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HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT
AS OF JUNE 30, 2021
OF THE CONDITION AND AFFAIRS OF THE
NEIGHBORHOOD HEALTH PLAN OF RHODE ISLAND

NAIC Group Code 0000 0000 NAIC Company Code 95402 Employers ID Number 05-0477052
(Current) (Prior)

Organized under the Laws of RI State of Domicile or Port of Entry RI
Country of Domicile US
Licensed as business type: Health Maintenance Organization Is HMO Federally Qualified? NO
Incorporated/Organized 12/09/1993 Commenced Business 12/01/1994
Statutory Home Office 910 Douglas Pike Smithfield, RI, US 02917
Main Administrative Office 910 Douglas Pike Smithfield, RI, US 02917 401-459-6000 (Telephone)
Mail Address 910 Douglas Pike Smithfield, RI, US 02917
Primary Location of Books and Records 910 Douglas Pike Smithfield, RI, US 02917 401-459-6124 (Telephone)
Internet Website Address http://www.nhpri.org/
Statutory Statement Contact Mihaela Miha 401-443-5931 (Telephone)
mmiha@nhpri.org 401-459-6043 (Fax) (E-Mail)

OFFICERS

Peter Marino, Chief Executive Officer Leslie Taito#, Interim Chief Operating Officer
Michelle Sears, Chief Financial Officer Marylou Buyse, Chief Medical Officer

OTHER

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 of Rhode Island
County of Providence SS

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

X Peter Marino X Michelle Sears X Leslie Taito
Chief Executive Officer Chief Financial Officer Interim Chief Operating Officer

Subscribed and sworn to before me
this \_\_\_\_\_ day of \_\_\_\_\_

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

X \_\_\_\_\_

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	95,702,105		95,702,105	95,353,045
2. Stocks:				
2.1 Preferred stocks.....				
2.2 Common stocks.....				
3. Mortgage loans on real estate:				
3.1 First liens.....				
3.2 Other than first liens.....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances).....				
4.2 Properties held for the production of income (less \$ encumbrances).....				
4.3 Properties held for sale (less \$ encumbrances).....				
5. Cash (\$ 14,603,752), cash equivalents (\$ 1,286,758) and short-term investments (\$ 50,914,001).....	66,804,510		66,804,510	110,349,849
6. Contract loans (including \$ premium notes).....				
7. Derivatives.....				
8. Other invested assets.....				
9. Receivables for securities.....	1,095,123		1,095,123	338,938
10. Securities lending reinvested collateral assets.....				
11. Aggregate write-ins for invested assets.....				
12. Subtotals, cash and invested assets (Lines 1 to 11).....	163,601,738		163,601,738	206,041,832
13. Title plants less \$ charged off (for Title insurers only).....				
14. Investment income due and accrued.....	729,234		729,234	715,499
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	104,753,483	3,786,990	100,966,493	112,716,667
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums).....				
15.3 Accrued retrospective premiums (\$ ) and contracts subject to redetermination (\$ ).....	12,541,286		12,541,286	36,738,586
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	392,090		392,090	128,505
16.2 Funds held by or deposited with reinsured companies.....				
16.3 Other amounts receivable under reinsurance contracts.....				
17. Amounts receivable relating to uninsured plans.....	26,342,431		26,342,431	19,723,877
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.....	12,558,045	9,051,748	3,506,297	3,583,620
21. Furniture and equipment, including health care delivery assets (\$ ).....	3,328,486	3,328,486	-	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....				
23. Receivables from parent, subsidiaries and affiliates.....				
24. Health care (\$ ) and other amounts receivable.....	24,473,334	14,565	24,458,769	21,267,843
25. Aggregate write-ins for other-than-invested assets.....	15,760,336	8,513,591	7,246,745	3,536,487
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	364,480,464	24,695,381	339,785,083	404,452,916
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....				
28. Total (Lines 26 and 27).....	364,480,464	24,695,381	339,785,083	404,452,916
<b>Details of Write-Ins</b>				
1101.....				
1102.....				
1103.....				
1198. Summary of remaining write-ins for Line 11 from overflow page.....				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....				
2501. Prepaid Expenses.....	3,676,230	3,676,230	-	
2502. Receivable from State.....	3,985,674		3,985,674	3,051,573
2503. Deposits.....	4,407,362	4,407,362	-	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	3,691,070	429,999	3,261,071	484,914
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	15,760,336	8,513,591	7,246,745	3,536,487

**LIABILITIES, CAPITAL AND SURPLUS**

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$ reinsurance ceded)	162,133,873		162,133,873	137,178,411
2. Accrued medical incentive pool and bonus amounts	5,715,768		5,715,768	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	4,644,193		4,644,193	2,499,996
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves				
8. Premiums received in advance	2,253,752		2,253,752	87,634,610
9. General expenses due or accrued	36,969,333		36,969,333	21,645,483
10.1 Current federal and foreign income tax payable and interest thereon (including \$ on realized gains (losses))				
10.2 Net deferred tax liability				
11. Ceded reinsurance premiums payable				
12. Amounts withheld or retained for the account of others	1,242,468		1,242,468	27,075,581
13. Remittances and items not allocated				
14. Borrowed money (including \$ current) and interest thereon \$ (including \$ current)				
15. Amounts due to parent, subsidiaries and affiliates				
16. Derivatives				
17. Payable for securities				
18. Payable for securities lending				
19. Funds held under reinsurance treaties (with \$ authorized reinsurers, \$ unauthorized reinsurers and \$ certified reinsurers)				
20. Reinsurance in unauthorized and certified (\$ ) companies				
21. Net adjustments in assets and liabilities due to foreign exchange rates				
22. Liability for amounts held under uninsured plans				
23. Aggregate write-ins for other liabilities (including \$ current)	103,730		103,730	19,706
24. Total liabilities (Lines 1 to 23)	216,799,665		216,799,665	281,804,783
25. Aggregate write-ins for special surplus funds	XXX	XXX		
26. Common capital stock	XXX	XXX		
27. Preferred capital stock	XXX	XXX		
28. Gross paid in and contributed surplus	XXX	XXX		
29. Surplus notes	XXX	XXX		
30. Aggregate write-ins for other-than-special surplus funds	XXX	XXX		
31. Unassigned funds (surplus)	XXX	XXX	122,985,418	122,648,134
32. Less treasury stock, at cost:				
32.1 shares common (value included in Line 26 \$ )	XXX	XXX		
32.2 shares preferred (value included in Line 27 \$ )	XXX	XXX		
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	122,985,418	122,648,134
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	339,785,083	404,452,917
<b>Details of Write-Ins</b>				
2301. Unclaimed Property Payable	103,730		103,730	19,706
2302. Penalty and Interest				
2303.				
2398. Summary of remaining write-ins for Line 23 from overflow page				
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)	103,730		103,730	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		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	XXX	XXX		
3001.	XXX	XXX		
3002.	XXX	XXX		
3003.	XXX	XXX		
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX		
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above)	XXX	XXX		

**STATEMENT OF REVENUE AND EXPENSES**

	Current Year to Date		Prior Year To Date	Prior Year Ended December 31
	1	2	3	4
	Uncovered	Total	Total	Total
1. Member Months.....	XXX	1,256,418	1,150,363	2,359,899
2. Net premium income (including \$ non-health premium income)	XXX	759,141,365	701,671,938	1,390,623,327
3. Change in unearned premium reserves and reserve for rate credits.....	XXX			
4. Fee-for-service (net of \$ medical expenses).....	XXX			
5. Risk revenue.....	XXX			
6. Aggregate write-ins for other health care related revenues.....	XXX	1,231,474	485,802	1,675,484
7. Aggregate write-ins for other non-health revenues.....	XXX			
8. Total revenues (Lines 2 to 7).....	XXX	760,372,839	702,157,740	1,392,298,811
<b>Hospital and Medical:</b>				
9. Hospital/medical benefits.....		250,256,581	239,941,608	458,116,656
10. Other professional services.....		168,304,459	158,247,828	292,013,723
11. Outside referrals.....		109,685,032	106,693,477	202,589,496
12. Emergency room and out-of-area.....		23,376,013	22,482,193	44,004,295
13. Prescription drugs.....		117,756,749	99,694,377	220,830,835
14. Aggregate write-ins for other hospital and medical.....		(3,397,018)	(3,149,451)	(5,166,595)
15. Incentive pool, withhold adjustments and bonus amounts.....		4,532,380	(373,096)	489,502
16. Subtotal (Lines 9 to 15).....		670,514,196	623,536,936	1,212,877,912
<b>Less:</b>				
17. Net reinsurance recoveries.....		428,231	378,499	1,149,540
18. Total hospital and medical (Lines 16 minus 17).....		670,085,965	623,158,437	1,211,728,372
19. Non-health claims (net).....				
20. Claims adjustment expenses, including \$11,884,958 cost containment expenses.....		18,517,775	17,080,503	58,922,789
21. General administrative expenses.....		66,637,609	55,443,834	100,418,903
22. Increase in reserves for life and accident and health contracts (including \$ increase in reserves for life only).....				
23. Total underwriting deductions (Lines 18 through 22).....		755,241,350	695,682,774	1,371,070,064
24. Net underwriting gain or (loss) (Lines 8 minus 23).....	XXX	5,131,489	6,474,966	21,228,747
25. Net investment income earned.....		502,314	826,395	1,540,580
26. Net realized capital gains (losses) less capital gains tax of \$.....		289,530	1,114,210	2,008,874
27. Net investment gains (losses) (Lines 25 plus 26).....		791,844	1,940,605	3,549,454
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$ ) (amount charged off \$ )].....		(1,500,000)		
29. Aggregate write-ins for other income or expenses.....				
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	4,423,332	8,415,571	24,778,201
31. Federal and foreign income taxes incurred.....	XXX			
32. Net income (loss) (Lines 30 minus 31).....	XXX	4,423,332	8,415,571	24,778,201
<b>Details of Write-Ins</b>				
0601. EOHHS Incentive Income.....	XXX	1,231,474	485,802	1,675,484
0602.....	XXX			
0603.....	XXX			
0698. Summary of remaining write-ins for Line 6 from overflow page.....	XXX			
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above).....	XXX	1,231,474	485,802	1,675,484
0701.....	XXX			
0702.....	XXX			
0703.....	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page.....	XXX			
0799. Totals (Lines 0701 through 0703 plus 0798) (Line 7 above).....	XXX			
1401. Stop Loss Recoveries from EOHHS.....		(3,397,018)	(3,149,451)	(5,166,595)
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).....		(3,397,018)	(3,149,451)	(5,166,595)
2901.....				
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).....				

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

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
33. Capital and surplus prior reporting year.....	122,648,133	101,607,294	101,607,297
34. Net income or (loss) from Line 32.....	4,423,332	8,415,571	24,778,201
35. Change in valuation basis of aggregate policy and claim reserves.....			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....	483,019	(206,372)	74,556
37. Change in net unrealized foreign exchange capital gain or (loss).....			
38. Change in net deferred income tax.....			
39. Change in nonadmitted assets.....	(4,569,067)	(74,134)	(3,811,921)
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).....	337,285	8,135,065	21,040,836
49. Capital and surplus end of reporting period (Line 33 plus 48).....	122,985,418	109,742,359	122,648,133
<b>Details of Write-Ins</b>			
4701.....			
4702.....			
4703.....			
4798. Summary of remaining write-ins for Line 47 from overflow page.....			
4799. Totals (Lines 4701 through 4703 plus 4798) (Line 47 above).....			

**CASH FLOW**

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance	711,608,904	616,421,690	1,384,599,052
2. Net investment income	643,674	1,169,999	1,757,418
3. Miscellaneous income	(1,949,017)	485,802	1,675,484
4. Total (Lines 1 to 3)	710,303,561	618,077,491	1,388,031,954
5. Benefit and loss related payments	641,692,768	573,890,988	1,198,691,732
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	77,950,089	66,012,022	152,049,807
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)			
10. Total (Lines 5 through 9)	719,642,857	639,903,010	1,350,741,539
11. Net cash from operations (Line 4 minus Line 10)	(9,339,296)	(21,825,519)	37,290,415
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	19,917,172	21,369,611	40,732,988
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		27,230	27,229
12.7 Miscellaneous proceeds	-		1
12.8 Total investment proceeds (Lines 12.1 to 12.7)	19,917,172	21,396,841	40,760,218
13. Cost of investments acquired (long-term only):			
13.1 Bonds	19,648,978	22,138,728	42,093,433
13.2 Stocks			
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications	756,185	33,080	407,955
13.7 Total investments acquired (Lines 13.1 to 13.6)	20,405,163	22,171,808	42,501,388
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)	(487,991)	(774,967)	(1,741,170)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(33,718,048)	626,669	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)	(33,718,048)	626,669	19,734,349
<b>Reconciliation of Cash, Cash Equivalents and Short-Term Investments</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(43,545,335)	(21,973,817)	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)	66,804,510	33,092,434	110,349,845
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001.			

**EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION**

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other
<b>Total Members at end of:</b>										
1. Prior Year.....	204,632	24,317	1,671						178,644	
2. First Quarter.....	209,030	24,868	1,730						182,432	
3. Second Quarter.....	213,336	25,533	1,809						185,994	
4. Third Quarter.....										
5. Current Year.....										
6. Current Year Member Months.....	1,256,418	148,702	10,523						1,097,193	
<b>Total Member Ambulatory Encounters for Period:</b>										
7. Physician.....	3,170,621	222,411	14,713						2,933,497	
8. Non-Physician.....	399,421	38,099	2,167						359,155	
9. Total.....	3,570,042	260,510	16,880						3,292,652	
10. Hospital Patient Days Incurred.....	261,952	4,339	279						257,334	
11. Number of Inpatient Admissions.....	19,690	776	57						18,857	
12. Health Premiums Written (a).....	761,544,049	61,336,158	3,473,337						696,734,554	
13. Life Premiums Direct.....										
14. Property/Casualty Premiums Written.....										
15. Health Premiums Earned.....	761,544,049	61,336,158	3,473,337						696,734,554	
16. Property/Casualty Premiums Earned.....										
17. Amount Paid for Provision of Health Care Services.....	644,214,346	45,543,895	3,492,835						595,177,616	
18. Amount Incurred for Provision of Health Care Services.....	670,514,196	44,285,754	3,554,043						622,674,399	

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

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

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
<b>Claims Unpaid (Reported)</b>						
0399999 – Aggregate accounts not individually listed-covered.....	18,851,285	454,794	36,121	(7,285)	440,654	19,775,568
0499999 – Subtotals.....	18,851,285	454,794	36,121	(7,285)	440,654	19,775,568
0599999 – Unreported claims and other claim reserves.....						142,358,305
0799999 – Total claims unpaid.....						162,133,873
0899999 – Accrued medical incentive pool and bonus amounts.....						5,715,768



**UNDERWRITING AND INVESTMENT EXHIBIT**

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1	2	3	4		
	On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec. 31 of Prior Year	On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability Dec. 31 of Prior Year
1. Comprehensive (hospital and medical).....	5,918,584	43,121,572	2,004,482	10,728,384	7,923,066	11,629,091
2. Medicare Supplement.....						
3. Dental only.....						
4. Vision only.....						
5. Federal Employees Health Benefits Plan.....						
6. Title XVIII – Medicare.....						
7. Title XIX – Medicaid.....	63,845,281	530,900,677	20,900,680	128,500,327	84,745,961	125,549,320
8. Other health.....						
9. Health subtotal (Lines 1 to 8).....	69,763,865	574,022,249	22,905,162	139,228,711	92,669,027	137,178,411
10. Health care receivables (a).....	1,355,470	4,155,333	(481,088)	19,418,619	874,382	21,260,343
11. Other non-health.....						
12. Medical incentive pools and bonus amounts.....	831,061	–	150,707	5,565,061	981,768	2,014,448
13. Totals (Lines 9-10+11+12).....	69,239,456	569,866,916	23,536,957	125,375,153	92,776,413	117,932,516

(a) Excludes \$10,435 loans or advances to providers not yet expensed.

**Notes to the Financial Statements**

**1. Summary of Significant Accounting Policies and Going Concern**

**A. Accounting Practices**

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

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

	SSAP #	F/S Page	F/S Line #	06/30/2021	12/31/2020
<b>Net Income</b>					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	\$ 4,423,332	\$ 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>\$ 4,423,332</u>	<u>\$ 24,778,201</u>
<b>Surplus</b>					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	\$ 122,985,418	\$ 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>\$ 122,985,418</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 - None

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

### 7. Investment Income - No Significant Changes

### 8. Derivative Instruments - None

### 9. Income Taxes

The Company is a non-profit HMO.

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

### 11. Debt - None

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

A. Defined Benefit Plan - None

B. Investment Policies and Strategies of Plan Assets - None

C. Fair Value of Each Class of Plan Assets - None

D. Expected Long-Term Rate of Return for the Plan Assets - None

E. Defined Contribution Plans - No Significant Changes

F. Multiemployer Plans - None

G. Consolidated/Holding Company Plans - None

H. Postemployment Benefits and Compensated Absences - None

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - None

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

### 14. Liabilities, Contingencies and Assessments - None

### 15. Leases - No Significant Changes

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

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

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

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

### 20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

Fair Value Measurements at reporting date: During 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.

**Notes to the Financial Statements**

**20. Fair Value Measurements (Continued)**

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	\$	1,286,758	\$	\$	1,286,758
Total assets at fair value/NAV	\$	1,286,758	\$	\$	1,286,758
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	\$ 99,337,154	\$ 95,702,105	\$	\$ 99,337,154	\$	\$	\$
Short-term Investments	50,915,124	50,914,001		50,915,124			
Cash Equivalents	1,286,758	1,286,758		1,286,758			

D. Not Practicable to Estimate Fair Value - None

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

**21. Other Items - None**

**22. Events Subsequent**

Type I. – Recognized Subsequent Events

Subsequent events have been considered through August 11, 2021 for the statutory statement issued on June, 30, 2021.

None

Type II. – Nonrecognized Subsequent Events

Subsequent events have been considered through August 11, 2021 for the statutory statement issued on June, 30, 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

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

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

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

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

**Notes to the Financial Statements**

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

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

	<u>Amount</u>
a. Permanent ACA Risk Adjustment Program	
Assets	
1. Premium adjustments receivable due to the ACA risk adjustment (including high-risk pool payments).....	\$..... 80,168
Liabilities	
2. Risk adjustment user fees payable for ACA risk adjustment.....	\$.....
3. Premium adjustments payable due to ACA risk adjustment (including high-risk pool premium).....	4,644,193
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).....	100,449
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA reinsurance.....	\$.....
2. Amounts recoverable for claims unpaid due to ACA reinsurance (contra liability).....	\$.....
3. Amounts receivable relating to uninsured plans for contributions for ACA reinsurance.....	\$.....
Liabilities	
4. Liabilities for contributions payable due to ACA reinsurance – not reported as ceded premium.....	\$.....
5. Ceded reinsurance premiums payable due to ACA reinsurance.....	\$.....
6. Liabilities for amounts held under uninsured plans contributions for ACA reinsurance.....	\$.....
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA reinsurance.....	\$.....
8. Reinsurance recoveries (income statement) due to ACA reinsurance payments or expected payments.....	\$.....
9. ACA reinsurance contributions - not reported as ceded premium.....	\$.....
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA risk corridors liabilities.....	\$.....
2. Reserve for rate credits or policy experience rating refunds due to ACA risk corridors.....	\$.....
Operations (Revenue & Expense)	
3. Effect of ACA risk corridors on net premium income (paid/received).....	\$.....
4. Effect of ACA risk corridors on change in reserves for rate credits.....	\$.....

**Notes to the Financial Statements**

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

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

	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments		Unsettled Balances as of the Reporting Date		
	(1)	(2)	(3)	(4)	Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances	Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)	
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	
<b>a. Permanent ACA Risk Adjustment Program</b>											
1. Premium adjustments receivable (including high risk pool payments)	\$	\$	\$	\$	\$	\$	\$	\$	A	\$	\$
2. Premium adjustments payable (including high risk pool premium)		4,644,193				4,644,193			B		4,644,193
3. Subtotal ACA Permanent Risk Adjustment Program	\$	4,644,193	\$	\$	\$	4,644,193	\$	\$		\$	4,644,193
<b>b. Transitional ACA Reinsurance Program</b>											
1. Amounts recoverable for claims paid	\$	\$	\$	\$	\$	\$	\$	\$	C	\$	\$
2. Amounts recoverable for claims unpaid (contra liability)									D		
3. Amounts receivable relating to uninsured plans									E		
4. Liabilities for contributions payable due to ACA reinsurance - not reported as ceded premium									F		
5. Ceded reinsurance premiums payable									G		
6. Liability for amounts held under uninsured plans									H		
7. Subtotal ACA Transitional Reinsurance Program	\$	\$	\$	\$	\$	\$	\$	\$		\$	\$
<b>c. Temporary ACA Risk Corridors Program</b>											
1. Accrued retrospective premium	\$	\$	\$	\$	\$	\$	\$	\$	I	\$	\$
2. Reserve for rate credits or policy experience rating refunds									J		
3. Subtotal ACA Risk Corridors Program	\$	\$	\$	\$	\$	\$	\$	\$		\$	\$
<b>d. Total for ACA risk sharing provisions</b>	\$	4,644,193	\$	\$	\$	4,644,193	\$	\$		\$	4,644,193

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 June 30, 2021, \$74,281,473 has been paid for incurred claims and claims adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$23,055,870 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$45,592,064 favorable prior-year development since December 31, 2020 to June 30, 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?..... **NO**
- 1.2 If yes, has the report been filed with the domiciliary state?.....
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?..... **NO**
- 2.2 If yes, date of change:.....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?..... **NO**  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end?..... **NO**
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.  
.....
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group?..... **NO**
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.....
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?..... **NO**  
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?..... **NO**  
If yes, attach an explanation.  
.....
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .... 12/31/2017...
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. .... 12/31/2017...
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). .... 02/28/2019...
- 6.4 By what department or departments?  
Rhode Island Department of Business Regulation, Insurance Division.....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?..... **YES**
- 6.6 Have all of the recommendations within the latest financial examination report been complied with?..... **YES**
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?..... **NO**
- 7.2 If yes, give full information  
.....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?..... **NO**
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.  
.....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms?..... **NO**
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliates primary federal regulator.

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

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

**FINANCIAL**

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

**GENERAL INTERROGATORIES**  
PART 1 - COMMON INTERROGATORIES

**INVESTMENT**

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... NO
- 11.2 If yes, give full and complete information relating thereto:  
.....
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$ -
13. Amount of real estate and mortgages held in short-term investments: ..... \$ -
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... NO
- 14.2 If yes, please complete the following:

	1 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 Mortgage Loans on Real Estate.....		
14.26 All Other.....		
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....		
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....		

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... NO
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? .....  
If no, attach a description with this statement.  
.....

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... \$
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... \$
- 16.3 Total payable for securities lending reported on the liability page ..... \$

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

- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:
- | 1<br>Name of Custodian(s) | 2<br>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<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|--------------|------------------|------------------------------|
| .....        | .....            | .....                        |

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

1 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? ..... 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? ..... 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.....



**GENERAL INTERROGATORIES**

PART 1 - COMMON INTERROGATORIES

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

**GENERAL INTERROGATORIES**

**PART 2 – HEALTH**

1.	Operating Percentages:	
1.1	A&H loss percent.....	89.835 %
1.2	A&H cost containment percent.....	1.566 %
1.3	A&H expense percent excluding cost containment expenses.....	9.652 %
2.1	Do you act as a custodian for health savings accounts?.....	NO.....
2.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....
2.3	Do you act as an administrator for health savings accounts?.....	NO.....
2.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....
3.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....	NO.....
3.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....	NO.....

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
<b>Accident &amp; Health - Non-Affiliates</b>									
27855	36-2781080	01/01/2021	ZURICH AMER INS CO OF IL	IL	SSL/G	CMM	Authorized		
27855	36-2781080	01/01/2021	ZURICH AMER INS CO OF IL	IL	SSL/I	CMM	Authorized		
27855	36-2781080	01/01/2021	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

1	Direct Business Only									
	2	3	4	5	6	7	8	9	10	
States, Etc.	Active Status (a)	Accident & Health Premiums, Including Policy, Membership and Other Fees	Medicare Title XVIII	Medicaid Title XIX	CHIP Title XXI	Federal Employees Health Benefits Plan Premiums	Life & Annuity Premiums & Other Considerations	Property/Casualty Premiums	Total Columns 2 Through 8	Deposit-Type Contracts
1. Alabama	AL	N								
2. Alaska	AK	N								
3. Arizona	AZ	N								
4. Arkansas	AR	N								
5. California	CA	N								
6. Colorado	CO	N								
7. Connecticut	CT	N								
8. Delaware	DE	N								
9. District of Columbia	DC	N								
10. Florida	FL	N								
11. Georgia	GA	N								
12. Hawaii	HI	N								
13. Idaho	ID	N								
14. Illinois	IL	N								
15. Indiana	IN	N								
16. Iowa	IA	N								
17. Kansas	KS	N								
18. Kentucky	KY	N								
19. Louisiana	LA	N								
20. Maine	ME	N								
21. Maryland	MD	N								
22. Massachusetts	MA	N								
23. Michigan	MI	N								
24. Minnesota	MN	N								
25. Mississippi	MS	N								
26. Missouri	MO	N								
27. Montana	MT	N								
28. Nebraska	NE	N								
29. Nevada	NV	N								
30. New Hampshire	NH	N								
31. New Jersey	NJ	N								
32. New Mexico	NM	N								
33. New York	NY	N								
34. North Carolina	NC	N								
35. North Dakota	ND	N								
36. Ohio	OH	N								
37. Oklahoma	OK	N								
38. Oregon	OR	N								
39. Pennsylvania	PA	N								
40. Rhode Island	RI	L	64,809,494	696,734,554					761,544,049	
41. South Carolina	SC	N								
42. South Dakota	SD	N								
43. Tennessee	TN	N								
44. Texas	TX	N								
45. Utah	UT	N								
46. Vermont	VT	N								
47. Virginia	VA	N								
48. Washington	WA	N								
49. West Virginia	WV	N								
50. Wisconsin	WI	N								
51. Wyoming	WY	N								
52. American Samoa	AS	N								
53. Guam	GU	N								
54. Puerto Rico	PR	N								
55. US Virgin Islands	VI	N								
56. Northern Mariana Islands	MP	N								
57. Canada	CAN	N								
58. Aggregate Other Alien	OT	XXX								
59. Subtotal	XXX		64,809,494	696,734,554					761,544,049	
60. Reporting entity contributions for employee benefits plans	XXX									
61. Total (Direct Business)	XXX		64,809,494	696,734,554					761,544,049	
<b>Details of Write-Ins</b>										
58001.	XXX									
58002.	XXX									
58003.	XXX									
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX									
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX									

(a) Active Status Counts

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

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

PART 1 - ORGANIZATIONAL CHART

**NONE**

**SCHEDULE Y**

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*

**NONE**

Asterisk	Explanation

**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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

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

**EXPLANATION:**

1. ....

**BARCODES:**

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

**OVERFLOW PAGE FOR WRITE-INS**

**ASSETS**

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1197. Summary of remaining write-ins for Line 11 from overflow page .....				
2504. Other Receivables .....	3,261,071		3,261,071	
2505. Due from PPC .....	429,999	429,999	-	
2506. Premium Tax Receivable .....				484,914
2507. ....				
2597. Summary of remaining write-ins for Line 25 from overflow page .....	3,691,070	429,999	3,261,071	484,914



**SCHEDULE A – VERIFICATION**

Real Estate

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

**NONE**

**SCHEDULE B – VERIFICATION**

Mortgage Loans

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

**NONE**

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

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

**NONE**

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	95,353,045	92,241,588
2.	Cost of bonds and stocks acquired.....	19,648,977	42,093,433
3.	Accrual of discount.....	30,934	52,809
4.	Unrealized valuation increase (decrease).....	483,019	74,556
5.	Total gain (loss) on disposals.....	289,331	1,981,645
6.	Deduct consideration for bonds and stocks disposed of.....	19,917,172	40,743,572
7.	Deduct amortization of premium.....	186,029	357,996
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.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	95,702,105	95,353,045
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....	95,702,105	95,353,045

**SCHEDULE D – PART 1B**

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

NAIC Designation	1 Book / Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book / Adjusted Carrying Value End of First Quarter	6 Book / Adjusted Carrying Value End of Second Quarter	7 Book / Adjusted Carrying Value End of Third Quarter	8 Book / Adjusted Carrying Value December 31 Prior Year
<b>Bonds</b>								
1. NAIC 1 (a)	143,633,930	26,460,072	25,703,331	(259,771)	143,633,930	144,130,900		143,605,319
2. NAIC 2 (a)	2,749,592		585,253	320,867	2,749,592	2,485,206		2,441,975
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	146,383,522	26,460,072	26,288,584	61,095	146,383,523	146,616,106		146,047,294
<b>Preferred Stock</b>								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	146,383,523	26,460,072	26,288,584	61,095	146,383,523	146,616,107		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 \$ 50,914,001; NAIC 2 \$ ; NAIC 3 \$ ; NAIC 4 \$ ; NAIC 5 \$ ; NAIC 6 \$

**SCHEDULE DA - PART 1**

Short-Term Investments

	1	2	3	4	5
	Book / Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
9199999 Total .....	50,914,001	XXX	51,318,220	354,063	204,165

**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 .....	40,318,428	47,163,803
3. Accrual of discount .....	5	1,548
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....	190	26,881
6. Deduct consideration received on disposals .....	31,145,265	32,612,889
7. Deduct amortization of premium .....	543,305	165,879
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) .....	50,914,001	42,283,949
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11) .....	50,914,001	42,283,949

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

(SI-07) Schedule DB - Verification

**NONE**

**SCHEDULE E – PART 2 – VERIFICATION**

(Cash Equivalents)

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	9,655,946	3,926,873
2. Cost of cash equivalents acquired.....	52,588,258	167,291,961
3. Accrual of discount.....		447
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	9	349
6. Deduct consideration received on disposals.....	60,938,381	161,527,914
7. Deduct amortization of premium.....	19,074	35,770
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).....	1,286,758	9,655,946
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	1,286,758	9,655,946

(E-01) Schedule A - Part 2

**NONE**

(E-01) Schedule A - Part 3

**NONE**

(E-02) Schedule B - Part 2

**NONE**

(E-02) Schedule B - Part 3

**NONE**

(E-03) Schedule BA - Part 2

**NONE**

(E-03) Schedule BA - Part 3

**NONE**

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
<b>Bonds: U.S. Governments</b>									
83162C-SG-9	SBAP 2009-20A A - ABS		04/28/2021	BONY/VINING-SPARKS IBG A LTD P	XXX	181,544	162,728	3,154	1.A
912828-ZZ-6	UNITED STATES TREASURY		04/30/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	466,033	423,862	158	1.A
91282C-BF-7	UNITED STATES TREASURY		05/27/2021	Various	XXX	123,785	112,053	59	1.A
91282C-BG-5	UNITED STATES TREASURY		05/11/2021	BKNS NY/RATES DESK	XXX	249,922	250,000	88	1.A
91282C-BH-3	UNITED STATES TREASURY		05/18/2021	Various	XXX	1,441,166	1,470,000	1,493	1.A
91282C-BL-4	UNITED STATES TREASURY		06/29/2021	Various	XXX	682,630	709,000	2,427	1.A
91282C-BW-0	UNITED STATES TREASURY		06/29/2021	CITADEL SECURITIES LLC	XXX	197,935	199,000	247	1.A
0599999 - Bonds: U.S. Governments						3,343,014	3,326,644	7,626	XXX
<b>Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>									
31288Q-F5-4	FH 841088 - RMBS		06/21/2021	BNP PARIBAS SECURITIES BOND	XXX	486,411	466,511	754	1.A
31288Q-FZ-8	FH 841084 - RMBS		06/21/2021	WELLS FARGO SECURITIES	XXX	463,383	443,297	704	1.A
31288Q-J9-2	FH 841188 - RMBS		04/13/2021	WELLS FARGO SECURITIES	XXX	440,941	421,386	414	1.A
3140QD-X3-3	FN CA6097 - RMBS		05/12/2021	MORGAN STANLEY DEAN WITTER	XXX	234,099	221,305	258	1.A
3140X9-MH-5	FN FM5759 - RMBS		05/19/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	399,405	361,759	904	1.A
3140X9-Q5-7	FN FM5875 - RMBS		05/19/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	362,148	324,025	810	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						2,386,388	2,238,284	3,845	XXX
<b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>									
053015-AG-8	AUTOMATIC DATA PROCESSING INC		05/11/2021	MLPFS INC FIXED INCOME	XXX	368,883	370,000		1.D FE
06051G-HD-4	BANK OF AMERICA CORP.		04/05/2021	Credit Suisse First Boston	XXX	365,799	340,000	3,455	1.F FE
12592P-BF-9	COMM 2014-UBS6 A5 - CMBS		04/21/2021	GOLDMAN	XXX	284,031	261,000	581	1.D FM
12624B-AC-0	COMM 2012-CCRE1 A3 - CMBS		05/11/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	8,281	8,138	9	1.D FM
23338V-AC-0	DTE ELECTRIC CO		05/05/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	357,542	330,000	2,042	1.E FE
38141G-YB-4	GOLDMAN SACHS GROUP INC		04/15/2021	GOLDMAN	XXX	500,000	500,000		1.F FE
61746B-EF-9	MORGAN STANLEY		04/05/2021	CHASE SECURITIES	XXX	219,714	200,000	1,551	1.G FE
69351U-AY-9	PPL ELECTRIC UTILITIES CORP.		06/21/2021	MLPFS INC FIXED INCOME	XXX	250,000	250,000		1.F FE
92348K-AA-1	VZMT 2021-1 A - RMBS		05/18/2021	RBC CAPITAL MARKETS	XXX	396,971	397,000		1.A FE
92939H-AY-1	WFRBS 2014-C23 A5 - CMBS		05/14/2021	WELLS FARGO SECURITIES	XXX	421,319	385,000	712	1.D FM
3899999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						3,172,540	3,041,138	8,350	XXX
8399997 - Subtotals - Bonds - Part 3						8,901,943	8,606,065	19,821	XXX
8399999 - Subtotals - Bonds						8,901,943	8,606,065	19,821	XXX
9999999 - Totals						8,901,943	XXX	19,821	XXX

Quarterly Statement as of June 30, 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	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
<b>Bonds: U.S. Governments</b>																					
83162C-C2-7	SBAP 2019-20 F A - ABS		06/01/2021	Paydown	XXX	18,214	18,214	18,214	18,214						18,214				246	06/01/2039	1.A
83162C-F7-3	SBAP 2020-25E E - ABS		05/01/2021	Paydown	XXX	6,811	6,811	6,811	6,811						6,811					05/01/2045	1.A
83162C-PD-9	SBAP 2004-20K A - ABS		05/01/2021	Paydown	XXX	7,406	7,406	8,202	7,855		(449)		(449)		7,406				181	11/01/2024	1.A
83162C-RA-3	SBAP 2007-20 E A - ABS		05/01/2021	Paydown	XXX	4,543	4,543	5,222	5,073		(531)		(531)		4,543				121	05/01/2027	1.A
83162C-UV-3	SBAP 1220-F A - ABS		06/01/2021	Paydown	XXX	8,734	8,734	8,734	8,734						8,734				108	06/01/2032	1.A
83162C-VB-6	SBAP 2012-20J A - ABS		04/01/2021	Paydown	XXX	53,875	53,875	51,520	51,742		2,133		2,133		53,875				611	10/01/2032	1.A
83162C-VN-0	SBAP 2013-20E A - ABS		05/01/2021	Paydown	XXX	13,206	13,206	12,423	12,481		725		725		13,206				141	05/01/2033	1.A
83162C-VP-5	SBAP 2013-20F A - ABS		06/01/2021	Paydown	XXX	39,826	39,826	39,608	39,634		192		192		39,826				505	06/01/2033	1.A
83162C-WE-9	SBAP 2014-20 D A - ABS		04/01/2021	Paydown	XXX	54,591	54,591	54,828	54,804		(212)		(212)		54,591				902	04/01/2034	1.A
83162C-WG-4	SBAP 2014-20 E A - ABS		05/01/2021	Paydown	XXX	1,968	1,968	1,968	1,968						1,968				33	05/01/2034	1.A
83162C-WH-2	SBAP 2014-20F A - ABS		06/01/2021	Paydown	XXX	36,939	36,939	37,053	37,042		(104)		(104)		36,939				568	06/01/2034	1.A
83162C-XA-6	SBAP 2015-20E E - ABS		05/01/2021	Paydown	XXX	25,876	25,876	25,876	25,876						25,876				393	05/01/2035	1.A
83162C-YZ-0	SBAP 2017-20K K - ABS		05/01/2021	Paydown	XXX	18,078	18,078	18,078	18,078						18,078					11/01/2037	1.A
83162C-ZA-4	SBAP 2017-20L L - ABS		06/01/2021	Paydown	XXX	20,628	20,628	20,628	20,628						20,628				306	12/01/2037	1.A
83162C-ZW-6	SBAP 2018-20 J J - ABS		04/01/2021	Paydown	XXX	13,835	13,835	13,835	13,835						13,835				273	10/01/2038	1.A
912828-R7-7	UNITED STATES TREASURY		05/31/2021	Maturity @ 100.00	XXX	250,000	250,000	246,084	249,574		426		426		250,000					05/31/2021	1.A
912828-SA-9	UNITED STATES TREASURY		04/30/2021	CHASE SECURITIES	XXX	194,553	190,665	169,851	188,600	(18,301)	23		(18,278)		170,322		24,231	24,231	189	01/15/2022	1.A
912828-TE-0	UNITED STATES TREASURY		05/27/2021	JP MORGAN SECURITIES INC.	XXX	1,200	1,151	1,050	1,136	(99)	(1)		(100)		1,037		163	163	1	07/15/2022	1.A
912828-WR-7	UNITED STATES TREASURY		06/30/2021	Maturity @ 100.00	XXX	100,000	100,000	101,617	100,219		(219)		(219)		100,000					06/30/2021	1.A
912828-X3-9	UNITED STATES TREASURY		05/27/2021	Various	XXX	391,069	380,714	353,779	376,376	(24,219)	(161)		(24,380)		351,996		39,073	39,073	274	04/15/2022	1.A
912828-YS-3	UNITED STATES TREASURY		04/16/2021	BKNS NY/RATES DESK	XXX	9,231	9,000	9,442	9,405		(13)		(13)		9,392		(161)	(161)	67	11/15/2029	1.A
912828-ZL-7	UNITED STATES TREASURY		05/05/2021	Various	XXX	306,557	309,000	309,422	309,372		(27)		(27)		309,345		(2,788)	(2,788)	564	04/30/2025	1.A
912828-ZQ-6	UNITED STATES TREASURY		04/05/2021	HSBC SECURITIES INC.	XXX	137,770	151,000	149,881	149,940		29		29		149,969		(12,199)	(12,199)	370	05/15/2030	1.A
91282C-AB-7	UNITED STATES TREASURY		06/30/2021	Various	XXX	566,622	577,000	576,983	576,983		5		5		576,987		(10,366)	(10,366)	1,169	07/31/2025	1.A
91282C-AE-1	UNITED STATES TREASURY		05/11/2021	Various	XXX	732,962	797,000	785,085	785,258		381		381		785,640		(52,678)	(52,678)	3,472	08/15/2030	1.A
91282C-BG-5	UNITED STATES TREASURY		05/14/2021	HSBC SECURITIES INC.	XXX	249,980	250,000	249,922	249,922		1		1		249,922		58	58	92	01/31/2023	1.A
91282C-BH-3	UNITED STATES TREASURY		05/19/2021	Various	XXX	762,593	779,000	775,714	775,714		149		149		775,862		(13,270)	(13,270)	737	01/31/2026	1.A
0599999	Bonds: U.S. Governments						4,027,064	4,119,059	4,051,828	3,069,638	(42,618)	2,347		(40,272)	4,055,002		(27,937)	(27,937)	11,324	XXX	XXX
<b>Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>																					
302966-AL-0	FRESB 2018-SB56 A1F - CMBS		05/01/2021	Paydown	XXX	(5,969)	(5,969)	(5,985)	(5,981)		12		12		(5,969)				(32)	10/25/2028	1.A
30306N-AE-7	FRESB 2018-SB46 A5H - CMBS		05/01/2021	Paydown	XXX	(5,785)	(5,785)	(5,752)	(5,541)		(244)		(244)		(5,785)				(39)	12/25/2037	1.A
30308M-AG-2	FRESB 2019-SB58 AF - CMBS		05/01/2021	Paydown	XXX	(11,109)	(11,109)	(11,161)	(11,150)		41		41		(11,109)				(38)	10/25/2038	1.A
30313K-AA-2	FRESB 2020-SB71 A5H - CMBS		06/01/2021	Paydown	XXX	392	392	394	391		1		1		392				4	11/25/2039	1.A
31288Q-CA-6	FH 840965 - RMBS		06/01/2021	Paydown	XXX	60,210	60,210	61,496	61,914		(1,704)		(1,704)		60,210				976	05/01/2049	1.A
31288Q-F6-2	FH 841089 - RMBS		06/01/2021	Paydown	XXX	82,446	82,446	85,744	85,744		(3,298)		(3,298)		82,446				425	06/01/2047	1.A
31288Q-J9-2	FH 841188 - RMBS		06/01/2021	Paydown	XXX	54,776	54,776	57,318	57,318		(2,542)		(2,542)		54,776				115	01/01/2046	1.A
31300M-7L-1	FH 849899 - RMBS		06/01/2021	Paydown	XXX	4,170	4,170	4,334	4,319		(150)		(150)		4,170				59	06/01/2044	1.A
3131Y9-FR-9	FH ZN2876 - RMBS		06/01/2021	Paydown	XXX	26,116	26,116	27,984	28,393		(2,278)		(2,278)		26,116				496	01/01/2049	1.A
3132CW-LH-5	FH SB0328 - RMBS		06/01/2021	Paydown	XXX	20,454	20,454	21,615	21,678		(1,224)		(1,224)		20,454				250	06/01/2034	1.A
3132XV-7H-0	FH Q53595 - RMBS		06/01/2021	Paydown	XXX	937	937	983	982		(45)		(45)		937				13	01/01/2048	1.A
31347A-J4-7	FH 840283 - RMBS		06/01/2021	Paydown	XXX	6,766	6,766	6,919	6,901		(134)		(134)		6,766				79	04/01/2046	1.A
3138ET-M4-5	FN AL8478 - RMBS		06/01/2021	Paydown	XXX	10,785	10,785	11,209	11,049		(264)		(264)		10,785				97	09/01/2044	1.A
3138ET-ND-4	FN AL8487 - RMBS		06/01/2021	Paydown	XXX	2,461	2,461	2,531	2,514		(52)		(52)		2,461				26	04/01/2046	1.A
3138ET-WN-2	FN AL8752 - RMBS		06/01/2021	Paydown	XXX	9,010	9,010	8,956	8,900		110		110		9,010				100	07/01/2046	1.A
3138Y7-F9-8	FN AX5591 - RMBS		06/01/2021	Paydown	XXX	9,363	9,363	9,727	9,511		(148)		(148)		9,363				108	01/01/2045	1.A
3140J5-YE-3	FN BM1608 - RMBS		06/01/2021	Paydown	XXX	15,792	15,792	15,836	15,697		94		94		15,792				161	12/01/2045	1.A
3140J7-WG-6	FN BM3346 - RMBS		06/01/2021	Paydown	XXX	27,594	27,594	28,560	28,247		(653)		(653)		27,594				272	06/01/2041	1.A
3140J8-M8-3	FN BM3982 - RMBS		06/01/2021	Paydown	XXX	10,209	10,209	10,643	10,406		(197)		(197)		10,209				106	07/01/2042	1.A
3140J8-RT-2	FN BM4097 - RMBS		06/01/2021	Paydown	XXX	31,525	31,525	33,308	33,072		(1,547)		(1,547)		31,525				576	07/01/2047	1.A
3140J9-B8-3	FN BM4562 - RMBS		06/01/2021	Paydown	XXX	10,752	10,752	10,664	10,642		110		110		10,752				113	05/01/2047	1.A
3140J9-CG-4	FN BM4570 - RMBS		06/01/2021	Paydown	XXX	78,777	78,777	80,328	80,012		(1,235)		(1,235)		78,777				926	12/01/2045	1.A
3140JA-3J-5	FN BM6200 - RMBS		06/01/2021	Paydown	XXX	25,783	25,783	26,911	27,016		(1,233)		(1,233)		25,783				266	07/01/2043	1.A
3140JA-GZ-5	FN BM5615 - RMBS		06/01/2021	Paydown	XXX	23,624	23,624	24,259	24,158		(534)		(534)		23,624				206	12/01/2044	1.A
3140JA-UN-6	FN BM5988 - RMBS		06/01/2021	Paydown	XXX	57,279	57,279	58,476	58,426		(1,147)		(1,147)		57,279				735	08/01/2048	1.A
3140JL-ZZ-0	FN BN4359 - RMBS		06/01/2021																		



Quarterly Statement as of June 30, 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	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3140JW-QB-9	FN BO2249 - RMBS		06/01/2021	Paydown	XXX	77,589	77,589	82,136	82,007		(4,417)		(4,417)		77,589			1,066		10/01/2049	1.A
3140QC-6G-6	FN CA5370 - RMBS		06/01/2021	Paydown	XXX	80,721	80,721	87,317	87,611		(6,890)		(6,890)		80,721			1,270		03/01/2050	1.A
3140QD-X3-3	FN CA6097 - RMBS		06/01/2021	Paydown	XXX	11,442	11,442	12,103			(661)		(661)		11,442			33		06/01/2050	1.A
3140QE-PY-2	FN CA6738 - RMBS		06/01/2021	Paydown	XXX	23,237	23,237	24,885			(1,648)		(1,648)		23,237			124		08/01/2050	1.A
3140QE-RV-6	FN CA6799 - RMBS		06/01/2021	Paydown	XXX	13,641	13,641	14,207	14,179		(539)		(539)		13,641			108		08/01/2050	1.A
3140X6-T2-7	FN FM3268 - RMBS		06/01/2021	Paydown	XXX	58,298	58,298	62,169	62,447		(4,150)		(4,150)		58,298			832		03/01/2050	1.A
3140X9-MH-5	FN FM5759 - RMBS		06/01/2021	Paydown	XXX	12,655	12,655	13,972			(1,317)		(1,317)		12,655			47		04/01/2050	1.A
3140X9-Q5-7	FN FM5875 - RMBS		06/01/2021	Paydown	XXX	13,499	13,499	15,087			(1,588)		(1,588)		13,499			51		04/01/2050	1.A
31418D-RJ-3	FN MA4088 - RMBS		06/01/2021	Paydown	XXX	80,793	80,793	86,928			(6,135)		(6,135)		80,793			393		07/01/2035	1.A
341271-AE-4	FLORIDA ST BRD ADMIN FIN CORP REV		06/07/2021	RAYMOND JAMES/FI	XXX	61,960	61,000	61,000	61,000						61,000		960	960	760	07/01/2027	1.C FE
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS		06/01/2021	Paydown	XXX	39,489	39,489	38,743	38,309		601		601		39,489			576		03/25/2058	1.A
35563P-JF-7	SCRT 2019-1 MA - CMO/RMBS		06/01/2021	Paydown	XXX	22,924	22,921	23,120	23,196		(274)		(274)		22,921		2	2	335	07/25/2058	1.A
35563P-KG-3	SCRT 2019-2 MA - CMO/RMBS		06/01/2021	Paydown	XXX	19,999	19,999	20,305	20,252		(253)		(253)		19,999			291		08/26/2058	1.A
35563P-LH-0	SCRT 2019-3 MA - CMO/RMBS		06/01/2021	Paydown	XXX	55,268	55,268	57,931	57,473		(2,205)		(2,205)		55,268			801		10/25/2058	1.A
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		05/03/2021	Call @ 100.00	XXX	25,000	25,000	29,924	27,596		(150)		(150)		27,446		(2,446)	(2,446)	713	05/01/2026	1.C FE
3199999 - Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						1,152,572	1,151,610	1,205,375	905,814		(48,373)		(48,373)		1,154,056		(1,485)	(1,485)	13,573	XXX	XXX
<b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>																					
02005A-GU-6	AMOT 2018-2 A - ABS		05/18/2021	Paydown	XXX	620,000	620,000	619,994	619,999		1		1		620,000			8,499		05/15/2023	1.A FE
053015-AG-8	AUTOMATIC DATA PROCESSING INC		05/18/2021	Deutsche Bank	XXX	371,591	370,000	368,883			2		2		368,885		2,706	2,706	105	05/15/2028	1.D FE
10373Q-BH-2	BP CAPITAL MARKETS AMERICA INC		04/20/2021	JANE STREET EXECUTION SERVICES LLC	XXX	143,725	137,000	137,000	137,000						137,000		6,725	6,725	2,191	04/06/2023	1.F FE
12625K-AD-7	COMM 2013-CCRE8 A4 - CMBS		04/01/2021	Paydown	XXX	282,420	282,420	300,376			(8,952)		(8,952)		282,420			16,592		06/12/2046	1.D FM
17275R-BJ-0	CISCO SYSTEMS INC		04/29/2021	GOLDMAN	XXX	270,399	269,000	267,671	268,796		93		93		268,889		1,510	1,510	3,041	09/20/2021	1.E FE
210795-PZ-7	UNITED AIRLINES 2012-1 PASS THROUGH TRUS		04/11/2021	Paydown	XXX	9,229	9,229	9,619	9,446		(217)		(217)		9,229			191		10/11/2025	2.C FE
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS		04/29/2021	Paydown	XXX	9,316	9,316	9,603	9,488		(172)		(172)		9,316			186		04/29/2026	2.B FE
26442C-AK-0	DUKE ENERGY CAROLINAS LLC		06/15/2021	Maturity @ 100.00	XXX	349,000	349,000	378,372	350,100		(1,100)		(1,100)		349,000			6,806		06/15/2021	1.F FE
302966-AL-0	FRESB 2018-SB56 A1F - CMBS		06/01/2021	Paydown	XXX	30,693	30,693	30,775	30,755		(61)		(61)		30,693			450		10/25/2028	1.A FE
30306N-AE-7	FRESB 2018-SB46 A5H - CMBS		06/01/2021	Paydown	XXX	7,954	7,954	7,908	7,618		336		336		7,954			65		12/25/2037	1.A FE
30308M-AG-2	FRESB 2019-SB58 AF - CMBS		06/01/2021	Paydown	XXX	21,240	21,240	21,339	21,318		(78)		(78)		21,240			209		10/25/2038	1.A FE
36192B-AY-3	GSMS 2012-GC6 A3 - CMBS		06/01/2021	Paydown	XXX	114,145	114,145	115,524	114,479		(333)		(333)		114,145			1,804		01/12/2045	1.D FM
36192K-AT-4	GSMS 2012-GCJ7 A4 - CMBS		06/01/2021	Paydown	XXX	303,037	303,037	323,146	306,155		(3,118)		(3,118)		303,037			4,655		05/12/2045	1.D FM
36255P-AD-2	GMCAR 2018-1 A3 - ABS		06/17/2021	Paydown	XXX	77,871	77,871	77,854	77,854		2		2		77,871			732		07/18/2022	1.A FE
362569-AA-3	GMALT 2020-3 A2A - ABS		06/20/2021	Paydown	XXX	141,597	141,597	141,587	141,590		6		6		141,597			210		11/21/2022	1.A FE
36256X-AD-4	GMCAR 2019-1 A3 - ABS		06/16/2021	Paydown	XXX	2,368	2,368	2,368	2,368						2,368			29		11/16/2023	1.A FE
45866F-AE-4	INTERCONTINENTAL EXCHANGE INC		05/11/2021	CITIGROUP GLOBAL MARKETS INC	XXX	343,432	335,000	334,233	334,734		56		56		334,790		8,642	8,642	5,205	09/15/2022	2.A FE
61760V-AP-8	MSC 2012-C4 A4 - CMBS		06/01/2021	Paydown	XXX	79,463	79,463	79,655	79,534		(71)		(71)		79,463			1,266		03/17/2045	1.D FM
61763U-AY-8	MSBAM 2014-C17 A4 - CMBS		06/01/2021	Paydown	XXX	7,980	7,980	8,246	8,158		(178)		(178)		7,980			137		08/15/2047	1.D FM
65479M-AB-2	NAROT 2020-A A2 - ABS		06/15/2021	Paydown	XXX	63,799	63,799	63,794	63,797		3		3		63,799			382		12/15/2022	1.A FE
68389X-BK-0	ORACLE CORP		04/29/2021	Keybank	XXX	233,118	232,000	230,984	231,848		71		71		231,918		1,200	1,200	2,755	09/15/2021	2.A FE
797440-BN-3	SAN DIEGO GAS & ELECTRIC CO		04/29/2021	MARKETAXESS CORPORATION	XXX	272,268	270,000	286,248	271,964		(1,029)		(1,029)		270,934		1,334	1,334	5,738	08/15/2021	1.F FE
81744Y-AB-2	SEMT 2013-4 A2 - CMO/RMBS		06/01/2021	Paydown	XXX	51,413	51,413	51,537	51,529		(115)		(115)		51,413			510		04/27/2043	1.D FM
89190B-AE-8	TAOT 2017-B A4 - ABS		04/15/2021	Paydown	XXX	116,423	116,423	116,392	116,420		3		3		116,423			796		09/15/2022	1.A FE
89238B-AD-4	TAOT 2018-A A3 - ABS		06/16/2021	Paydown	XXX	34,353	34,353	34,353	34,353						34,353			321		05/16/2022	1.A FE
90269G-AC-5	UBSCM 2012-C1 A3 - CMBS		06/01/2021	Paydown	XXX	105,435	105,435	112,078	106,827		(1,392)		(1,392)		105,435			1,792		05/12/2045	1.D FM
90349D-AD-4	UBSBB 2012-C3 A4 - CMBS		06/01/2021	Paydown	XXX	373	373	369	371		2		2		373			5		08/12/2049	1.D FM
8999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						4,062,643	4,041,110	4,129,907	3,687,886		(16,242)		(16,242)		4,040,526		22,117	22,117	64,673	XXX	XXX
8399997 - Subtotals - Bonds - Part 4						9,242,279	9,311,779	9,387,110	7,663,337		(42,618)		(42,618)		9,249,584		(7,305)	(7,305)	89,570	XXX	XXX
8399999 - Subtotals - Bonds						9,242,279	9,311,779	9,387,110	7,663,337		(42,618)		(42,618)		9,249,584		(7,305)	(7,305)	89,570	XXX	XXX
9999999 - Totals						9,242,279	9,311,779	9,387,110	7,663,337		(42,618)		(42,618)		9,249,584		(7,305)	(7,305)	89,570	XXX	XXX

E05.1

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

**NONE**

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

**NONE**

(E-06) Schedule DB - Part A - Section 1 - Financial or Economic Impact of The Hedge

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

(E-07) Schedule DB - Part B - Section 1 - Financial or Economic Impact of The Hedge

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

(E-10) Schedule DB - Part E

**NONE**

(E-11) Schedule DL - Part 1

**NONE**

(E-12) Schedule DL - Part 2

**NONE**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Bank of America - Operating - Providence, RI			38,713		114,571,085	112,345,141	15,463,258	XXX
Bank of America - AP - Providence, RI					(1,922,813)	(2,155,519)	(874,956)	XXX
0199998 - Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories								XXX
0199999 - Total Open Depositories			38,713		112,648,273	110,189,622	14,588,302	XXX
0299998 - Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories								XXX
0299999 - Total Suspended Depositories								XXX
0399999 - Total Cash on Deposit			38,713		112,648,273	110,189,622	14,588,302	XXX
0499999 - Cash in Company's Office			XXX	XXX	15,450	15,450	15,450	XXX
0599999 - Total			38,713		112,663,723	110,205,072	14,603,752	XXX

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

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
<b>Exempt Money Market Mutual Funds – as Identified by SVO</b>								
38142B-50-0	GOLDMAN:FS TRS I INST		06/28/2021	0.010	XXX	647,554	3	26
38142B-50-0	GOLDMAN:FS TRS I INST	R	06/30/2021	0.010	XXX	343,300	5	
8599999 – Exempt Money Market Mutual Funds – as Identified by SVO						990,854	8	26
<b>All Other Money Market Mutual Funds</b>								
262006-20-8	DREYFUS GVT CSH MGT INST		07/30/2020	0.030	XXX	295,904	80	
8699999 – All Other Money Market Mutual Funds						295,904	80	
9999999 – Total Cash Equivalents						1,286,758	87	26