



ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 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)
Mail Address 910 Douglas Pike Smithfield, RI, US 02917
Primary Location of Books and Records 910 Douglas Pike Smithfield, RI, US 02917 401-459-6124 (Telephone)
Internet Website Address http://www.nhpri.org/
Statutory Statement Contact Mihaela Miha 401-443-5931 (Telephone)
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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

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 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 _____, 2024

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

x

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage of Column 5 Line 13
1. Long-term bonds (Schedule D, Part 1):						
1.01 U.S. governments	94,321,825	27.5	94,321,825		94,321,825	27.5
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed	561,638	0.2	561,638		561,638	0.2
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	1,375,932	0.4	1,375,932		1,375,932	0.4
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	17,051,384	5.0	17,051,384		17,051,384	5.0
1.06 Industrial and miscellaneous	38,933,469	11.3	38,933,469		38,933,469	11.3
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Unaffiliated certificates of deposit						
1.12 Total long-term bonds	152,244,248	44.3	152,244,248		152,244,248	44.3
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Exchange traded funds						
3.09 Total common stocks						
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	112,493,180	32.8	112,493,180		112,493,180	32.8
6.02 Cash equivalents (Schedule E, Part 2)	309,892	0.1	309,893		309,893	0.1
6.03 Short-term investments (Schedule DA)	70,871,421	20.6	70,871,421		70,871,421	20.6
6.04 Total cash, cash equivalents and short-term investments	183,674,493	53.5	183,674,493		183,674,493	53.5
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)						
10. Receivables for securities	7,460,280	2.2	7,460,280		7,460,280	2.2
11. Securities lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	343,379,021	100.0	343,379,022		343,379,022	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....	_____
2.	Cost of acquired:	_____
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	_____
2.2	Additional investment made after acquisition (Part 2, Column 8).....	_____
3.	Capitalized deferred interest and other:	_____
3.1	Totals, Part 1, Column 12.....	_____
3.2	Totals, Part 3, Column 11.....	_____
4.	Accrual of discount.....	_____
5.	Unrealized valuation increase / (decrease):	_____
5.1	Totals, Part 1, Column 9.....	_____
5.2	Totals, Part 3, Column 8.....	_____
6.	Total gain (loss) on disposals, Part 3, Column 18.....	_____
7.	Deduct amounts received on disposals, Part 3, Column 15.....	_____
8.	Deduct amortization of premium and mortgage interest points and origination fees.....	_____
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	_____
9.1	Totals, Part 1, Column 13.....	_____
9.2	Totals, Part 3, Column 13.....	_____
10.	Deduct current year's other-than-temporary impairment recognized:	_____
10.1	Totals, Part 1, Column 11.....	_____
10.2	Totals, Part 3, Column 10.....	_____
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	_____
12.	Total valuation allowance.....	_____
13.	Subtotal (Line 11 plus Line 12).....	_____
14.	Deduct total nonadmitted amounts.....	_____
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....	_____

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		146,225,220
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		38,863,269
3.	Accrual of discount.....		385,430
4.	Unrealized valuation increase / (decrease):		
4.1	Part 1, Column 12.....	1,227,161	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....		
4.4	Part 4, Column 11.....	(759,550)	467,611
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(170,894)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....		32,855,109
7.	Deduct amortization of premium.....		636,805
8.	Total foreign exchange change in book / adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2.....		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		152,278,722
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		152,278,722

SCHEDULE D - SUMMARY BY COUNTRY

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

Description	1 Book / Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS				
Governments (including all obligations guaranteed by governments)				
1. United States	94,321,825	83,063,056	89,424,503	94,582,633
2. Canada				
3. Other Countries				
4. Totals	94,321,825	83,063,056	89,424,503	94,582,633
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals	561,638	518,631	572,439	535,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals	1,375,932	1,270,193	1,421,588	1,342,193
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions				
7. Totals	17,051,384	15,886,757	16,834,271	16,516,497
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)				
8. United States	38,933,469	36,790,990	39,380,492	38,680,405
9. Canada				
10. Other Countries				
11. Totals	38,933,469	36,790,990	39,380,492	38,680,405
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	152,244,248	137,529,627	147,633,292	151,656,728
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
14. United States				XXX
15. Canada				XXX
16. Other Countries				XXX
17. Totals				XXX
Parent, Subsidiaries and Affiliates				
18. Totals				XXX
19. Total Preferred Stocks				XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds				
20. United States				XXX
21. Canada				XXX
22. Other Countries				XXX
23. Totals				XXX
Parent, Subsidiaries and Affiliates				
24. Totals				XXX
25. Total Common Stocks				XXX
26. Total Stocks				XXX
27. Total Bonds and Stocks	152,244,248	137,529,627	147,633,292	XXX

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1.	U.S. Governments												
1.1.	NAIC 1	75,525,270	61,089,053	23,555,226	3,664,744	1,358,953	XXX	165,193,246	74.0	160,208,969	71.7	165,193,246	
1.2.	NAIC 2						XXX						
1.3.	NAIC 3						XXX						
1.4.	NAIC 4						XXX						
1.5.	NAIC 5						XXX						
1.6.	NAIC 6						XXX						
1.7.	Totals	75,525,270	61,089,053	23,555,226	3,664,744	1,358,953	XXX	165,193,246	74.0	160,208,969	71.7	165,193,246	
2.	All Other Governments												
2.1.	NAIC 1						XXX						
2.2.	NAIC 2						XXX						
2.3.	NAIC 3						XXX						
2.4.	NAIC 4						XXX						
2.5.	NAIC 5						XXX						
2.6.	NAIC 6						XXX						
2.7.	Totals						XXX						
3.	U.S. States, Territories and Possessions, etc., Guaranteed												
3.1.	NAIC 1		95,000	466,638			XXX	561,638	0.3	566,070	0.3	561,638	
3.2.	NAIC 2						XXX						
3.3.	NAIC 3						XXX						
3.4.	NAIC 4						XXX						
3.5.	NAIC 5						XXX						
3.6.	NAIC 6						XXX						
3.7.	Totals		95,000	466,638			XXX	561,638	0.3	566,070	0.3	561,638	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1.	NAIC 1	71,184	764,748	540,000			XXX	1,375,932	0.6	1,465,977	0.7	1,375,932	
4.2.	NAIC 2						XXX						
4.3.	NAIC 3						XXX						
4.4.	NAIC 4						XXX						
4.5.	NAIC 5						XXX						
4.6.	NAIC 6						XXX						
4.7.	Totals	71,184	764,748	540,000			XXX	1,375,932	0.6	1,465,977	0.7	1,375,932	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1.	NAIC 1	3,308,867	6,432,908	3,480,623	3,361,900	467,085	XXX	17,051,384	7.6	16,911,593	7.6	17,051,384	
5.2.	NAIC 2						XXX						
5.3.	NAIC 3						XXX						
5.4.	NAIC 4						XXX						
5.5.	NAIC 5						XXX						
5.6.	NAIC 6						XXX						
5.7.	Totals	3,308,867	6,432,908	3,480,623	3,361,900	467,085	XXX	17,051,384	7.6	16,911,593	7.6	17,051,384	

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

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

NAIC Designation		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1.	NAIC 1	6,550,316	18,024,076	11,639,651	473,580		XXX	36,687,623	16.4	40,795,487	18.3	36,687,623	
6.2.	NAIC 2	932,548	1,313,297				XXX	2,245,846	1.0	3,578,490	1.6	2,245,846	
6.3.	NAIC 3						XXX						
6.4.	NAIC 4						XXX						
6.5.	NAIC 5						XXX						
6.6.	NAIC 6						XXX						
6.7.	Totals	7,482,864	19,337,374	11,639,651	473,580		XXX	38,933,469	17.5	44,373,977	19.9	38,933,469	
7.	Hybrid Securities												
7.1.	NAIC 1						XXX						
7.2.	NAIC 2						XXX						
7.3.	NAIC 3						XXX						
7.4.	NAIC 4						XXX						
7.5.	NAIC 5						XXX						
7.6.	NAIC 6						XXX						
7.7.	Totals						XXX						
8.	Parent, Subsidiaries and Affiliates												
8.1.	NAIC 1						XXX						
8.2.	NAIC 2						XXX						
8.3.	NAIC 3						XXX						
8.4.	NAIC 4						XXX						
8.5.	NAIC 5						XXX						
8.6.	NAIC 6						XXX						
8.7.	Totals						XXX						
9.	SVO Identified Funds												
9.1.	NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2.	NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3.	NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4.	NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5.	NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6.	NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7.	Totals	XXX	XXX	XXX	XXX	XXX							
10.	Unaffiliated Bank Loans												
10.1.	NAIC 1						XXX						
10.2.	NAIC 2						XXX						
10.3.	NAIC 3						XXX						
10.4.	NAIC 4						XXX						
10.5.	NAIC 5						XXX						
10.6.	NAIC 6						XXX						
10.7.	Totals						XXX						
11.	Unaffiliated Certificates of Deposit												
11.1.	NAIC 1						XXX						
11.2.	NAIC 2						XXX						
11.3.	NAIC 3						XXX						
11.4.	NAIC 4						XXX						
11.5.	NAIC 5						XXX						
11.6.	NAIC 6						XXX						
11.7.	Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1. NAIC 1	(d) 85,455,637	86,405,786	39,682,139	7,500,224	1,826,038		220,869,823	99.0	XXX	XXX	220,869,823	
12.2. NAIC 2	(d) 932,548	1,313,297					2,245,846	1.0	XXX	XXX	2,245,846	
12.3. NAIC 3	(d)								XXX	XXX		
12.4. NAIC 4	(d)								XXX	XXX		
12.5. NAIC 5	(d)						(c)		XXX	XXX		
12.6. NAIC 6	(d)						(c)		XXX	XXX		
12.7. Totals	86,388,185	87,719,083	39,682,139	7,500,224	1,826,038		(b) 223,115,669	100.0	XXX	XXX	223,115,669	
12.8. Line 12.7 as a % of Col. 7	38.7	39.3	17.8	3.4	0.8		100.0	XXX	XXX	XXX	100.0	
13. Total Bonds Prior Year												
13.1. NAIC 1	87,191,044	83,167,083	42,467,366	5,766,254	1,356,349		XXX	XXX	219,948,096	98.4	219,737,276	210,819
13.2. NAIC 2	417,968	2,417,658	742,864				XXX	XXX	3,578,490	1.6	3,578,490	
13.3. NAIC 3							XXX	XXX				
13.4. NAIC 4							XXX	XXX				
13.5. NAIC 5							XXX	XXX	(c)			
13.6. NAIC 6							XXX	XXX	(c)			
13.7. Totals	87,609,012	85,584,741	43,210,230	5,766,254	1,356,349		XXX	XXX	(b) 223,526,586	100.0	223,315,767	210,819
13.8. Line 13.7 as a % of Col. 9	39.2	38.3	19.3	2.6	0.6		XXX	XXX	100.0	XXX	99.9	0.1
14. Total Publicly Traded Bonds												
14.1. NAIC 1	85,455,637	86,405,786	39,682,139	7,500,224	1,826,038		220,869,823	99.0	219,737,276	98.3	220,869,823	XXX
14.2. NAIC 2	932,548	1,313,297					2,245,846	1.0	3,578,490	1.6	2,245,846	XXX
14.3. NAIC 3												XXX
14.4. NAIC 4												XXX
14.5. NAIC 5												XXX
14.6. NAIC 6												XXX
14.7. Totals	86,388,185	87,719,083	39,682,139	7,500,224	1,826,038		223,115,669	100.0	223,315,767	99.9	223,115,669	XXX
14.8. Line 14.7 as a % of Col. 7	38.7	39.3	17.8	3.4	0.8		100.0	XXX	XXX	XXX	100.0	XXX
14.9. Line 14.7 as a % of Line 12.7, Col. 7, Section 12	38.7	39.3	17.8	3.4	0.8		100.0	XXX	XXX	XXX	100.0	XXX
15. Total Privately Placed Bonds												
15.1. NAIC 1									210,819	0.1	XXX	
15.2. NAIC 2											XXX	
15.3. NAIC 3											XXX	
15.4. NAIC 4											XXX	
15.5. NAIC 5											XXX	
15.6. NAIC 6											XXX	
15.7. Totals									210,819	0.1	XXX	
15.8. Line 15.7 as a % of Col. 7								XXX	XXX	XXX	XXX	
15.9. Line 15.7 as a % of Line 12.7, Col. 7, Section 12								XXX	XXX	XXX	XXX	

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

(b) Includes \$557,157 current year of bonds with Z designations and \$601,993 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$ current year of bonds with 5GI designations, \$ prior year of bonds with 5GI designations and \$ current year, \$ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$70,871,421; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$.

SCHEDULE D – PART 1A – SECTION 2

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

Distribution by Type		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1.	U.S. Governments												
1.01.	Issuer Obligations	74,359,089	57,621,939	20,612,072			XXX	152,593,100	68.4	150,256,612	67.2	152,593,100	
1.02.	Residential Mortgage-Backed Securities						XXX						
1.03.	Commercial Mortgage-Backed Securities						XXX						
1.04.	Other Loan-Backed and Structured Securities	1,166,181	3,467,114	2,943,154	3,664,744	1,358,953	XXX	12,600,146	5.6	9,952,356	4.5	12,600,146	
1.05.	Totals	75,525,270	61,089,053	23,555,226	3,664,744	1,358,953	XXX	165,193,246	74.0	160,208,969	71.7	165,193,246	
2.	All Other Governments												
2.01.	Issuer Obligations						XXX						
2.02.	Residential Mortgage-Backed Securities						XXX						
2.03.	Commercial Mortgage-Backed Securities						XXX						
2.04.	Other Loan-Backed and Structured Securities						XXX						
2.05.	Totals						XXX						
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01.	Issuer Obligations		95,000	466,638			XXX	561,638	0.3	566,070	0.3	561,638	
3.02.	Residential Mortgage-Backed Securities						XXX						
3.03.	Commercial Mortgage-Backed Securities						XXX						
3.04.	Other Loan-Backed and Structured Securities						XXX						
3.05.	Totals		95,000	466,638			XXX	561,638	0.3	566,070	0.3	561,638	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01.	Issuer Obligations	71,184	764,748	540,000			XXX	1,375,932	0.6	1,465,977	0.7	1,375,932	
4.02.	Residential Mortgage-Backed Securities						XXX						
4.03.	Commercial Mortgage-Backed Securities						XXX						
4.04.	Other Loan-Backed and Structured Securities						XXX						
4.05.	Totals	71,184	764,748	540,000			XXX	1,375,932	0.6	1,465,977	0.7	1,375,932	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01.	Issuer Obligations	494,533	879,742	380,000	1,382,917		XXX	3,137,192	1.4	3,580,388	1.6	3,137,192	
5.02.	Residential Mortgage-Backed Securities	2,814,334	5,233,497	2,227,403	1,978,984	467,085	XXX	12,721,302	5.7	11,855,811	5.3	12,721,302	
5.03.	Commercial Mortgage-Backed Securities			873,220			XXX	873,220	0.4	1,151,638	0.5	873,220	
5.04.	Other Loan-Backed and Structured Securities		319,669				XXX	319,669	0.1	323,756	0.1	319,669	
5.05.	Totals	3,308,867	6,432,908	3,480,623	3,361,900	467,085	XXX	17,051,384	7.6	16,911,593	7.6	17,051,384	
6.	Industrial and Miscellaneous												
6.01.	Issuer Obligations	915,455	11,629,108	11,337,756	453,404		XXX	24,335,723	10.9	27,077,753	12.1	24,335,723	
6.02.	Residential Mortgage-Backed Securities	15,244	45,686	68,070	16,834		XXX	145,834	0.1	160,931	0.1	145,834	
6.03.	Commercial Mortgage-Backed Securities	3,381,537	5,759,095	155,317	3,341		XXX	9,299,290	4.2	11,014,592	4.9	9,299,290	
6.04.	Other Loan-Backed and Structured Securities	3,170,629	1,903,485	78,508			XXX	5,152,622	2.3	6,120,702	2.7	5,152,622	
6.05.	Totals	7,482,864	19,337,374	11,639,651	473,580		XXX	38,933,469	17.5	44,373,977	19.9	38,933,469	
7.	Hybrid Securities												
7.01.	Issuer Obligations						XXX						
7.02.	Residential Mortgage-Backed Securities						XXX						
7.03.	Commercial Mortgage-Backed Securities						XXX						
7.04.	Other Loan-Backed and Structured Securities						XXX						
7.05.	Totals						XXX						
8.	Parent, Subsidiaries and Affiliates												
8.01.	Issuer Obligations						XXX						
8.02.	Residential Mortgage-Backed Securities						XXX						
8.03.	Commercial Mortgage-Backed Securities						XXX						
8.04.	Other Loan-Backed and Structured Securities						XXX						
8.05.	Affiliated Bank Loans-Issued						XXX						
8.06.	Affiliated Bank Loans-Acquired						XXX						
8.07.	Totals						XXX						

Annual Statement for the Year 2023 of the Neighborhood Health Plan of Rhode Island

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

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

Distribution by Type		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9.	SVO Identified Funds												
9.01.	Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10.	Unaffiliated Bank Loans												
10.01.	Unaffiliated Bank Loans - Issued						XXX						
10.02.	Unaffiliated Bank Loans - Acquired						XXX						
10.03.	Totals						XXX						
11.	Unaffiliated Certificates of Deposit												
11.01.	Totals						XXX						
12.	Total Bonds Current Year												
12.01.	Issuer Obligations	75,840,261	70,990,538	33,336,466	1,836,321		XXX	182,003,586	81.6	XXX	XXX	182,003,586	
12.02.	Residential Mortgage-Backed Securities	2,829,578	5,279,182	2,295,473	1,995,818	467,085	XXX	12,867,136	5.8	XXX	XXX	12,867,136	
12.03.	Commercial Mortgage-Backed Securities	3,381,537	5,759,095	1,028,537	3,341		XXX	10,172,510	4.6	XXX	XXX	10,172,510	
12.04.	Other Loan-Backed and Structured Securities	4,336,810	5,690,268	3,021,662	3,664,744	1,358,953	XXX	18,072,437	8.1	XXX	XXX	18,072,437	
12.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06.	Affiliated Bank Loans						XXX			XXX	XXX		
12.07.	Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08.	Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09.	Totals	86,388,185	87,719,083	39,682,139	7,500,224	1,826,038		223,115,669	100.0	XXX	XXX	223,115,669	
12.10.	Lines 12.09 as a % Col. 7	38.7	39.3	17.8	3.4	0.8		100.0	XXX	XXX	XXX	100.0	
13.	Total Bonds Prior Year												
13.01.	Issuer Obligations	79,137,486	65,445,667	36,952,114	1,411,534		XXX	XXX	XXX	182,946,800	81.8	182,946,800	
13.02.	Residential Mortgage-Backed Securities	2,611,968	5,546,064	2,047,138	1,508,331	303,239	XXX	XXX	XXX	12,016,741	5.4	12,016,741	
13.03.	Commercial Mortgage-Backed Securities	3,179,967	7,576,776	1,405,638	3,850		XXX	XXX	XXX	12,166,230	5.4	11,955,411	210,819
13.04.	Other Loan-Backed and Structured Securities	2,679,591	7,016,234	2,805,341	2,842,539	1,053,110	XXX	XXX	XXX	16,396,814	7.3	16,396,814	
13.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	XXX	XXX		
13.06.	Affiliated Bank Loans						XXX	XXX	XXX	XXX	XXX		
13.07.	Unaffiliated Bank Loans						XXX	XXX	XXX	XXX	XXX		
13.08.	Unaffiliated Certificates of Deposit						XXX	XXX	XXX	XXX	XXX		
13.09.	Totals	87,609,012	85,584,741	43,210,230	5,766,254	1,356,349		XXX	XXX	223,526,586	100.0	223,315,767	210,819
13.10.	Line 13.09 as a % of Col. 9	39.2	38.3	19.3	2.6	0.6		XXX	XXX	100.0	XXX	99.9	0.1
14.	Total Publicly Traded Bonds												
14.01.	Issuer Obligations	75,840,261	70,990,538	33,336,466	1,836,321		XXX	182,003,586	81.6	182,946,800	81.8	182,003,586	XXX
14.02.	Residential Mortgage-Backed Securities	2,829,578	5,279,182	2,295,473	1,995,818	467,085	XXX	12,867,136	5.8	12,016,741	5.4	12,867,136	XXX
14.03.	Commercial Mortgage-Backed Securities	3,381,537	5,759,095	1,028,537	3,341		XXX	10,172,510	4.6	11,955,411	5.3	10,172,510	XXX
14.04.	Other Loan-Backed and Structured Securities	4,336,810	5,690,268	3,021,662	3,664,744	1,358,953	XXX	18,072,437	8.1	16,396,814	7.3	18,072,437	XXX
14.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06.	Affiliated Bank Loans						XXX						XXX
14.07.	Unaffiliated Bank Loans						XXX						XXX
14.08.	Unaffiliated Certificates of Deposit						XXX						XXX
14.09.	Totals	86,388,185	87,719,083	39,682,139	7,500,224	1,826,038		223,115,669	100.0	223,315,767	99.9	223,115,669	XXX
14.10.	Line 14.09 as a % of Col. 7	38.7	39.3	17.8	3.4	0.8		100.0	XXX	XXX	XXX	100.0	XXX
14.11.	Line 14.09 as a % of Line 12.09, Col. 7, Section 12	38.7	39.3	17.8	3.4	0.8		100.0	XXX	XXX	XXX	100.0	XXX
15.	Total Privately Placed Bonds												
15.01.	Issuer Obligations						XXX					XXX	
15.02.	Residential Mortgage-Backed Securities						XXX					XXX	
15.03.	Commercial Mortgage-Backed Securities						XXX			210,819	0.1	XXX	
15.04.	Other Loan-Backed and Structured Securities						XXX					XXX	
15.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06.	Affiliated Bank Loans						XXX					XXX	
15.07.	Unaffiliated Bank Loans						XXX					XXX	
15.08.	Unaffiliated Certificates of Deposit						XXX					XXX	
15.09.	Totals									210,819	0.1	XXX	
15.10.	Line 15.09 as a % of Col. 7								XXX	XXX	XXX	XXX	
15.11.	Line 15.09 as a % of Line 12.09, Col. 7, Section 12								XXX	XXX	XXX	XXX	

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	66,460,696	66,460,696			
2. Cost of short-term investments acquired.....	101,192,295	101,192,295			
3. Accrual of discount.....	2,128,455	2,128,455			
4. Unrealized valuation increase / (decrease).....					
5. Total gain (loss) on disposals.....	(8,344)	(8,344)			
6. Deduct consideration received on disposals.....	98,885,220	98,885,220			
7. Deduct amortization of premium.....	16,462	16,462			
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).....	70,871,421	70,871,421			
11. Deduct total nonadmitted amounts.....					
12. Statement value at end of current period (Line 10 minus Line 11).....	70,871,421	70,871,421			

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

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

NONE

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

NONE

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

NONE

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

NONE

(SI-14) Schedule DB - Verification

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	12,101,287	10,840,670	1,260,617	
2. Cost of cash equivalents acquired.....	167,950,148	23,552,786	144,397,362	
3. Accrual of discount.....	137,962	137,962		
4. Unrealized valuation increase / (decrease).....				
5. Total gain (loss) on disposals.....	(323)	(323)		
6. Deduct consideration received on disposals.....	179,879,181	34,531,095	145,348,087	
7. Deduct amortization of premium.....				
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).....	309,893	-	309,892	
11. Deduct total nonadmitted amounts.....				
12. Statement value at end of current period (Line 10 minus Line 11).....	309,893	-	309,892	

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

(E-01) Schedule A - Part 1

NONE

(E-02) Schedule A - Part 2

NONE

(E-03) Schedule A - Part 3

NONE

(E-04) Schedule B - Part 1

NONE

(E-05) Schedule B - Part 2

NONE

(E-06) Schedule B - Part 3

NONE

(E-07) Schedule BA - Part 1

NONE

(E-08) Schedule BA - Part 2

NONE

(E-09) Schedule BA - Part 3

NONE

Annual Statement for the Year 2023 of the Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
13063D-RE-0	CALIFORNIA ST				1.C FE	5,531	90.526	4,526	5,000	5,341		(57)			2.500	1.267	AO	31	125	08/04/2020	10/01/2029
13063D-RE-0	CALIFORNIA ST	R			1.C FE	204,653	90.526	167,473	185,000	197,607		(2,098)			2.500	1.267	AO	1,156	4,625	08/04/2020	10/01/2029
20772K-QK-8	CONNECTICUT ST			1	1.D FE	95,000	97.860	92,967	95,000	95,000					3.631	3.631	JD	153	3,449	05/26/2022	06/15/2027
57582P-UT-5	MASSACHUSETTS (COMMONWEALTH OF)			1	1.B FE	267,255	101.466	253,665	250,000	263,690		(2,276)			4.910	3.766	MN	2,046	12,275	05/26/2022	05/01/2029
0419999999 - U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						572,439	XXX	518,631	535,000	561,638		(4,431)			XXX	XXX	XXX	3,387	20,474	XXX	XXX
0509999999 - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						572,439	XXX	518,631	535,000	561,638		(4,431)			XXX	XXX	XXX	3,387	20,474	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
54438C-YN-6	LOS ANGELES CALIF CMNTY COLLEGE DIST			1	1.B FE	10,000	85.564	8,556	10,000	10,000					1.806	1.806	FA	75	181	10/30/2020	08/01/2030
54438C-YN-6	LOS ANGELES CALIF CMNTY COLLEGE DIST	R		1	1.B FE	530,000	85.564	453,489	530,000	530,000					1.806	1.806	FA	3,988	9,572	10/30/2020	08/01/2030
686053-BN-8	OREGON SCH BRDS ASSN	R			1.C FE	428,450	102.040	362,242	355,000	384,105		(11,658)			5.550	2.030	JD	9,906	9,851	02/05/2020	06/30/2028
686053-GG-8	OREGON SCH BRDS ASSN			1	1.C FE	278,775	99.712	275,713	276,509	278,249		(348)			4.759	4.601	JD	6,616	13,159	11/10/2022	06/30/2028
686053-GG-8	OREGON SCH BRDS ASSN	R		1	1.C FE	174,363	99.712	170,193	170,685	173,578		(571)			4.759	4.340	JD	4,084	8,123	08/05/2022	06/30/2028
0619999999 - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						1,421,588	XXX	1,270,193	1,342,193	1,375,932		(12,577)			XXX	XXX	XXX	24,670	40,886	XXX	XXX
0709999999 - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						1,421,588	XXX	1,270,193	1,342,193	1,375,932		(12,577)			XXX	XXX	XXX	24,670	40,886	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations																					
235036-8B-9	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	80,000	90.553	72,442	80,000	80,000					1.732	1.732	MN	231	1,386	10/28/2021	11/01/2027
235036-8K-9	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	192,075	81.328	199,254	245,000	196,571		2,943			2.741	4.971	MN	1,119	6,715	06/14/2022	11/01/2035
235036-8K-9	DALLAS FORT WORTH TEX INTL ARPT REV	R		1,2	1.E FE	391,990	81.328	406,640	500,000	401,166		6,007			2.741	4.971	MN	2,284	13,705	06/14/2022	11/01/2035
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX REV			1	1.B FE	282,245	105.056	262,640	250,000	279,357		(2,076)			5.591	4.236	JD	1,165	13,978	08/02/2022	12/01/2034
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX REV	R		1	1.B FE	361,274	105.056	336,179	320,000	357,577		(2,658)			5.591	4.236	JD	1,491	17,891	08/02/2022	12/01/2034
341271-AE-4	FLORIDA ST BRD ADMIN FIN CORP REV			1	1.C FE	119,126	90.541	119,514	132,000	122,938		2,376			1.705	3.819	JJ	1,125	2,251	05/13/2022	07/01/2027
341271-AE-4	FLORIDA ST BRD ADMIN FIN CORP REV	R		1	1.C FE	77,000	90.541	69,717	77,000	77,000					1.705	1.705	JJ	656	1,313	09/03/2020	07/01/2027
59447T-UG-6	MICHIGAN FIN AUTH REV			2	1.C FE	10,000	98.507	9,851	10,000	10,000					2.988	2.988	MS	100	299	04/03/2019	09/01/2049
59447T-UG-6	MICHIGAN FIN AUTH REV	R		2	1.C FE	405,000	98.507	398,953	405,000	405,000					2.988	2.988	MS	4,034	12,101	04/03/2019	09/01/2049
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	148,300	103.627	150,259	145,000	148,246		(54)			5.767	5.518	FA	3,484		08/25/2023	08/01/2036
64971X-JA-7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	78,658	97.956	78,365	80,000	79,533		544			2.640	3.357	MN	352	2,112	05/13/2022	11/01/2024
650036-EN-2	NEW YORK ST URBAN DEV CORP REV	R		2	1.A FE	159,947	97.118	155,389	160,000	159,988		6			3.350	3.353	MS	1,578	5,360	02/15/2019	03/15/2026
650036-EP-7	NEW YORK ST URBAN DEV CORP REV	R		2	1.B FE	114,962	97.118	111,686	115,000	114,992		5			3.350	3.353	MS	1,134	3,853	02/15/2019	03/15/2026
913366-KV-1	UNIV CALIF REGTS MED CTR POOLED REV			1	1.D FE	125,000	95.944	119,930	125,000	125,000					4.132	4.132	MN	660	5,165	04/28/2022	05/15/2032
913366-KV-1	UNIV CALIF REGTS MED CTR POOLED REV	R		1	1.D FE	255,000	95.944	244,657	255,000	255,000					4.132	4.132	MN	1,346	10,537	04/28/2022	05/15/2032
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION	R			1.C FE	371,051	101.020	313,162	310,000	324,824		(5,990)			5.700	3.545	MN	2,945	17,670	03/04/2015	05/01/2026

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SCHEDULE D - PART 1

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

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1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
3140JB-V5-2	FN BM6935 - RMBS			4,5	1.A	202,329	95.636	192,896	201,698	205,906		3,101		3.450	4.297	MON	580	6,969	05/13/2022	07/01/2049		
3140JB-VV-5	FN BM6927 - RMBS			4,5	1.A	222,847	91.266	212,030	232,321	229,293		4,735		2.394	4.459	MON	463	5,561	05/13/2022	05/01/2052		
3140JL-ZZ-0	FN BN4359 - RMBS			4	1.A	3,919	99.119	3,676	3,709	4,040		7		4.500	3.155	MON	14	167	04/11/2019	02/01/2049		
3140JL-ZZ-0	FN BN4359 - RMBS	R		4	1.A	73,151	99.119	68,625	69,235	75,405		136		4.500	3.155	MON	260	3,116	04/11/2019	02/01/2049		
3140MA-X5-8	FN BU8799 - RMBS			4,5	1.A	225,467	92.363	213,733	231,405	233,330		6,668		2.755	5.042	MON	531	6,380	05/13/2022	04/01/2052		
3140QC-6G-6	FN CA5370 - RMBS			4	1.A	2,279	95.848	2,020	2,107	2,438		(5)		4.000	1.939	MON	7	84	08/25/2020	03/01/2050		
3140QC-6G-6	FN CA5370 - RMBS	R		4	1.A	162,814	95.848	144,264	150,514	174,110		(385)		4.000	1.939	MON	502	6,021	08/25/2020	03/01/2050		
3140QD-X3-3	FN CA6097 - RMBS			4	1.A	142,429	92.813	126,070	135,832	143,173		(171)		3.500	2.788	MON	396	4,754	01/10/2022	06/01/2050		
3140QD-X3-3	FN CA6097 - RMBS	R		4	1.A	117,376	92.813	102,986	110,961	120,487		(137)		3.500	2.402	MON	324	3,884	05/12/2021	06/01/2050		
3140QP-ZB-6	FN CB4337 - RMBS			4	1.A	612,031	98.141	617,936	629,641	612,267		236		4.500	4.903	MON	2,361	21,250	03/01/2023	08/01/2052		
3140X4-DE-3	FN FM1000 - RMBS			4	1.A	77,822	90.756	66,601	73,384	78,349		(100)		3.000	2.056	MON	183	2,202	09/14/2021	04/01/2047		
3140X4-UD-6	FN FM1479 - RMBS			4	1.A	63,670	96.407	56,639	58,750	64,801		(79)		4.000	2.486	MON	196	2,350	09/14/2021	03/01/2047		
3140X5-S2-0	FN FM2336 - RMBS			4	1.A	240,934	95.951	215,928	225,040	243,525		454		4.000	2.847	MON	750	9,002	01/10/2022	01/01/2050		
3140X6-T2-7	FN FM3268 - RMBS	R		4	1.A	255,569	93.076	223,060	239,654	268,400		786		3.500	1.973	MON	699	8,388	08/20/2020	03/01/2050		
3140X9-MH-5	FN FM5759 - RMBS			4	1.A	213,932	98.265	190,406	193,768	221,240		(298)		4.500	2.482	MON	727	8,720	05/19/2021	04/01/2050		
3140X9-Q5-7	FN FM5875 - RMBS	R		4	1.A	173,514	97.775	151,794	155,248	182,527		952		4.500	2.044	MON	582	6,986	05/19/2021	04/01/2050		
3140XA-5H-1	FN FM7147 - RMBS			4	1.A	107,931	93.082	93,455	100,401	109,567		76		3.500	2.313	MON	293	3,514	09/14/2021	08/01/2050		
3140XB-FW-5	FN FM7380 - RMBS			4	1.A	198,740	86.382	163,574	189,361	199,001		(5)		2.500	1.875	MON	395	4,734	09/14/2021	06/01/2051		
3140XB-JZ-4	FN FM7479 - RMBS			4	1.A	238,329	98.605	222,984	226,139	239,619		220		4.500	3.585	MON	848	10,176	03/18/2022	01/01/2050		
3140XB-LM-0	FN FM7531 - RMBS			4	1.A	173,298	88.876	145,152	163,320	174,490		(86)		3.000	2.165	MON	408	4,900	09/14/2021	05/01/2051		
3140XC-L2-2	FN FM8444 - RMBS	R		4	1.A	235,735	90.013	235,483	261,610	236,537		803		2.000	4.306	MON	436	2,616	06/08/2023	06/01/2036		
3140XD-OP-4	FN FM9461 - RMBS			4	1.A	244,817	92.067	212,669	230,993	245,030		46		3.500	2.650	MON	674	8,085	01/10/2022	11/01/2051		
3140XF-CB-5	FN FS0065 - RMBS	R		4	1.A	287,319	98.533	261,754	265,651	289,811		45		4.500	3.128	MON	996	11,954	02/10/2022	12/01/2050		
3140XK-CF-5	FN FS3669 - RMBS			4	1.A	172,486	97.522	170,638	174,974	172,526		39		4.000	4.252	MON	583	4,083	04/12/2023	03/01/2046		
3140XK-CF-5	FN FS3669 - RMBS	R		4	1.A	347,640	97.522	343,915	352,654	347,719		79		4.000	4.252	MON	1,176	8,229	04/12/2023	03/01/2046		
31418D-RJ-3	FN MA4088 - RMBS			4	1.A	19,065	96.695	17,134	17,720	19,309		(124)		3.500	1.396	MON	52	620	02/22/2021	07/01/2035		
31418D-RJ-3	FN MA4088 - RMBS	R		4	1.A	267,055	96.695	240,004	248,207	270,469		(1,737)		3.500	1.396	MON	724	8,687	02/22/2021	07/01/2035		
35563P-4U-0	SCRT 2021-3 MA - CMO/RMBS			4	1.A	233,603	85.680	204,507	238,688	234,998		818		2.000	2.693	MON	398	4,779	03/22/2022	03/25/2061		
35563P-BC-2	SCRT 2017-2 MA - CMO/RMBS			4	1.A	235,167	91.933	216,703	235,720	235,187		13		3.000	3.029	MON	589	7,072	03/23/2022	08/25/2056		
35563P-FG-9	SCRT 2018-2 MA - CMO/RMBS			4	1.A	48,565	94.964	44,325	46,676	47,995		(354)		3.500	1.972	MON	136	1,634	11/12/2021	11/26/2057		
35563P-GG-8	SCRT 2018-3 MA - CMO/RMBS	R		4	1.A	176,563	94.442	166,847	176,667	176,478		(54)		3.500	3.465	MON	515	6,122	04/19/2022	08/27/2057		
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS			4	1.A	5,700	94.349	5,156	5,465	5,638		(34)		3.500	2.013	MON	16	191	01/28/2021	03/25/2058		
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS	R		4	1.A	256,304	94.349	246,797	261,580	258,119		321		3.500	4.025	MON	763	9,155	11/08/2018	03/25/2058		
35563P-JF-7	SCRT 2019-1 MA - CMO/RMBS	R		4	1.A	159,879	94.649	150,025	158,507	159,897		(227)		3.500	3.043	MON	462	5,548	03/07/2019	07/25/2058		
35563P-KG-3	SCRT 2019-2 MA - CMO/RMBS	R		4	1.A	184,304	94.234	171,055	181,523	183,132		(185)		3.500	3.061	MON	529	6,353	05/08/2019	08/26/2058		
35563P-LH-0	SCRT 2019-3 MA - CMO/RMBS			4	1.A	98,301	94.485	88,764	93,945	97,311		(493)		3.500	1.863	MON	274	3,288	09/14/2021	10/25/2058		
35563P-LH-0	SCRT 2019-3 MA - CMO/RMBS	R		4	1.A	314,664	94.485	283,644	300,200	309,906		(1,047)		3.500	2.012	MON	876	10,507	08/06/2019	10/25/2058		
0829999999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities						12,469,602	XXX	11,748,994	12,110,497	12,721,302		65,963		XXX	XXX	XXX	47,017	418,907	XXX	XXX		
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Commercial Mortgage-Backed Securities																						
3137H4-SH-4	FHMS K-136 A2 - CMBS			4	1.A FE	235,817	84.841	210,406	248,000	237,781		1,120		2.127	2.707	MON	440	5,275	03/18/2022	11/25/2031		
3137H6-LZ-6	FHMS K-140 A2 - CMBS	R		4	1.A FE	632,978	85.345	553,891	649,000	635,439		1,399		2.250	2.531	MON	1,217	14,603	03/10/2022	03/25/2054		
0839999999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Commercial Mortgage-Backed Securities						868,795	XXX	764,297	897,000	873,220		2,519		XXX	XXX	XXX	1,656	19,878	XXX	XXX		
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities																						
19668Q-DM-4	COLORADO ST BLDG EXCELLENT SCHS TODAY CT	R		1	1.D FE	324,246	108.276	324,828	300,000	319,669		(4,087)		6.817	5.065	MS	6,022	20,451	11/15/2022	03/15/2028		
0849999999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities						324,246	XXX	324,828	300,000	319,669		(4,087)		XXX	XXX	XXX	6,022	20,451	XXX	XXX		

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3 Code	4 Foreign	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
0909999999 – Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						16,834,271	XXX	15,886,757	16,516,497	17,051,384		65,498			XXX	XXX	XXX	78,400	573,570	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS CORP			1,2	1.C FE	93,464	97.184	80,663	83,000	89,989		(1,530)		3.829	1.810	FA	1,201	3,178	09/13/2021	08/15/2028	
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS CORP	R		1,2	1.C FE	253,000	97.184	245,876	253,000	253,000				3.829	3.829	FA	3,660	9,687	08/07/2018	08/15/2028	
010392-FU-7	ALABAMA POWER CO			1,2	1.E FE	196,035	80.704	167,057	207,000	198,421	1,172			1.450	2.114	MS	884	3,002	01/12/2022	09/15/2030	
010392-FU-7	ALABAMA POWER CO	R		1,2	1.E FE	306,596	80.704	248,568	308,000	307,041	135			1.450	1.499	MS	1,315	4,466	08/24/2020	09/15/2030	
010392-FY-9	ALABAMA POWER CO			1,2	1.E FE	130,890	97.922	128,278	131,000	130,920	21			3.750	3.768	MS	1,638	5,172	08/09/2022	09/01/2027	
023135-CF-1	AMAZON.COM INC			1,2	1.D FE	203,580	97.071	198,025	204,000	203,717	80			3.300	3.345	AO	1,459	6,732	04/11/2022	04/13/2027	
02361D-BA-7	AMEREN ILLINOIS CO			1,2	1.F FE	88,729	101.270	90,130	89,000	88,730	1			4.950	4.991	JD	367	2,215	05/23/2023	06/01/2033	
02361D-BA-7	AMEREN ILLINOIS CO	R		1,2	1.F FE	179,453	101.270	182,286	180,000	179,455	2			4.950	4.991	JD	743	4,480	05/23/2023	06/01/2033	
025816-CV-9	AMERICAN EXPRESS CO			1,2	1.F FE	195,962	99.233	194,497	196,000	195,993	19			3.375	3.385	MN	1,066	6,615	04/28/2022	05/03/2024	
025816-DF-3	AMERICAN EXPRESS CO	R		2,5	1.F FE	276,000	99.826	275,520	276,000	276,000				5.043	5.044	MN	2,320	6,959	04/26/2023	05/01/2034	
025816-DH-9	AMERICAN EXPRESS CO			2,5	1.F FE	21,000	102.076	21,436	21,000	21,000				5.282	5.285	JJ	471		07/25/2023	07/27/2029	
04352E-AA-3	ASCENSION HEALTH			1,2	1.B FE	140,576	89.267	118,725	133,000	138,484	(921)			2.532	1.758	MN	430	3,368	09/13/2021	11/15/2029	
04352E-AA-3	ASCENSION HEALTH	R		1,2	1.B FE	417,000	89.267	372,243	417,000	417,000				2.532	2.532	MN	1,349	10,558	10/16/2019	11/15/2029	
06051G-HD-4	BANK OF AMERICA CORP			1,2,5	1.E FE	579,943	94.193	508,642	540,000	566,382	(6,322)			3.419	2.126	JD	564	18,463	01/11/2022	12/20/2028	
06051G-HD-4	BANK OF AMERICA CORP	R		1,2,5	1.E FE	365,799	94.193	320,256	340,000	355,728	(3,754)			3.419	2.195	JD	355	11,625	04/05/2021	12/20/2028	
06051G-HT-9	BANK OF AMERICA CORP			1,2,5	1.E FE	15,000	96.245	14,437	15,000	15,000				3.559	3.560	AO	101	534	04/17/2019	04/23/2027	
06051G-KJ-7	BANK OF AMERICA CORP	R		1,2,5	1.G FE	513,009	92.634	499,297	539,000	517,901	4,891			2.551	3.621	FA	5,615	10,663	03/09/2023	02/04/2028	
06051G-LV-9	BANK OF AMERICA CORP	R		1,2,5	1.E FE	154,000	102.033	157,131	154,000	154,000				5.933		MS	2,690		09/12/2023	09/15/2027	
06406R-AV-9	BANK OF NEW YORK MELLON CORP			1,2	1.F FE	84,763	90.532	76,952	85,000	84,869	46			1.050	1.106	AO	188	893	09/13/2021	10/15/2026	
06406R-AV-9	BANK OF NEW YORK MELLON CORP	R		1,2	1.F FE	279,787	90.532	253,490	280,000	279,884	41			1.050	1.065	AO	621	2,940	07/20/2021	10/15/2026	
06406R-BA-4	BANK OF NEW YORK MELLON CORP			2	1.F FE	279,762	92.917	260,168	280,000	279,851	47			2.050	2.068	JJ	2,471	5,740	01/19/2022	01/26/2027	
06406R-BA-4	BANK OF NEW YORK MELLON CORP	R		2	1.F FE	255,782	92.917	237,868	256,000	255,864	43			2.050	2.068	JJ	2,260	5,248	01/19/2022	01/26/2027	
210518-DV-5	CONSUMERS ENERGY CO			1,2	1.E FE	158,921	101.746	161,776	159,000	158,928	7			4.900	4.910	FA	3,181		07/31/2023	02/15/2029	
210518-DV-5	CONSUMERS ENERGY CO	R		1,2	1.E FE	302,849	101.746	308,290	303,000	302,862	14			4.900	4.910	FA	6,063		07/31/2023	02/15/2029	
23338V-AC-0	DTE ELECTRIC CO			1,2	1.E FE	109,066	98.232	99,214	101,000	103,315	(2,505)			3.375	0.855	MS	1,136	3,409	09/13/2021	03/01/2025	
23338V-AC-0	DTE ELECTRIC CO	R		1,2	1.E FE	357,542	98.232	324,166	330,000	337,158	(7,735)			3.375	0.988	MS	3,713	11,138	05/05/2021	03/01/2025	
24422E-WD-7	JOHN DEERE CAPITAL CORP			1,2	1.F FE	136,936	93.970	128,739	137,000	136,958	12			2.350	2.360	MS	1,011	3,220	03/02/2022	03/08/2027	
24422E-WK-1	JOHN DEERE CAPITAL CORP	R		1,2	1.F FE	118,797	99.352	118,229	119,000	118,847	38			4.150	4.188	MS	1,454	5,035	09/06/2022	09/15/2027	
24422E-WZ-8	JOHN DEERE CAPITAL CORP			1,2	1.F FE	67,939	101.649	69,121	68,000	67,944	4			4.700	4.715	JD	186	1,616	06/05/2023	06/10/2030	
24422E-WZ-8	JOHN DEERE CAPITAL CORP	R		1,2	1.F FE	274,755	101.649	279,535	275,000	274,773	18			4.700	4.715	JD	754	6,534	06/05/2023	06/10/2030	
24422E-XB-0	JOHN DEERE CAPITAL CORP			1,2	1.F FE	90,864	102.521	93,294	91,000	90,876	11			4.950	4.984	JJ	2,090		07/11/2023	07/14/2028	
24422E-XB-0	JOHN DEERE CAPITAL CORP	R		1,2	1.F FE	151,774	102.521	155,832	152,000	151,792	19			4.950	4.984	JJ	3,490		07/11/2023	07/14/2028	
254687-FQ-4	WALT DISNEY CO			1	1.G FE	5,983	97.075	5,825	6,000	5,989	2			3.800	3.834	MS	63	228	03/19/2020	03/22/2030	
264399-DK-9	DUKE ENERGY CAROLINAS LLC			1	2.A FE	6,174	105.563	5,278	5,000	5,699	(130)			6.000	2.925	JD	25	300	03/12/2020	12/01/2028	
26442U-AL-8	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	269,196	82.520	226,930	275,000	270,274	557			2.000	2.245	FA	2,078	5,500	01/13/2022	08/15/2031	
26442U-AL-8	DUKE ENERGY PROGRESS LLC	R		1,2	1.F FE	439,248	82.520	363,088	440,000	439,414	70			2.000	2.019	FA	3,324	8,800	08/09/2021	08/15/2031	
26444H-AC-5	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	76,218	96.580	68,572	71,000	73,996	(1,043)			3.200	1.644	JJ	1,048	2,272	01/11/2022	01/15/2027	
26444H-AC-5	DUKE ENERGY FLORIDA LLC	R		1,2	1.F FE	104,652	96.580	97,546	101,000	102,640	(559)			3.200	2.593	JJ	1,490	3,232	04/02/2020	01/15/2027	
291011-BQ-6	EMERSON ELECTRIC CO			1,2	1.F FE	180,622	89.615	163,099	182,000	180,994	190			2.000	2.118	JD	101	3,640	01/11/2022	12/21/2028	
291011-BQ-6	EMERSON ELECTRIC CO	R		1,2	1.F FE	375,169	89.615	336,952	376,000	375,398	114			2.000	2.034	JD	209	7,520	12/07/2021	12/21/2028	
341081-GL-5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	132,785	103.197	137,252	133,000	132,805	21			5.100	5.120	AO	1,696	3,919	02/28/2023	04/01/2033	
341081-GL-5	FLORIDA POWER & LIGHT CO	R		1,2	1.D FE	267,566	103.197	276,568	268,000	267,608	42			5.100	5.120	AO	3,417	7,897	02/28/2023	04/01/2033	
341081-GP-6	FLORIDA POWER & LIGHT CO			1,2	1.D FE	100,959	100.650	101,657	101,000	100,961	3			4.625	4.632	MN	597	2,297	05/15/2023	05/15/2030	

E10.6

Annual Statement for the Year 2023 of the Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 Foreign	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
46643A-BE-2	JPMBB 2014-C23 A5 - CMBS			4	1.A	67,189	98.294	67,823	69,000	67,646		458			3.934	6.998	MON	226	452	10/04/2023	09/17/2047
46643A-BE-2	JPMBB 2014-C23 A5 - CMBS	R		4	1.A	305,368	98.294	276,205	281,000	285,830		(8,352)			3.934	0.933	MON	921	11,055	08/19/2021	09/17/2047
61690F-AM-5	MSBAM 2015-C22 A4 - CMBS			4	1.A	170,739	96.418	153,304	159,000	162,988		(3,406)			3.306	1.123	MON	438	5,257	09/14/2021	04/15/2048
61690F-AM-5	MSBAM 2015-C22 A4 - CMBS	R		4	1.A	273,828	96.418	241,045	250,000	256,869		(5,854)			3.306	0.927	MON	689	8,265	01/27/2021	04/15/2048
61690V-AZ-1	MSBAM 2015-C26 A5 - CMBS	R		4	1.A	298,387	96.268	270,513	281,000	288,823		(4,852)			3.531	1.742	MON	827	9,922	01/04/2022	10/15/2048
61691G-AQ-3	MSBAM 2016-C32 ASB - CMBS			4	1.A	90,731	96.852	82,189	84,861	87,850		(1,112)			3.514	0.944	MON	249	2,982	09/14/2021	12/17/2049
61763U-AZ-5	MSBAM 2014-C17 A5 - CMBS			4	1.A	183,250	98.671	168,468	170,738	172,603		(4,638)			3.741	0.965	MON	532	6,387	09/16/2021	08/15/2047
61765L-AU-4	MSBAM 2015-C24 A4 - CMBS			4	1.A	251,918	96.755	227,375	235,000	241,865		(4,727)			3.732	1.656	MON	731	8,770	01/20/2022	05/15/2048
61765L-AU-4	MSBAM 2015-C24 A4 - CMBS	R		4	1.A	490,738	96.755	425,723	440,000	455,349		(10,525)			3.732	1.277	MON	1,368	16,421	07/31/2020	05/15/2048
61766C-AE-9	MSC 2016-UBS9 A4 - CMBS			4	1.A	127,030	95.244	117,150	123,000	123,239		(1,582)			3.594	3.384	MON	368	3,070	11/20/2023	03/17/2049
90353K-AW-9	UBSCM 2018-C13 ASB - CMBS	R		4	1.A	332,429	97.545	314,824	322,748	325,768		(1,205)			4.241	3.784	MON	1,141	13,688	09/21/2018	10/17/2051
92938V-AQ-8	WFRBS 2014-C19 A5 - CMBS			4	1.A	150,518	99.571	139,208	139,808	140,152		(4,586)			4.101	0.785	MON	478	5,734	09/17/2021	03/15/2047
92939H-AI-1	WFRBS 2014-C23 A5 - CMBS			4	1.A	10,943	97.633	9,763	10,000	10,187		(442)			3.917	0.975	MON	33	392	05/14/2021	10/17/2057
92939H-AI-1	WFRBS 2014-C23 A5 - CMBS	R		4	1.A	410,376	97.633	366,124	375,000	382,025		(16,559)			3.917	0.975	MON	1,224	14,689	05/14/2021	10/17/2057
92939L-AD-8	WFRBS 2014-C25 A4 - CMBS			4	1.A	177,737	98.025	173,475	176,969	177,047		(391)			3.365	3.154	MON	496	5,955	03/16/2022	11/18/2047
94989T-AZ-7	WFCM 2015-LC22 A4 - CMBS			4	1.A	193,136	96.937	169,639	175,000	182,411		(4,713)			3.839	1.085	MON	560	6,718	09/14/2021	09/17/2058
94989Y-AZ-6	WFCM 2016-C32 A4 - CMBS			4	1.A FE	129,990	96.177	132,724	138,000	131,071		1,082			3.560	6.305	MON	409	1,638	08/28/2023	01/17/2059
95000K-BB-0	WFCM 2016-NXS6 A4 - CMBS			4	1.A FE	173,575	93.628	177,894	190,000	174,796		1,220			2.918	6.379	MON	462	924	10/05/2023	11/18/2049
95000K-BB-0	WFCM 2016-NXS6 A4 - CMBS	R		4	1.A FE	319,744	93.628	327,700	350,000	321,992		2,248			2.918	6.379	MON	851	1,702	10/05/2023	11/18/2049
96221T-AE-7	WFRBS 2014-LC14 A5 - CMBS			4	1.A	13,524	99.736	12,957	12,992	12,992		(268)			4.045	1.711	MON	44	526	01/26/2022	03/15/2047
1039999999 - Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities						9,537,358	XXX	9,011,064	9,247,559	9,299,290		(88,470)			XXX	XXX	XXX	28,619	289,097	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities																					
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR			1	1.G FE	9,671	93.542	9,046	9,671	9,671					3.600	3.599	MS	96	348	09/10/2015	03/22/2029
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR	R		1	1.G FE	428,264	93.542	400,441	428,085	428,158		(15)			3.600	3.593	MS	4,238	15,411	09/10/2015	03/22/2029
12598L-AC-0	CNH 2021-C A3 - ABS			4	1.A FE	108,711	96.161	104,549	108,723	108,720		3			0.810	0.816	MON	39	881	10/19/2021	12/15/2026
210795-PZ-7	UNITED AIRLINES 2012-1 PASS THROUGH TRUS			1	2.B FE	7,809	99.543	7,696	7,731	7,736		(16)			4.150	3.904	AO	71	321	04/24/2018	10/11/2025
210795-PZ-7	UNITED AIRLINES 2012-1 PASS THROUGH TRUS	R		1	2.B FE	181,059	99.543	172,677	173,470	173,887		(1,410)			4.150	3.260	AO	1,600	7,199	03/06/2017	10/11/2025
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS			1	2.B FE	8,810	97.779	8,358	8,548	8,588		(43)			4.000	3.399	AO	59	342	03/14/2017	04/29/2026
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS	R		1	2.B FE	185,014	97.779	175,511	179,498	180,338		(911)			4.000	3.399	AO	1,237	7,180	03/14/2017	04/29/2026
23345G-AA-8	DTE 2022A A1 - ABS			4	1.A FE	160,369	95.967	153,921	160,389	160,385		(7)			2.640	2.643	JD	353	4,234	03/10/2022	12/01/2027
247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PASS THRO			1	1.E FE	131,737	88.679	133,229	150,237	132,966		1,230			2.000	5.769	JD	175	1,502	07/27/2023	12/10/2029
24736X-AA-6	DELTA AIR LINES 2015-1 PASS THROUGH TRUS			1	1.F FE	9,040	94.178	8,589	9,120	9,081		9			3.625	3.775	JJ	139	331	07/02/2018	01/30/2029
24736X-AA-6	DELTA AIR LINES 2015-1 PASS THROUGH TRUS	R		1	1.F FE	143,321	94.178	134,976	143,321	143,321					3.625	3.624	JJ	2,179	5,195	08/10/2015	01/30/2029
24737B-AA-3	DELTA AIRLINES 2019-1 PASS THROUGH TRUST			1	2.A FE	14,000	99.194	13,887	14,000	14,000					3.204	3.203	AO	82	449	03/06/2019	10/25/2025
24737B-AA-3	DELTA AIRLINES 2019-1 PASS THROUGH TRUST	R		1	2.A FE	308,000	99.194	305,518	308,000	308,000					3.204	3.203	AO	1,809	9,868	03/06/2019	10/25/2025
34528Q-GW-8	FORDF 2019-2 A - ABS			4	1.A FE	6,377	99.218	5,953	6,000	6,042		(144)			3.060	0.655	MON	8	184	08/26/2021	04/15/2026
34528Q-GW-8	FORDF 2019-2 A - ABS	R		4	1.A FE	291,232	99.218	271,856	274,000	275,902		(6,587)			3.060	0.655	MON	373	8,384	08/26/2021	04/15/2026
34528Q-HQ-0	FORDF 2020-2 A - ABS			4	1.A FE	3,999	93.590	3,744	4,000	4,000		-			1.060	1.069	MON	2	42	03/10/2021	09/15/2027
34528Q-HQ-0	FORDF 2020-2 A - ABS	R		4	1.A FE	228,928	93.590	214,321	229,000	228,973		16			1.060	1.069	MON	108	2,427	03/10/2021	09/15/2027
362554-AD-9	GMCAR 2021-4 A4 - ABS			4	1.A FE	75,997	93.309	70,915	76,000	75,999		1			0.990	0.993	MON	31	752	10/13/2021	10/18/2027
36265M-AC-9	GMALT 2022-1 A3 - ABS			4	1.A FE	147,799	99.368	146,866	147,800	147,800		-			1.900	1.908	MON	86	2,808	02/15/2022	03/20/2025
36265M-AC-9	GMALT 2022-1 A3 - ABS	R		4	1.A FE	298,574	99.368	296,689	298,576	298,576		1			1.900	1.908	MON	173	5,673	02/15/2022	03/20/2025

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

NONE

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds: U.S. Governments								
83162C-S3-8	SBAP 2023-25 B B - ABS		02/09/2023	MLPFS INC FIXED INCOME	XXX	336,000	336,000	
83162C-S6-1	SBAP 2023-25 C C - ABS		03/14/2023	Various	XXX	699,055	691,000	147
83162C-S7-9	U.S. SMALL BUSINESS ADMINISTRATION - ABS		03/16/2023	GOLDMAN	XXX	375,000	375,000	
83162C-S9-5	SBAP 2023-25 D D - ABS		04/06/2023	MLPFS INC FIXED INCOME	XXX	205,000	205,000	
83162C-T6-0	SBAP 2023-25 F F - ABS		06/08/2023	FTN FINANCIAL SECURITIES	XXX	717,000	717,000	
83162C-T9-4	SBAP 2023-25 G G - ABS		07/06/2023	Various	XXX	177,000	177,000	
83162C-U3-5	SBAP 2023-25 H H - ABS		08/10/2023	STIFEL, NICOLAUS & CO., INC.	XXX	211,000	211,000	
83162C-V3-4	SBAP 2023-25K K - ABS		11/09/2023	FTN FINANCIAL SECURITIES	XXX	741,000	741,000	
91282C-DN-8	UNITED STATES TREASURY		12/15/2023	FISChevyChase	XXX	2,174,552	2,259,000	185
91282C-DX-6	UNITED STATES TREASURY		03/01/2023	Various	XXX	1,665,267	1,712,209	266
91282C-EZ-0	UNITED STATES TREASURY		05/02/2023	Unknown	XXX	447,422	472,252	881
91282C-FF-3	UNITED STATES TREASURY		03/30/2023	Various	XXX	2,676,428	2,938,000	4,669
91282C-FH-9	UNITED STATES TREASURY		01/30/2023	MORGAN STANLEY DEAN WITTER	XXX	524,895	537,000	7,055
91282C-GH-8	UNITED STATES TREASURY		05/23/2023	Various	XXX	3,823,395	3,913,000	18,771
91282C-GJ-4	UNITED STATES TREASURY		03/02/2023	Unknown	XXX	143,279	150,000	450
91282C-GK-1	UNITED STATES TREASURY		10/31/2023	Various	XXX	2,544,779	2,658,165	4,125
91282C-GP-0	UNITED STATES TREASURY		02/28/2023	Unknown	XXX	198,188	200,000	22
91282C-GQ-8	UNITED STATES TREASURY		02/28/2023	Unknown	XXX	99,340	100,000	11
91282C-GW-5	UNITED STATES TREASURY		07/31/2023	DFLT Salesman Citigroup Global Markets I	XXX	683,107	703,667	2,595
91282C-HC-8	UNITED STATES TREASURY		08/29/2023	Various	XXX	499,200	527,000	4,336
91282C-HE-4	UNITED STATES TREASURY		08/30/2023	Various	XXX	1,747,946	1,794,000	12,117
91282C-HP-9	UNITED STATES TREASURY		11/30/2023	Morgan Stanley	XXX	247,821	264,508	1,374
91282C-HT-1	UNITED STATES TREASURY		12/01/2023	Various	XXX	594,208	613,000	7,018
91282C-HX-2	UNITED STATES TREASURY		11/29/2023	Various	XXX	4,304,025	4,320,000	38,010
91282C-JH-5	UNITED STATES TREASURY		10/31/2023	HSBC SECURITIES	XXX	592,420	594,417	656
91282C-JN-2	UNITED STATES TREASURY		12/28/2023	BNP SECURITIES	XXX	494,528	483,000	1,674
0109999999 – Bonds: U.S. Governments						26,921,853	27,692,218	104,361
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3132FC-GU-3	FH Z40211 - RMBS		01/09/2023	CHASE SECURITIES	XXX	361,574	369,897	452
3137F3-TU-8	FHR 4764 PA - CMO/RMBS		12/18/2023	FISChevyChase	XXX	534,825	558,040	930
3140JB-KS-4	FN BM6604 - RMBS		06/13/2023	Unknown	XXX	308,876	303,180	485
3140QP-ZB-6	FN CB4337 - RMBS		03/01/2023	MIZUHO_SECURITIES	XXX	647,326	665,951	999
3140XC-L2-2	FN FM8444 - RMBS		06/08/2023	CHASE SECURITIES INC	XXX	251,503	279,108	171
3140XK-CF-5	FN FS3669 - RMBS		04/12/2023	Various	XXX	555,472	563,484	626
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		08/25/2023	BARCLAYS CAPITAL INC.	XXX	148,300	145,000	650
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						2,807,876	2,884,661	4,313
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	
025816-DF-3	AMERICAN EXPRESS CO		04/26/2023	CITIGROUP GLOBAL MARKETS, INC	XXX	276,000	276,000	
025816-DH-9	AMERICAN EXPRESS CO		07/25/2023	BARCLAYS CAPITAL INC.	XXX	21,000	21,000	
05593F-AD-0	BMO 2023-C7 A5 - CMBS		11/30/2023	Various	XXX	320,329	311,000	1,118
06051G-KJ-7	BANK OF AMERICA CORP		03/09/2023	MLPFS INC FIXED INCOME	XXX	216,009	242,000	669
06051G-LV-9	BANK OF AMERICA CORP		09/12/2023	FTN FINANCIAL SECURITIES	XXX	154,000	154,000	
06650A-AC-1	BANK 2017-BNK8 ASB - CMBS		10/04/2023	SG AMERICAS SECURITIES LLC	XXX	28,182	30,439	14
12593P-AW-2	COMM 2015-CCRE25 A4 - CMBS		10/04/2023	SG AMERICAS SECURITIES LLC	XXX	58,072	61,000	32
17323C-AD-9	CGCMT 2015-GC27 A4 - CMBS		03/14/2023	BETZOLD BERG & NUSSBAUM INC.	XXX	237,224	246,237	295
17323C-AE-7	CGCMT 2015-GC27 A5 - CMBS		03/15/2023	CITIGROUP GLOBAL MARKETS INC.	XXX	411,398	428,000	597

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	
210518-DV-5	CONSUMERS ENERGY CO		07/31/2023	DFLT Salesman Citigroup Global Markets I	XXX	461,769	462,000		
24422E-WZ-8	JOHN DEERE CAPITAL CORP		06/05/2023	CHASE SECURITIES INC	XXX	342,695	343,000		
24422E-XB-0	JOHN DEERE CAPITAL CORP		07/11/2023	CITIGROUP GLOBAL MARKETS, INC	XXX	242,638	243,000		
247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PASS THRO		07/27/2023	BARCLAYS CAPITAL INC	XXX	136,718	155,917	442	
337964-AC-4	F1VE 2023-V1 A3 - CMBS		05/11/2023	DEUTSCHE BANK SECURITIES, INC	XXX	260,018	252,000	555	
341081-GL-5	FLORIDA POWER & LIGHT CO		02/28/2023	CITIGROUP GLOBAL MARKETS INC	XXX	400,350	401,000		
341081-GP-6	FLORIDA POWER & LIGHT CO		05/15/2023	CHASE SECURITIES INC	XXX	303,875	304,000		
36250P-AD-7	GSMS 2015-GC32 A4 - CMBS		08/30/2023	NATIONAL ALLIANCE SECURITES LLC	XXX	41,181	44,000		
458140-CF-5	INTEL CORP		02/07/2023	CHASE SECURITIES	XXX	203,941	204,000		
46643A-BE-2	JPMBB 2014-C23 A5 - CMBS		10/04/2023	BARCLAYS CAPITAL INC	XXX	67,189	69,000	38	
532457-CF-3	ELI LILLY AND CO		02/23/2023	Credit Suisse First Boston	XXX	99,787	100,000		
61766C-AE-9	MSC 2016-UBS9 A4 - CMBS		11/20/2023	NATIONAL ALLIANCE SECURITES LLC	XXX	37,656	41,000	86	
69371R-S3-1	PACCAR FINANCIAL CORP		01/04/2023	JP MORGAN SECURITIES INC	XXX	124,790	125,000		
74460W-AF-4	PUBLIC STORAGE		07/24/2023	FTN FINANCIAL SECURITIES	XXX	415,655	416,000		
857477-CC-5	STATE STREET CORP		05/15/2023	FTN FINANCIAL SECURITIES	XXX	223,000	223,000		
86944B-AD-5	SUTTER HEALTH		12/01/2023	BARCLAYS CAPITAL INC	XXX	146,291	155,000	1,750	
86944B-AK-9	SUTTER HEALTH		06/02/2023	DFLT Salesman Citigroup Global Markets I	XXX	296,569	296,000		
90320W-AG-8	UPMC		06/02/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC	XXX	575,148	587,000	4,433	
94989Y-AZ-6	WFCM 2016-C32 A4 - CMBS		08/28/2023	WELLS FARGO SECURITIES-46171	XXX	129,990	138,000	396	
95000K-BB-0	WFCM 2016-NXS6 A4 - CMBS		10/05/2023	WELLS FARGO SECURITIES-46171	XXX	493,320	540,000	394	
1109999999	- Bonds: Industrial and Miscellaneous (Unaffiliated)						6,992,976	7,137,594	10,818
2509999997	- Subtotals - Bonds - Part 3						36,722,705	37,714,473	119,492
2509999998	- Summary Item from Part 5 for Bonds						2,140,564	2,186,000	22,598
2509999999	- Subtotals - Bonds						38,863,269	39,900,473	142,090
6009999999	- Totals						38,863,269	XXX	142,090

Annual Statement for the Year 2023 of the Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
927804-FQ-2	VIRGINIA ELECTRIC AND POWER CO		10/30/2023	DFLT Salesman Citigroup Global Markets I	XXX	813,588	820,000	837,391	821,858		(1,771)		(1,771)		820,087		(6,499)	(6,499)	34,262	02/15/2024
92938C-AD-9	WFRBS 2013-C15 A4 - CMBS		08/18/2023	Paydown	XXX	240,000	240,000	245,156	241,713		(1,713)		(1,713)		240,000		-	-	4,547	08/17/2046
92938V-AQ-8	WFRBS 2014-C19 A5 - CMBS		12/01/2023	Paydown	XXX	40,192	40,192	43,271	41,609		(1,417)		(1,417)		40,192		-	-	1,648	03/15/2047
92939L-AD-8	WFRBS 2014-C25 A4 - CMBS		12/01/2023	Paydown	XXX	1,201	1,201	1,206	1,204		(3)		(3)		1,201		-	-	8	11/18/2047
931142-EX-7	WALMART INC		01/25/2023	Various	XXX	292,500	292,000	291,369	291,406		8		8		291,414		1,086	1,086	4,419	09/09/2027
96221T-AE-7	WFRBS 2014-LC14 A5 - CMBS		12/01/2023	Paydown	XXX	198,108	198,108	206,218	202,197		(4,089)		(4,089)		198,108		-	-	7,653	03/15/2047
98163J-AB-1	WOLS 2021-A A2 - ABS		02/16/2023	Paydown	XXX	32,100	32,100	32,097	32,100		-		-		32,100		-	-	8	04/15/2024
1109999999	Bonds: Industrial and Miscellaneous (Unaffiliated)						11,813,032	12,155,755	12,476,300	12,263,793		(46,810)		(46,810)	12,223,017		(409,985)	(409,985)	271,171	XXX
2509999997	Subtotals - Bonds - Part 4						30,729,311	31,888,271	31,271,315	28,682,078		(759,550)		(155,548)	30,882,571		(153,260)	(153,260)	476,457	XXX
2509999998	Summary Item from Part 5 for Bonds						2,125,797	2,186,000	2,140,564				2,868		2,143,432		(17,635)	(17,635)	48,469	XXX
2509999999	Subtotals - Bonds						32,855,109	34,074,271	33,411,879	28,682,078		(759,550)		(152,680)	33,026,003		(170,894)	(170,894)	524,926	XXX
6009999999	Totals						32,855,109	XXX	33,411,879	28,682,078		(759,550)		(152,680)	33,026,003		(170,894)	(170,894)	524,926	XXX

Annual Statement for the Year 2023 of the Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book / Adjusted Carrying Value at Disposal	Change in Book / Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.					
Bonds: U.S. Governments																				
91282C-FF-3	UNITED STATES TREASURY		01/30/2023	MLPFS INC FIXED INCOME	06/08/2023	Various	584,000	547,249	538,229	548,273		1,024		1,024			(10,044)	(10,044)	12,418	7,419
91282C-FH-9	UNITED STATES TREASURY		01/30/2023	MORGAN STANLEY DEAN WITTER	04/06/2023	Various	355,000	346,833	346,855	347,008		175		175			(153)	(153)	5,775	4,678
91282C-FK-2	UNITED STATES TREASURY		01/23/2023	Various	11/29/2023	Various	640,000	632,315	623,465	634,062		1,747		1,747			(10,598)	(10,598)	21,980	8,168
91282C-GH-8	UNITED STATES TREASURY		03/09/2023	HSBC SECURITIES INC.	11/30/2023	Various	180,000	174,375	179,623	174,515		140		140			5,109	5,109	1,542	714
0109999999 - Bonds: U.S. Governments							1,759,000	1,700,773	1,688,173	1,703,858		3,086		3,086			(15,686)	(15,686)	41,715	20,978
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
55376C-AJ-2	MSWF 2023-1 A5 - CMBS		05/19/2023	Morgan Stanley	08/08/2023	WELLS FARGO SECURITIES-46171	427,000	439,791	437,625	439,574		(217)		(217)			(1,949)	(1,949)	6,754	1,620
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)							427,000	439,791	437,625	439,574		(217)		(217)			(1,949)	(1,949)	6,754	1,620
2509999998 - Subtotals - Bonds							2,186,000	2,140,564	2,125,797	2,143,432		2,868		2,868			(17,635)	(17,635)	48,469	22,598
6009999999 - Totals								2,140,564	2,125,797	2,143,432		2,868		2,868			(17,635)	(17,635)	48,469	22,598

SCHEDULE D - PART 6 - SECTION 1

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

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change In Book / Adjusted Carrying Value				12	13	Interest					20	
	2	3					8	9	10	11			14	15	16	17	18		19
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds: U.S. Governments, Issuer Obligations																			
UNITED STATES TREASURY			03/31/2023	Various	02/15/2024	8,648,389		146,897			8,671,000	8,501,492	90,068		2.750	4.935	FA	119,226	18,844
UNITED STATES TREASURY			07/31/2023	Unknown	05/15/2024	9,637,967		114,617			9,741,000	9,523,350	31,444		2.500	5.429	MN	121,763	51,617
UNITED STATES TREASURY			01/31/2023	Unknown	12/31/2024								85,789		2.250	2.250	JD		15,042
UNITED STATES TREASURY			08/15/2023	Unknown	01/31/2024	6,596,394		76,389			6,613,000	6,520,005	62,266		2.250	5.401	JJ		6,469
UNITED STATES TREASURY			05/02/2023	Unknown	01/15/2024	9,824,426		304,983			9,842,000	9,519,444	5,683		0.125	4.934	JJ	6,151	3,670
UNITED STATES TREASURY			12/15/2023	FISChevyChase	03/15/2024	8,111,964		153,026			8,193,000	7,958,938	6,077		0.250	5.218	MS	6,611	4,713
UNITED STATES TREASURY			12/15/2023	Various	04/15/2024	7,178,928		119,634			7,280,000	7,059,294	5,818		0.375	5.332	AO	10,314	6,785
UNITED STATES TREASURY			09/15/2023	FISChevyChase	06/15/2024	6,741,496		98,629			6,900,000	6,642,867	801		0.250	5.453	JD	8,625	4,477
UNITED STATES TREASURY			10/31/2023	FISChevyChase	07/15/2024	8,296,746		69,122			8,525,000	8,227,624	14,768		0.375	5.495	JJ		9,469
UNITED STATES TREASURY			11/30/2023	FISChevyChase	11/15/2024	5,835,111		21,973			6,063,000	5,813,138	5,871		0.750	5.225	MN		1,999
0019999999 - Bonds: U.S. Governments, Issuer Obligations						70,871,421		1,105,270			71,828,000	69,766,151	308,587		XXX	XXX	XXX	272,691	123,087
0109999999 - Bonds: Subtotals - U.S. Governments						70,871,421		1,105,270			71,828,000	69,766,151	308,587		XXX	XXX	XXX	272,691	123,087
2419999999 - Total Bonds, Subtotals - Issuer Obligations						70,871,421		1,105,270			71,828,000	69,766,151	308,587		XXX	XXX	XXX	272,691	123,087
2509999999 - Total Bonds, Subtotals - Bonds						70,871,421		1,105,270			71,828,000	69,766,151	308,587		XXX	XXX	XXX	272,691	123,087
7709999999 - Total Short-Term Investments						70,871,421		1,105,270			XXX	69,766,151	308,587		XXX	XXX	XXX	272,691	123,087

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

1A	1A	\$70,871,421	1B	\$	1C	\$	1D	\$	1E	\$	1F	\$	1G	\$
1B	2A	\$	2B	\$	2C	\$								
1C	3A	\$	3B	\$	3C	\$								
1D	4A	\$	4B	\$	4C	\$								
1E	5A	\$	5B	\$	5C	\$								
1F	6	\$												

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

(E-24) Schedule DB - Part E

NONE

(E-25) Schedule DL - Part 1

NONE

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

NONE

(E-26) Schedule DL - Part 2

NONE

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

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Bank of America – Providence, RI.....	O		7,915,673		112,215,145	XXX
Comerica –	R				278,035	XXX
0199998 – Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories.....						XXX
0199999 – Totals – Open Depositories.....			7,915,673		112,493,180	XXX
0399999 – Total Cash on Deposit.....			7,915,673		112,493,180	XXX
0599999 – Total Cash.....			7,915,673		112,493,180	XXX

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

1. January.....	139,507,470	4. April.....	155,172,362	7. July.....	140,518,101	10. October.....	119,670,350
2. February.....	137,413,251	5. May.....	158,076,395	8. August.....	70,402,385	11. November.....	72,877,671
3. March.....	184,082,362	6. June.....	169,756,535	9. September.....	127,523,150	12. December.....	112,215,145

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
Exempt Money Market Mutual Funds – as Identified by SVO								
38142B-50-0	GOLDMAN:FS TRS I INST		12/27/2023	5.180	XXX	255,180	5,309	5,898
38142B-50-0	GOLDMAN:FS TRS I INST	R	12/26/2023	5.180	XXX	54,712	4,131	
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						309,892	9,440	5,898
8609999999 – Total Cash Equivalents						309,892	9,440	5,898

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

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR					
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA					
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA					
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM					
33. New York	NY					
34. North Carolina	NC					
35. North Dakota	ND					
36. Ohio	OH					
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI	0	99,869,159	90,218,317		
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. US Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Alien and Other	OT	XXX	XXX			
59. Totals	XXX	XXX	99,869,159	90,218,317		
Details of Write-Ins						
5801.						
5802.						
5803.						
5898.	Summary of remaining write-ins for Line 58 from overflow page					
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)					