



QUARTERLY STATEMENT

AS OF MARCH 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

Neighborhood Health Plan of Rhode Island

NAIC Group Code	0000	00000	NAIC Company Code	95402	Employer's ID Number	05-0477052
	(Current Period)	(Prior Period)				
Organized under the Laws of	Rhode Island		State of Domicile or Port of Entry	Rhode Island		
Country of Domicile	United States					
Licensed as business type:	Life, Accident & Health []	Property/Casualty []	Hospital, Medical & Dental Service or Indemnity []			
	Dental Service Corporation []	Vision Service Corporation []	Health Maintenance Organization [X]			
	Other []		Is HMO Federally Qualified? Yes [] No [X]			
Incorporated/Organized	12/09/1993	Commenced Business	12/01/1994			
Statutory Home Office	910 Douglas Pike	Smithfield, RI, US 02917				
	(Street and Number)	(City or Town, State, Country and Zip Code)				
Main Administrative Office	910 Douglas Pike	Smithfield, RI, US 02917	401-459-6000			
	(Street and Number)	(City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)			
Mail Address	910 Douglas Pike	Smithfield, RI, US 02917				
	(Street and Number or P.O. Box)	(City or Town, State, Country and Zip Code)				
Primary Location of Books and Records	910 Douglas Pike	Smithfield, RI, US 02917	401-459-6124			
	(Street and Number)	(City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)			
Internet Web Site Address	http://www.nhpri.org/					
Statutory Statement Contact	Mihaela Miha	401-443-5931				
	(Name)	(Area Code) (Telephone Number) (Extension)				
	mmiha@nhpri.org	401-459-6043				
	(E-Mail Address)	(FAX Number)				

OFFICERS

Name	Title	Name	Title
Peter Marino	Chief Executive Officer	Michelle Sears	VP of Finance
Peter Lymm	Chief Operating Officer	Marylou Buyse	Chief Medical Officer

OTHER OFFICERS

Peter Bancroft	Chairman	Jane Hayward	Vice Chairman
Brenda Dowlatshahi	Secretary	Merrill Thomas	Treasurer

DIRECTORS OR TRUSTEES

Merrill Thomas	Brenda Dowlatshahi	Raymond Joseph Lavoie Jr.	Lisa Ranglin
Pablo Rodriguez MD	Jane Hayward	Peter Bancroft CPA	Daniel Da Ponte
Jeanne LaChance	William Hochstrasser-Walsh	Dennis Roy	Patricia Martinez
Richard Besdine MD	Peter Marino	Gary Furtado	Keith Oliveira
Alison Croke			

State ofRhode Island.....

ss

County ofProvidence.....

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.

Peter Marino
Chief Executive Officer

Michelle Sears
VP of Finance

Peter Lymm
Chief Operating Officer

Subscribed and sworn to before me this
day of _____,

a. Is this an original filing? Yes [X] No []

b. If no:

1. State the amendment number _____
2. Date filed _____
3. Number of pages attached _____

STATEMENT AS OF MARCH 31, 2021 OF THE Neighborhood Health Plan of Rhode Island

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	95,691,115		95,691,115	95,353,045
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks			0	0
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$72,311,032), cash equivalents (\$2,468,109) and short-term investments (\$50,692,408)	125,471,549		125,471,549	110,349,849
6. Contract loans (including \$ premium notes)			0	0
7. Derivatives	0		0	0
8. Other invested assets	0		0	0
9. Receivables for securities			0	338,938
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	221,162,664	0	221,162,664	206,041,832
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	717,716		717,716	715,499
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	163,906,017	4,118,698	159,787,319	112,716,667
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)	11,664,898		11,664,898	36,738,586
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	62,876		62,876	128,505
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans	23,165,607		23,165,607	19,723,877
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset			0	0
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	11,471,305	7,899,370	3,571,935	3,583,620
21. Furniture and equipment, including health care delivery assets (\$)	3,464,407	3,464,407	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates			0	0
24. Health care (\$) and other amounts receivable	22,993,326	15,530	22,977,796	21,267,843
25. Aggregate write-ins for other-than-invested assets	12,833,087	8,900,170	3,932,917	3,536,487
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	471,441,903	24,398,174	447,043,729	404,452,916
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	471,441,903	24,398,174	447,043,729	404,452,916
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Prepaid Expenses	4,159,081	4,159,081	0	0
2502. Receivable from State	3,269,894	0	3,269,894	3,051,573
2503. Deposits	4,407,362	4,407,362	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	996,750	333,727	663,023	484,914
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	12,833,087	8,900,170	3,932,917	3,536,487

STATEMENT AS OF MARCH 31, 2021 OF THE Neighborhood Health Plan of Rhode Island

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$0 reinsurance ceded).....	166,131,981		166,131,981	137,178,411
2. Accrued medical incentive pool and bonus amounts	1,699,728		1,699,728	2,014,448
3. Unpaid claims adjustment expenses	3,736,548		3,736,548	3,736,548
4. Aggregate health policy reserves including the liability of \$ for medical loss ratio rebate per the Public Health Service Act.....	2,499,996		2,499,996	2,499,996
5. Aggregate life policy reserves			0	0
6. Property/casualty unearned premium reserve			0	0
7. Aggregate health claim reserves			0	0
8. Premiums received in advance	97,109,544		97,109,544	87,634,610
9. General expenses due or accrued	28,614,247		28,614,247	21,645,483
10.1 Current federal and foreign income tax payable and interest thereon (including \$ on realized gains (losses))			0	0
10.2 Net deferred tax liability.....			0	0
11. Ceded reinsurance premiums payable			0	0
12. Amounts withheld or retained for the account of others	26,210,806		26,210,806	27,075,581
13. Remittances and items not allocated			0	0
14. Borrowed money (including \$ current) and interest thereon \$ (including \$ current)			0	0
15. Amounts due to parent, subsidiaries and affiliates			0	0
16. Derivatives.....			0	0
17. Payable for securities	545,719		545,719	0
18. Payable for securities lending			0	0
19. Funds held under reinsurance treaties (with \$ authorized reinsurers, \$ unauthorized reinsurers and \$ certified reinsurers)			0	0
20. Reinsurance in unauthorized and certified (\$) companies			0	0
21. Net adjustments in assets and liabilities due to foreign exchange rates			0	0
22. Liability for amounts held under uninsured plans			0	0
23. Aggregate write-ins for other liabilities (including \$ current)	46,657	0	46,657	19,706
24. Total liabilities (Lines 1 to 23).....	326,595,227	0	326,595,227	281,804,783
25. Aggregate write-ins for special surplus funds	XXX	XXX	0	0
26. Common capital stock	XXX	XXX	0	0
27. Preferred capital stock	XXX	XXX	0	0
28. Gross paid in and contributed surplus	XXX	XXX	0	0
29. Surplus notes	XXX	XXX	0	0
30. Aggregate write-ins for other-than-special surplus funds	XXX	XXX	0	0
31. Unassigned funds (surplus)	XXX	XXX	120,448,503	122,648,134
32. Less treasury stock, at cost:				
32.1 shares common (value included in Line 26 \$)	XXX	XXX		0
32.2 shares preferred (value included in Line 27 \$)	XXX	XXX		0
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	120,448,503	122,648,134
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	447,043,729	404,452,917
DETAILS OF WRITE-INS				
2301. Unclaimed Property Payable.....	46,657		46,657	19,706
2302. Penalty and Interest.....			0	0
2303.				
2398. Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)	46,657	0	46,657	19,706
2501.	XXX	XXX		
2502.	XXX	XXX		
2503.	XXX	XXX		
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	XXX	XXX	0	0
3001.	XXX	XXX		
3002.	XXX	XXX		
3003.	XXX	XXX		
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above)	XXX	XXX	0	0

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.....	XXX	621,080	564,118	2,359,899
2. Net premium income (including \$ non-health premium income).....	XXX	376,927,106	345,843,559	1,390,623,327
3. Change in unearned premium reserves and reserve for rate credits	XXX		0	0
4. Fee-for-service (net of \$ medical expenses)	XXX		0	0
5. Risk revenue	XXX		0	0
6. Aggregate write-ins for other health care related revenues	XXX	331,574	388,881	1,675,484
7. Aggregate write-ins for other non-health revenues	XXX	0	0	0
8. Total revenues (Lines 2 to 7)	XXX	377,258,680	346,232,440	1,392,298,811
Hospital and Medical:				
9. Hospital/medical benefits		121,822,913	119,533,051	458,116,656
10. Other professional services		87,761,697	75,270,695	292,013,723
11. Outside referrals		59,090,189	54,666,028	202,589,496
12. Emergency room and out-of-area		10,411,827	13,138,736	44,004,295
13. Prescription drugs		57,459,673	51,881,452	220,830,835
14. Aggregate write-ins for other hospital and medical.....	0	(2,144,008)	(1,641,342)	(5,166,595)
15. Incentive pool, withhold adjustments and bonus amounts.....		516,340	(1,094,215)	489,502
16. Subtotal (Lines 9 to 15)	0	334,918,631	311,754,405	1,212,877,912
Less:				
17. Net reinsurance recoveries		99,017	91,738	1,149,540
18. Total hospital and medical (Lines 16 minus 17)	0	334,819,614	311,662,667	1,211,728,372
19. Non-health claims (net).....			0	0
20. Claims adjustment expenses, including \$ 5,508,709 cost containment expenses.....		8,826,082	4,833,098	32,706,670
21. General administrative expenses.....		32,160,275	29,974,256	126,635,022
22. Increase in reserves for life and accident and health contracts (including \$ increase in reserves for life only).....			0	0
23. Total underwriting deductions (Lines 18 through 22)	0	375,805,972	346,470,021	1,371,070,064
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	1,452,708	(237,581)	21,228,747
25. Net investment income earned		291,939	430,873	1,540,580
26. Net realized capital gains (losses) less capital gains tax of \$.....		296,835	680,391	2,008,874
27. Net investment gains (losses) (Lines 25 plus 26)	0	588,774	1,111,264	3,549,454
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$) (amount charged off \$)]			0	0
29. Aggregate write-ins for other income or expenses	0	0	0	0
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	2,041,482	873,683	24,778,201
31. Federal and foreign income taxes incurred	XXX		0	0
32. Net income (loss) (Lines 30 minus 31)	XXX	2,041,482	873,683	24,778,201
DETAILS OF WRITE-INS				
0601. EOHHS Incentive Income.....	XXX	331,574	388,881	1,675,484
0602.	XXX			
0603.	XXX			
0698. Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	XXX	331,574	388,881	1,675,484
0701.	XXX			
0702.	XXX			
0703.	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0	0
0799. Totals (Lines 0701 through 0703 plus 0798) (Line 7 above)	XXX	0	0	0
1401. Stop Loss Recoveries from EOHHS.....		(2,144,008)	(1,641,342)	(5,166,595)
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	0	(2,144,008)	(1,641,342)	(5,166,595)
2901. Penalty and Interest.....			0	0
2902.				
2903.				
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	0	0	0	0

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.....	122,648,133	101,607,294	101,607,297
34. Net income or (loss) from Line 32	2,041,482	873,683	24,778,201
35. Change in valuation basis of aggregate policy and claim reserves		0	0
36. Change in net unrealized capital gains (losses) less capital gains tax of \$	30,711	(6,962)	74,556
37. Change in net unrealized foreign exchange capital gain or (loss)		0	0
38. Change in net deferred income tax		0	0
39. Change in nonadmitted assets	(4,271,824)	653,466	(3,811,921)
40. Change in unauthorized and certified reinsurance	0	0	0
41. Change in treasury stock	0	0	0
42. Change in surplus notes	0	0	0
43. Cumulative effect of changes in accounting principles		0	0
44. Capital Changes:			
44.1 Paid in		0	0
44.2 Transferred from surplus (Stock Dividend)		0	0
44.3 Transferred to surplus		0	0
45. Surplus adjustments:			
45.1 Paid in		0	0
45.2 Transferred to capital (Stock Dividend)	0	0	0
45.3 Transferred from capital		0	0
46. Dividends to stockholders		0	0
47. Aggregate write-ins for gains or (losses) in surplus	0	0	0
48. Net change in capital and surplus (Lines 34 to 47)	(2,199,631)	1,520,187	21,040,836
49. Capital and surplus end of reporting period (Line 33 plus 48)	120,448,502	103,127,481	122,648,133
DETAILS OF WRITE-INS			
4701.		0	0
4702.			
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page	0	0	0
4799. Totals (Lines 4701 through 4703 plus 4798) (Line 47 above)	0	0	0

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.....	363,829,927	339,565,476	1,384,599,052
2. Net investment income	351,140	715,633	1,757,418
3. Miscellaneous income	331,574	388,881	1,675,484
4. Total (Lines 1 to 3)	364,512,640	340,669,990	1,388,031,954
5. Benefit and loss related payments	307,823,118	306,459,996	1,198,691,732
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....		0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	37,692,762	26,395,953	152,049,807
8. Dividends paid to policyholders		0	0
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses).....	0	0	0
10. Total (Lines 5 through 9)	345,515,879	332,855,949	1,350,741,539
11. Net cash from operations (Line 4 minus Line 10)	18,996,761	7,814,041	37,290,415
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	10,674,893	13,210,103	40,732,988
12.2 Stocks	0	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	199	5,917	27,229
12.7 Miscellaneous proceeds	884,658	250,589	1
12.8 Total investment proceeds (Lines 12.1 to 12.7)	11,559,750	13,466,609	40,760,218
13. Cost of investments acquired (long-term only):			
13.1 Bonds	10,747,035	13,283,019	42,093,433
13.2 Stocks	0	0	0
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	0	0	407,955
13.7 Total investments acquired (Lines 13.1 to 13.6)	10,747,035	13,283,019	42,501,388
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	812,715	183,590	(1,741,170)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied).....	(4,687,775)	312,104	19,734,349
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	(4,687,775)	312,104	19,734,349
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)	15,121,701	8,309,735	55,283,594
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	110,349,845	55,066,251	55,066,251
19.2 End of period (Line 18 plus Line 19.1)	125,471,546	63,375,986	110,349,845

STATEMENT AS OF MARCH 31, 2021 OF THE Neighborhood Health Plan of Rhode Island

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	204,632	24,317	1,671	.0	.0	.0	.0	.0	178,644	.0
2. First Quarter	209,030	24,868	1,730	.0	.0	.0	.0	.0	182,432	.0
3. Second Quarter .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Third Quarter .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5. Current Year	0									
6. Current Year Member Months	621,080	72,731	5,139						543,210	
Total Member Ambulatory Encounters for Period:										
7. Physician	1,546,056	99,574	6,684						1,439,798	
8. Non-Physician	178,374	17,105	930						160,339	
9. Total	1,724,430	116,679	7,614	0	0	0	0	0	1,600,137	0
10. Hospital Patient Days Incurred	112,800	2,117	81						110,602	
11. Number of Inpatient Admissions	8,651	349	23						8,279	
12. Health Premiums Written (a).....	378,139,041	30,787,925	2,141,667						345,209,449	
13. Life Premiums Direct.....	.0									
14. Property/Casualty Premiums Written .....	.0									
15. Health Premiums Earned	378,139,041	30,787,925	2,141,667						345,209,449	
16. Property/Casualty Premiums Earned .....	.0									
17. Amount Paid for Provision of Health Care Services	309,300,712	20,853,386	1,413,516						287,033,809	
18. Amount Incurred for Provision of Health Care Services	334,918,631	22,924,240	1,510,184						310,484,208	

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

STATEMENT AS OF MARCH 31, 2021 OF THE Neighborhood Health Plan of Rhode Island

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims unpaid (Reported)						
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0199999 Individually listed claims unpaid.....	0	0	0	0	0	0
0299999 Aggregate accounts not individually listed-uncovered.....						0
0399999 Aggregate accounts not individually listed-covered.....	21,342,980	76,273	46,058	75,541	637,264	22,178,116
0499999 Subtotals	21,342,980	76,273	46,058	75,541	637,264	22,178,116
0599999 Unreported claims and other claim reserves	XXX	XXX	XXX	XXX	XXX	143,953,865
0699999 Total amounts withheld	XXX	XXX	XXX	XXX	XXX	
0799999 Total claims unpaid	XXX	XXX	XXX	XXX	XXX	166,131,981
0899999 Accrued medical incentive pool and bonus amounts	XXX	XXX	XXX	XXX	XXX	1,699,728

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STATEMENT AS OF MARCH 31, 2021 OF THE Neighborhood Health Plan of Rhode Island

UNDERWRITING AND INVESTMENT EXHIBIT
ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5 Claims Incurred in Prior Years (Columns 1 + 3)	6 Estimated Claim Reserve and Claim Liability Dec. 31 of Prior Year
	1	2	3	4		
	On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec. 31 of Prior Year	On Claims Incurred During the Year		
1. Comprehensive (hospital and medical)	6,105,501	16,164,828	5,941,972	8,818,095	12,047,473	11,629,091
2. Medicare Supplement .....					.0	.0
3. Dental only .....					.0	.0
4. Vision only .....					.0	.0
5. Federal Employees Health Benefits Plan .....					.0	.0
6. Title XVIII - Medicare .....					.0	.0
7. Title XIX - Medicaid	68,520,136	218,411,230	39,813,783	111,558,130	108,333,919	125,549,320
8. Other health .....					.0	.0
9. Health subtotal (Lines 1 to 8).....	74,625,637	234,576,058	45,755,756	120,376,225	120,381,392	137,178,411
10. Health care receivables (a)	2,311,002	2,388,560	9,519,827	8,748,937	11,830,829	18,522,615
11. Other non-health .....					.0	.0
12. Medical incentive pools and bonus amounts			150,707	1,549,021	150,707	2,014,448
13. Totals (Lines 9-10+11+12)	72,314,634	232,187,498	36,386,636	113,176,309	108,701,270	120,670,244

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

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

	SSAP #	F/S Page	F/S Line #	03/31/2021	12/31/2020
Net Income					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	\$ 2,041,481	\$ 24,778,201
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 2,041,481</u>	<u>\$ 24,778,201</u>
Surplus					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	\$ 120,448,503	\$ 122,648,134
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 120,448,503</u>	<u>\$ 122,648,134</u>

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

C. Accounting Policy

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

D. Going Concern

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

2. Accounting Changes and Corrections of Errors - None

3. Business Combinations and Goodwill - None

4. Discontinued Operations - None

5. Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans - None
- B. Debt Restructuring - None
- C. Reverse Mortgages - None
- D. Loan-Backed Securities
 - (1) Prepayment assumptions for loan-backed securities were obtained from third party sources.
 - (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - None
 - (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - None

Notes to the Financial Statements

5. Investments (Continued)

- (4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss - None
- (5) Support for concluding impairments are not other-than-temporary - None
- 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 - None
- K. Low-Income Housing Tax Credits (LIHTC) - None
- L. Restricted Assets - No Significant Changes
- M. Working Capital Finance Investments - None
- N. Offsetting and Netting of Assets and Liabilities - None
- O. 5GI Securities - None
- P. Short Sales - None
- Q. Prepayment Penalty and Acceleration Fees - None
- R. Reporting Entity's Share of Cash Pool by Asset type

Asset Type	Percent Share
(1) Cash	57.000 %
(2) Cash Equivalents	2.000 %
(3) Short-Term Investments	41.000 %
(4) Total	<u>100.000 %</u>

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

7. Investment Income - No Significant Changes

8. Derivative Instruments - None

9. Income Taxes

The Company is a non-profit HMO.

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

11. Debt - None

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

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

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

14. Liabilities, Contingencies and Assessments - None

15. Leases - No Significant Changes

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

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

Fair Value Measurements at reporting date: During 2021, Neighborhood only reports Money Market Mutual Funds in Cash Equivalents at fair value using Level 2. The Company has no other assets or liabilities reported at fair value. Level 1 measurement is the unadjusted quoted price for identical assets or liabilities in active markets accessible at the measurement date, Level 2 measurement requires significant other observable inputs, and Level 3 requires significant unobservable inputs. Neighborhood's investments, comprised principally of bonds, are recorded at amortized cost.

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Money Market Mutual Fund	\$	2,468,109	\$	\$	\$ 2,468,109
Total assets at fair value/NAV	\$	2,468,109	\$	\$	\$ 2,468,109
b. Liabilities at fair value					
Total liabilities at fair value	\$		\$	\$	\$

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

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

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

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

(5) Derivatives - None

B. Other Fair Value Disclosures - None

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 98,811,477	\$ 95,691,115	\$	\$ 98,811,477	\$	\$	\$
Short-term Investments	50,692,408	50,692,408		50,692,408			
Cash Equivalents	2,468,109	2,468,109		2,468,109			

D. Not Practicable to Estimate Fair Value - None

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

21. Other Items - None

22. Events Subsequent

Type I. – Recognized Subsequent Events

Subsequent events have been considered through May 7, 2021 for the statutory statement issued on March 31, 2021.

None

Type II. – Nonrecognized Subsequent Events

Subsequent events have been considered through May 7, 2021 for the statutory statement issued on March 31, 2021.

None

The Company is not subject to an annual fee under section 9010 of the Federal Affordable Care Act (ACA) due to being a non-profit HMO with a percentage of Medicaid business being over 80% of total premiums. The annual fee is no longer in effect beginning 2021.

	Current Year	Prior Year
A. Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the Federal Affordable Care Act?	NO	
B. ACA fee assessment payable for the upcoming year	\$	\$
C. ACA fee assessment paid	\$	\$
D. Premium written subject to ACA 9010 assessment	\$	\$
E. Total adjusted capital before surplus adjustment	\$	
F. Total adjusted capital after surplus adjustment	\$	
G. Authorized control level	\$	
H. Would reporting the ACA assessment as of Dec 31 have triggered an RBC action level?	NO	

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method Used to Estimate - None

B. Method Used to Record - None

C. Amount and Percent of Net Retrospective Premiums - None

Notes to the Financial Statements

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

- D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - None
- E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

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

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

(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 the ACA risk adjustment (including high-risk pool payments).....	\$ -
Liabilities	
2. Risk adjustment user fees payable for ACA risk adjustment.....	\$ 80,168
3. Premium adjustments payable due to ACA risk adjustment (including high-risk pool premium).....	2,499,996
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA risk adjustment.....	\$ -
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid).....	80,166
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA reinsurance.....	\$ -
2. Amounts recoverable for claims unpaid due to ACA reinsurance (contra liability).....	-
3. Amounts receivable relating to uninsured plans for contributions for ACA reinsurance.....	-
Liabilities	
4. Liabilities for contributions payable due to ACA reinsurance -- not reported as ceded premium.....	\$ -
5. Ceded reinsurance premiums payable due to ACA reinsurance.....	-
6. Liabilities for amounts held under uninsured plans contributions for ACA reinsurance.....	-
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA reinsurance.....	\$ -
8. Reinsurance recoveries (income statement) due to ACA reinsurance payments or expected payments.....	-
9. ACA reinsurance contributions - not reported as ceded premium.....	-
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA risk corridors liabilities.....	\$ -
2. Reserve for rate credits or policy experience rating refunds due to ACA risk corridors.....	-
Operations (Revenue & Expense)	
3. Effect of ACA risk corridors on net premium income (paid/received).....	\$ -
4. Effect of ACA risk corridors on change in reserves for rate credits.....	-

Notes to the Financial Statements

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

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

	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments		Ref	Unsettled Balances as of the Reporting Date	
	(1)	(2)	(3)	(4)	Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable (including high risk pool payments)	\$		\$		\$		\$		A	\$	
2. Premium adjustments (payable) (including high risk pool premium)		2,499,996				2,499,996			B		2,499,996
3. Subtotal ACA Permanent Risk Adjustment Program	\$	2,499,996	\$		\$	2,499,996	\$			\$	2,499,996
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	<u>\$</u>	<u>2,499,996</u>	<u>\$</u>		<u>\$</u>	<u>2,499,996</u>	<u>\$</u>			<u>\$</u>	<u>2,499,996</u>

Explanations of Adjustments

- A: None
- B: Adjustment made based on notification from CMS
- C: None
- D: None
- E: None
- F: None
- G: None
- H: None
- I: None
- J: None

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

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

25. Change in Incurred Claims and Claim Adjustment Expenses

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

Reserves as of December 31, 2020 were \$142,929,407. As of March 31, 2021, \$82,678,293 has been paid for incurred claims and claims adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$46,939,143 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$13,311,971 favorable prior-year development since December 31, 2020 to March 31, 2021. 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.

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

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - No Significant Changes

29. Participating Policies - None

30. Premium Deficiency Reserves - No Significant Changes

31. Anticipated Salvage and Subrogation - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 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.
.....
- 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 [X] NA []
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 [] NA []
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [] NA []
- 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

GENERAL INTERROGATORIES

- 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 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

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

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:..... \$

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

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

- 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	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$0	\$0
14.22 Preferred Stock	\$0	\$0
14.23 Common Stock	\$0	\$0
14.24 Short-Term Investments	\$0	\$0
14.25 Mortgage Loans on Real Estate	\$0	\$0
14.26 All Other	\$	\$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$0	\$0
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 NA

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

GENERAL INTERROGATORIES

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

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 Citixen's 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:

Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or

- a. 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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is
- c. 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

GENERAL INTERROGATORIES

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..... | 90.3 % |
| 1.2 A&H cost containment percent | 1.5 % |
| 1.3 A&H expense percent excluding cost containment expenses..... | 9.4 % |
- 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..... \$ _____
- 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..... \$ _____
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]

STATEMENT AS OF MARCH 31, 2021 OF THE Neighborhood Health Plan of Rhode Island

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only									
		2 Accident & Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 CHIP Title XXI	6 Federal Employees Health Benefits Program Premiums	7 Life & Annuity Premiums & Other Considerations	8 Property/Casualty Premiums	9 Total Columns 2 Through 8	10 Deposit-Type Contracts	
1. Alabama	AL	N								.0	
2. Alaska	AK	N								.0	
3. Arizona	AZ	N								.0	
4. Arkansas	AR	N								.0	
5. California	CA	N								.0	
6. Colorado	CO	N								.0	
7. Connecticut	CT	N								.0	
8. Delaware	DE	N								.0	
9. Dist. Columbia	DC	N								.0	
10. Florida	FL	N								.0	
11. Georgia	GA	N								.0	
12. Hawaii	HI	N								.0	
13. Idaho	ID	N								.0	
14. Illinois	IL	N								.0	
15. Indiana	IN	N								.0	
16. Iowa	IA	N								.0	
17. Kansas	KS	N								.0	
18. Kentucky	KY	N								.0	
19. Louisiana	LA	N								.0	
20. Maine	ME	N								.0	
21. Maryland	MD	N								.0	
22. Massachusetts	MA	N								.0	
23. Michigan	MI	N								.0	
24. Minnesota	MN	N								.0	
25. Mississippi	MS	N								.0	
26. Missouri	MO	N								.0	
27. Montana	MT	N								.0	
28. Nebraska	NE	N								.0	
29. Nevada	NV	N								.0	
30. New Hampshire	NH	N								.0	
31. New Jersey	NJ	N								.0	
32. New Mexico	NM	N								.0	
33. New York	NY	N								.0	
34. North Carolina	NC	N								.0	
35. North Dakota	ND	N								.0	
36. Ohio	OH	N								.0	
37. Oklahoma	OK	N								.0	
38. Oregon	OR	N								.0	
39. Pennsylvania	PA	N								.0	
40. Rhode Island	RI	L	32,929,593	345,209,449						378,139,041	
41. South Carolina	SC	N								.0	
42. South Dakota	SD	N								.0	
43. Tennessee	TN	N								.0	
44. Texas	TX	N								.0	
45. Utah	UT	N								.0	
46. Vermont	VT	N								.0	
47. Virginia	VA	N								.0	
48. Washington	WA	N								.0	
49. West Virginia	WV	N								.0	
50. Wisconsin	WI	N								.0	
51. Wyoming	WY	N								.0	
52. American Samoa	AS	N								.0	
53. Guam	GU	N								.0	
54. Puerto Rico	PR	N								.0	
55. U.S. Virgin Islands	VI	N								.0	
56. Northern Mariana Islands	MP	N								.0	
57. Canada	CAN	N								.0	
58. Aggregate other alien	OT	.XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0
59. Subtotal	.XXX	32,929,593	.0	345,209,449	.0	.0	.0	.0	.0	378,139,041	.0
60. Reporting entity contributions for Employee Benefit Plans	.XXX									.0	
61. Total (Direct Business)	.XXX	32,929,593	0	345,209,449	0	0	0	0	0	378,139,041	0
DETAILS OF WRITE-INS											
58001.	.XXX										
58002.	.XXX										
58003.	.XXX										
58998. Summary of remaining write-ins for Line 58 from overflow page.	.XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	.XXX	0	0	0	0	0	0	0	0	0	0

(a) Active Status Counts

L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG1 R – Registered – Non-domiciled RRGs0
 E – Eligible – Reporting entities eligible or approved to write surplus lines in the state0 Q – Qualified – Qualified or accredited reinsurer0
 N – None of the above – Not allowed to write business in the state56

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

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.....

Explanation:

Bar Code:

1.



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

OVERFLOW PAGE FOR WRITE-INS

MQ002 Additional Aggregate Lines for Page 02 Line 25.

*ASSETS

	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Other Receivables.....	763,312	100,289	663,023	0
2505. Due from PPC.....	233,438	233,438	0	0
2506. Premium Tax Receivable.....			0	484,914
2507. Due from PPC.....			0	0
2597. Summary of remaining write-ins for Line 25 from Page 02	996,750	333,727	663,023	484,914

STATEMENT AS OF MARCH 31, 2021 OF THE Neighborhood Health Plan of Rhode Island

SCHEDULE A – VERIFICATION

Real Estate

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	0
5. Deduct amounts received on disposals	0	0
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other-than-temporary impairment recognized	0	0
8. Deduct current year's depreciation	0	0
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

NONE

SCHEDULE B – VERIFICATION

Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	0	0
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	0	0

NONE

SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	0	0

NONE

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	95,353,045	92,241,588
2. Cost of bonds and stocks acquired	10,747,035	42,093,433
3. Accrual of discount	12,992	52,809
4. Unrealized valuation increase (decrease)	30,711	74,556
5. Total gain (loss) on disposals	296,636	1,981,645
6. Deduct consideration for bonds and stocks disposed of	10,674,893	40,743,572
7. Deduct amortization of premium	74,411	357,996
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	10,584
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	95,691,115	95,353,045
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	95,691,115	95,353,045

STATEMENT AS OF MARCH 31, 2021 OF THE Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	143,605,319	33,507,333	32,741,225	(737,496)	143,633,930	0	0	143,605,319
2. NAIC 2 (a).....	2,441,975	0	134,333	441,950	2,749,592	0	0	2,441,975
3. NAIC 3 (a).....	0	0	0	0	0	0	0	0
4. NAIC 4 (a).....	0	0	0	0	0	0	0	0
5. NAIC 5 (a).....	0	0	0	0	0	0	0	0
6. NAIC 6 (a).....	0	0	0	0	0	0	0	0
7. Total Bonds	146,047,294	33,507,333	32,875,558	(295,546)	146,383,523	0	0	146,047,294
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0	0	0	0
9. NAIC 2.....	0	0	0	0	0	0	0	0
10. NAIC 3.....	0	0	0	0	0	0	0	0
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds & Preferred Stock	146,047,294	33,507,333	32,875,558	(295,546)	146,383,523	0	0	146,047,294

(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 \$50,692,408 ; NAIC 2 \$0 ;
NAIC 3 \$0 ; NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

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SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
9199999	50,692,408	XXX	50,972,770	123,750	137,934

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	42,283,949	27,870,486
2. Cost of short-term investments acquired	22,760,298	47,163,803
3. Accrual of discount	0	1,548
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals	190	26,881
6. Deduct consideration received on disposals	14,106,265	32,612,889
7. Deduct amortization of premium.....	245,764	165,879
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	50,692,408	42,283,949
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	50,692,408	42,283,949

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	9,655,946	3,926,873
2. Cost of cash equivalents acquired	27,553,745	167,291,961
3. Accrual of discount	0	447
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals.....	9	349
6. Deduct consideration received on disposals	34,722,518	161,527,914
7. Deduct amortization of premium	19,074	35,770
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,468,109	9,655,946
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,468,109	9,655,946

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

STATEMENT AS OF MARCH 31, 2021 OF THE Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments									
91282C-AB-7	UNITED STATES TREASURY		01/28/2021	CHASE SECURITIES	XXX	1,356,185	1,363,000	9	1.A
91282C-AE-1	UNITED STATES TREASURY		01/22/2021	Various	XXX	576,444	601,000	1,668	1.A
91282C-BF-7	UNITED STATES TREASURY		03/31/2021	Various	XXX	850,000	768,225	96	1.A
91282C-BH-3	UNITED STATES TREASURY		03/30/2021	Various	XXX	5,068,020	5,132,000	1,649	1.A
91282C-BL-4	UNITED STATES TREASURY		03/30/2021	JP MORGAN SECURITIES INC	XXX	7,568	8,000	11	1.A
0599999 - Bonds - U.S. Governments						7,858,216	7,872,225	3,433	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
31288Q-F6-2	FH 841089 - RMBS		02/11/2021	WELLS FARGO SECURITIES	XXX	466,319	448,384	597	1.A
31400E-PY-2	FN CA6738 - RMBS		02/12/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	711,407	664,284	554	1.A
31418D-RJ-3	FN MA4088 - RMBS		02/22/2021	CHASE SECURITIES	XXX	603,578	560,978	818	1.A
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS		01/28/2021	CITIGROUP GLOBAL MARKETS INC	XXX	7,440	6,923	5	1.A
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						1,788,744	1,680,569	1,973	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
34528Q-HQ-0	FORDF 2020-2 A - ABS		03/10/2021	WELLS FARGO SECURITIES	XXX	232,927	233,000	185	1.A FE
61690F-AM-5	MSBAM 2015-C22 A4 - CMBS		01/27/2021	MLPFS INC FIXED INCOME	XXX	273,828	250,000	643	1.D FM
61691A-BL-6	MSC 2015-UBS8 A4 - CMBS		01/28/2021	MLPFS INC FIXED INCOME	XXX	220,600	196,000	62	1.D FM
78433L-AA-4	SCE RECOVERY FUNDING LLC		02/17/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	207,999	208,000	0	1.A FE
808513-BP-9	CHARLES SCHWAB CORP		03/16/2021	Credit Suisse First Boston	XXX	164,721	165,000	0	1.F FE
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,100,075	1,052,000	890	XXX
8399997 - Bonds - Subtotals - Bonds - Part 3						10,747,035	10,604,795	6,296	XXX
8399999 - Bonds - Subtotals - Bonds						10,747,035	10,604,795	6,296	XXX
9999999 Totals						10,747,035	XXX	6,296	XXX

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STATEMENT AS OF MARCH 31, 2021 OF THE Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol	
35563P-KG-3	SCRT 2019-2 MA - CMO/RBMS		03/01/2021	Paydown	XXX	18,025	18,025	18,302	18,254	0	(228)	0	(228)	0	18,025	0	0	0	103	08/26/2058	1.A	
35563P-LH-0	SCRT 2019-3 MA - CMO/RBMS		03/01/2021	Paydown	XXX	50,104	50,104	52,518	52,103	0	(1,999)	0	(1,999)	0	50,104	0	0	0	295	10/25/2058	1.A	
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						1,120,060	1,118,946	1,151,520	1,126,437	0	(31,546)	0	(31,546)	0	1,118,946	0	1,114	1,114	6,925	XXX	XXX	
Bonds - Industrial and Miscellaneous (Unaffiliated)																						
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR		03/22/2021	Paydown	XXX	16,085	16,085	16,092	16,089	0	(4)	0	(4)	0	16,085	0	0	0	290	03/22/2029	2.A FE	
02665W-CY-5	AMERICAN HONDA FINANCE CORP		02/24/2021	GOLDMAN	XXX	8,203	8,000	7,993	7,996	0	0	0	0	0	7,997	0	206	206	29	06/27/2022	1.G FE	
05522R-CY-2	BACCT 2018-1 A - ABS		02/05/2021	MLPFS INC FIXED INCOME	XXX	365,143	365,000	364,950	364,998	0	2	2	2	0	365,000	0	143	143	1,478	07/17/2023	1.A FE	
05531F-AV-5	TRUIST FINANCIAL CORP		02/05/2021	CHASE SECURITIES	XXX	757,333	755,000	749,766	754,566	0	131	0	131	0	754,697	0	2,636	2,636	3,826	05/10/2021	1.G FE	
05586C-AC-8	BMWLT 2018-1 A3 - ABS		01/21/2021	Paydown	XXX	55,214	55,214	55,207	55,214	0	0	0	0	0	55,214	0	0	0	150	07/20/2021	1.A FE	
06406R-AG-2	BANK OF NEW YORK MELLON CORP		02/23/2021	Stifel Nicolaus & Co	XXX	1,406,366	1,315,000	1,334,041	1,325,779	0	(678)	0	(678)	0	1,325,100	0	81,266	81,266	14,958	04/28/2023	1.F FE	
12592R-BF-5	COMI 2014-CORE21 A3 - CMBS		03/01/2021	Paydown	XXX	150	150	151	151	0	(1)	0	(1)	0	150	0	0	0	1	12/12/2047	1.D FM	
17305E-GK-5	CCGIT 2018-A1 A1 - ABS		01/20/2021	Various	XXX	769,000	769,000	763,334	768,874	0	126	0	126	0	769,000	0	0	0	9,574	01/20/2023	1.A FE	
24736X-AA-6	DELTA AIR LINES 2015-1 PASS THROUGH TRUS		01/30/2021	Paydown	XXX	5,128	5,128	5,126	5,126	0	2	0	2	0	5,128	0	0	0	93	01/30/2029	1.F FE	
254687-FL-5	WALT DISNEY CO		01/15/2021	MORGAN STANLEY DEAN WITTER	XXX	133,736	130,000	117,267	118,186	0	62	0	62	0	118,248	0	15,488	15,488	1,004	09/01/2029	2.A FE	
30231G-BN-1	EXXON MOBIL CORP		01/20/2021	MLPFS INC FIXED INCOME	XXX	185,516	172,000	172,000	172,000	0	0	0	0	0	172,000	0	13,516	13,516	1,210	10/15/2030	1.C FE	
36192B-AV-3	GSMS 2012-GC6 A3 - CMBS		03/01/2021	Paydown	XXX	5,585	5,585	5,652	5,601	0	(16)	0	(16)	0	5,585	0	0	0	49	01/12/2045	1.D FM	
36192K-AT-4	GSMS 2012-GC7 A4 - CMBS		03/01/2021	Paydown	XXX	14,288	14,288	15,236	14,435	0	(147)	0	(147)	0	14,288	0	0	0	58	05/12/2045	1.D FM	
36255P-AD-2	GMCAR 2018-1 A3 - ABS		03/16/2021	Paydown	XXX	88,388	88,388	88,368	88,386	0	2	0	2	0	88,388	0	0	0	332	07/18/2022	1.A FE	
362569-AA-3	GMALT 2020-3 A2A - ABS		03/20/2021	Paydown	XXX	21,186	21,186	21,185	21,185	0	1	0	1	0	21,186	0	0	0	19	11/21/2022	1.A FE	
36256X-AD-4	GMCAR 2019-1 A3 - ABS		03/16/2021	Paydown	XXX	2,398	2,398	2,397	2,397	0	0	0	0	0	2,398	0	0	0	11	11/16/2023	1.A FE	
61760V-AP-8	MSC 2012-C4 A4 - CMBS		03/01/2021	Paydown	XXX	640	640	641	640	0	(1)	0	(1)	0	640	0	0	0	5	03/17/2045	1.D FM	
61762D-AV-3	MSBAM 2013-C9 A3 - CMBS		01/01/2021	Paydown	XXX	65,957	65,957	66,359	66,073	0	(116)	0	(116)	0	65,957	0	0	0	606	05/17/2046	1.D FM	
65479M-AB-2	INAROT 2020-A A2 - ABS		03/15/2021	Paydown	XXX	58,676	58,676	58,671	58,673	0	2	0	2	0	58,676	0	0	0	138	12/15/2022	1.A FE	
69353R-EW-4	PNC BANK NA		02/24/2021	MARKETAXESS CORPORATION	XXX	893,695	892,000	883,089	891,317	0	324	0	324	0	891,641	0	2,054	2,054	6,233	04/29/2021	1.F FE	
69371R-N9-3	PACCAR FINANCIAL CORP		03/01/2021	Maturity @ 100.00	XXX	302,000	302,000	301,852	301,992	0	8	0	8	0	302,000	0	0	0	4,228	03/01/2021	1.E FE	
78433L-AA-4	SCE RECOVERY FUNDING LLC		02/24/2021	Various	XXX	207,751	208,000	207,999	0	0	0	0	0	207,999	0	(248)	(248)	3	11/15/2033	1.A FE		
81744Y-AB-2	SEMT 2013-4 A2 - CMO/RBMS		03/01/2021	Paydown	XXX	61,894	61,894	62,042	62,032	0	(139)	0	(139)	0	61,894	0	0	0	240	04/27/2043	1.D FM	
828807-CN-5	SIMON PROPERTY GROUP LP		02/25/2021	JANE STREET EXECUTION SERVICES LLC	XXX	17,663	17,000	16,747	16,908	0	7	0	7	0	16,915	0	748	748	266	02/01/2023	1.G FE	
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENERATION LLC		02/15/2021	Paydown	XXX	7,903	7,903	8,210	8,141	0	(238)	0	(238)	0	7,903	0	0	0	152	08/15/2033	1.D FE	
84474Y-AA-4	SOUTHWEST AIRLINES CO PASS THROUGH TRUST		02/01/2021	Paydown	XXX	26,328	26,328	30,108	26,994	0	(666)	0	(666)	0	26,328	0	0	0	810	02/01/2024	1.F FE	
89190B-AE-8	TAOT 2017-B A4 - ABS		03/15/2021	Paydown	XXX	106,109	106,109	106,081	106,107	0	2	0	2	0	106,109	0	0	0	351	09/15/2022	1.A FE	
89238B-AD-4	TAOT 2018-A A3 - ABS		03/15/2021	Paydown	XXX	39,963	39,963	39,963	39,963	0	0	0	0	0	39,963	0	0	0	152	05/16/2022	1.A FE	
90349D-AD-4	UBSBB 2012-C3 A4 - CMBS		03/01/2021	Paydown	XXX	111	111	110	110	0	1	0	1	0	111	0	0	0	1	08/12/2049	1.D FM	
911312-BX-3	UNITED PARCEL SERVICE INC		02/09/2021	Deutsche Bank	XXX	164,303	146,000	145,847	145,869	0	3	0	3	0	145,873	0	18,430	18,430	2,056	04/01/2025	1.G FE	
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,786,710	5,655,003	5,646,481	5,445,804	0	(1,332)	0	(1,332)	0	5,652,472	0	134,238	134,238	48,322	XXX	XXX	
8399997 - Bonds - Subtotals - Bonds - Part 4						10,674,893	10,465,537	10,395,502	10,254,902	(75,721)	(32,977)	0	(108,698)	0	10,378,257	0	296,636	296,636	67,578	67,578	XXX	XXX
8399999 - Bonds - Subtotals - Bonds						10,674,893	10,465,537	10,395,502	10,254,902	(75,721)	(32,977)	0	(108,698)	0	10,378,257	0	296,636	296,636	67,578	67,578	XXX	XXX
9999999 Totals						10,674,893	XXX	10,395,502	10,254,902	(75,721)	(32,977)	0	(108,698)	0	10,378,257	0	296,636	296,636	67,578	67,578	XXX	XXX

E05.1

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

Schedule DB - Part E

NONE

