60,568,843	87,872,559
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums).....				
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$).....	7,126,121		7,126,121	4,965,711
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	10,787,147		10,787,147	12,180,211
16.2 Funds held by or deposited with reinsured companies.....				
16.3 Other amounts receivable under reinsurance contracts.....				
17. Amounts receivable relating to uninsured plans.....	22,160,195		22,160,195	34,159,014
18.1 Current federal and foreign income tax recoverable and interest thereon.....				
18.2 Net deferred tax asset.....				
19. Guaranty funds receivable or on deposit.....				
20. Electronic data processing equipment and software.....	6,327,693	5,261,603	1,066,091	1,014,759
21. Furniture and equipment, including health care delivery assets (\$).....	2,032,918	2,032,918	-	-
22. Net adjustment in assets and liabilities due to foreign exchange rates.....				
23. Receivables from parent, subsidiaries and affiliates.....				
24. Health care (\$) and other amounts receivable.....	32,491,150	4,347,070	28,144,080	27,303,875
25. Aggregate write-ins for other-than-invested assets.....	9,080,632	8,156,408	924,224	1,555,453
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	549,278,514	20,065,300	529,213,214	501,584,362
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....				
28. Total (Lines 26 and 27).....	549,278,514	20,065,300	529,213,214	501,584,362
Details of Write-Ins				
1101.....				
1102.....				
1103.....				
1198. Summary of remaining write-ins for Line 11 from overflow page.....				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....				
2501. Prepaid Expenses.....	3,138,033	3,138,033	-	
2502. Receivable from State.....	500,000		500,000	1,555,453
2503. Deposits.....	4,599,517	4,599,517	-	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	843,081	418,857	424,224	
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	9,080,632	8,156,408	924,224	1,555,453

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$ reinsurance ceded)	143,288,332		143,288,332	151,536,322
2. Accrued medical incentive pool and bonus amounts	55,722,790		55,722,790	37,199,999
3. Unpaid claims adjustment expenses	3,892,203		3,892,203	3,892,203
4. Aggregate health policy reserves, including the liability of \$ for medical loss ratio rebate per the Public Health Service Act	12,099,525		12,099,525	2,898,229
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves				
8. Premiums received in advance	141,467,600		141,467,600	117,211,502
9. General expenses due or accrued	30,874,507		30,874,507	43,366,883
10.1 Current federal and foreign income tax payable and interest thereon (including \$ on realized gains (losses))				
10.2 Net deferred tax liability				
11. Ceded reinsurance premiums payable				
12. Amounts withheld or retained for the account of others	6,177,773		6,177,773	16,136,123
13. Remittances and items not allocated				
14. Borrowed money (including \$ current) and interest thereon \$ (including \$ current)				
15. Amounts due to parent, subsidiaries and affiliates				
16. Derivatives				
17. Payable for securities				103,706
18. Payable for securities lending				
19. Funds held under reinsurance treaties (with \$ authorized reinsurers, \$ unauthorized reinsurers and \$ certified reinsurers)				
20. Reinsurance in unauthorized and certified (\$) companies				
21. Net adjustments in assets and liabilities due to foreign exchange rates				
22. Liability for amounts held under uninsured plans				
23. Aggregate write-ins for other liabilities (including \$ current)	66,714		66,714	67,976
24. Total liabilities (Lines 1 to 23)	393,589,444		393,589,444	372,412,943
25. Aggregate write-ins for special surplus funds	XXX	XXX		
26. Common capital stock	XXX	XXX		
27. Preferred capital stock	XXX	XXX		
28. Gross paid in and contributed surplus	XXX	XXX		
29. Surplus notes	XXX	XXX		
30. Aggregate write-ins for other-than-special surplus funds	XXX	XXX		
31. Unassigned funds (surplus)	XXX	XXX	135,623,770	129,171,419
32. Less treasury stock, at cost:				
32.1 shares common (value included in Line 26 \$)	XXX	XXX		
32.2 shares preferred (value included in Line 27 \$)	XXX	XXX		
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	135,623,770	129,171,419
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	529,213,214	501,584,362
Details of Write-Ins				
2301. Unclaimed Property Payable	66,714		66,714	67,976
2302. Penalty and Interest				
2303.				
2398. Summary of remaining write-ins for Line 23 from overflow page				
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)	66,714		66,714	67,976
2501.	XXX	XXX		
2502.	XXX	XXX		
2503.	XXX	XXX		
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	XXX	XXX		
3001.	XXX	XXX		
3002.	XXX	XXX		
3003.	XXX	XXX		
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX		
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above)	XXX	XXX		

STATEMENT OF REVENUE AND EXPENSES

	Current Year to Date		Prior Year To Date	Prior Year Ended December 31
	1	2	3	4
	Uncovered	Total	Total	Total
1. Member Months	XXX	1,371,333	1,313,298	2,651,572
2. Net premium income (including \$ non-health premium income)	XXX	905,325,241	802,999,524	1,632,840,364
3. Change in unearned premium reserves and reserve for rate credits	XXX			
4. Fee-for-service (net of \$ medical expenses)	XXX			
5. Risk revenue	XXX			
6. Aggregate write-ins for other health care related revenues	XXX	695,274	457,044	2,034,657
7. Aggregate write-ins for other non-health revenues	XXX			
8. Total revenues (Lines 2 to 7)	XXX	906,020,516	803,456,568	1,634,875,021
Hospital and Medical:				
9. Hospital/medical benefits		292,208,647	244,048,155	516,647,203
10. Other professional services		202,959,263	174,516,097	369,830,795
11. Outside referrals		125,874,574	117,565,394	235,067,913
12. Emergency room and out-of-area		30,135,034	28,409,004	57,223,070
13. Prescription drugs		141,118,581	131,221,009	256,995,616
14. Aggregate write-ins for other hospital and medical			-	(40,309)
15. Incentive pool, withhold adjustments and bonus amounts		18,522,791	16,411,710	33,111,710
16. Subtotal (Lines 9 to 15)		810,818,889	712,171,369	1,468,835,998
Less:				
17. Net reinsurance recoveries		9,966,562	4,036,483	14,601,783
18. Total hospital and medical (Lines 16 minus 17)		800,852,328	708,134,886	1,454,234,215
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$18,411,766 cost containment expenses		26,536,890	20,201,595	47,736,858
21. General administrative expenses		72,818,994	68,736,111	130,265,017
22. Increase in reserves for life and accident and health contracts (including \$ increase in reserves for life only)				
23. Total underwriting deductions (Lines 18 through 22)		900,208,212	797,072,593	1,632,236,090
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	5,812,303	6,383,975	2,638,932
25. Net investment income earned		3,365,621	782,044	2,610,232
26. Net realized capital gains (losses) less capital gains tax of \$		(341,543)	(427,909)	(609,319)
27. Net investment gains (losses) (Lines 25 plus 26)		3,024,078	354,135	2,000,913
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$) (amount charged off \$)]		(4,822,592)	(4,715,634)	(2,953,364)
29. Aggregate write-ins for other income or expenses		(15,299)		(74,999)
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	3,998,489	2,022,475	1,611,482
31. Federal and foreign income taxes incurred	XXX			
32. Net income (loss) (Lines 30 minus 31)	XXX	3,998,489	2,022,475	1,611,482
Details of Write-Ins				
0601. EOHHS Incentive Income	XXX	695,274	457,044	2,034,657
0602.	XXX			
0603.	XXX			
0698. Summary of remaining write-ins for Line 6 from overflow page	XXX			
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	XXX	695,274	457,044	2,034,657
0701.	XXX			
0702.	XXX			
0703.	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page	XXX			
0799. Totals (Lines 0701 through 0703 plus 0798) (Line 7 above)	XXX			
1401. Stop Loss Recoveries from EOHHS			-	(40,309)
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page			-	(40,309)
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)			-	(40,309)
2901. Penalty		(15,299)		(74,999)
2902.				
2903.				
2998. Summary of remaining write-ins for Line 29 from overflow page				
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)		(15,299)		(74,999)

STATEMENT OF REVENUE AND EXPENSES (CONTINUED)

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
CAPITAL & SURPLUS ACCOUNT			
33. Capital and surplus prior reporting year.....	129,171,416	126,138,439	126,138,439
34. Net income or (loss) from Line 32.....	3,998,489	2,022,475	1,611,482
35. Change in valuation basis of aggregate policy and claim reserves.....			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$	323,716	1,033,280	2,210,444
37. Change in net unrealized foreign exchange capital gain or (loss).....			
38. Change in net deferred income tax.....			
39. Change in nonadmitted assets.....	2,130,146	3,722,585	(788,948)
40. Change in unauthorized and certified reinsurance.....			
41. Change in treasury stock.....			
42. Change in surplus notes.....			
43. Cumulative effect of changes in accounting principles.....			
44. Capital Changes:			
44.1 Paid in.....			
44.2 Transferred from surplus (Stock Dividend).....			
44.3 Transferred to surplus.....			
45. Surplus adjustments:			
45.1 Paid in.....			
45.2 Transferred to capital (Stock Dividend).....			
45.3 Transferred from capital.....			
46. Dividends to stockholders.....			
47. Aggregate write-ins for gains or (losses) in surplus.....			
48. Net change in capital and surplus (Lines 34 to 47).....	6,452,351	6,778,340	3,032,978
49. Capital and surplus end of reporting period (Line 33 plus 48).....	135,623,768	132,916,779	129,171,416
Details of Write-Ins			
4701.....			
4702.....			
4703.....			
4798. Summary of remaining write-ins for Line 47 from overflow page.....			
4799. Totals (Lines 4701 through 4703 plus 4798) (Line 47 above).....			

CASH FLOW

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance.....	964,443,577	712,557,990	1,642,028,550
2. Net investment income.....	3,443,519	1,126,183	1,382,028
3. Miscellaneous income.....	(1,144,125)	1,496,850	(9,669,545)
4. Total (Lines 1 to 3).....	966,742,971	715,181,024	1,633,741,033
5. Benefit and loss related payments.....	789,184,464	707,978,728	1,463,110,243
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	104,687,333	71,416,477	173,049,023
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses).....			
10. Total (Lines 5 through 9).....	893,871,797	779,395,205	1,636,159,266
11. Net cash from operations (Line 4 minus Line 10).....	72,871,173	(64,214,181)	(2,418,233)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	20,089,036	34,070,964	50,030,050
12.2 Stocks.....			
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(21,134)		
12.7 Miscellaneous proceeds.....	-	808,408	1,498,155
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	20,067,903	34,879,373	51,528,205
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	22,227,235	60,247,847	77,123,490
13.2 Stocks.....			
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	214,089	-	-
13.7 Total investments acquired (Lines 13.1 to 13.6).....	22,441,324	60,247,847	77,123,490
14. Net increase (or decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(2,373,421)	(25,368,475)	(25,595,284)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(6,768,009)	(3,135,813)	13,309,963
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	(6,768,009)	(3,135,813)	13,309,963
Reconciliation of Cash, Cash Equivalents and Short-Term Investments			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....	63,729,744	(92,718,469)	(14,703,554)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	185,287,008	199,990,562	199,990,562
19.2 End of period (Line 18 plus Line 19.1).....	249,016,751	107,272,093	185,287,008

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001.			
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EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13	14
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health	Other Non- Health
Total Members at end of:														
1. Prior Year.....	225,406	22,214	2,017						201,175					
2. First Quarter.....	229,224	22,268	2,028						204,928					
3. Second Quarter.....	230,504	21,663	2,096						206,745					
4. Third Quarter.....														
5. Current Year.....														
6. Current Year Member Months.....	1,371,333	130,146	12,260						1,228,927					
Total Member Ambulatory Encounters for Period:														
7. Physician.....	1,708,753	104,621	8,886						1,595,246					
8. Non-Physician.....	244,975	19,386	1,627						223,962					
9. Total.....	1,953,728	124,007	10,513						1,819,208					
10. Hospital Patient Days Incurred.....	143,120	1,935	235						140,950					
11. Number of Inpatient Admissions.....	10,776	308	33						10,435					
12. Health Premiums Written (a).....	908,244,937	58,064,158	4,548,106						845,632,672					
13. Life Premiums Direct.....														
14. Property/Casualty Premiums Written.....														
15. Health Premiums Earned.....	908,244,937	58,064,158	4,548,106						845,632,672					
16. Property/Casualty Premiums Earned.....														
17. Amount Paid for Provision of Health Care Services.....	800,852,328	38,183,775	4,700,399						757,968,153					
18. Amount Incurred for Provision of Health Care Services.....	810,818,889	42,234,591	4,700,399						763,883,899					

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

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

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
0399999 – Aggregate accounts not individually listed-covered.....	20,264,423	102,170	42,786	(33,279)	865,858	21,241,959
0499999 – Subtotals.....	20,264,423	102,170	42,786	(33,279)	865,858	21,241,959
0599999 – Unreported claims and other claim reserves.....						122,046,375
0799999 – Total claims unpaid.....						143,288,334
0899999 – Accrued medical incentive pool and bonus amounts.....						55,722,790

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5 Claims Incurred in Prior Years (Columns 1 + 3)	6 Estimated Claim Reserve and Claim Liability Dec. 31 of Prior Year
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec. 31 of Prior Year	4 On Claims Incurred During the Year		
1. Comprehensive (hospital and medical) individual.....	4,552,162	33,165,136	2,621,175	7,385,325	7,173,337	10,813,076
2. Comprehensive (hospital and medical) group.....	542,989	3,754,325	93,969	869,878	636,958	691,989
3. Medicare Supplement.....						
4. Dental only.....						
5. Vision only.....						
6. Federal Employees Health Benefits Plan.....						
7. Title XVIII – Medicare.....						
8. Title XIX – Medicaid.....	118,770,397	630,632,708	19,017,786	113,300,199	137,788,183	140,031,257
9. Credit A&H.....						
10. Disability income.....						
11. Long-term care.....						
12. Other health.....						
13. Health subtotal (Lines 1 to 12).....	123,865,548	667,552,170	21,732,930	121,555,402	145,598,478	151,536,322
14. Health care receivables (a).....			2,248,115	25,895,950	2,248,115	27,303,875
15. Other non-health.....						
16. Medical incentive pools and bonus amounts.....			34,038,060	21,684,731	34,038,060	37,199,999
17. Totals (Lines 13-14+15+16).....	123,865,548	667,552,170	53,522,875	117,344,183	177,388,423	161,432,446

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

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

	SSAP #	F/S Page	F/S Line #	06/30/2023	12/31/2022
Net Income					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	\$ 3,998,489	\$ 1,611,482
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 3,998,489</u>	<u>\$ 1,611,482</u>
Surplus					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	\$ 135,623,770	\$ 129,171,419
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 135,623,770</u>	<u>\$ 129,171,419</u>

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

C. Accounting Policy

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

D. Going Concern

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

2. Accounting Changes and Corrections of Errors - None

3. Business Combinations and Goodwill - None

4. Discontinued Operations - None

5. Investments

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

Notes to the Financial Statements

5. Investments (Continued)

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

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

7. Investment Income - No Significant Changes

8. Derivative Instruments - None

9. Income Taxes

The Company is a non-profit HMO.

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

11. Debt - None

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

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

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

14. Liabilities, Contingencies and Assessments - None

15. Leases - No Significant Changes

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

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

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

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

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

Fair Value Measurements at reporting date: During 2023, Neighborhood only reports Money Market Mutual Funds in Cash Equivalents at fair value using Level 2. The Company has no other assets or liabilities reported at fair value. Level 1 measurement is the unadjusted quoted price for identical assets or liabilities in active markets accessible at the measurement date, Level 2 measurement requires significant other observable inputs, and Level 3 requires significant unobservable inputs. Neighborhood's investments, comprised principally of bonds, are recorded at amortized cost.

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Money Market Mutual Fund	\$	831,724	\$	\$	831,724
Total assets at fair value/NAV	\$	831,724	\$	\$	831,724
b. Liabilities at fair value					
Total liabilities at fair value	\$		\$	\$	

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

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

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

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

(5) Derivatives - None

B. Other Fair Value Disclosures - None

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 130,988,638	\$ 148,237,981	\$	\$ 130,988,638	\$	\$	\$
Short-term Investments	70,989,348	71,105,902	.....	70,989,348	.....	.....	.....
Cash Equivalents	8,155,214	8,154,313	.....	8,155,214	.....	.....	.....

D. Not Practicable to Estimate Fair Value - None

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

21. Other Items - None

22. Events Subsequent

Type I. – Recognized Subsequent Events

Subsequent events have been considered through August 10, 2023 for the statutory statement issued on August 15, 2023.

None

Type II. – Nonrecognized Subsequent Events

Subsequent events have been considered through August 10, 2023 for the statutory statement issued on August 15, 2023.

None

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method Used to Estimate - None

B. Method Used to Record - None

C. Amount and Percent of Net Retrospective Premiums - None

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - None

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

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

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

Notes to the Financial Statements

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

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

	<u>Amount</u>
a. Permanent ACA Risk Adjustment Program	
Assets	
1. Premium adjustments receivable due to the ACA risk adjustment (including high-risk pool payments).....	\$.....
Liabilities	
2. Risk adjustment user fees payable for ACA risk adjustment.....	\$..... 108,519
3. Premium adjustments payable due to ACA risk adjustment (including high-risk pool premium).....	12,099,525
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA risk adjustment.....	\$..... 5,333,330
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid).....	31,299
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA reinsurance.....	\$.....
2. Amounts recoverable for claims unpaid due to ACA reinsurance (contra liability).....	.....
3. Amounts receivable relating to uninsured plans for contributions for ACA reinsurance.....	.....
Liabilities	
4. Liabilities for contributions payable due to ACA reinsurance – not reported as ceded premium.....	\$.....
5. Ceded reinsurance premiums payable due to ACA reinsurance.....	.....
6. Liabilities for amounts held under uninsured plans contributions for ACA reinsurance.....	.....
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA reinsurance.....	\$.....
8. Reinsurance recoveries (income statement) due to ACA reinsurance payments or expected payments.....	.....
9. ACA reinsurance contributions - not reported as ceded premium.....	.....
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA risk corridors liabilities.....	\$.....
2. Reserve for rate credits or policy experience rating refunds due to ACA risk corridors.....	.....
Operations (Revenue & Expense)	
3. Effect of ACA risk corridors on net premium income (paid/received).....	\$.....
4. Effect of ACA risk corridors on change in reserves for rate credits.....	.....

Notes to the Financial Statements

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

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

	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments		Unsettled Balances as of the Reporting Date	
	(1)	(2)	(3)	(4)	Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances	Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program										
1. Premium adjustments receivable (including high risk pool payments)	\$ 4,101,767	\$	\$ 3,867,966	\$	\$ 233,801	\$	\$	A	\$ 233,801	\$
2. Premium adjustments payable (including high risk pool premium)		(8,333,329)				(8,333,329)		B		(8,333,329)
3. Subtotal ACA Permanent Risk Adjustment Program	\$ 4,101,767	\$ (8,333,329)	\$ 3,867,966	\$	\$ 233,801	\$ (8,333,329)	\$		\$ 233,801	\$ (8,333,329)
b. Transitional ACA Reinsurance Program										
1. Amounts recoverable for claims paid	\$	\$	\$	\$	\$	\$	\$	C	\$	\$
2. Amounts recoverable for claims unpaid (contra liability)								D		
3. Amounts receivable relating to uninsured plans								E		
4. Liabilities for contributions payable due to ACA reinsurance - not reported as ceded premium								F		
5. Ceded reinsurance premiums payable								G		
6. Liability for amounts held under uninsured plans								H		
7. Subtotal ACA Transitional Reinsurance Program	\$	\$	\$	\$	\$	\$	\$		\$	\$
c. Temporary ACA Risk Corridors Program										
1. Accrued retrospective premium	\$	\$	\$	\$	\$	\$	\$	I	\$	\$
2. Reserve for rate credits or policy experience rating refunds								J		
3. Subtotal ACA Risk Corridors Program	\$	\$	\$	\$	\$	\$	\$		\$	\$
d. Total for ACA risk sharing provisions	\$ 4,101,767	\$ (8,333,329)	\$ 3,867,966	\$	\$ 233,801	\$ (8,333,329)	\$		\$ 233,801	\$ (8,333,329)

Explanations of Adjustments: None

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

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

25. Change in Incurred Claims and Claim Adjustment Expenses

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

Reserves as of December 31, 2022 were \$192,628,524. As of June 30, 2023, \$143,075,577 has been paid for incurred claims and claims adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$40,453,164 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$9,099,783 favorable prior-year development since December 31, 2022 to June 30, 2023. The increase is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

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

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - No Significant Changes

29. Participating Policies - None

30. Premium Deficiency Reserves - No Significant Changes

31. Anticipated Salvage and Subrogation - None

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?..... N/A.....
If yes, attach an explanation.
.....
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made..... 12/31/2017...
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released..... 12/31/2017...
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date)..... 02/28/2019...
- 6.4 By what department or departments?
Rhode Island Department of Business Regulation, Insurance Division.....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?..... YES.....
- 6.6 Have all of the recommendations within the latest financial examination report been complied with?..... YES.....
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?..... NO.....
- 7.2 If yes, give full information
.....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?..... NO.....
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms?..... NO.....
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliates primary federal regulator.

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

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

FINANCIAL

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

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) NO

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

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

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

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

14.2 If yes, please complete the following:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? YES

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

GENERAL INTERROGATORIES

PART 2 – HEALTH

1.	Operating Percentages:	
1.1	A&H loss percent.....	90.494 %
1.2	A&H cost containment percent.....	2.034 %
1.3	A&H expense percent excluding cost containment expenses.....	8.941 %
2.1	Do you act as a custodian for health savings accounts?.....	NO.....
2.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....
2.3	Do you act as an administrator for health savings accounts?.....	NO.....
2.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....
3.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....	NO.....
3.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....	NO.....

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
Accident & Health - Affiliates									
27855	36-2781080	01/01/2023	Zurich American Ins. Co.	IL	SSL/G	CMM	Authorized		
27855	36-2781080	01/01/2023	Zurich American Ins. Co.	IL	SSL/I	CMM	Authorized		
27855	36-2781080	01/01/2023	Zurich American Ins. Co.	IL	SSL/I	MC	Authorized		

SCHEDULE T – PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		Direct Business Only									
States, Etc.		1	2	3	4	5	6	7	8	9	10
		Active Status (a)	Accident & Health Premiums	Medicare Title XVIII	Medicaid Title XIX	CHIP Title XXI	Federal Employees Health Benefits Program Premiums	Life & Annuity Premiums & Other Considerations	Property/Casualty Premiums	Total Columns 2 Through 8	Deposit-Type Contracts
1.	Alabama	AL	N								
2.	Alaska	AK	N								
3.	Arizona	AZ	N								
4.	Arkansas	AR	N								
5.	California	CA	N								
6.	Colorado	CO	N								
7.	Connecticut	CT	N								
8.	Delaware	DE	N								
9.	District of Columbia	DC	N								
10.	Florida	FL	N								
11.	Georgia	GA	N								
12.	Hawaii	HI	N								
13.	Idaho	ID	N								
14.	Illinois	IL	N								
15.	Indiana	IN	N								
16.	Iowa	IA	N								
17.	Kansas	KS	N								
18.	Kentucky	KY	N								
19.	Louisiana	LA	N								
20.	Maine	ME	N								
21.	Maryland	MD	N								
22.	Massachusetts	MA	N								
23.	Michigan	MI	N								
24.	Minnesota	MN	N								
25.	Mississippi	MS	N								
26.	Missouri	MO	N								
27.	Montana	MT	N								
28.	Nebraska	NE	N								
29.	Nevada	NV	N								
30.	New Hampshire	NH	N								
31.	New Jersey	NJ	N								
32.	New Mexico	NM	N								
33.	New York	NY	N								
34.	North Carolina	NC	N								
35.	North Dakota	ND	N								
36.	Ohio	OH	N								
37.	Oklahoma	OK	N								
38.	Oregon	OR	N								
39.	Pennsylvania	PA	N								
40.	Rhode Island	RI	L	62,612,265	845,632,672					908,244,937	
41.	South Carolina	SC	N								
42.	South Dakota	SD	N								
43.	Tennessee	TN	N								
44.	Texas	TX	N								
45.	Utah	UT	N								
46.	Vermont	VT	N								
47.	Virginia	VA	N								
48.	Washington	WA	N								
49.	West Virginia	WV	N								
50.	Wisconsin	WI	N								
51.	Wyoming	WY	N								
52.	American Samoa	AS	N								
53.	Guam	GU	N								
54.	Puerto Rico	PR	N								
55.	US Virgin Islands	VI	N								
56.	Northern Mariana Islands	MP	N								
57.	Canada	CAN	N								
58.	Aggregate Other Alien	OT	XXX								
59.	Subtotal	XXX	62,612,265	845,632,672						908,244,937	
60.	Reporting entity contributions for employee benefits plans	XXX									
61.	Total (Direct Business)	XXX	62,612,265	845,632,672						908,244,937	
Details of Write-Ins											
58001.		XXX									
58002.		XXX									
58003.		XXX									
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX									
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX									

(a) Active Status Counts

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

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

PART 1 - ORGANIZATIONAL CHART

NONE

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

NONE

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

August Filing

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

EXPLANATION:

- 1.
- 2.

BARCODES:

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

2.

OVERFLOW PAGE FOR WRITE-INS

ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1197. Summary of remaining write-ins for Line 11 from overflow page				
2504. Other Receivables	424,224		424,224	
2505. Due from PPC	149,254	149,254	-	
2506. Prepaid Premium Tax				
2507. Notes Receivable	269,603	269,603	-	
2597. Summary of remaining write-ins for Line 25 from overflow page	843,081	418,857	424,224	

SCHEDULE A – VERIFICATION

Real Estate

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

NONE

SCHEDULE B – VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	146,225,220	116,610,586
2. Cost of bonds and stocks acquired.....	22,227,235	77,123,490
3. Accrual of discount.....	180,593	1,785,121
4. Unrealized valuation increase (decrease).....	336,187	1,954,559
5. Total gain (loss) on disposals.....	(332,881)	(608,699)
6. Deduct consideration for bonds and stocks disposed of.....	20,089,036	50,030,050
7. Deduct amortization of premium.....	309,336	609,786
8. Total foreign exchange change in book / adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	148,237,981	146,225,220
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	148,237,981	146,225,220

SCHEDULE D – PART 1B

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

NAIC Designation	1 Book / Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book / Adjusted Carrying Value End of First Quarter	6 Book / Adjusted Carrying Value End of Second Quarter	7 Book / Adjusted Carrying Value End of Third Quarter	8 Book / Adjusted Carrying Value December 31 Prior Year
Bonds								
1. NAIC 1 (a)	221,399,438	43,029,894	42,433,503	1,130,284	221,399,438	223,126,113		219,948,096
2. NAIC 2 (a)	3,560,754	276,000	18,551	(277,844)	3,560,754	3,540,359		3,578,490
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	224,960,192	43,305,894	42,452,054	852,440	224,960,192	226,666,472		223,526,586
Preferred Stock								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	224,960,192	43,305,894	42,452,054	852,440	224,960,192	226,666,472		223,526,586

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$ 78,428,491; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book / Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
7709999999 Total	71,105,902	XXX	70,515,090	442,270	53,809

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	66,460,696	65,899,300
2. Cost of short-term investments acquired	51,047,618	109,137,844
3. Accrual of discount	736,923	351,804
4. Unrealized valuation increase (decrease)		(315)
5. Total gain (loss) on disposals	(8,339)	(638)
6. Deduct consideration received on disposals	47,114,533	108,492,581
7. Deduct amortization of premium	16,462	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)	71,105,902	66,460,696
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	71,105,902	66,460,696

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

NONE

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

NONE

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

NONE

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

NONE

(SI-07) Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION

(Cash Equivalents)

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	12,101,287	36,774,801
2. Cost of cash equivalents acquired.....	105,687,901	200,857,724
3. Accrual of discount.....	123,551	21,760
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	(323)	18
6. Deduct consideration received on disposals.....	109,758,102	225,544,236
7. Deduct amortization of premium.....		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).....	8,154,314	12,101,287
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	8,154,314	12,101,287

(E-01) Schedule A - Part 2

NONE

(E-01) Schedule A - Part 3

NONE

(E-02) Schedule B - Part 2

NONE

(E-02) Schedule B - Part 3

NONE

(E-03) Schedule BA - Part 2

NONE

(E-03) Schedule BA - Part 3

NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Governments									
83162C-S9-5	SBAP 2023-25 D D - ABS		04/06/2023	MLPFS INC FIXED INCOME	XXX	205,000	205,000		1.A
83162C-T6-0	SBAP 2023-25 F F - ABS		06/08/2023	FTN FINANCIAL SECURITIES	XXX	717,000	717,000		1.A
91282C-EZ-0	UNITED STATES TREASURY		05/02/2023	Unknown	XXX	447,422	472,252	881	1.A FE
91282C-GH-8	UNITED STATES TREASURY		05/23/2023	Various	XXX	1,090,302	1,093,000	9,594	1.A FE
91282C-GK-1	UNITED STATES TREASURY		05/31/2023	DEUTSCHE BANK SECURITIES, INC.	XXX	230,804	238,163	1,021	1.A FE
91282C-HE-4	UNITED STATES TREASURY		06/29/2023	Morgan Stanley	XXX	405,906	415,000	1,233	1.A FE
0109999999 – Bonds: U.S. Governments						3,096,434	3,140,415	12,730	XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
3140JB-KS-4	FN BM6604 - RMBS		06/13/2023	Unknown	XXX	308,876	303,180	485	1.A
3140XC-L2-2	FN FM8444 - RMBS		06/08/2023	CHASE SECURITIES INC	XXX	251,503	279,108	171	1.A
3140XK-CF-5	FN FS3669 - RMBS		04/12/2023	Various	XXX	555,472	563,484	626	1.A
0909999999 – Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						1,115,851	1,145,772	1,281	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)									
02361D-BA-7	AMEREN ILLINOIS CO		05/23/2023	DFLT Salesman Citigroup Global Markets I	XXX	268,182	269,000		1.F FE
025816-DF-3	AMERICAN EXPRESS CO		04/26/2023	CITIGROUP GLOBAL MARKETS, INC	XXX	276,000	276,000		1.F FE
24422E-WZ-8	JOHN DEERE CAPITAL CORP		06/05/2023	CHASE SECURITIES INC	XXX	342,695	343,000		1.F FE
337964-AC-4	FIVE 2023-V1 A3 - CMBS		05/11/2023	DEUTSCHE BANK SECURITIES, INC.	XXX	260,018	252,000	555	1.A FE
341081-GP-6	FLORIDA POWER & LIGHT CO		05/15/2023	CHASE SECURITIES INC	XXX	303,875	304,000		1.D FE
55376C-AJ-2	MSWF 231 A5 - CMBS		05/19/2023	Morgan Stanley	XXX	439,791	427,000	1,620	1.A FE
857477-CC-5	STATE STREET CORP		05/15/2023	FTN FINANCIAL SECURITIES	XXX	223,000	223,000		1.E FE
86944B-AK-9	SUTTER HEALTH		06/02/2023	DFLT Salesman Citigroup Global Markets I	XXX	296,569	296,000		1.E FE
90320W-AG-8	UPMC		06/02/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	XXX	575,148	587,000	4,433	1.F FE
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						2,985,279	2,977,000	6,609	XXX
2509999997 – Subtotals - Bonds - Part 3						7,197,564	7,263,187	20,620	XXX
2509999998 – Summary Item from Part 5 for Bonds (N/A to Quarterly)									
2509999999 – Subtotals - Bonds						7,197,564	7,263,187	20,620	XXX
6009999999 – Totals						7,197,564	XXX	20,620	XXX

E04

Quarterly Statement as of June 30, 2023 of the Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Governments																					
83162C-C2-7	SBAP 2019-20 F A - ABS		06/01/2023	Paydown	XXX	12,130	12,130	12,130	12,130						12,130				161	06/01/2039	1.A
83162C-F7-3	SBAP 2020-25E E - ABS		05/01/2023	Paydown	XXX	8,263	8,263	8,263	8,263						8,263				64	05/01/2045	1.A
83162C-K2-8	SBAP 2125D - ABS		04/01/2023	Paydown	XXX	6,846	6,846	6,583	6,584		281		281		6,846				59	04/01/2046	1.A
83162C-M3-4	SBAP 2021-25 J J - ABS		04/01/2023	Paydown	XXX	29,946	29,946	29,946	29,946						29,946				270	10/01/2046	1.A
83162C-M6-7	SBAP 2021-25 K A - ABS		05/01/2023	Paydown	XXX	4,611	4,611	4,611	4,611						4,611				42	11/01/2046	1.A
83162C-M8-3	SBAP 2021-25 L L - ABS		06/01/2023	Paydown	XXX	7,430	7,430	7,430	7,430						7,430				70	12/01/2046	1.A
83162C-P2-3	SBAP 2022-25 D D - ABS		04/01/2023	Paydown	XXX	14,088	14,088	14,044	14,044		44		44		14,088				252	04/01/2047	1.A
83162C-P5-6	SBAP 2022-25 E E - ABS		05/01/2023	Paydown	XXX	24,809	24,809	24,852	24,851		(42)		(42)		24,809				507	05/01/2047	1.A
83162C-P7-2	SBAP 2022-25 F F - ABS		06/01/2023	Paydown	XXX	11,128	11,128	11,128	11,128						11,128				225	06/01/2047	1.A
83162C-PD-9	SBAP 2004-20K A - ABS		05/01/2023	Paydown	XXX	6,836	6,836	7,571	7,048		(212)		(212)		6,836				167	11/01/2024	1.A
83162C-Q9-7	SBAP 2022-25 J J - ABS		04/01/2023	Paydown	XXX	5,679	5,679	5,679	5,679						5,679				134	10/01/2047	1.A
83162C-R4-7	SBAP 2022-25 K A - ABS		05/01/2023	Paydown	XXX	7,534	7,534	7,534	7,534						7,534				178	11/01/2047	1.A
83162C-R6-2	SBAP 2022-25 L A - ABS		06/01/2023	Paydown	XXX	3,561	3,561	3,561	3,561						3,561				79	12/01/2047	1.A
83162C-RA-3	SBAP 2007-20 E A - ABS		05/01/2023	Paydown	XXX	1,095	1,095	1,258	1,161		(66)		(66)		1,095				29	05/01/2027	1.A
83162C-UV-3	SBAP 1220-F A - ABS		06/01/2023	Paydown	XXX	2,697	2,697	2,697	2,697						2,697				33	06/01/2032	1.A
83162C-VB-6	SBAP 2012-20J A - ABS		04/01/2023	Paydown	XXX	28,229	28,229	26,995	27,210		1,018		1,018		28,229				308	10/01/2032	1.A
83162C-VN-0	SBAP 2013-20E A - ABS		05/01/2023	Paydown	XXX	10,532	10,532	9,908	10,010		522		522		10,532				111	05/01/2033	1.A
83162C-VP-5	SBAP 2013-20F A - ABS		06/01/2023	Paydown	XXX	12,927	12,927	12,857	12,869		58		58		12,927				159	06/01/2033	1.A
83162C-WE-9	SBAP 2014-20 D A - ABS		04/01/2023	Paydown	XXX	22,233	22,233	22,329	22,274		(42)		(42)		22,233				351	04/01/2034	1.A
83162C-WG-4	SBAP 2014-20 E A - ABS		05/01/2023	Paydown	XXX	430	430	430	430						430				7	05/01/2034	1.A
83162C-WH-2	SBAP 2014-20F A - ABS		06/01/2023	Paydown	XXX	26,479	26,479	26,561	26,531		(52)		(52)		26,479				405	06/01/2034	1.A
83162C-XA-6	SBAP 2015-20E E - ABS		05/01/2023	Paydown	XXX	7,938	7,938	7,938	7,938						7,938				112	05/01/2035	1.A
83162C-YZ-0	SBAP 2017-20K K - ABS		05/01/2023	Paydown	XXX	12,136	12,136	12,136	12,136						12,136				174	11/01/2037	1.A
83162C-ZA-4	SBAP 2017-20L L - ABS		06/01/2023	Paydown	XXX	10,592	10,592	10,592	10,592						10,592				151	12/01/2037	1.A
912828-B2-5	UNITED STATES TREASURY		05/31/2023	Various	XXX	653,455	663,590	567,870	704,101	(151,442)	(2,436)		(153,878)		550,223		103,232	103,232	3,407	01/15/2024	1.A
912828-N7-1	UNITED STATES TREASURY		05/23/2023		XXX				17,379	(17,379)			(17,379)							01/15/2026	1.A
912828-V4-9	UNITED STATES TREASURY		05/23/2023		XXX				17,095	(17,095)			(17,095)							01/15/2027	1.A
91282C-AB-7	UNITED STATES TREASURY		04/26/2023	CHASE SECURITIES DEUTSCHE BANK SECURITIES, INC.	XXX	349,702	379,000	377,105	377,908		134		134		378,043		(28,341)	(28,341)	699	07/31/2025	1.A
91282C-BH-3	UNITED STATES TREASURY		06/29/2023		XXX	343,009	382,000	378,434	379,760		358		358		380,118		(37,109)	(37,109)	1,310	01/31/2026	1.A
91282C-DY-4	UNITED STATES TREASURY		04/26/2023	CHASE SECURITIES	XXX	156,196	177,000	151,148	151,762		747		747		152,509		3,687	3,687	2,310	02/15/2032	1.A FE
91282C-FF-3	UNITED STATES TREASURY		06/08/2023	Various	XXX	1,433,775	1,552,000	1,421,425	1,97,106		3,549		3,549		1,425,288		8,487	8,487	22,844	08/15/2032	1.A FE
91282C-FH-9	UNITED STATES TREASURY		04/06/2023	CITADEL SECURITIES LLC	XXX	132,550	134,000	130,729		127		127		130,855		1,695	1,695	2,560	08/31/2027	1.A FE	
91282C-FK-2	UNITED STATES TREASURY		06/13/2023	Unknown	XXX	37,160	38,000	37,541		65		65		37,606		(446)	(446)	994	09/15/2025	1.A FE	
91282C-GH-8	UNITED STATES TREASURY		06/08/2023	CITADEL SECURITIES LLC	XXX	956,258	965,000	935,405		1,084		1,084		936,488		19,769	19,769	9,538	01/31/2028	1.A FE	
0109999999 - Bonds: U.S. Governments						4,340,253	4,568,739	4,276,689	2,121,748	(185,916)	5,138		(180,777)		4,269,279		70,974	70,974	47,707	XXX	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions																					
686053-GG-8	OREGON SCH BRDS ASSN		06/30/2023	Paydown	XXX	76,517	76,517	77,535	77,468		(950)		(950)		76,517				1,821	06/30/2028	1.C FE
0709999999 - Bonds: U.S. Political Subdivisions of States, Territories and Possessions						76,517	76,517	77,535	77,468		(950)		(950)		76,517				1,821	XXX	XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
31288Q-CA-6	FH 840965 - RMBS		06/01/2023	Paydown	XXX	3,734	3,734	3,814	3,831		(97)		(97)		3,734				54	05/01/2049	1.A
31288Q-F5-4	FH 841088 - RMBS		06/01/2023	Paydown	XXX	18,231	18,231	18,767	19,043		(811)		(811)		18,231				345	01/01/2049	1.A
31288Q-F6-2	FH 841089 - RMBS		06/01/2023	Paydown	XXX	23,576	23,576	24,623	25,192		(1,616)		(1,616)		23,576				402	06/01/2047	1.A
31288Q-FT-2	FH 841078 - RMBS		06/01/2023	Paydown	XXX	4,835	4,835	5,032	5,035		(199)		(199)		4,835				75	04/01/2045	1.A
31288Q-FZ-8	FH 841084 - RMBS		06/01/2023	Paydown	XXX	23,703	23,703	24,777	25,203		(1,500)		(1,500)		23,703				315	08/01/2047	1.A
31288Q-KP-4	FH 841202 - RMBS		06/01/2023	Paydown	XXX	2,850	2,850	2,989	3,009		(159)		(159)		2,850				51	06/01/2044	1.A
3128S6-C5-9	FH 1Q1892 - RMBS		06/01/2023	Paydown	XXX	9,683	9,683	10,212	10,448		(765)		(765)		9,683				189	04/01/2037	1.A
31300M-7L-1	FH 849899 - RMBS		06/01/2023	Paydown	XXX	447	447	465	475		(28)		(28)		447				7	06/01/2044	1.A
3131Y9-FR-9	FH ZN2876 - RMBS		06/01/2023	Paydown	XXX	553	553	592	649		(96)		(96)		553				10	01/01/2049	1.A
3132A5-GA-7	FH ZS4693 - RMBS		06/01/2023	Paydown	XXX	1,305	1,305	1,383	1,395		(90)		(90)		1,305				17	12/01/2046	1.A
3132FC-GU-3	FH Z40211 - RMBS		06/01/2023	Paydown	XXX	10,282	10,282	10,051		231		231			10,282				135	08/01/2048	1.A
3132XC-SG-1	FH G67719 - RMBS		06/01/2023	Paydown	XXX	14,787	14,787	16,435	16,836		(2,049)		(2,049)		14,787				282	01/01/2049	1.A
3132XV-7H-0	FH Q53595 - RMBS		06/01/2023	Paydown	XXX	92	92	97	100		(8)		(8)		92				1	01/01/2048	1.A
3137B3-NA-2	FHMS K-030 A2 - CMBS		04/26/2023	Paydown	XXX	23,965	23,965	24,290	23,999		(34)		(34)		23,965				260	04/25/2023	1.A
3138ET-ND-4	FN AL8487 - RMBS		06/01/2023	Paydown	XXX	1,098	1,098	1,129	1,199		(101)		(101)		1,098				14	04/01/2046	1.A

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Quarterly Statement as of June 30, 2023 of the Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3138ET-WN-2	FN AL8752 - RMBS		06/01/2023	Paydown	XXX	6,537	6,537	6,498	7,011		(473)		(473)		6,537				93	07/01/2046	1.A
3138WH-BX-9	FN AS7253 - RMBS		06/01/2023	Paydown	XXX	2,806	2,806	3,092	3,169		(363)		(363)		2,806				50	05/01/2046	1.A
3138WJ-6W-3	FN AS8984 - RMBS		06/01/2023	Paydown	XXX	7,519	7,519	8,122	8,232		(713)		(713)		7,519				128	03/01/2047	1.A
3138Y7-F9-8	FN AX5591 - RMBS		06/01/2023	Paydown	XXX	165	165	172	175		(9)		(9)		165				3	01/01/2045	1.A
3140J7-WG-6	FN BM3346 - RMBS		06/01/2023	Paydown	XXX	9,650	9,650	9,987	10,506		(856)		(856)		9,650				153	06/01/2041	1.A
3140J8-2K-8	FN BM4377 - RMBS		06/01/2023	Paydown	XXX	5,977	5,977	6,384	6,603		(626)		(626)		5,977				99	04/01/2038	1.A
3140J8-M8-3	FN BM3982 - RMBS		06/01/2023	Paydown	XXX	2,329	2,329	2,428	2,644		(315)		(315)		2,329				33	07/01/2042	1.A
3140J8-RT-2	FN BM4097 - RMBS		06/01/2023	Paydown	XXX	7,187	7,187	7,593	7,723		(536)		(536)		7,187				128	07/01/2047	1.A
3140J9-CG-4	FN BM4570 - RMBS		06/01/2023	Paydown	XXX	5,087	5,087	5,187	5,299		(212)		(212)		5,087				63	12/01/2045	1.A
3140JA-3H-9	FN BM6199 - RMBS		06/01/2023	Paydown	XXX	6,397	6,397	6,703	6,998		(601)		(601)		6,397				102	01/01/2040	1.A
3140JA-3J-5	FN BM6200 - RMBS		06/01/2023	Paydown	XXX	5,780	5,780	6,033	6,487		(707)		(707)		5,780				103	07/01/2043	1.A
3140JA-3P-1	FN BM6205 - RMBS		06/01/2023	Paydown	XXX	22,477	22,477	23,438	23,945		(1,468)		(1,468)		22,477				375	01/01/2040	1.A
3140JA-GZ-5	FN BM5615 - RMBS		06/01/2023	Paydown	XXX	4,514	4,514	4,635	5,041		(527)		(527)		4,514				74	12/01/2044	1.A
3140JA-UN-6	FN BM5988 - RMBS		06/01/2023	Paydown	XXX	4,941	4,941	5,044	5,216		(275)		(275)		4,941				55	08/01/2048	1.A
3140JB-HN-9	FN BM6536 - RMBS		06/01/2023	Paydown	XXX	26,418	26,418	27,817	28,462		(2,045)		(2,045)		26,418				436	09/01/2045	1.A
3140JB-J7-2	FN BM6585 - RMBS		06/01/2023	Paydown	XXX	17,451	17,451	18,254	18,524		(1,074)		(1,074)		17,451				284	04/01/2047	1.A
3140JB-V5-2	FN BM6935 - RMBS		06/01/2023	Paydown	XXX	7,581	7,581	7,604	7,622		(42)		(42)		7,581				110	07/01/2049	1.A
3140JB-VV-5	FN BM6927 - RMBS		06/01/2023	Paydown	XXX	1,749	1,749	1,678	1,691		58		58		1,749				17	05/01/2052	1.A
3140JL-ZZ-0	FN BN4359 - RMBS		06/01/2023	Paydown	XXX	767	767	811	834		(67)		(67)		767				14	02/01/2049	1.A
3140MA-X5-8	FN BU8799 - RMBS		06/01/2023	Paydown	XXX	5,892	5,892	5,741	5,772		121		121		5,892				66	04/01/2052	1.A
3140QC-6G-6	FN CA5370 - RMBS		06/01/2023	Paydown	XXX	2,746	2,746	2,971	3,184		(438)		(438)		2,746				40	03/01/2050	1.A
3140QD-X3-3	FN CA6097 - RMBS		06/01/2023	Paydown	XXX	3,446	3,446	3,628	3,686		(240)		(240)		3,446				50	06/01/2050	1.A
3140QP-ZB-6	FN CB4337 - RMBS		06/01/2023	Paydown	XXX	14,441	14,441	14,037	14,037		404		404		14,441				98	08/01/2052	1.A
3140X4-DE-3	FN FM1000 - RMBS		06/01/2023	Paydown	XXX	1,764	1,764	1,871	1,886		(122)		(122)		1,764				22	04/01/2047	1.A
3140X4-UD-6	FN FM1479 - RMBS		06/01/2023	Paydown	XXX	1,650	1,650	1,788	1,822		(172)		(172)		1,650				28	03/01/2047	1.A
3140X5-S2-0	FN FM2336 - RMBS		06/01/2023	Paydown	XXX	8,120	8,120	8,693	8,770		(651)		(651)		8,120				125	01/01/2050	1.A
3140X6-T2-7	FN FM3268 - RMBS		06/01/2023	Paydown	XXX	6,391	6,391	6,816	7,137		(746)		(746)		6,391				93	03/01/2050	1.A
3140X9-MH-5	FN FM5759 - RMBS		06/01/2023	Paydown	XXX	8,238	8,238	9,095	9,418		(1,181)		(1,181)		8,238				143	04/01/2050	1.A
3140X9-Q5-7	FN FM5875 - RMBS		06/01/2023	Paydown	XXX	3,425	3,425	3,828	4,006		(581)		(581)		3,425				64	04/01/2050	1.A
3140XA-5H-1	FN FM7147 - RMBS		06/01/2023	Paydown	XXX	2,525	2,525	2,715	2,754		(229)		(229)		2,525				37	08/01/2050	1.A
3140XB-FW-5	FN FM7380 - RMBS		06/01/2023	Paydown	XXX	6,593	6,593	6,920	6,929		(336)		(336)		6,593				67	06/01/2051	1.A
3140XB-JZ-4	FN FM7479 - RMBS		06/01/2023	Paydown	XXX	6,698	6,698	7,059	7,091		(393)		(393)		6,698				122	01/01/2050	1.A
3140XB-LM-0	FN FM7531 - RMBS		06/01/2023	Paydown	XXX	3,001	3,001	3,185	3,208		(207)		(207)		3,001				35	05/01/2051	1.A
3140XD-QP-4	FN FM9461 - RMBS		06/01/2023	Paydown	XXX	10,735	10,735	11,378	11,385		(650)		(650)		10,735				149	11/01/2051	1.A
3140XF-CB-5	FN FS0065 - RMBS		06/01/2023	Paydown	XXX	8,702	8,702	9,411	9,492		(790)		(790)		8,702				170	12/01/2050	1.A
3140XK-CF-5	FN FS3669 - RMBS		06/01/2023	Paydown	XXX	4,414	4,414	4,351	4,351		63		63		4,414				15	03/01/2046	1.A
31418D-RJ-3	FN MA4088 - RMBS		06/01/2023	Paydown	XXX	6,277	6,276	6,753	6,883		(607)		(607)		6,276				91	07/01/2035	1.A
35563P-4U-0	SCRT 2021-3 MA - CMO/RMBS		06/01/2023	Paydown	XXX	7,479	7,479	7,319	7,337		141		141		7,479				63	03/25/2061	1.A
35563P-BC-2	SCRT 2017-2 MA - CMO/RMBS		06/01/2023	Paydown	XXX	5,140	5,140	5,128	5,128		12		12		5,140				64	08/25/2056	1.A
35563P-FG-9	SCRT 2018-2 MA - CMO/RMBS		06/01/2023	Paydown	XXX	1,824	1,824	1,898	1,890		(65)		(65)		1,824				27	11/26/2057	1.A
35563P-GG-8	SCRT 2018-3 MA - CMO/RMBS		06/01/2023	Paydown	XXX	7,178	7,178	7,173	7,172		5		5		7,178				124	08/27/2057	1.A
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS		06/01/2023	Paydown	XXX	9,458	9,458	9,280	9,331		127		127		9,458				136	03/25/2058	1.A
35563P-JF-7	SCRT 2019-1 MA - CMO/RMBS		06/01/2023	Paydown	XXX	6,745	6,745	6,804	6,814		(69)		(69)		6,745				98	07/25/2058	1.A
35563P-KG-3	SCRT 2019-2 MA - CMO/RMBS		06/01/2023	Paydown	XXX	7,141	7,141	7,250	7,211		(71)		(71)		7,141				104	08/26/2058	1.A
35563P-LH-0	SCRT 2019-3 MA - CMO/RMBS		06/01/2023	Paydown	XXX	17,174	17,174	17,994	17,811		(637)		(637)		17,174				252	10/25/2058	1.A
80168N-EP-0	SANTA CLARA VY CALIF TRANSN AUTH SALES T		04/03/2023	Call @ 100.00	XXX	30,000	30,000	32,547	32,354		(33)		(33)		32,321		(2,321)	(2,321)	881	04/01/2032	1.C FE
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		05/01/2023	Call @ 100.00	XXX	50,000	50,000	59,847	53,357		(316)		(316)		53,041		(3,041)	(3,041)	1,425	05/01/2026	1.C FE
0909999999	Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					531,668	531,667	561,614	534,421		(25,829)		(25,829)		537,030		(5,362)	(5,362)	9,067	XXX	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																					
06650A-AC-1	BANK 2017-BNK8 ASB - CMBS		06/01/2023	Paydown	XXX	15,645	15,645	15,342	15,508		137		137		15,645				216	11/18/2050	1.A
12592R-BF-5	COMM 2014-CCRE21 A3 - CMBS		06/01/2023	Paydown	XXX	3,815	3,815	3,840	3,822		(7)		(7)		3,815				65	12/12/2047	1.A
12624Q-AR-4	COMM 2012-CCRE4 A3 - CMBS		06/01/2023	Paydown	XXX	11,759	11,759	12,002	11,759						11,759				168	10/17/2045	1.A FM
12625K-AE-5	COMM 2013-CCRE8 A5 - CMBS		05/12/2023	Paydown	XXX	135,782	135,782	141,765	136,356		(574)		(574)		135,782				1,821	06/12/2046	1.A
17321J-AD-6	CGCMT 2013-GC15 A4 - CMBS		06/01/2023	Paydown	XXX	223,622	223,622	231,475	226,679		(3,057)		(3,057)		223,622				4,304	09/12/2046	1.A

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Quarterly Statement as of June 30, 2023 of the Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
210795-PZ-7	UNITED AIRLINES 2012-1 PASS THROUGH TRUS		04/11/2023	Paydown	XXX	9,229	9,229	9,619	9,323		(94)		(94)		9,229				191	10/11/2025	2.B FE	
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS		04/29/2023	Paydown	XXX	9,323	9,323	9,609	9,414		(91)		(91)		9,323				186	04/29/2026	2.B FE	
23345G-AA-8	DTE 2022A A1 - ABS		06/01/2023	Paydown	XXX	24,395	24,395	24,392	24,396		-		-		24,395				322	12/01/2027	1.A FE	
302966-AL-0	FRESB 2018-SB56 A1F - CMBS		06/01/2023	Paydown	XXX	5,188	5,188	5,202	5,198		(10)		(10)		5,188				66	10/25/2028	1.F FE	
30308M-AG-2	FRESB 2019-SB58 AF - CMBS		06/01/2023	Paydown	XXX	6,843	6,843	6,875	6,869		(26)		(26)		6,843				120	10/25/2038	1.F FE	
30313K-AA-2	FRESB 2020-SB71 A5H - CMBS		06/01/2023	Paydown	XXX	129	129	130	140		(11)		(11)		129				1	11/25/2039	1.F FE	
36198E-AE-5	GSMS 2013-GC13 A5 - CMBS		06/01/2023	Paydown	XXX	91,303	91,303	96,381	92,721		(1,419)		(1,419)		91,303				1,509	07/12/2046	1.A	
36198F-AE-2	GSMS 2013-GCJ14 A5 - CMBS		06/01/2023	Paydown	XXX	78,463	78,463	82,188	79,574		(1,111)		(1,111)		78,463				1,525	08/10/2046	1.A	
36260J-AB-3	GSMS 2019-GC39 A2 - CMBS		06/01/2023	Paydown	XXX	27,449	27,449	28,270	27,645		(196)		(196)		27,449				493	05/10/2052	1.A	
61691A-BL-6	MSC 2015-UBS8 A4 - CMBS		05/23/2023	Morgan Stanley	XXX	186,185	196,000	220,600	210,819		(2,068)		(2,068)		208,752		(22,567)	(22,567)	3,608	12/17/2048	1.A	
61691G-AQ-3	MSBAM 2016-C32 ASB - CMBS		06/01/2023	Paydown	XXX	6,014	6,014	6,431	6,305		(291)		(291)		6,014				88	12/17/2049	1.A	
61762D-AW-1	MSBAM 2013-C9 A4 - CMBS		04/18/2023	Paydown	XXX	267,791	267,791	280,678	268,578		(787)		(787)		267,791				2,769	05/17/2046	1.A	
693342-AA-5	PCG 2022-A A1 - ABS		06/01/2023	Paydown	XXX	21,955	21,955	21,955	21,958		(3)		(3)		21,955				395	07/01/2032	1.A FE	
784710-AB-1	SSM HEALTH CARE CORP		04/26/2023	Call @ 100.00	XXX	511,000	511,000	521,590	511,843		(843)		(843)		511,000				7,591	06/01/2023	1.E FE	
81744Y-AB-2	SEMT 2013-4 A2 - CMO/RMBS		06/01/2023	Paydown	XXX	4,085	4,085	4,094	4,092		(8)		(8)		4,085				46	04/27/2043	1.A	
90349G-BF-1	UBSBB 2013-C6 A4 - CMBS		04/17/2023	Paydown	XXX	469	469	470	469		-		-		469				5	04/12/2046	1.A FE	
90932J-AA-0	UNITED AIRLINES 2019-2 PASS THROUGH TRUS		05/01/2023	Paydown	XXX	4,340	4,340	3,417	3,403		936		936		4,340				59	11/01/2033	1.F FE	
92938C-AD-9	WFRBS 2013-C15 A4 - CMBS		06/01/2023	Paydown	XXX	139,856	139,856	142,861	140,854		(998)		(998)		139,856				2,417	08/17/2046	1.A	
92939L-AD-8	WFRBS 2014-C25 A4 - CMBS		06/01/2023	Paydown	XXX	22	22	22	22		-		-		22				-	11/18/2047	1.A	
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						1,784,661	1,794,476	1,869,207	1,817,748		(10,520)		(10,520)		1,807,228		(22,567)	(22,567)	27,965	XXX	XXX	
2509999997 - Subtotals - Bonds - Part 4						6,733,099	6,971,400	6,785,044	4,551,384		(185,916)		(32,161)		6,690,054		43,045	43,045	86,561	XXX	XXX	
2509999998 - Summary Item from Part 5 for Bonds (N/A to Quarterly)																						
2509999999 - Subtotals - Bonds						6,733,099	6,971,400	6,785,044	4,551,384		(185,916)		(32,161)		6,690,054		43,045	43,045	86,561	XXX	XXX	
6009999999 - Totals						6,733,099	XXX	6,785,044	4,551,384		(185,916)		(32,161)		6,690,054		43,045	43,045	86,561	XXX	XXX	

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

(E-10) Schedule DB - Part E

NONE

(E-11) Schedule DL - Part 1

NONE

(E-12) Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Bank of America -			1,280,695		155,172,362	158,076,395	169,751,375	XXX
0199998 - Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories								XXX
0199999 - Total Open Depositories			1,280,695		155,172,362	158,076,395	169,751,375	XXX
0299998 - Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories								XXX
0299999 - Total Suspended Depositories								XXX
0399999 - Total Cash on Deposit			1,280,695		155,172,362	158,076,395	169,751,375	XXX
0499999 - Cash in Company's Office			XXX	XXX	5,335	5,335	5,160	XXX
0599999 - Total			1,280,695		155,177,697	158,081,730	169,756,535	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
Bonds, U.S. Governments, Issuer Obligations								
XXX	UNITED STATES TREASURY		06/15/2023	2.750	07/31/2023	4,743,469	54,522	4,765
XXX	UNITED STATES TREASURY		05/31/2023	0.125	07/15/2023	2,579,120	1,490	17,151
0019999999	– Bonds, U.S. Governments, Issuer Obligations					7,322,589	56,012	21,917
0109999999	– Subtotals – Bonds, U.S. Governments					7,322,589	56,012	21,917
2419999999	– Subtotals – Bonds, Issuer Obligations					7,322,589	56,012	21,917
2509999999	– Subtotals – Total Bonds					7,322,589	56,012	21,917
Exempt Money Market Mutual Funds – as Identified by SVO								
38142B-50-0	GOLDMAN:FS TRS I INST		06/30/2023	4.970	XXX	656,623	4,510	4,069
38142B-50-0	GOLDMAN:FS TRS I INST	R	06/26/2023	4.970	XXX	175,101	1,266	
8209999999	– Exempt Money Market Mutual Funds – as Identified by SVO					831,724	5,775	4,069
All Other Money Market Mutual Funds								
31607A-70-3	FIDELITY IMM:GOVT INSTL		04/03/2023	5.020	XXX		134	
8309999999	– All Other Money Market Mutual Funds						134	
8609999999	– Total Cash Equivalents					8,154,313	61,921	25,985