



HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT
AS OF SEPTEMBER 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 (Telephone Number)
mmiha@nhpri.org 401-459-6043 (Fax Number)
(E-Mail Address)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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 [Signature] 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.....	148,728,808		148,728,808	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 (\$ 127,502,168), cash equivalents (\$ 907,237) and short-term investments (\$ 79,856,990).....	208,266,394		208,266,394	185,287,007
6. Contract loans (including \$ premium notes).....				
7. Derivatives.....				
8. Other invested assets.....				
9. Receivables for securities.....				
10. Securities lending reinvested collateral assets.....				
11. Aggregate write-ins for invested assets.....				
12. Subtotals, cash and invested assets (Lines 1 to 11).....	356,995,202		356,995,202	331,512,227
13. Title plants less \$ charged off (for Title insurers only).....	1,031,325		1,031,325	
14. Investment income due and accrued.....				1,020,552
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	62,245,569	250,500	61,995,069	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 (\$ ).....	7,175,547		7,175,547	4,965,711
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	12,211,296		12,211,296	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.....	26,873,680		26,873,680	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.....	5,725,840	4,735,686	990,154	1,014,759
21. Furniture and equipment, including health care delivery assets (\$ ).....	1,888,122	1,888,122	-	-
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.....	36,036,906	6,673,899	29,363,006	27,303,875
25. Aggregate write-ins for other-than-invested assets.....	10,113,571	9,274,066	839,506	1,555,453
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	520,297,059	22,822,273	497,474,786	501,584,362
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....				
28. Total (Lines 26 and 27).....	520,297,059	22,822,273	497,474,786	501,584,362
<b>Details of Write-Ins</b>				
1101.....				
1102.....				
1103.....				
1198. Summary of remaining write-ins for Line 11 from overflow page.....				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....				
2501. Prepaid Expenses.....	4,259,599	4,259,599	-	
2502. Receivable from State.....	839,506		839,506	1,555,453
2503. Deposits.....	4,600,645	4,600,645	-	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	413,822	413,822	-	
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	10,113,571	9,274,066	839,506	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)	152,265,947		152,265,947	151,536,322
2. Accrued medical incentive pool and bonus amounts	34,286,830		34,286,830	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	7,266,198		7,266,198	2,898,229
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves				
8. Premiums received in advance	137,344,581		137,344,581	117,211,502
9. General expenses due or accrued	23,223,008		23,223,008	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	6,999,286		6,999,286	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	54,938		54,938	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)	59,445		59,445	67,976
24. Total liabilities (Lines 1 to 23)	365,392,435		365,392,435	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	132,082,351	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	132,082,351	129,171,419
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	497,474,786	501,584,362
<b>Details of Write-Ins</b>				
2301. Unclaimed Property Payable	59,445		59,445	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)	59,445		59,445	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	2,063,814	1,978,790	2,651,572
2. Net premium income (including \$ non-health premium income)	XXX	1,348,299,468	1,227,545,640	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	1,751,271	1,481,523	2,034,657
7. Aggregate write-ins for other non-health revenues.....	XXX			
8. Total revenues (Lines 2 to 7).....	XXX	1,350,050,740	1,229,027,163	1,634,875,021
<b>Hospital and Medical:</b>				
9. Hospital/medical benefits.....		441,720,736	385,340,995	516,647,203
10. Other professional services.....		302,578,346	270,550,013	369,830,795
11. Outside referrals.....		188,683,165	176,248,087	235,067,913
12. Emergency room and out-of-area.....		44,390,086	42,288,879	57,223,070
13. Prescription drugs.....		208,050,448	195,213,227	256,995,616
14. Aggregate write-ins for other hospital and medical.....			(40,309)	(40,309)
15. Incentive pool, withhold adjustments and bonus amounts.....		31,124,890	20,711,710	33,111,710
16. Subtotal (Lines 9 to 15).....		1,216,547,671	1,090,312,603	1,468,835,998
<b>Less:</b>				
17. Net reinsurance recoveries.....		13,952,069	5,695,056	14,601,783
18. Total hospital and medical (Lines 16 minus 17).....		1,202,595,602	1,084,617,547	1,454,234,215
19. Non-health claims (net).....				
20. Claims adjustment expenses, including \$27,295,422 cost containment expenses.....		39,435,831	29,604,080	47,736,858
21. General administrative expenses.....		108,562,094	102,756,388	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).....		1,350,593,526	1,216,978,015	1,632,236,090
24. Net underwriting gain or (loss) (Lines 8 minus 23).....	XXX	(542,787)	12,049,148	2,638,932
25. Net investment income earned.....		5,406,850	1,849,334	2,610,232
26. Net realized capital gains (losses) less capital gains tax of \$.....		(256,602)	(604,465)	(609,319)
27. Net investment gains (losses) (Lines 25 plus 26).....		5,150,248	1,244,868	2,000,913
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$ ) (amount charged off \$(6,898,913))].		(1,183,315)	(12,283,787)	(2,953,364)
29. Aggregate write-ins for other income or expenses.....		(224,284)	(24,999)	(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	3,199,862	985,231	1,611,482
31. Federal and foreign income taxes incurred.....	XXX			
32. Net income (loss) (Lines 30 minus 31).....	XXX	3,199,862	985,231	1,611,482
<b>Details of Write-Ins</b>				
0601. EOHHS Incentive Income.....	XXX	1,751,271	1,481,523	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	1,751,271	1,481,523	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)	(40,309)
1402.....				
1403.....				
1498. Summary of remaining write-ins for Line 14 from overflow page.....			(40,309)	(40,309)
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above).....			(40,309)	(40,309)
2901. Penalty.....		(224,284)	(24,999)	(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).....		(224,284)	(24,999)	(74,999)

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

	1	2	3
CAPITAL & SURPLUS ACCOUNT	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
33. Capital and surplus prior reporting year.....	129,171,416	126,138,439	126,138,439
34. Net income or (loss) from Line 32.....	3,199,862	985,231	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 \$ .....	337,897	536,952	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.....	(626,827)	(276,501)	(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).....	2,910,932	1,245,682	3,032,978
49. Capital and surplus end of reporting period (Line 33 plus 48).....	132,082,349	127,384,121	129,171,416
<b>Details of Write-Ins</b>			
4701.....			
4702.....			
4703.....			
4798. Summary of remaining write-ins for Line 47 from overflow page.....			
4799. Totals (Lines 4701 through 4703 plus 4798) (Line 47 above).....			

**CASH FLOW**

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance.....	1,397,002,607	1,243,421,297	1,642,028,550
2. Net investment income.....	5,591,273	1,858,224	1,382,028
3. Miscellaneous income.....	(3,633,884)	(6,972,565)	(9,669,545)
4. Total (Lines 1 to 3).....	1,398,959,996	1,238,306,957	1,633,741,033
5. Benefit and loss related payments.....	1,204,810,231	1,092,901,444	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.....	162,264,065	127,052,019	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).....	1,367,074,295	1,219,953,463	1,636,159,266
11. Net cash from operations (Line 4 minus Line 10).....	31,885,701	18,353,493	(2,418,233)
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	25,665,488	44,723,053	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.....	(93,656)	(1,318,448)	
12.7 Miscellaneous proceeds.....	-	-	1,498,155
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	25,571,831	43,404,605	51,528,205
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	28,189,322	72,203,302	77,123,490
13.2 Stocks.....			
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	48,769	-	-
13.7 Total investments acquired (Lines 13.1 to 13.6).....	28,238,090	72,203,302	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).....	(2,666,259)	(28,798,697)	(25,595,284)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(6,240,056)	9,125,268	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).....	(6,240,056)	9,125,268	13,309,963
<b>Reconciliation of Cash, Cash Equivalents and Short-Term Investments</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....	22,979,386	(1,319,936)	(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).....	208,266,394	198,670,626	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
<b>Total Members at end of:</b>														
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.....	230,566	23,189	2,128						205,249					
5. Current Year.....														
6. Current Year Member Months.....	2,063,814	197,786	18,619						1,847,409					
<b>Total Member Ambulatory Encounters for Period:</b>														
7. Physician.....	1,567,629	97,496	8,127						1,462,006					
8. Non-Physician.....	227,534	23,159	2,049						202,326					
9. Total.....	1,795,163	120,655	10,176						1,664,332					
10. Hospital Patient Days Incurred.....	143,583	1,413	105						142,065					
11. Number of Inpatient Admissions.....	11,908	278	33						11,597					
12. Health Premiums Written (a).....	1,358,427,245	82,373,844	7,544,097						1,268,509,304					
13. Life Premiums Direct.....														
14. Property/Casualty Premiums Written.....														
15. Health Premiums Earned.....	1,358,427,245	82,373,844	7,544,097						1,268,509,304					
16. Property/Casualty Premiums Earned.....														
17. Amount Paid for Provision of Health Care Services.....	1,172,831,303	57,428,041	6,229,599						1,109,173,663					
18. Amount Incurred for Provision of Health Care Services.....	1,216,547,671	64,514,831	6,499,373						1,145,533,467					

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

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

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
<b>Claims Unpaid (Reported)</b>						
0299999 – Aggregate accounts not individually listed-uncovered .....	21,878,471	120,685	36,213	(35,936)	680,250	22,679,682
0499999 – Subtotals .....	21,878,471	120,685	36,213	(35,936)	680,250	22,679,682
0599999 – Unreported claims and other claim reserves .....						129,586,266
0799999 – Total claims unpaid .....						152,265,947
0899999 – Accrued medical incentive pool and bonus amounts .....						34,286,830



**UNDERWRITING AND INVESTMENT EXHIBIT**

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1	2	3	4		
	On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec. 31 of Prior Year	On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability Dec. 31 of Prior Year
1. Comprehensive (hospital and medical) individual.....	5,154,520	52,273,521	1,444,228	8,669,301	6,598,748	10,813,076
2. Comprehensive (hospital and medical) group.....	624,315	5,605,284	47,205	812,660	671,520	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.....	121,030,126	988,112,452	12,156,815	129,135,738	133,186,940	140,031,257
9. Credit A&H.....						
10. Disability income.....						
11. Long-term care.....						
12. Other health.....						
13. Health subtotal (Lines 1 to 12).....	126,808,961	1,045,991,257	13,648,248	138,617,699	140,457,209	151,536,322
14. Health care receivables (a).....			2,909,446	26,453,561	2,909,446	27,303,875
15. Other non-health.....						
16. Medical incentive pools and bonus amounts.....	34,038,059			34,286,830	34,038,059	37,199,999
17. Totals (Lines 13-14+15+16).....	160,847,020	1,045,991,257	10,738,802	146,450,969	171,585,822	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 #	09/30/2023	12/31/2022
<b>Net Income</b>					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	\$ 3,199,862	\$ 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>\$ 3,199,862</u>	<u>\$ 1,611,482</u>
<b>Surplus</b>					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	\$ 132,082,351	\$ 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>\$ 132,082,351</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.....	\$.....	\$..... 907,238	\$.....	\$.....	\$..... 907,238
Total assets at fair value/NAV.....	<u>\$.....</u>	<u>\$..... 907,238</u>	<u>\$.....</u>	<u>\$.....</u>	<u>\$..... 907,238</u>
b. Liabilities at fair value					
Total liabilities at fair value.....	<u>\$.....</u>	<u>\$.....</u>	<u>\$.....</u>	<u>\$.....</u>	<u>\$.....</u>

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

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

**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 .....	\$ 129,343,029	\$ 148,728,808	\$ .....	\$ 129,343,029	\$ .....	\$ .....	\$ .....
Short-term Investments .....	79,784,483	80,852,000	.....	79,784,483	.....	.....	.....
Cash Equivalents .....	907,236	907,236	.....	907,236	.....	.....	.....

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 November 1, 2023 for the statutory statement issued on November 15, 2023.

None

Type II. – Nonrecognized Subsequent Events

Subsequent events have been considered through November 1, 2023 for the statutory statement issued on November 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.....	\$..... 47,191
3. Premium adjustments payable due to ACA risk adjustment (including high-risk pool premium).....	7,266,198
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA risk adjustment.....	\$..... 13,198,555
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid).....	47,493
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)
<b>a. Permanent ACA Risk Adjustment Program</b>										
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)		12,698,552		12,698,552		-		B		-
3. Subtotal ACA Permanent Risk Adjustment Program	\$ 4,101,767	\$ 12,698,552	\$ 3,867,966	\$ 12,698,552	\$ 233,801	\$ -	\$		\$ 233,801	\$ -
<b>b. Transitional ACA Reinsurance Program</b>										
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	\$	\$	\$	\$	\$	\$	\$		\$	\$
<b>c. Temporary ACA Risk Corridors Program</b>										
1. Accrued retrospective premium	\$	\$	\$	\$	\$	\$	\$	I	\$	\$
2. Reserve for rate credits or policy experience rating refunds								J		
3. Subtotal ACA Risk Corridors Program	\$	\$	\$	\$	\$	\$	\$		\$	\$
<b>d. Total for ACA risk sharing provisions</b>	\$ 4,101,767	\$ 12,698,552	\$ 3,867,966	\$ 12,698,552	\$ 233,801	\$ -	\$		\$ 233,801	\$ -

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 September 30, 2023, \$164,739,223 has been paid for incurred claims and claims adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$13,648,248 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$14,241,053 favorable prior-year development since December 31, 2022 to September 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?.....  
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.....	90.833 %
1.2	A&H cost containment percent.....	2.016 %
1.3	A&H expense percent excluding cost containment expenses.....	8.914 %
2.1	Do you act as a custodian for health savings accounts?.....	NO.....
2.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....
2.3	Do you act as an administrator for health savings accounts?.....	NO.....
2.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....
3.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....	NO.....
3.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....	NO.....

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
<b>Accident &amp; Health - Non-Affiliates</b>									
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	89,917,941		1,268,509,304				1,358,427,245	
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	89,917,941		1,268,509,304					1,358,427,245	
60.	Reporting entity contributions for employee benefits plans	XXX									
61.	Total (Direct Business)	XXX	89,917,941		1,268,509,304					1,358,427,245	
<b>Details of Write-Ins</b>											
58001.		XXX									
58002.		XXX									
58003.		XXX									
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX									
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX									

(a) Active Status Counts

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

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

PART 1 - ORGANIZATIONAL CHART

**NONE**

**SCHEDULE Y**

PART 1A - 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.....	N/A .....
---	-----------

**EXPLANATION:**

1. ....
2. ....

**BARCODES:**

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

- 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 .....				
2505. Due from PPC .....	141,170	141,170	-	
2506. Prepaid Premium Tax .....				
2507. Notes Receivable .....	272,652	272,652	-	
2597. Summary of remaining write-ins for Line 25 from overflow page .....	413,822	413,822	-	



**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.....	28,189,322	77,123,490
3.	Accrual of discount.....	277,357	1,785,121
4.	Unrealized valuation increase (decrease).....	422,884	1,954,559
5.	Total gain (loss) on disposals.....	(247,935)	(608,699)
6.	Deduct consideration for bonds and stocks disposed of.....	25,665,488	50,030,050
7.	Deduct amortization of premium.....	472,553	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).....	148,728,808	146,225,220
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....	148,728,808	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
<b>Bonds</b>								
1. NAIC 1 (a)	223,126,113	37,424,284	36,204,560	1,155,212	221,399,438	223,126,113	225,501,050	219,948,096
2. NAIC 2 (a)	3,540,359	21,000		(476,611)	3,560,754	3,540,359	3,084,748	3,578,490
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	226,666,472	37,445,284	36,204,560	678,601	224,960,192	226,666,472	228,585,798	223,526,586
<b>Preferred Stock</b>								
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	226,666,472	37,445,284	36,204,560	678,601	224,960,192	226,666,472	228,585,798	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 \$ 79,856,990; 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 .....	79,856,990	XXX	78,959,360	393,505	129,416

**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 .....	82,530,815	109,137,844
3. Accrual of discount .....	1,380,869	351,804
4. Unrealized valuation increase (decrease) .....		(315)
5. Total gain (loss) on disposals .....	(8,345)	(638)
6. Deduct consideration received on disposals .....	70,490,583	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) .....	79,856,990	66,460,696
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11) .....	79,856,990	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.....	140,476,889	200,857,724
3. Accrual of discount.....	137,962	21,760
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	(323)	18
6. Deduct consideration received on disposals.....	151,808,578	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).....	907,237	12,101,287
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	907,237	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
<b>Bonds: U.S. Governments</b>									
83162C-T9-4	SBAP 2023-25 G G - ABS		07/06/2023	Various	XXX	177,000	177,000		1.A
83162C-U3-5	SBAP 2023-25 H H - ABS		08/10/2023	STIFEL, NICOLAUS & CO., INC.	XXX	211,000	211,000		1.A
91282C-GK-1	UNITED STATES TREASURY		07/31/2023	NOMURA SECURITIES	XXX	609,829	639,140	332	1.A
91282C-GW-5	UNITED STATES TREASURY		07/31/2023	DFLT Salesman Citigroup Global Markets I	XXX	683,107	703,667	2,595	1.A
91282C-HC-8	UNITED STATES TREASURY		08/29/2023	Various	XXX	499,200	527,000	4,336	1.A
91282C-HE-4	UNITED STATES TREASURY		07/31/2023	Various	XXX	581,551	596,000	3,671	1.A
91282C-HE-4	UNITED STATES TREASURY		08/30/2023	Unknown	XXX	760,489	783,000	7,212	1.A
91282C-HX-2	UNITED STATES TREASURY		09/28/2023	FISChevyChase	XXX	688,659	696,000	2,426	1.B FE
0109999999 - Bonds: U.S. Governments						4,210,836	4,332,807	20,573	XXX
<b>Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>									
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		08/25/2023	BARCLAYS CAPITAL INC.	XXX	148,300	145,000	650	1.A 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						148,300	145,000	650	XXX
<b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>									
025816-DH-9	AMERICAN EXPRESS CO		07/25/2023	BARCLAYS CAPITAL INC.	XXX	21,000	21,000		1.F FE
06051G-LV-9	BANK OF AMERICA CORP		09/12/2023	FTN FINANCIAL SECURITIES	XXX	154,000	154,000		1.E FE
210518-DV-5	CONSUMERS ENERGY CO		07/31/2023	DFLT Salesman Citigroup Global Markets I	XXX	461,769	462,000		1.E FE
24422E-XB-0	JOHN DEERE CAPITAL CORP		07/11/2023	CITIGROUP GLOBAL MARKETS, INC.	XXX	242,638	243,000		1.F FE
247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PASS THRO		07/27/2023	BARCLAYS CAPITAL INC.	XXX	136,718	155,917	442	1.E FE
36250P-AD-7	GSMS 2015-GC32 A4 - CMBS		08/30/2023	NATIONAL ALLIANCE SECURITES LLC	XXX	41,181	44,000		1.A FE
74460W-AF-4	PUBLIC STORAGE		07/24/2023	FTN FINANCIAL SECURITIES	XXX	415,655	416,000		1.F FE
94989Y-AZ-6	WFCM 2016-C32 A4 - CMBS		08/28/2023	WELLS FARGO SECURITIES-46171	XXX	129,990	138,000	396	1.A FE
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						1,602,950	1,633,917	838	XXX
2509999997 - Subtotals - Bonds - Part 3						5,962,087	6,111,725	22,061	XXX
2509999998 - Summary Item from Part 5 for Bonds (N/A to Quarterly)									
2509999999 - Subtotals - Bonds						5,962,087	6,111,725	22,061	XXX
6009999999 - Totals						5,962,087	XXX	22,061	XXX

E04

Quarterly Statement as of September 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

E05

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	
<b>Bonds: U.S. Governments</b>																						
83162C-L6-8	SBAP 2021-25 H A - ABS		08/01/2023	Paydown	XXX	7,867	7,867	7,867	7,867						7,867				116	08/01/2046	1.A	
83162C-L9-2	SBAP 2021-25 I I - ABS		09/01/2023	Paydown	XXX	9,510	9,510	9,510	9,510						9,510				151	09/01/2046	1.A	
83162C-N8-2	SBAP 2022-25 C C - ABS		09/01/2023	Paydown	XXX	5,052	5,052	5,052	5,052						5,052				142	03/01/2047	1.A	
83162C-Q2-2	SBAP 2022-25 G G - ABS		07/01/2023	Paydown	XXX	4,777	4,777	4,679	4,678		99		99		4,777				185	07/01/2047	1.A	
83162C-Q4-8	SBAP 2022-25 H H - ABS		08/01/2023	Paydown	XXX	12,716	12,716	12,716	12,716						12,716				465	08/01/2047	1.A	
83162C-Q7-1	SBAP 2022-25 I I - ABS		09/01/2023	Paydown	XXX	2,133	2,133	2,133	2,133						2,133				88	09/01/2047	1.A	
83162C-RN-5	SBAP 2008-20A A - ABS		07/01/2023	Paydown	XXX	3,896	3,896	4,388	4,139		(243)		(243)		3,896				201	01/01/2028	1.A	
83162C-S3-8	SBAP 2023-25 B B - ABS		08/01/2023	Paydown	XXX	6,529	6,529	6,529							6,529				141	02/01/2048	1.A	
83162C-S6-1	SBAP 2023-25 C C - ABS		09/01/2023	Paydown	XXX	10,070	10,070	10,187			(117)		(117)		10,070				230	03/01/2048	1.A	
83162C-S7-9	SBIC 2023-10A A - ABS		09/11/2023	Paydown	XXX	3,559	3,559	3,559							3,559				82	03/01/2033	1.A	
83162C-SG-9	SBAP 2009-20A A - ABS		07/01/2023	Paydown	XXX	9,863	9,863	11,003	10,905		(1,042)		(1,042)		9,863				564	01/01/2029	1.A	
83162C-TB-9	SBAP 2010-20 B A - ABS		08/01/2023	Paydown	XXX	250	250	268	262		(12)		(12)		250				10	02/01/2030	1.A	
83162C-UR-2	SBAP 2012-20C A - ABS		09/01/2023	Paydown	XXX	17,655	17,655	17,278	17,353		302		302		17,655				443	03/01/2032	1.A	
83162C-UV-3	SBAP 1220-F A - ABS		06/01/2023	Paydown	XXX																06/01/2032	1.A
83162C-VA-8	SBAP 2012-20I A - ABS		09/01/2023	Paydown	XXX	379	379	368	370		9		9		379				8	09/01/2032	1.A	
83162C-VP-5	SBAP 2013-20F A - ABS		06/01/2023	Paydown	XXX																06/01/2033	1.A
83162C-VR-1	SBAP 2013-20G A - ABS		07/01/2023	Paydown	XXX	20,845	20,845	21,280	21,077		(233)		(233)		20,845				667	07/01/2033	1.A	
83162C-WH-2	SBAP 2014-20F A - ABS		06/01/2023	Paydown	XXX																06/01/2034	1.A
83162C-WK-5	SBAP 2014-20 G A - ABS		07/01/2023	Paydown	XXX	439	439	439	439						439				13	07/01/2034	1.A	
83162C-WN-9	SBAP 2014-20I A - ABS		09/01/2023	Paydown	XXX	5,812	5,812	5,816	5,815		(3)		(3)		5,812				173	09/01/2034	1.A	
83162C-XD-0	SBAP 2015-20 G G - ABS		07/01/2023	Paydown	XXX	12,957	12,957	12,957	12,957						12,957				385	07/01/2035	1.A	
83162C-YH-0	SBAP 2017-20B B - ABS		08/01/2023	Paydown	XXX	768	768	768	768						768				22	02/01/2037	1.A	
83162C-YU-1	SBAP 2017-20 H H - ABS		08/01/2023	Paydown	XXX	4,986	4,986	4,881	4,869		117		117		4,986				141	08/01/2037	1.A	
83162C-ZR-7	SBAP 2018-20 H H - ABS		08/01/2023	Paydown	XXX	5,244	5,244	5,244	5,244						5,244				194	08/01/2038	1.A	
912828-6N-5	UNITED STATES TREASURY		07/31/2023	FTN FINANCIAL SECURITIES	XXX	602,017	616,194	530,732	608,464	(82,922)	(2,137)		(85,060)		523,404		78,613	78,613	2,428	04/15/2024	1.A	
912828-B2-5	UNITED STATES TREASURY		07/31/2023	HEADLANDS HOLDINGS LLC	XXX	607,222	616,518	528,567	611,066	(93,718)	(3,932)		(97,650)		513,415		93,806	93,806	3,989	01/15/2024	1.A	
91282C-CN-9	UNITED STATES TREASURY		07/31/2023	Maturity @ 100.00	XXX	506,000	506,000	501,335	504,252		1,748		1,748		506,000				633	07/31/2023	1.A	
91282C-FK-2	UNITED STATES TREASURY		07/31/2023	Unknown	XXX	314,218	323,000	319,116			735		735		319,851		(5,632)	(5,632)	9,923	09/15/2025	1.A FE	
0109999999 - Bonds: U.S. Governments						2,174,764	2,207,018	2,026,673	1,849,937	(176,641)	(4,710)		(181,351)		2,007,977		166,787	166,787	21,395	XXX	XXX	
<b>Bonds: U.S. Political Subdivisions of States, Territories and Possessions</b>																						
686053-GG-8	OREGON SCH BRDS ASSN		07/10/2023	Paydown	XXX	-	-	-	-						-				1,821	06/30/2028	1.C FE	
0709999999 - Bonds: U.S. Political Subdivisions of States, Territories and Possessions						-	-	-	-						-				1,821	XXX	XXX	
<b>Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>																						
31288Q-CA-6	FH 840965 - RMBS		09/01/2023	Paydown	XXX	750	750	766	769		(19)		(19)		750				19	05/01/2049	1.A	
31288Q-F5-4	FH 841088 - RMBS		09/01/2023	Paydown	XXX	19,191	19,191	19,755	20,045		(854)		(854)		19,191				566	01/01/2049	1.A	
31288Q-F6-2	FH 841089 - RMBS		09/01/2023	Paydown	XXX	22,662	22,662	23,668	24,215		(1,553)		(1,553)		22,662				646	06/01/2047	1.A	
31288Q-FT-2	FH 841078 - RMBS		09/01/2023	Paydown	XXX	15,630	15,630	16,265	16,274		(645)		(645)		15,630				342	04/01/2045	1.A	
31288Q-FZ-8	FH 841084 - RMBS		09/01/2023	Paydown	XXX	26,685	26,685	27,894	28,374		(1,689)		(1,689)		26,685				572	08/01/2047	1.A	
31288Q-KP-4	FH 841202 - RMBS		09/01/2023	Paydown	XXX	7,391	7,391	7,751	7,802		(411)		(411)		7,391				202	06/01/2044	1.A	
3128S6-C5-9	FH 1Q1892 - RMBS		09/01/2023	Paydown	XXX	12,161	12,161	12,826	13,121		(961)		(961)		12,161				388	04/01/2037	1.A	
31300M-7L-1	FH 849899 - RMBS		09/01/2023	Paydown	XXX	1,436	1,436	1,492	1,524		(88)		(88)		1,436				37	06/01/2044	1.A	
3131Y9-FR-9	FH ZN2876 - RMBS		09/01/2023	Paydown	XXX	640	640	686	752		(112)		(112)		640				19	01/01/2049	1.A	
3132A5-GA-7	FH ZS4693 - RMBS		09/01/2023	Paydown	XXX	1,409	1,409	1,494	1,506		(97)		(97)		1,409				28	12/01/2046	1.A	
3132FC-GU-3	FH Z40211 - RMBS		09/01/2023	Paydown	XXX	10,479	10,479	10,243			236		236		10,479				246	08/01/2048	1.A	
3132XC-SG-1	FH G67719 - RMBS		09/01/2023	Paydown	XXX	13,258	13,258	14,735	15,095		(1,837)		(1,837)		13,258				397	01/01/2049	1.A	
3132XV-7H-0	FH Q53595 - RMBS		09/01/2023	Paydown	XXX	106	106	111	115		(9)		(9)		106				2	01/01/2048	1.A	
3138ET-ND-4	FN AL8487 - RMBS		09/01/2023	Paydown	XXX	273	273	281	298		(25)		(25)		273				7	04/01/2046	1.A	
3138ET-WN-2	FN AL8752 - RMBS		09/01/2023	Paydown	XXX	4,150	4,150	4,126	4,451		(301)		(301)		4,150				126	07/01/2046	1.A	
3138WH-BX-9	FN AS7253 - RMBS		09/01/2023	Paydown	XXX	1,226	1,226	1,351	1,385		(159)		(159)		1,226				39	05/01/2046	1.A	
3138WJ-6W-3	FN AS8984 - RMBS		09/01/2023	Paydown	XXX	4,110	4,110	4,440	4,500		(390)		(390)		4,110				123	03/01/2047	1.A	
3138Y7-F9-8	FN AX5591 - RMBS		09/01/2023	Paydown	XXX	167	167	174	177		(9)		(9)		167				4	01/01/2045	1.A	
3140J7-WG-6	FN BM3346 - RMBS		09/01/2023	Paydown	XXX	6,261	6,261	6,480	6,817		(556)		(556)		6,261				194	06/01/2041	1.A	
3140J8-2K-8	FN BM4377 - RMBS		09/01/2023	Paydown	XXX	2,668	2,668	2,849	2,947		(279)		(279)		2,668				75	04/01/2038	1.A	
3140J8-M8-3	FN BM3982 - RMBS		09/01/2023	Paydown	XXX	2,962	2,962	3,088			(401)		(401)		2,962				82	07/01/2042	1.A	
3140J8-RT-2	FN BM4097 - RMBS		09/01/2023	Paydown	XXX	8,979	8,979	9,486	9,648		(670)		(670)		8,979				270	07/01/2047	1.A	



Quarterly Statement as of September 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
3140J9-CG-4	FN BM4570 - RMBS		09/01/2023	Paydown	XXX	4,792	4,792	4,887	4,992		(200)		(200)		4,792				102	12/01/2045	1.A
3140JA-3H-9	FN BM6199 - RMBS		09/01/2023	Paydown	XXX	7,369	7,369	7,722	8,062		(693)		(693)		7,369				203	01/01/2040	1.A
3140JA-3J-5	FN BM6200 - RMBS		09/01/2023	Paydown	XXX	7,344	7,344	7,665	8,242		(898)		(898)		7,344				176	07/01/2043	1.A
3140JA-3P-1	FN BM6205 - RMBS		09/01/2023	Paydown	XXX	69,942	69,942	72,934	74,510		(4,568)		(4,568)		69,942				1,926	01/01/2040	1.A
3140JA-GZ-5	FN BM5615 - RMBS		09/01/2023	Paydown	XXX	5,212	5,212	5,352	5,821		(609)		(609)		5,212				150	12/01/2044	1.A
3140JA-UN-6	FN BM5988 - RMBS		09/01/2023	Paydown	XXX	8,730	8,730	8,913	9,216		(486)		(486)		8,730				177	08/01/2048	1.A
3140JB-HN-9	FN BM6536 - RMBS		09/01/2023	Paydown	XXX	34,931	34,931	36,782	37,635		(2,704)		(2,704)		34,931				1,039	09/01/2045	1.A
3140JB-J7-2	FN BM6585 - RMBS		09/01/2023	Paydown	XXX	10,951	10,951	11,455	11,625		(674)		(674)		10,951				294	04/01/2047	1.A
3140JB-KS-4	FN BM6604 - RMBS		09/01/2023	Paydown	XXX	14,707	14,707	14,983		(276)		(276)		14,707				109	04/01/2044	1.A	
3140JB-V5-2	FN BM6935 - RMBS		09/01/2023	Paydown	XXX	14,709	14,709	14,755	14,789		(81)		(81)		14,709				344	07/01/2049	1.A
3140JB-VV-5	FN BM6927 - RMBS		09/01/2023	Paydown	XXX	9,181	9,181	8,807	8,874		307		307		9,181				148	05/01/2052	1.A
3140JL-ZZ-0	FN BN4359 - RMBS		09/01/2023	Paydown	XXX	3,532	3,532	3,732	3,840		(308)		(308)		3,532				100	02/01/2049	1.A
3140MA-X5-8	FN BU8799 - RMBS		09/01/2023	Paydown	XXX	1,563	1,563	1,523	1,531		32		32		1,563				29	04/01/2052	1.A
3140QC-6G-6	FN CA5370 - RMBS		09/01/2023	Paydown	XXX	2,861	2,861	3,095	3,317		(456)		(456)		2,861				76	03/01/2050	1.A
3140QD-X3-3	FN CA6097 - RMBS		09/01/2023	Paydown	XXX	5,056	5,056	5,322	5,408		(352)		(352)		5,056				117	06/01/2050	1.A
3140QP-ZB-6	FN CB4337 - RMBS		09/01/2023	Paydown	XXX	10,212	10,212	9,926		286		286		10,212				175	08/01/2052	1.A	
3140X4-DE-3	FN FM1000 - RMBS		09/01/2023	Paydown	XXX	1,746	1,746	1,852	1,867		(121)		(121)		1,746				35	04/01/2047	1.A
3140X4-UD-6	FN FM1479 - RMBS		09/01/2023	Paydown	XXX	1,699	1,699	1,841	1,876		(177)		(177)		1,699				45	03/01/2047	1.A
3140X5-S2-0	FN FM2336 - RMBS		09/01/2023	Paydown	XXX	10,156	10,156	10,874	10,970		(814)		(814)		10,156				278	01/01/2050	1.A
3140X6-T2-7	FN FM3268 - RMBS		09/01/2023	Paydown	XXX	11,999	11,999	12,796	13,399		(1,400)		(1,400)		11,999				287	03/01/2050	1.A
3140X9-MH-5	FN FM5759 - RMBS		09/01/2023	Paydown	XXX	2,495	2,495	2,755	2,853		(358)		(358)		2,495				77	04/01/2050	1.A
3140X9-Q5-7	FN FM5875 - RMBS		09/01/2023	Paydown	XXX	20,547	20,547	22,965	24,032		(3,484)		(3,484)		20,547				616	04/01/2050	1.A
3140XA-5H-1	FN FM7147 - RMBS		09/01/2023	Paydown	XXX	2,884	2,884	3,100	3,145		(261)		(261)		2,884				67	08/01/2050	1.A
3140XB-FW-5	FN FM7380 - RMBS		09/01/2023	Paydown	XXX	4,672	4,672	4,903	4,910		(238)		(238)		4,672				80	06/01/2051	1.A
3140XB-JZ-4	FN FM7479 - RMBS		09/01/2023	Paydown	XXX	10,876	10,876	11,462	11,514		(638)		(638)		10,876				327	01/01/2050	1.A
3140XB-LM-0	FN FM7531 - RMBS		09/01/2023	Paydown	XXX	3,025	3,025	3,210	3,234		(209)		(209)		3,025				60	05/01/2051	1.A
3140XC-L2-2	FN FM8444 - RMBS		09/01/2023	Paydown	XXX	9,328	9,328	8,406		923		923		9,328				32	06/01/2036	1.A	
3140XD-QP-4	FN FM9461 - RMBS		09/01/2023	Paydown	XXX	7,039	7,039	7,461	7,466		(426)		(426)		7,039				176	11/01/2051	1.A
3140XF-CB-5	FN FS0065 - RMBS		09/01/2023	Paydown	XXX	8,887	8,887	9,612	9,694		(807)		(807)		8,887				265	12/01/2050	1.A
3140XK-CF-5	FN FS3669 - RMBS		09/01/2023	Paydown	XXX	15,326	15,326	15,108		218		218		15,326				154	03/01/2046	1.A	
31418D-RJ-3	FN MA4088 - RMBS		09/01/2023	Paydown	XXX	10,516	10,516	11,314	11,533		(1,017)		(1,017)		10,516				244	07/01/2035	1.A
35563P-4U-0	SCRT 2021-3 MA - CMO/RMBS		09/01/2023	Paydown	XXX	7,270	7,270	7,115	7,133		137		137		7,270				94	03/25/2061	1.A
35563P-BC-2	SCRT 2017-2 MA - CMO/RMBS		09/01/2023	Paydown	XXX	6,698	6,698	6,683		15		15		6,698				135	08/25/2056	1.A	
35563P-FG-9	SCRT 2018-2 MA - CMO/RMBS		09/01/2023	Paydown	XXX	1,757	1,757	1,828	1,820		(63)		(63)		1,757				41	11/26/2057	1.A
35563P-GG-8	SCRT 2018-3 MA - CMO/RMBS		09/01/2023	Paydown	XXX	6,942	6,942	6,938	6,937		5		5		6,942				183	08/27/2057	1.A
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS		09/01/2023	Paydown	XXX	8,728	8,728	8,563	8,611		117		117		8,728				207	03/25/2058	1.A
35563P-JF-7	SCRT 2019-1 MA - CMO/RMBS		09/01/2023	Paydown	XXX	6,790	6,790	6,849	6,859		(69)		(69)		6,790				159	07/25/2058	1.A
35563P-KG-3	SCRT 2019-2 MA - CMO/RMBS		09/01/2023	Paydown	XXX	5,737	5,738	5,826	5,794		(57)		(57)		5,738				133	08/26/2058	1.A
35563P-LH-0	SCRT 2019-3 MA - CMO/RMBS		09/01/2023	Paydown	XXX	17,136	17,136	17,954	17,771		(635)		(635)		17,136				397	10/25/2058	1.A
80168N-EP-0	SANTA CLARA VY CALIF TRANSN AUTH SALES T		08/08/2023	Call @ 100.00	XXX	470,000	470,000	509,898	506,887		(2,731)		(2,731)		504,155		(34,155)	(34,155)	38,662	04/01/2032	1.C FE
0909999999 - Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						1,025,941	1,025,941	1,087,126	1,036,025		(34,594)		(34,594)		1,060,096		(34,156)	(34,156)	52,302	XXX	XXX
<b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>																					
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR		09/22/2023	Paydown	XXX	16,089	16,089	16,095	16,092		(3)		(3)		16,089				579	03/22/2029	1.G FE
06650A-AC-1	BANK 2017-BNK8 ASB - CMBS		09/01/2023	Paydown	XXX	15,824	15,824	15,517	15,686		138		138		15,824				349	11/18/2050	1.A
12592R-BF-5	COMM 2014-CCRE21 A3 - CMBS		09/01/2023	Paydown	XXX	6,640	6,640	6,684	6,652		(12)		(12)		6,640				176	12/12/2047	1.A
12598L-AC-0	CNH 2021-C A3 - ABS		09/15/2023	Paydown	XXX	16,879	16,879	16,877	16,877		1		1		16,879				99	12/15/2026	1.A FE
17321J-AD-6	CGCMT 2013-GC15 A4 - CMBS DELTA AIR LINES 2015-1 PASS		07/13/2023	Paydown	XXX	16,378	16,378	16,953	16,602		(224)		(224)		16,378				418	09/12/2046	1.A
24736X-AA-6	THROUGH TRUS		07/30/2023	Paydown	XXX	5,128	5,128	5,126	5,127		2		2		5,128				186	01/30/2029	1.F FE
302966-AL-0	FRESB 2018-SB56 A1F - CMBS		09/01/2023	Paydown	XXX	794	794	796	795		(1)		(1)		794				20	10/25/2028	1.A FE
30308M-AG-2	FRESB 2019-SB58 AF - CMBS		09/01/2023	Paydown	XXX	1,075	1,075	1,080	1,079		(4)		(4)		1,075				26	10/25/2038	1.A FE
30313K-AA-2	FRESB 2020-SB71 A5H - CMBS		09/01/2023	Paydown	XXX	22	22	23	24		(2)		(2)		22				-	11/25/2039	1.A FE
36198E-AE-5	GSMS 2013-GC13 A5 - CMBS		07/13/2023	Paydown	XXX	88,697	88,697	93,631	90,075		(1,378)		(1,378)		88,697				2,094	07/12/2046	1.A
36198F-AE-2	GSMS 2013-GC14 A5 - CMBS		07/25/2023	Paydown	XXX	160,537	160,537	168,158	162,811		(2,274)		(2,274)		160,537				3,973	08/10/2046	1.A

E05.1

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares 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	
36260J-AB-3	GSMS 2019-GC39 A2 - CMBS		09/01/2023	Paydown	XXX	2,119	2,119	2,182	2,134		(15)		(15)		2,119				50	05/10/2052	1.A	
36265M-AC-9	GMALT 2022-1 A3 - ABS		09/20/2023	Paydown	XXX	158,061	158,061	158,060	158,060		1		1		158,061		-	-	2,149	03/20/2025	1.A FE	
46641B-AD-5	JPMCC 2013-C16 A4 - CMBS		09/01/2023	Paydown	XXX	254,454	254,454	250,210	250,665		3,789		3,789		254,454				6,792	12/17/2046	1.A FE	
55376C-AJ-2	MSWF 2023-1 A5 - CMBS		08/08/2023	WELLS FARGO SECURITIES-46171	XXX	437,625	427,000	439,791			(217)		(217)		439,574		(1,949)	(1,949)	6,754	05/15/2056	1.A FE	
61690G-AF-8	MSBAM 2014-C14 A5 - CMBS		08/01/2023	Paydown	XXX	10,202	10,202	10,922	10,533		(331)		(331)		10,202				260	02/15/2047	1.A	
61691G-AQ-3	MSBAM 2016-C32 ASB - CMBS		09/01/2023	Paydown	XXX	6,086	6,086	6,507	6,380		(294)		(294)		6,086		-	-	142	12/17/2049	1.A	
695114-BT-4	PACIFICORP		08/31/2023	Morgan Stanley	XXX	104,298	92,000	135,428	130,593		(2,622)		(2,622)		127,971		(23,673)	(23,673)	5,642	11/15/2031	1.F FE	
797440-BR-4	SAN DIEGO GAS & ELECTRIC CO		09/01/2023	Maturity @ 100.00	XXX	405,000	405,000	408,198	405,165		(165)		(165)		405,000				14,580	09/01/2023	1.F FE	
81744Y-AB-2	SEMT 2013-4 A2 - CMO/RMBS		09/01/2023	Paydown	XXX	3,999	3,999	4,008	4,006		(8)		(8)		3,999				66	04/27/2043	1.A	
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENERATION LLC		07/31/2023	FTN FINANCIAL SECURITIES	XXX	111,745	119,910	124,571	123,259		(145)		(145)		123,114		(11,369)	(11,369)	4,445	08/15/2033	1.D FE	
89236T-KC-8	TOYOTA MOTOR CREDIT CORP		07/28/2023	MILLENNIUM ADVISORS	XXX	472,007	483,000	482,541	482,615		86		86		482,701		(10,694)	(10,694)	20,668	06/30/2025	1.E FE	
92938C-AD-9	WFRBS 2013-C15 A4 - CMBS		08/18/2023	Paydown	XXX	82,066	82,066	83,829	82,652		(586)		(586)		82,066				2,004	08/17/2046	1.A	
92939L-AD-8	WFRBS 2014-C25 A4 - CMBS		09/01/2023	Paydown	XXX	22	22	22	22		-		-		22				1	11/18/2047	1.A	
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						2,375,747	2,371,981	2,447,207	1,987,906		(4,266)		(4,266)		2,423,431		(47,684)	(47,684)	71,474	XXX	XXX	
2509999997 - Subtotals - Bonds - Part 4						5,576,451	5,604,941	5,561,006	4,873,868		(176,641)		(43,570)		5,491,504		84,947	84,947	146,992	XXX	XXX	
2509999998 - Summary Item from Part 5 for Bonds (N/A to Quarterly)																						
2509999999 - Subtotals - Bonds						5,576,451	5,604,941	5,561,006	4,873,868		(176,641)		(43,570)		5,491,504		84,947	84,947	146,992	XXX	XXX	
6009999999 - Totals						5,576,451	XXX	5,561,006	4,873,868		(176,641)		(43,570)		5,491,504		84,947	84,947	146,992	XXX	XXX	

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

**NONE**

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

**NONE**

(E-06) Schedule DB - Part A - Section 1 - Financial or Economic Impact of The Hedge 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	7	8	
					First Month	Second Month	Third Month	
Bank of America – Providence, RI	0		2,484,349		140,518,101	70,402,385	127,502,168	XXX
0199998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories					68	68		XXX
0199999 – Total Open Depositories			2,484,349		140,518,168	70,402,453	127,502,168	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			2,484,349		140,518,168	70,402,453	127,502,168	XXX
0499999 – Cash in Company's Office			XXX	XXX				XXX
0599999 – Total			2,484,349		140,518,168	70,402,453	127,502,168	XXX

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

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book / Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
<b>Exempt Money Market Mutual Funds – as Identified by SVO</b>								
38142B-50-0	GOLDMAN:FS TRS I INST		09/25/2023	5.240	XXX	689,551	5,587	6,484
38142B-50-0	GOLDMAN:FS TRS I INST	R	09/25/2023	5.230	XXX	217,685	2,956	
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						907,236	8,543	6,484
8609999999 – Total Cash Equivalents						907,236	8,543	6,484