

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	92,899,294		92,899,294	92,241,588
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 \$.....0 encumbrances)				
4.2 Properties held for the production of income (less \$.....0 encumbrances)				
4.3 Properties held for sale (less \$.....0 encumbrances)				
5. Cash (\$.....55,651,955), cash equivalents (\$.....2,256,386) and short-term investments (\$.....5,467,644)	63,375,986		63,375,986	55,066,253
6. Contract loans (including \$.....0 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)	156,275,280		156,275,280	147,307,841
13. Title plants less \$.....0 charged off (for Title insurers only)				
14. Investment income due and accrued	425,112		425,112	627,150
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	86,681,010		86,681,010	96,403,773
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums)				
15.3 Accrued retrospective premiums (\$.....61,689,643) and contracts subject to redetermination (\$.....0)	61,689,643		61,689,643	43,373,452
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	431,278		431,278	998,316
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	35,903,257		35,903,257	30,349,096
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	5,236,642	3,419,603	1,817,039	1,902,546
21. Furniture and equipment, including health care delivery assets (\$.....0)	4,180,777	4,180,777		
22. Net adjustments in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care (\$.....24,836,193) and other amounts receivable	24,838,794	2,601	24,836,193	31,904,252
25. Aggregate write-ins for other-than-invested assets	11,121,497	8,057,981	3,063,516	2,108,753
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	386,783,290	15,660,962	371,122,328	354,975,179
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. TOTAL (Lines 26 and 27)	386,783,290	15,660,962	371,122,328	354,975,179
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501. Prepaid Expenses	2,969,083	2,969,083		
2502. Receivable from State	3,063,516		3,063,516	2,108,753
2503. Deposits	4,419,504	4,419,504		
2598. Summary of remaining write-ins for Line 25 from overflow page	669,394	669,394		
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	11,121,497	8,057,981	3,063,516	2,108,753

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....0 reinsurance ceded)	133,054,255		133,054,255	134,391,327
2. Accrued medical incentive pool and bonus amounts	2,163,358		2,163,358	3,257,572
3. Unpaid claims adjustment expenses	3,483,363		3,483,363	3,483,363
4. Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act	6,249,998		6,249,998	5,553,922
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves				
8. Premiums received in advance	79,002,651		79,002,651	78,752,417
9. General expenses due or accrued	39,197,564		39,197,564	25,232,002
10.1 Current federal and foreign income tax payable and interest thereon (including \$.....0 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	4,497,941		4,497,941	2,602,618
13. Remittances and items not allocated				
14. Borrowed money (including \$.....0 current) and interest thereon \$.....0 (including \$.....0 current)				
15. Amounts due to parent, subsidiaries and affiliates				
16. Derivatives				
17. Payable for securities	319,606		319,606	69,017
18. Payable for securities lending				
19. Funds held under reinsurance treaties with (\$.....0 authorized reinsurers, \$.....0 unauthorized reinsurers and \$.....0 certified reinsurers)				
20. Reinsurance in unauthorized and certified (\$.....0) 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 \$.....0 current)	26,108		26,108	25,644
24. Total liabilities (Lines 1 to 23)	267,994,844		267,994,844	253,367,882
25. Aggregate write-ins for special surplus funds	X X X	X X X		
26. Common capital stock	X X X	X X X		
27. Preferred capital stock	X X X	X X X		
28. Gross paid in and contributed surplus	X X X	X X X		
29. Surplus notes	X X X	X X X		
30. Aggregate write-ins for other-than-special surplus funds	X X X	X X X		
31. Unassigned funds (surplus)	X X X	X X X	103,127,484	101,607,297
32. Less treasury stock, at cost:				
32.10 shares common (value included in Line 26 \$.....0)	X X X	X X X		
32.20 shares preferred (value included in Line 27 \$.....0)	X X X	X X X		
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	X X X	X X X	103,127,484	101,607,297
34. Total Liabilities, capital and surplus (Lines 24 and 33)	X X X	X X X	371,122,328	354,975,179
DETAILS OF WRITE-INS				
2301. Unclaimed Property Payable	26,108		26,108	25,644
2302.				
2303.				
2398. Summary of remaining write-ins for Line 23 from overflow page				
2399. TOTALS (Lines 2301 through 2303 plus 2398) (Line 23 above)	26,108		26,108	25,644
2501.	X X X	X X X		
2502.	X X X	X X X		
2503.	X X X	X X X		
2598. Summary of remaining write-ins for Line 25 from overflow page	X X X	X X X		
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	X X X	X X X		
3001.	X X X	X X X		
3002.	X X X	X X X		
3003.	X X X	X X X		
3098. Summary of remaining write-ins for Line 30 from overflow page	X X X	X X X		
3099. TOTALS (Lines 3001 through 3003 plus 3098) (Line 30 above)	X X X	X X X		

STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member Months	X X X	564,118	584,916	2,307,846
2. Net premium income (including \$.....0 non-health premium income)	X X X	345,843,559	316,422,735	1,342,355,294
3. Change in unearned premium reserves and reserves for rate credits	X X X			
4. Fee-for-service (net of \$.....0 medical expenses)	X X X			
5. Risk revenue	X X X			
6. Aggregate write-ins for other health care related revenues	X X X	388,881	420,000	3,575,089
7. Aggregate write-ins for other non-health revenues	X X X			
8. Total revenues (Lines 2 to 7)	X X X	346,232,440	316,842,735	1,345,930,383
Hospital and Medical:				
9. Hospital/medical benefits		119,533,051	109,779,017	495,079,740
10. Other professional services		75,270,695	68,056,961	304,107,954
11. Outside referrals		54,666,028	41,577,424	192,408,795
12. Emergency room and out-of-area		13,138,736	11,969,065	51,181,058
13. Prescription drugs		51,881,452	51,760,588	169,517,648
14. Aggregate write-ins for other hospital and medical		(1,641,342)	(3,615,563)	(6,120,199)
15. Incentive pool, withhold adjustments and bonus amounts		(1,094,215)	623,126	2,782,632
16. Subtotal (Lines 9 to 15)		311,754,405	280,150,618	1,208,957,628
Less:				
17. Net reinsurance recoveries		91,738	221,875	1,539,917
18. Total hospital and medical (Lines 16 minus 17)		311,662,667	279,928,743	1,207,417,711
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$.....2,994,702 cost containment expenses		4,833,098	8,009,422	32,447,188
21. General administrative expenses		29,974,256	25,877,833	108,134,171
22. Increase in reserves for life and accident and health contracts (including \$.....0 increase in reserves for life only)				
23. Total underwriting deductions (Lines 18 through 22)		346,470,021	313,815,998	1,347,999,070
24. Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	(237,581)	3,026,737	(2,068,687)
25. Net investment income earned		430,873	957,038	2,841,743
26. Net realized capital gains (losses) less capital gains tax of \$.....0		680,391	45,924	910,044
27. Net investment gains or (losses) (Lines 25 plus 26)		1,111,264	1,002,962	3,751,787
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....0) (amount charged off \$.....0)]				1,297,299
29. Aggregate write-ins for other income or expenses				670,200
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	X X X	873,683	4,029,699	3,650,599
31. Federal and foreign income taxes incurred	X X X			
32. Net income (loss) (Lines 30 minus 31)	X X X	873,683	4,029,699	3,650,599
DETAILS OF WRITE-INS				
0601. EOHHS Incentive Income	X X X	388,881	420,000	3,575,089
0602.	X X X			
0603.	X X X			
0698. Summary of remaining write-ins for Line 6 from overflow page	X X X			
0699. TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)	X X X	388,881	420,000	3,575,089
0701.	X X X			
0702.	X X X			
0703.	X X X			
0798. Summary of remaining write-ins for Line 7 from overflow page	X X X			
0799. TOTALS (Lines 0701 through 0703 plus 0798) (Line 7 above)	X X X			
1401. Stop Loss Recoveries from EOHHS		(1,641,342)	(3,615,563)	(6,120,199)
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page				
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)		(1,641,342)	(3,615,563)	(6,120,199)
2901. Penalty and Interest				670,200
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)				670,200

STATEMENT OF REVENUE AND EXPENSES (Continued)

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
CAPITAL & SURPLUS ACCOUNT			
33. Capital and surplus prior reporting year	101,607,294	101,566,291	101,566,289
34. Net income or (loss) from Line 32	873,683	4,029,699	3,650,599
35. Change in valuation basis of aggregate policy and claim reserves			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0	(6,962)	(160,550)	(25,626)
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax			
39. Change in nonadmitted assets	653,466	(1,941,046)	(3,583,968)
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)	1,520,187	1,928,103	41,005
49. Capital and surplus end of reporting period (Line 33 plus 48)	103,127,481	103,494,394	101,607,294
DETAILS OF WRITE-INS			
4701.			
4702.			
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page			
4799. TOTALS (Lines 4701 through 4703 plus 4798) (Line 47 above)			

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	339,565,476	314,405,933	1,257,152,269
2. Net investment income	715,633	948,613	3,248,113
3. Miscellaneous income	388,881	420,000	3,575,089
4. TOTAL (Lines 1 to 3)	340,669,990	315,774,546	1,263,975,471
5. Benefit and loss related payments	306,459,996	294,874,670	1,214,916,415
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	26,395,953	26,863,755	148,691,544
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)			
10. TOTAL (Lines 5 through 9)	332,855,949	321,738,425	1,363,607,959
11. Net cash from operations (Line 4 minus Line 10)	7,814,041	(5,963,879)	(99,632,488)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	13,210,103	12,611,125	47,194,661
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	5,917		67,565
12.7 Miscellaneous proceeds	250,589		75,450
12.8 TOTAL investment proceeds (Lines 12.1 to 12.7)	13,466,609	12,611,125	47,337,676
13. Cost of investments acquired (long-term only):			
13.1 Bonds	13,283,019	13,099,416	34,737,131
13.2 Stocks			
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications		5,604,769	
13.7 TOTAL investments acquired (Lines 13.1 to 13.6)	13,283,019	18,704,185	34,737,131
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)	183,590	(6,093,060)	12,600,545
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	312,104	1,330,041	(1,439,288)
17. Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	312,104	1,330,041	(1,439,288)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	8,309,735	(10,726,898)	(88,471,231)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	55,066,251	143,537,482	143,537,482
19.2 End of period (Line 18 plus Line 19.1)	63,375,986	132,810,584	55,066,251

Note: Supplemental Disclosures of Cash Flow Information for Non-Cash Transactions:

20.0001			
---------	--	--	--

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
Total Members at end of:										
1. Prior Year	185,914	24,472	1,553						159,889	
2. First Quarter	189,218	28,123	1,731						159,364	
3. Second Quarter										
4. Third Quarter										
5. Current Year										
6. Current Year Member Months	564,118	80,136	5,143						478,839	
Total Member Ambulatory Encounters for Period:										
7. Physician	1,595,823	128,075	6,460						1,461,288	
8. Non-Physician	206,579	21,194	1,013						184,372	
9. Total	1,802,402	149,269	7,473						1,645,660	
10. Hospital Patient Days Incurred	195,324	2,242	110						192,972	
11. Number of Inpatient Admissions	12,286	417	15						11,854	
12. Health Premiums Written (a)	346,904,897	31,598,334	1,946,018						313,360,545	
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	346,904,897	31,598,334	1,946,018						313,360,545	
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	307,118,773	22,109,901	1,180,720						283,828,152	
18. Amount Incurred for Provision of Health Care Services	311,754,404	22,340,145	1,070,392						288,343,867	

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$.....0.

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
0199999 Individually Listed Claims Unpaid						
0299999 Aggregate Accounts Not Individually Listed - Uncovered						
0399999 Aggregate Accounts Not Individually Listed - Covered	17,508,499	609,888	117,167	56,535	987,187	19,279,276
0499999 Subtotals	17,508,499	609,888	117,167	56,535	987,187	19,279,276
0599999 Unreported claims and other claim reserves						113,774,979
0699999 Total Amounts Withheld						
0799999 Total Claims Unpaid						133,054,255
0899999 Accrued Medical Incentive Pool And Bonus Amounts						2,163,358

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	Claims Incurred in Prior Years (Columns 1+3)	Estimated Claim Reserve and Claim Liability Dec 31 of Prior Year
	Line of Business	On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec 31 of Prior Year		
1. Comprehensive (hospital & medical)	1,091,107	22,199,513	2,406,403	6,216,112	3,497,510	7,878,006
2. Medicare Supplement						
3. Dental only						
4. Vision only						
5. Federal Employees Health Benefits Plan						
6. Title XVIII - Medicare						
7. Title XIX - Medicaid	79,821,916	203,914,499	47,480,675	76,951,065	127,302,591	126,513,321
8. Other health						
9. Health subtotal (Lines 1 to 8)	80,913,023	226,114,012	49,887,078	83,167,177	130,800,101	134,391,327
10. Healthcare receivables (a)	2,172,268	3,307,419	11,783,952	7,552,655	13,956,220	31,883,212
11. Other non-health						
12. Medical incentive pools and bonus amounts			1,620,875	542,483	1,620,875	3,257,573
13. Totals (Lines 9 - 10 + 11 + 12)	78,740,755	222,806,593	39,724,001	76,157,005	118,464,756	105,765,688

(a) Excludes \$.....22,500 loans or advances to providers not yet expensed.

Notes to Financial Statement

1. Summary of Significant Accounting Policies

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 #	2020	2019
NET INCOME						
(1)	State basis (Page 4, Line 32, Columns 2 & 3)				873,683	3,650,599
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP:					
(201)						
(299)	Total				0	0
(3)	State Permitted Practices that increase/(decrease) NAIC SAP:					
(301)						
(399)	Total				0	0
(4)	NAIC SAP (1-2-3=4)				873,683	3,650,599
SURPLUS						
(5)	State basis (Page 3, Line 33, Columns 3 & 4)				103,127,484	101,607,297
(6)	State Prescribed Practices that increase/(decrease) NAIC SAP:					
(601)						
(699)	Total				0	0
(7)	State Permitted Practices that increase/(decrease) NAIC SAP:					
(701)						
(799)	Total				0	0
(8)	NAIC SAP (5-6-7=8)				103,127,484	101,607,297

Notes to Financial Statement

B. Use of Estimates in the Preparation of the Financial Statements.

No Material Change

C. Accounting Policy

(1) No Material Change

(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) – (5) No Material Change

(6) The Company only has loan-backed securities designated with NAIC 1 designations and are reported at amortized cost.

(7) – (13) - No Material Change

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

No Material Change

3. Business Combinations and Goodwill

No Material Change

4. Discontinued Operations

No Material Change

5. Investments

A. Mortgage Loans – No Material Change

B. Debt Restructuring – No Material Change

C. Reverse Mortgages – No Material Change

D. Loan-Backed Securities

(1) Prepayment assumptions for loan-backed securities were obtained from third party sources

(2), (3) There are no other-than-temporary impairments on any loan-backed securities

Notes to Financial Statement

- 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
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – None
- J. Real Estate – No Material Change
- K. Low-income housing tax credits (LIHTC) – No Material Change
- L. Restricted Assets – No Material Change
- M. Working Capital Finance Investments – None
- N. Offsetting and Netting of Assets and Liabilities – None
- O. 5GI Securities – No Material Change
- P. Short Sales – No Material Change
- Q. Prepayment Penalty and Acceleration Fees – No Material Change

6. Joint Ventures, Partnerships and Limited Liability Companies

No Material Change

7. Investment Income

No Material Change

8. Derivative Instruments

None

9. Income Taxes

No Material Change

10. Information Concerning Parent, Subsidiaries and Affiliates

No Material Change

Notes to Financial Statement

11. Debt

- A. Debt - No Material Change
- B. FHLB (Federal Home Loan Bank) Agreements - None

12. Retirement Plans, Deferred Compensation, Post-Employment Benefits, Compensated Absences and other Postretirement Benefit Plans.

- A. Defined Benefit Plan – None
- B. Investment Policies and Strategies – No Material Change
- C. Plan Assets – No Material Change
- D. Long-term Rate-of-return-on-assets Assumption - No Material Change
- E. Defined Contribution Plans – No Material Change
- F. Multi-Employer Plan – No Material Change
- G. Consolidated/Holding Company Plans – No Material Change
- H. Post-Employment Benefits and Compensated Absences – No Material Change
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) – No Material Change

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

- (1) – (11) - No Material Change
- (12) – (13) - No Material Change

14. Contingencies

No Material Change

15. Leases

- A. Lessee Operating Leases - No Material Change
- B. (1) Lessor Leases – No Material Change
- (2) Leveraged Leases - No Material Change

16. Information about Financial Instruments with off-balance sheet risk and financial instruments with concentrations of credit risk.

No Material Change

Notes to Financial Statement

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities.

A. Transfers of Receivables reported as Sales – No Material Change

B. Transfer and Servicing of Financial Assets - None

C. Wash Sales – None

18. Gain or Loss to the Reporting Entity from Uninsured A & H Plans and the Uninsured Portion of Partially Insured Plans.

No Material Change

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators.

No Material Change

20. Fair Value Measurements

A. Fair Market Value at Reporting Date

(1) Fair Value Measurements at reporting date: During 2019, 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					
	Cash Equivalents					
	Money Market Fund		2,256,386			2,256,386
	Total Cash Equivalents		2,256,386			2,256,386
	Subtotal – Assets at fair value		2,256,386			2,256,386
b.	Liabilities at fair value					
	Subtotal – Liabilities at fair value					

(2) Fair Value Measurements in (Level 3) of the Fair Value - None

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

(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.

Notes to Financial Statement

The valuation techniques and inputs used in the fair value measurement Level 3 - Not Applicable.

(5) Derivative assets and liabilities- None

B. Fair Value Information under SSAP No. 100 combined with Fair Value information Under Other Account Pronouncements – None

C. Aggregate Fair Value of All Financial Instruments

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	95,534,024	92,899,294		95,534,024			
Short-term Investments	5,498,851	5,467,644		5,498,851			
Cash Equivalents	2,256,386	2,256,386		2,256,386			

D. Not Practicable to Estimate Fair Value – None

E. Investments Measured at Net Asset Value (NAV) - None

21. Other Items

A. Unusual or Infrequent Items – No Material Change

B. Troubled Debt Restructuring – No Material Change

C. Other Disclosures – No Material Change

D. Business Interruption Insurance Recoveries - No Material Change

E. State Transferable and Nontransferable Tax Credits - No Material Change

F. Subprime Related Risk Exposure – No Material Change

G. Retained Assets - No Material Change

H. Insurance Linked Securities – No Material Change

I. The Amount That Could be Realized on Life Insurance Where the Reporting Entity is owner and Beneficiary or Has Otherwise Obtained Rights to Control Policy - No Material Change

22. Events Subsequent

Type I. – Recognized Subsequent Events

No Material Change

Type II. – Nonrecognized Subsequent Events

No Material Change

23. Reinsurance

No Material Change

Notes to Financial Statement

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

- A. Estimates accrued retrospective premium adjustments – No Material Change
- B. Accrued retrospective premium – No Material Change.
- C. Net premiums written subject to retrospective rating features – No Material Change
- D. Medical loss ratio rebates required pursuant to the Public Health Service Act – No Material Change
- E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

(1) Did the reporting entity write accident and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions (YES/NO)? Yes

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

	AMOUNT
a. Permanent ACA Risk Adjustment Program	
Assets	
1.Premium adjustments receivable due to ACA Risk Adjustment	0
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	63,896
3.Premium adjustments payable due to ACA Risk Adjustment	6,249,998
Operations (Revenue & Expense)	
4.Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	(696,076)
5.Reported in expenses as ACA risk adjustment user fees (incurred/paid)	15,200
b. Transitional ACA Reinsurance Program	
Assets	
1.Amounts recoverable for claims paid due to ACA Reinsurance	0
2.Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	0
3.Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	0
Liabilities	
4.Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium	0
5.Ceded reinsurance premiums payable due to ACA Reinsurance	0
6.Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	0
Operations (Revenue & Expense)	
7.Ceded reinsurance premiums due to ACA Reinsurance	0
8.Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	0

Notes to Financial Statement

9.ACA Reinsurance contributions – not reported as ceded premium	0
c. Temporary ACA Risk Corridors Program	
Assets	
1.Accrued retrospective premium due to ACA Risk Corridors	0
Liabilities	
2.Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	0
Operations (Revenue & Expense)	
3.Effect of ACA Risk Corridors on net premium income (paid/received)	0
4.Effect of ACA Risk Corridors on change in reserves for rate credits	0
(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 December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					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)
	1	2	3	4	5	6	7	8	Ref	9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable									A		
2. Premium adjustments (payable)		5,553,922				5,553,922			B		5,553,922
3. Subtotal ACA Permanent Risk Adjustment Program		5,553,922				5,553,922					5,553,922
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid									C		
2. Amounts recoverable for claims unpaid (contra liability)									D		
3. Amounts receivable relating to uninsured plans									E		
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium									F		
5. Ceded reinsurance premiums payable									G		
6. Liability for amounts held under uninsured plans									H		
7. Subtotal ACA Transitional Reinsurance Program											
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium									I		
2. Reserve for rate credits or policy experience rating refunds									J		
3. Subtotal ACA Risk Corridors Program											
d. Total for ACA Risk Sharing Provisions		5,553,922				5,553,922					5,553,922

Explanations of Adjustments

(4) Roll Forward of ACA Risk Corridor Asset and Liability Balances - None

(5) ACA Risk Corridor Receivable - None

Notes to Financial Statement

25. Change in Incurred Claims and Claims Adjustment Expenses

Reserves as of December 31, 2019 were \$141,132,262. As of March 31, 2020, \$84,396,387 has been paid for incurred claims and claims adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$51,507,954 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$5,227,921 favorable prior-year development since December 31, 2019 to March 31, 2020. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

There were no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

26. Intercompany Pooling Arrangements

No Material Change

27. Structured Settlements

No Material Change

28. Health Care Receivables

No Material Change

29. Participating Policies

No Material Change

30. Premium Deficiency Reserves

No Material Change

31. Anticipated Salvage and Subrogation

No Material Change

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? Yes[] No[X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes[] No[] N/A[X]
- 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? Yes[] No[X]
- 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? Yes[] No[X]
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? Yes[] No[X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes:
Rhode Island Department of Business Regulation, Insurance Division
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes[] No[X]
- 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? Yes[] No[X]
If yes, complete and file the merger history data file with the NAIC.
- 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? Yes[] No[] N/A[X]
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[X] No[] N/A[]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes[X] No[] N/A[]
- 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? Yes[] No[X]
- 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? Yes[] No[X]
- 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? Yes[] No[X]
- 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 affiliate's primary federal regulator.]

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
..... No No No No

- 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[X] No[]
- (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? Yes[] No[X]
- 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? Yes[] No[X]
- 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? Yes[] No[X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$..... 0

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.) Yes[] No[X]
- 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: \$..... 0
13. Amount of real estate and mortgages held in short-term investments: \$..... 0

GENERAL INTERROGATORIES (Continued)

INVESTMENT

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
 14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds		
14.22 Preferred Stock		
14.23 Common Stock		
14.24 Short-Term Investments		
14.25 Mortgages 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? Yes No
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No N/A
 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 \$ 0
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
 16.3 Total payable for securities lending reported on the liability page \$ 0

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 No
 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Income Research & Management	U
RBS Citizens Bank - Private Wealth	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes No
 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes No
 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

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

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes No
 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? Yes No

GENERAL INTERROGATORIES (Continued)

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for 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? Yes[] No[X]
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? Yes[] No[X]

GENERAL INTERROGATORIES

PART 2 - HEALTH

- | | |
|---|---------------|
| 1. Operating Percentages: | |
| 1.1 A&H loss percent | 90.983% |
| 1.2 A&H cost containment percent | 0.866% |
| 1.3 A&H expense percent excluding cost containment expenses | 9.199% |
| 2.1 Do you act as a custodian for health savings accounts? | Yes[] No[X] |
| 2.2 If yes, please provide the amount of custodial funds held as of the reporting date. | \$..... 0 |
| 2.3 Do you act as an administrator for health savings accounts? | Yes[] No[X] |
| 2.4 If yes, please provide the balance of the funds administered as of the reporting date. | \$..... 0 |
| 3. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? | Yes[] No[X] |
| 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? | Yes[] No[X] |

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
Accident and Health - Non-affiliates									
27855	36-2781080	01/01/2020	ZURICH AMER INS CO OF IL	IL	SSL/G	CMM	Authorized		
27855	36-2781080	01/01/2020	ZURICH AMER INS CO OF IL	IL	SSL/I	CMM	Authorized		
27855	36-2781080	01/01/2020	ZURICH AMER INS CO OF IL	IL	SSL/I	MC	Authorized		

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

State, Etc.	1 Active Status (a)	Direct Business Only							
		2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Program Premiums	6 Life and Annuity Premiums and Other Considerations	7 Property/Casualty Premiums	8 Total Columns 2 Through 7	9 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	33,544,352		313,360,545				346,904,897	
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. U.S. Virgin Islands (VI)	N								
56. Northern Mariana Islands (MP)	N								
57. Canada (CAN)	N								
58. Aggregate other alien (OT)	X X X								
59. Subtotal	X X X	33,544,352		313,360,545				346,904,897	
60. Reporting entity contributions for Employee Benefit Plans	X X X								
61. Total (Direct Business)	X X X	33,544,352		313,360,545				346,904,897	
DETAILS OF WRITE-INS									
58001.	X X X								
58002.	X X X								
58003.	X X X								
58998. Summary of remaining write-ins for Line 58 from overflow page	X X X								
58999. TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X								

(a) Active Status Counts:

- L Licensed or Chartered - Licensed insurance carrier or domiciled RRG
- E Eligible - Reporting entities eligible or approved to write surplus lines in the state
- N None of the above - Not allowed to write business in the state

1

- R Registered - Non-domiciled RRGs
- Q Qualified - Qualified or accredited reinsurer

56

15 Schedule Y - Part 1 NONE

16 Schedule Y Part 1A - Detail of Insurance Holding Company System NONE

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

Explanations:

Bar Codes:

Medicare Part D Coverage Supplement



95402202036500001

2020

Document Code: 365

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 (Lines 1104 through 1196)				
2504. Other Receivables	488,346	488,346		
2505. Due from PPC	181,048	181,048		
2597. Summary of remaining write-ins for Line 25 (Lines 2504 through 2596)	669,394	669,394		

STATEMENT AS OF **March 31, 2020** OF THE **Neighborhood Health Plan of Rhode Island**
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		
9. Total foreign exchange change in book value/recorded investment		
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	92,241,588	104,084,675
2. Cost of bonds and stocks acquired	13,283,019	34,737,131
3. Accrual of discount	12,061	89,827
4. Unrealized valuation increase (decrease)	(6,962)	(25,626)
5. Total gain (loss) on disposals	674,474	842,479
6. Deduct consideration for bonds and stocks disposed of	13,220,687	47,205,905
7. Deduct amortization of premium	94,783	292,237
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	10,584	11,244
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	92,899,294	92,241,588
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	92,899,294	92,241,588

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**

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	121,370,584	15,210,566	39,833,607	(351,792)	96,395,751			121,370,584
2. NAIC 2 (a)	1,716,998			254,190	1,971,188			1,716,998
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	123,087,582	15,210,566	39,833,607	(97,602)	98,366,938			123,087,582
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	123,087,582	15,210,566	39,833,607	(97,602)	98,366,938			123,087,582

(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 \$.....5,467,645; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0

QS102

SCHEDULE DA - PART 1**Short - Term Investments**

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	5,467,644	X X X	5,474,548	16,607	4,936

SCHEDULE DA - Verification**Short-Term Investments**

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	27,870,486	52,770,121
2. Cost of short-term investments acquired	1,222,253	70,011,522
3. Accrual of discount	1,212	363,040
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	5,568	67,686
6. Deduct consideration received on disposals	23,622,297	95,293,914
7. Deduct amortization of premium	9,577	47,969
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)	5,467,644	27,870,486
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	5,467,644	27,870,486

SI04 Schedule DB - Part A Verification NONE

SI04 Schedule DB - Part B Verification NONE

SI05 Schedule DB Part C Section 1 NONE

SI06 Schedule DB Part C Section 2 NONE

SI07 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	3,926,873	46,948,371
2.	Cost of cash equivalents acquired	11,105,589	271,553,616
3.	Accrual of discount	447	5,740
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	349	(121)
6.	Deduct consideration received on disposals	12,776,872	314,580,733
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)	2,256,386	3,926,873
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,256,386	3,926,873

E01 Schedule A Part 2 NONE

E01 Schedule A Part 3 NONE

E02 Schedule B Part 2 NONE

E02 Schedule B Part 3 NONE

E03 Schedule BA Part 2 NONE

E03 Schedule BA Part 3 NONE

SCHEDULE D - PART 3

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

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	10 NAIC Designation and Administrative Symbol
Bonds - U.S. Governments									
83162CYU1	SBAP 1720H H - ABS		02/11/2020	MLPFS INC FIXED INCOME	X X X	21,195	20,481	17	1
9128285W6	UNITED STATES TREASURY		01/31/2020	DEUTSCHE BANK ALEX BROWN	X X X	710,105	650,866	297	1
912828XR6	UNITED STATES TREASURY		01/13/2020	MLPFS INC FIXED INCOME	X X X	393,547	392,000	843	1
912828YL8	UNITED STATES TREASURY		03/25/2020	VARIOUS	X X X	1,395,927	1,384,765	750	1
912828YS3	UNITED STATES TREASURY		03/09/2020	VARIOUS	X X X	878,628	842,000	3,558	1
912828Z52	UNITED STATES TREASURY		02/27/2020	VARIOUS	X X X	2,907,642	2,899,000	911	1
0599999	Subtotal - Bonds - U.S. Governments				X X X	6,307,043	6,189,112	6,376	X X X
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
686053BN8	OREGON SCH BRDS ASSN		02/05/2020	CHASE SECURITIES	X X X	428,450	355,000	2,025	1FE
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions				X X X	428,450	355,000	2,025	X X X
Bonds - U.S. Special Revenue, Special Assessment									
3132XV7H0	FH Q53595 - RMBS		02/01/2020	MLPFS INC FIXED INCOME	X X X	12,886	12,293	13	1
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment				X X X	12,886	12,293	13	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)									
191216CT5	COCA-COLA CO		03/20/2020	WELLS FARGO SECURITIES	X X X	347,664	349,000	167	1FE
254687FL5	WALT DISNEY CO		03/18/2020	NATIONAL FINANCIAL SERVICES CO	X X X	117,267	130,000	137	1FE
254687FN1	WALT DISNEY CO		03/19/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	132,927	133,000		1FE
254687FQ4	WALT DISNEY CO		03/19/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	5,983	6,000		1FE
264399DK9	DUKE ENERGY CORPORATION		03/12/2020	Merrill Lynch	X X X	6,174	5,000	88	1FE
30313KAA2	FRESB 20SB71 A5H - CMBS		02/12/2020	CHASE SECURITIES	X X X	10,050	10,000	12	Z
341081FZ5	FLORIDA POWER & LIGHT CO		03/24/2020	WELLS FARGO SECURITIES	X X X	332,660	333,000		1FE
437076CB6	HOME DEPOT INC		03/26/2020	CHASE SECURITIES	X X X	440,524	443,000		1FE
458140BR0	INTEL CORP		03/20/2020	CHASE SECURITIES	X X X	262,461	263,000		1FE
494368CB7	KIMBERLY-CLARK CORP		03/24/2020	CHASE SECURITIES	X X X	407,686	408,000		1FE
61762DAW1	MSBAM 13C9 A4 - CMBS		03/11/2020	MORGAN STANLEY DEAN WITTER	X X X	466,416	445,000	460	1FE
61763UAY8	MSBAM 14C17 A4 - CMBS		01/09/2020	DEUTSCHE BANK ALEX BROWN	X X X	308,974	299,000	343	1FE
654106AK9	NIKE INC		03/25/2020	MLPFS INC FIXED INCOME	X X X	187,724	188,000		1FE
67021CAP2	NSTAR ELECTRIC CO		03/23/2020	MLPFS INC FIXED INCOME	X X X	292,389	294,000		1FE
713448EQ7	PEPSICO INC		03/17/2020	MLPFS INC FIXED INCOME	X X X	317,774	318,000		1FE
717081EW9	PFIZER INC		03/25/2020	MLPFS INC FIXED INCOME	X X X	160,437	161,000		1FE
742718FH7	PROCTER & GAMBLE CO		03/23/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	370,110	371,000		1FE
81744YAB2	SEMT 134 A2 - CMO/RMBS		02/01/2020	PERSHING LLC	X X X	557,624	556,291	1,043	1FE
85434VAB4	STANFORD HEALTH CARE		03/25/2020	MORGAN STANLEY DEAN WITTER	X X X	275,000	275,000		1FE
87236YAF5	TD AMERITRADE HOLDING CORP		02/10/2020	TORONTO DOMINION SECS USA INC	X X X	283,114	264,000	3,170	1FE
87612EBK1	TARGET CORP		03/26/2020	MLPFS INC FIXED INCOME	X X X	390,405	392,000		1FE
882508BH6	TEXAS INSTRUMENTS INC		03/03/2020	MLPFS INC FIXED INCOME	X X X	340,492	341,000		1FE
911312BX3	UNITED PARCEL SERVICE INC		03/19/2020	MLPFS INC FIXED INCOME	X X X	170,820	171,000		1FE
98162HAC4	WOLS 20A A3 - ABS		02/04/2020	MLPFS INC FIXED INCOME	X X X	349,967	350,000		1FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	6,534,640	6,505,291	5,420	X X X
8399997	Subtotal - Bonds - Part 3				X X X	13,283,019	13,061,696	13,835	X X X
8399998	Summary Item from Part 5 for Bonds (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
8399999	Subtotal - Bonds				X X X	13,283,019	13,061,696	13,835	X X X
8999998	Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
8999999	Subtotal - Preferred Stocks				X X X	X X X	X X X	X X X	X X X
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
9799999	Subtotal - Common Stocks				X X X	X X X	X X X	X X X	X X X
9899999	Subtotal - Preferred and Common Stocks				X X X	X X X	X X X	X X X	X X X
9999999	Total - Bonds, Preferred and Common Stocks				X X X	13,283,019	X X X	13,835	X X X

QE04

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	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/ Stocks Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Admini- strative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V.	15 Total Foreign Exchange Change in B./A.C.V.									
Bonds - U.S. Governments																							
83162CRN5	SBAP 0820A A - ABS		01/01/2020	Paydown	XXX	11,802	11,802	13,290	13,123		(1,322)		(1,322)		11,802				305	01/01/2028	1		
83162CTB9	SBAP 1020B A - ABS		02/01/2020	Paydown	XXX	953	953	1,023	1,021		(67)		(67)		953				20	02/01/2030	1		
83162CUR2	SBAP 1220C A - ABS		03/01/2020	Paydown	XXX	63,938	63,938	62,574	62,700		1,239		1,239		63,938				850	03/01/2032	1		
83162CVA8	SBAP 1220I A - ABS		03/01/2020	Paydown	XXX	1,271	1,271	1,235	1,237		34		34		1,271				15	09/01/2032	1		
83162CVPS	SBAP 1320F A - ABS		01/01/2020	Paydown	XXX														131	06/01/2033	1		
83162CVR1	SBAP 1320G A - ABS		01/01/2020	Paydown	XXX	54,236	54,236	55,367	55,287		(1,052)		(1,052)		54,236				937	07/01/2033	1		
83162CWH2	SBAP 1420F A - ABS		01/01/2020	Paydown	XXX														102	06/01/2034	1		
83162CWK5	SBAP 1420G A - ABS		01/01/2020	Paydown	XXX	1,191	1,191	1,191	1,191						1,191				18	07/01/2034	1		
83162CWN9	SBAP 1420I A - ABS		03/01/2020	Paydown	XXX	13,254	13,254	13,263	13,263		(8)		(8)		13,254				200	09/01/2034	1		
83162CXD0	SBAP 1520G G - ABS		01/01/2020	Paydown	XXX	33,391	33,391	33,391	33,391						33,391				509	07/01/2035	1		
83162CYH0	SBAP 1720B B - ABS		02/01/2020	Paydown	XXX	1,425	1,425	1,425	1,425						1,425					02/01/2037	1		
83162CYU1	SBAP 1720H H - ABS		02/01/2020	Paydown	XXX	12,955	12,955	12,598	12,596		358		358		12,955					08/01/2037	1		
83162CZA4	SBAP 1720L L - ABS		01/01/2020	Paydown	XXX														9	12/01/2037	1		
83162CZR7	SBAP 1820H H - ABS		02/01/2020	Paydown	XXX	8,090	8,090	8,090	8,090						8,090					08/01/2038	1		
9128283W8	UNITED STATES TREASURY		03/26/2020	VARIOUS	XXX	773,682	683,000	672,055	673,488		197		197		673,685		99,997		99,997	10,763	02/15/2028	1	
912828456	UNITED STATES TREASURY		03/11/2020	VARIOUS	XXX	1,863,651	1,776,000	1,760,876	1,764,784		343		343		1,765,127		98,525		98,525	9,601	05/31/2023	1	
9128284V9	UNITED STATES TREASURY		03/26/2020	VARIOUS	XXX	487,285	417,000	434,022	432,782		(384)		(384)		432,398		54,887		54,887	7,314	08/15/2028	1	
9128285D8	UNITED STATES TREASURY		03/10/2020	VARIOUS	XXX	1,161,211	1,087,000	1,088,732	1,088,410		(59)		(59)		1,088,351		72,860		72,860	12,238	09/30/2023	1	
9128286B1	UNITED STATES TREASURY		03/26/2020	VARIOUS	XXX	2,453,131	2,131,000	2,248,666	2,243,696		(2,601)		(2,601)		2,241,095		212,036		212,036	33,878	02/15/2029	1	
9128286Z8	UNITED STATES TREASURY		03/25/2020	VARIOUS	XXX	2,631,964	2,545,000	2,574,989	2,573,134		(888)		(888)		2,572,246		59,718		59,718	7,641	06/30/2024	1	
9128288M8	UNITED STATES TREASURY		01/31/2020	BARCLAYS CAPITAL INC FIXED INC	XXX	250,586	248,837	239,862	250,141		(18,918)		(197)		(19,115)		231,026		19,561	19,561	1,718	07/15/2020	1
912828SA9	UNITED STATES TREASURY		01/31/2020	BNP PARIBAS SECURITIES BOND	XXX	454,476	453,396	412,372	453,902		(42,668)		(12)		(42,681)		411,222		43,254	43,254	313	01/15/2022	1
912828UL2	UNITED STATES TREASURY		01/30/2020	Maturity @ 100.00	XXX	100,000	100,000	99,648	99,990		10		10		100,000				688	01/31/2020	1		
912828V98	UNITED STATES TREASURY		03/26/2020	VARIOUS	XXX	22,080	21,000	20,782	20,830		3		3		20,833		1,247		1,247	235	02/15/2027	1	
912828XR6	UNITED STATES TREASURY		01/30/2020	HSBC SECURITIES INC	XXX	395,139	392,000	393,547	393,547		(29)		(29)		393,517		1,622		1,622	1,162	05/31/2022	1	
912828YS3	UNITED STATES TREASURY		03/19/2020	CITADEL SECURITIES LLC	XXX	5,257	5,000	4,993	4,993		0		0		4,994		264		264	30	11/15/2029	1	
912828Z52	UNITED STATES TREASURY		03/20/2020	DEUTSCHE BANK ALEX BROWN	XXX	130,312	126,000	125,813			5		5		125,818		4,493		4,493	248	01/31/2025	1	
0599999 Subtotal - Bonds - U.S. Governments					XXX	10,931,280	10,187,738	10,279,805	9,809,474		(61,586)		(4,431)		(66,017)		10,262,816		668,464	668,464	88,925	XX	XX
Bonds - U.S. Special Revenue, Special Assessment																							
302966A0	FRESB 18SB56 A1F - CMBS		03/01/2020	Paydown	XXX	1,719	1,719	1,724	1,720		(4)		(4)		1,719				11	10/25/2028	1		
30306NAE7	FRESB 18SB46 A5H - CMBS		03/01/2020	Paydown	XXX	4,956	4,956	4,928	4,905		51		51		4,956				14	12/25/2037	1		
30308MAG2	FRESB 19SB58 AF - CMBS		03/01/2020	Paydown	XXX	1,081	1,081	1,086	1,086		(5)		(5)		1,081		0		0	7	10/25/2038	1	
31288QCA6	FH 840965 - RMBS		03/01/2020	Paydown	XXX	58,704	58,704	59,959	59,939		(1,234)		(1,234)		58,704				439	05/01/2049	1		
31300M7L1	FH 849899 - RMBS		03/01/2020	Paydown	XXX	12,234	12,234	12,715	12,961		(728)		(728)		12,234				89	06/01/2044	1		
3131Y9FR9	FH ZN2876 - RMBS		03/01/2020	Paydown	XXX	43,408	43,408	46,514	46,499		(3,091)		(3,091)		43,408		0		0	375	01/01/2049	1	
3132XV7H0	FH Q53595 - RMBS		03/01/2020	Paydown	XXX	117	117	123	123		(6)		(6)		117				0	01/01/2048	1		
31347AJ47	FH 840283 - RMBS		03/01/2020	Paydown	XXX	17,206	17,206	17,593	17,914		(708)		(708)		17,206				132	04/01/2046	1		
3137AJYX6	FHR 3977C AD - CMO/RMBS		03/01/2020	Paydown	XXX	3,182	3,182	3,298	3,195		(12)		(12)		3,182				(7)	09/15/2029	1		
3137G1BW6	FWLS 17SC02 2A1 - CMO		03/01/2020	Paydown	XXX	14,243	14,243	14,548	14,503		(260)		(260)		14,243		0		0	101	05/25/2047	1	
3138ETM45	FN AL8478 - RMBS		03/01/2020	Paydown	XXX	7,171	7,171	7,453	7,625		(453)		(453)		7,171		0		0	27	09/01/2044	1	
3138ETND4	FN AL8487 - RMBS		03/01/2020	Paydown	XXX	23,016	23,016	23,672	24,096		(1,080)		(1,080)		23,016		0		0	80	04/01/2046	1	
3138ETWN2	FN AL8752 - RMBS		03/01/2020	Paydown	XXX	10,884	10,884	10,819	10,873		11		11		10,884				58	07/01/2046	1		
3138Y7F98	FN AX5591 - RMBS		03/01/2020	Paydown	XXX	853	853	886	894		(41)		(41)		853				5	01/01/2045	1		
3140J5YE3	FN BM1608 - RMBS		03/01/2020	Paydown	XXX	10,232	10,232	10,350	10,350		(118)		(118)		10,232				35	12/01/2045	1		
3140J7WG6	FN BM3346 - RMBS		03/01/2020	Paydown	XXX	32,629	32,629	33,771	33,805		(1,176)		(1,176)		32,629		0		0	233	06/01/2041	1	
3140J8M83	FN BM3982 - RMBS		03/01/2020	Paydown	XXX	6,323	6,323	6,592	6,582		(259)		(259)		6,323				39	07/01/2042	1		
3140J8RT2	FN BM4097 - RMBS		03/01/2020	Paydown	XXX	20,983	20,983	22,170	22,140		(1,157)		(1,157)		20,983				139	07/01/2047	1		
3140J9B83	FN BM4562 - RMBS		03/01/2020	Paydown	XXX	7,837	7,837	7,773	7,810		27		27		7,837				33	05/01/2047	1		
3140J9CG4	FN BM4570 - RMBS		03/01/2020	Paydown	XXX	40,525	40,525	41,323	41,439		(914)		(914)		40,525				168	12/01/2045	1		
3140J9QD6	FN BM4951 - RMBS		01/27/2020	VARIOUS	XXX	338,086	316,022	330,243	329,889		(933)		(933)		328,956		9,130		9,130	1,666	09/01/2048	1	
3140JAGZ5	FN BM5615 - RMBS		03/01/2020	Paydown	XXX	69,179	69,179	71,039	71,278		(2,099)		(2,099)		69,179		0		0	373	12/01/2044	1	
3140JAUJ6	FN BM5988 - RMBS		03/01/2020	Paydown	XXX	59,535	59,535	60,779	60,856		(1,321)		(1,321)		59,535				296	08/01/2048	1		
3140JLZZ0	FN BN4359 - RMBS		03/01/2020	Paydown	XXX	8,393	8,392	8,867	8,822		(430)		(430)		8,392		0		0	73	02/01/2049	1	
35563PHF9	SCRT 1845C MA - CMO		03/01/2020	Paydown	XXX	20,059	20,059	19,655	19,717		342		342		20,059				116	03/25/2058	1		
35563PJF7	SCRT 1915C MA - CMO		03/01/2020	Paydown	XXX	14,717																	

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n Date	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Admini- strative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.									
645913AY0	NEW JERSEY ECONOMIC DEV AUTH ST PENSION		02/15/2020	Maturity @ 100.00	X X X	239,000	239,000	199,735	238,077				923		923	239,000					02/15/2020	1FE	
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment				X X X	1,103,058	1,080,994	1,070,607	1,110,113				(16,311)		(16,311)	1,093,928		9,130	9,130		4,807	X X X	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																							
02377BAB2	AMERICAN AIRLINES INC - ABS		03/22/2020	Paydown	X X X	16,084	16,084	16,091	16,089				(5)		(5)	16,084					290	03/22/2029	1FE
12592RBF5	COMM 14CR21 A3 - CMBS		01/01/2020	Paydown	X X X	2,814	2,814	2,833	2,830				(16)		(16)	2,814					8	12/12/2047	1FE
24736XAA6	DELTA AIR LINES INC - ABS		01/30/2020	Paydown	X X X	5,128	5,128	5,126	5,126				2		2	5,128					93	01/30/2029	1FE
302966AL0	FRESB 18SB56 A1F - CMBS		01/01/2020	Paydown	X X X	(612)	(612)	(614)	(614)				2		2	(612)		0	0		(23)	10/25/2028	Z
30306NAE7	FRESB 18SB46 A5H - CMBS		01/01/2020	Paydown	X X X													0	0		0	12/25/2037	Z
30313KAA2	FRESB 20SB71 A5H - CMBS		03/01/2020	Paydown	X X X	6	6	6	6				0		0	6					0	11/25/2039	Z
36192KAT4	GSMS 12GCJ7 A4 - CMBS		03/01/2020	Paydown	X X X	18,306	18,306	19,521	18,756				(450)		(450)	18,306					117	05/12/2045	1FE
36255PAD2	GMCAR 181 A3 - ABS		03/16/2020	Paydown	X X X	124,475	124,475	124,447	124,468				7		7	124,475		0	0		477	07/18/2022	1FE
43815HAC1	HAROT 183 A3 - ABS		01/30/2020	BARCLAYS CAPITAL INC FIXED INC	X X X	232,659	230,000	229,968	229,986				1		1	229,987		2,672	2,672		754	08/22/2022	1FE
47787XAC1	JDOT 2017 A3 - ABS		03/15/2020	Paydown	X X X	59,833	59,833	59,825	59,833				0		0	59,833		0	0		178	04/15/2021	1FE
61762DAV3	MSBAM 13C9 A3 - CMBS		02/01/2020	Paydown	X X X	4,654	4,654	4,683	4,668				(14)		(14)	4,654					23	05/17/2046	1FE
65478AAE3	NAROT 15C A4 - ABS		03/17/2020	Paydown	X X X	155,405	155,405	155,370	155,404				2		2	155,405					460	02/15/2022	1FE
70213HAB4	PARTNERS HEALTHCARE SYSTEM INC		01/29/2020	Call @ 100.00	X X X	455,584	445,000	468,834	451,101				(309)		(309)	450,792		(5,792)	(5,792)		19,436	07/01/2021	1FE
81744YAB2	SEMT 134 A2 - CMO/RMBS		03/01/2020	Paydown	X X X	7,007	7,007	7,023	7,023				(17)		(17)	7,007					15	04/27/2043	1FE
841215AA4	SOUTHAVEN COMBINED CYCLE GENERATION LLC		02/15/2020	Paydown	X X X	7,607	7,607	7,903	7,848				(241)		(241)	7,607					146	08/15/2033	1FE
84474YAA4	SOUTHWEST AIRLINES CO - ABS		02/01/2020	Paydown	X X X	23,835	23,835	27,257	24,729				(894)		(894)	23,835					733	02/01/2024	1FE
89238BAD4	TAOT 18A A3 - ABS		03/15/2020	Paydown	X X X	58,708	58,708	58,707	58,708				0		0	58,708					226	05/16/2022	1FE
90269GAC5	UBSCM 12C1 A3 - CMBS		02/01/2020	Paydown	X X X	14,795	14,795	15,727	15,152				(357)		(357)	14,795					84	05/12/2045	1FE
90349DAD4	UBSBB 12C3 A4 - CMBS		03/01/2020	Paydown	X X X	59	59	58	59				0		0	59					0	08/12/2049	1FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	1,186,349	1,173,106	1,202,765	1,174,756				(2,287)		(2,287)	1,178,885		(3,120)	(3,120)		23,017	X X X	X X X
8399997	Subtotal - Bonds - Part 4				X X X	13,220,687	12,441,838	12,553,177	12,094,343				(61,586)		(61,586)	12,535,629		674,474	674,474		116,750	X X X	X X X
8399998	Summary Item from Part 5 for Bonds (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X				X X X		X X X	X X X		X X X	X X X		X X X	X X X	X X X
8399999	Subtotal - Bonds				X X X	13,220,687	12,441,838	12,553,177	12,094,343				(61,586)		(61,586)	12,535,629		674,474	674,474		116,750	X X X	X X X
8999998	Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X				X X X		X X X	X X X		X X X	X X X		X X X	X X X	X X X
8999999	Subtotal - Preferred Stocks				X X X	X X X	X X X	X X X	X X X				X X X		X X X	X X X		X X X	X X X		X X X	X X X	X X X
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X				X X X		X X X	X X X		X X X	X X X		X X X	X X X	X X X
9799999	Subtotal - Common Stocks				X X X	X X X	X X X	X X X	X X X				X X X		X X X	X X X		X X X	X X X		X X X	X X X	X X X
9899999	Subtotal - Preferred and Common Stocks				X X X	X X X	X X X	X X X	X X X				X X X		X X X	X X X		X X X	X X X		X X X	X X X	X X X
9999999	Total - Bonds, Preferred and Common Stocks				X X X	13,220,687	12,441,838	12,553,177	12,094,343				(61,586)		(61,586)	12,535,629		674,474	674,474		116,750	X X X	X X X

QE05.1

E06 Schedule DB Part A Section 1 NONE

E07 Schedule DB Part B Section 1 NONE

E08 Schedule DB Part D Section 1 NONE

E09 Schedule DB Part D Section 2 - Collateral Pledged By Reporting Entity NONE

E09 Schedule DB Part D Section 2 - Collateral Pledged To Reporting Entity NONE

E10 Schedule DB Part E NONE

E11 Schedule DL - Part 1 - Securities Lending Collateral Assets NONE

E12 Schedule DL - Part 2 - Securities Lending Collateral Assets NONE

SCHEDULE E - PART 1 - CASH**Month End Depository Balances**

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
						6 First Month	7 Second Month	8 Third Month	
open depositories									
Bank of America - Operating ..	Providence, RI					72,300,542	86,315,696	56,776,000	X X X
Bank of America - A/P	Providence, RI					(2,752,805)	(2,522,788)	(1,137,360)	X X X
0199998 Deposits in0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories ..		X X X	X X X						X X X
0199999 Totals - Open Depositories		X X X	X X X			69,547,737	83,792,908	55,638,640	X X X
0299998 Deposits in0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories		X X X	X X X						X X X
0299999 Totals - Suspended Depositories		X X X	X X X						X X X
0399999 Total Cash On Deposit		X X X	X X X			69,547,737	83,792,908	55,638,640	X X X
0499999 Cash in Company's Office		X X X	X X X	X X X	X X X	16,365	16,365	13,315	X X X
0599999 Total Cash		X X X	X X X			69,564,102	83,809,273	55,651,955	X X X

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds - as Identified by SVO								
. 38142B500 .	GOLDMAN:FS TRS I INST		03/31/2020	0.460	X X X	1,270,071	641	2,049
. 38142B500 .	GOLDMAN:FS TRS I INST	SD ..	03/31/2020	0.460	X X X	799,808	570
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						2,069,878	1,211	2,049
All Other Money Market Mutual Funds								
. 262006208 .	DREYFUS GVT CSH MGT INST		03/30/2020	0.260	X X X	186,508	124	420
8699999 Subtotal - All Other Money Market Mutual Funds						186,508	124	420
8899999 Total Cash Equivalents						2,256,386	1,335	2,470

INDEX TO HEALTH QUARTERLY STATEMENT

Accounting Changes and Corrections of Errors; Q10, Note 2; Q11
Accounting Practices and Policies; Q5; Q10, Note 1
Admitted Assets; Q2
Bonds; Q2; Q6; Q11.1; Q11.2; QE04; QE05
Bonuses; Q3; Q4; Q8; Q9
Borrowed Funds; Q3; Q6
Business Combinations and Goodwill; Q10, Note 3
Capital Gains (Losses)
 Realized; Q4
 Unrealized; Q4; Q5
Capital Stock; Q3; Q10, Note 13
Capital Notes; Q6; Q10, Note 11
Caps; QE06; QSI04
Cash; Q2; Q6; QE12
Cash Equivalents; Q2; Q6; QE13
Claims; Q3; Q4; Q8; Q9
Collars; QE06; QSI04
Commissions; Q6
Common Stock; Q2; Q3; Q6; Q11.1; Q11.2
Cost Containment Expenses; Q4
Contingencies; Q10, Note 14
Counterparty Exposure; Q10, Note 8; QE06; QE08
Debt; Q10, Note 11
Deferred Compensation; Q10, Note 12
Derivative Instruments; Q10, Note 8; QSI04; QSI05; QSI06; QSI07; QE06; QE07; QE08
Discontinued Operations; Q10, Note 4
Electronic Data Processing Equipment; Q2
Encumbrances; Q2; QSI01; QE01
Emergency Room; Q4
Expenses; Q3; Q4; Q6
Extinguishment of Liabilities; Q10, Note 17
Extraordinary Item; Q10, Note 21
Fair Value; Q7, Note 20
Fee for Service; Q4
Foreign Exchange; Q2; Q3; Q5; QSI01; QSI03; QE01; QE02; QE03; QE05
Forwards; QE06; QSI04
Furniture, Equipment and Supplies; Q2
Guaranty Fund; Q2
Health Care Receivables; Q2; Q9; Q10, Note 28
Holding Company; Q16
Hospital/Medical Benefits; Q4
Incentive Pools; Q3; Q4; Q8; Q9
Income; Q4; Q5; Q6
Income Taxes; Q2; Q3; Q4; Q5; Q10, Note 9
Incurred Claims and Claim Adjustment Expenses; Q10, Note 25
Intercompany Pooling; Q10, Note 26
Investment Income; Q10, Note 7
 Accrued; Q2
 Earned; Q2; QSI03
 Received; Q6
Investments; Q10, Note 5; Q11.1; Q11.2; QE08
Joint Venture; Q10, Note 6
Leases; Q10, Note 15
Limited Liability Company (LLC); Q10, Note 6
Limited Partnership; Q10, Note 6
Long-Term Invested Assets; Q2; QE03
Managing General Agents; Q10, Note 19
Medicare Part D Coverage; QSupp1
Member Months; Q4; Q7
Mortgage Loans; Q2; Q6; Q11.1; QSI01; QE02
Nonadmitted Assets; Q2; Q5; QSI01; QSI03
Off-Balance Sheet Risk; Q10, Note 16
Options; QE06; QSI04
Organizational Chart; Q11; Q14
Out-of-Area; Q4
Outside Referrals; Q4
Parent, Subsidiaries and Affiliates; Q2; Q3; Q10, Note 10; Q11.1
Participating Policies; Q10, Note 29
Pharmaceutical Rebates; Q10, Note 28
Policyholder Dividends; Q5; Q6
Postemployment Benefits; Q10, Note 12
Postretirement Benefits; Q10, Note 12
Preferred Stock; Q2; Q3; Q6; Q11.1; Q11.2

INDEX TO HEALTH QUARTERLY STATEMENT

Premium Deficiency Reserves; Q10, Note 30
Premiums and Considerations
 Advance; Q3
 Collected; Q6
 Deferred; Q2
 Direct; Q7; Q13
 Earned; Q7
 Retrospective; Q2
 Uncollected; Q2
 Unearned; Q4
 Written; Q4; Q7
Prescription Drugs; Q4
Quasi Reorganizations; Q10, Note 13
Real Estate; Q2; Q6; QE01; QSI01
Redetermination, Contracts Subject to; Q10, Note 24
Reinsurance; Q9; Q10, Note 23
 Ceded; Q3; Q12
 Funds Held; Q2
 Payable; Q3
 Premiums; Q3
 Receivable; Q2; Q4
 Unauthorized; Q3; Q5
Reserves
 Accident and Health; Q3; Q4
 Claim; Q3; Q5; Q8
 Life; Q3
Retirement Plans; Q10, Note 12
Retrospectively Rated Policies; Q10, Note 24
Risk Revenue; Q4
Salvage and Subrogation; Q10, Note 31
Securities Lending; Q2; Q3; QE09; QE11
Servicing of Financial Assets; Q10, Note 17
Short-Term Investments; Q2; Q6; Q11.1; QSI03
Stockholder Dividends; Q5; Q6
Subsequent Events; Q10, Note 22
Surplus; Q3; Q5; Q6
Surplus Notes; Q3; Q5; Q6
Swaps; QE07; QSI04
Synthetic Assets; QSI04; QSI05
Third Party Administrator; Q10, Note 19
Treasury Stock; Q3; Q5
Uninsured Accident and Health; Q2; Q3; Q10, Note 18
Valuation Allowance; QSI01
Wash Sales; Q10, Note 17
Withholds; Q4; Q8