



QUARTERLY STATEMENT
AS OF SEPTEMBER 30, 2020
OF THE CONDITION AND AFFAIRS OF THE
Neighborhood Health Plan of Rhode Island

NAIC Group Code 0000 , 0000 NAIC Company Code 95402 Employer's ID Number 05-0477052
(Current Period) (Prior Period)

Organized under the Laws of Rhode Island , State of Domicile or Port of Entry RI

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] N/A[]

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
(Street and Number)

Smithfield, RI, US 02917 (401)459-6000
(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
(Street and Number)

Smithfield, RI, US 02917 (401)459-6000
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address http://www.nhpri.org/

Statutory Statement Contact Paul Patrino (401)459-6068
(Name) (Area Code)(Telephone Number)(Extension)
ppatrino@nhpri.org (401)459-6043
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title
Peter Marino	Chief Executive Officer
Frank Meaney	Chief Financial Officer
Peter Lymm	Chief Operating Officer
Marylou Buyse	Chief Medical Officer

OTHERS

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

DIRECTORS OR TRUSTEES

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

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.

_____ (Signature) Peter Marino _____ (Printed Name) 1. Chief Executive Officer _____ (Title)	_____ (Signature) Frank Meaney _____ (Printed Name) 2. Chief Financial Officer _____ (Title)	_____ (Signature) Peter Lymm _____ (Printed Name) 3. Chief Operating Officer _____ (Title)
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Subscribed and sworn to before me this _____ day of _____, 2020

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

Yes[X] No []

 (Notary Public Signature)

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	94,627,708		94,627,708	92,241,588
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks				
3. Mortgage loans on real estate:				
3.1 First liens				
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances)				
4.2 Properties held for the production of income (less \$.....0 encumbrances)				
4.3 Properties held for sale (less \$.....0 encumbrances)				
5. Cash (\$.....61,418,773), cash equivalents (\$.....7,014,417) and short-term investments (\$.....20,123,565)	88,556,755		88,556,755	55,066,253
6. Contract loans (including \$.....0 premium notes)				
7. Derivatives				
8. Other invested assets				
9. Receivables for securities	43,041		43,041	
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	183,227,504		183,227,504	147,307,841
13. Title plants less \$.....0 charged off (for Title insurers only)				
14. Investment income due and accrued	525,826		525,826	627,150
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	87,063,447		87,063,447	96,403,773
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums)				
15.3 Accrued retrospective premiums (\$.....63,176,844) and contracts subject to redetermination (\$.....0)	63,176,844		63,176,844	43,373,452
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	901,799		901,799	998,316
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans	50,730,474		50,730,474	30,349,096
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset				
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	6,658,057	4,630,805	2,027,252	1,902,546
21. Furniture and equipment, including health care delivery assets (\$.....0)	3,869,069	3,869,069		
22. Net adjustments in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care (\$.....25,101,989) and other amounts receivable	25,113,465	11,477	25,101,988	31,904,252
25. Aggregate write-ins for other-than-invested assets	14,588,025	8,773,220	5,814,805	2,108,753
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	435,854,510	17,284,571	418,569,939	354,975,179
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. TOTAL (Lines 26 and 27)	435,854,510	17,284,571	418,569,939	354,975,179
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501. Prepaid Expenses	3,383,430	3,383,430		
2502. Receivable from State	5,104,299		5,104,299	2,108,753
2503. Deposits	4,419,503	4,419,503		
2598. Summary of remaining write-ins for Line 25 from overflow page	1,680,793	970,287	710,506	
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	14,588,025	8,773,220	5,814,805	2,108,753

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....0 reinsurance ceded)	155,797,725		155,797,725	134,391,327
2. Accrued medical incentive pool and bonus amounts	3,605,596		3,605,596	3,257,572
3. Unpaid claims adjustment expenses	3,483,363		3,483,363	3,483,363
4. Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act	2,499,996		2,499,996	5,553,922
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves				
8. Premiums received in advance	84,830,706		84,830,706	78,752,417
9. General expenses due or accrued	40,219,505		40,219,505	25,232,002
10.1 Current federal and foreign income tax payable and interest thereon (including \$.....0 on realized gains (losses))				
10.2 Net deferred tax liability				
11. Ceded reinsurance premiums payable				
12. Amounts withheld or retained for the account of others	6,394,214		6,394,214	2,602,618
13. Remittances and items not allocated				
14. Borrowed money (including \$.....0 current) and interest thereon \$.....0 (including \$.....0 current)				
15. Amounts due to parent, subsidiaries and affiliates				
16. Derivatives				
17. Payable for securities				69,017
18. Payable for securities lending				
19. Funds held under reinsurance treaties with (\$.....0 authorized reinsurers, \$.....0 unauthorized reinsurers and \$.....0 certified reinsurers)				
20. Reinsurance in unauthorized and certified (\$.....0) companies				
21. Net adjustments in assets and liabilities due to foreign exchange rates				
22. Liability for amounts held under uninsured plans				
23. Aggregate write-ins for other liabilities (including \$.....0 current)	257,577		257,577	25,644
24. Total liabilities (Lines 1 to 23)	297,088,682		297,088,682	253,367,882
25. Aggregate write-ins for special surplus funds	X X X	X X X		
26. Common capital stock	X X X	X X X		
27. Preferred capital stock	X X X	X X X		
28. Gross paid in and contributed surplus	X X X	X X X		
29. Surplus notes	X X X	X X X		
30. Aggregate write-ins for other-than-special surplus funds	X X X	X X X		
31. Unassigned funds (surplus)	X X X	X X X	121,481,257	101,607,297
32. Less treasury stock, at cost:				
32.10 shares common (value included in Line 26 \$.....0)	X X X	X X X		
32.20 shares preferred (value included in Line 27 \$.....0)	X X X	X X X		
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	X X X	X X X	121,481,257	101,607,297
34. Total Liabilities, capital and surplus (Lines 24 and 33)	X X X	X X X	418,569,939	354,975,179
DETAILS OF WRITE-INS				
2301. Unclaimed Property Payable	257,577		257,577	25,644
2302.				
2303.				
2398. Summary of remaining write-ins for Line 23 from overflow page				
2399. TOTALS (Lines 2301 through 2303 plus 2398) (Line 23 above)	257,577		257,577	25,644
2501.	X X X	X X X		
2502.	X X X	X X X		
2503.	X X X	X X X		
2598. Summary of remaining write-ins for Line 25 from overflow page	X X X	X X X		
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	X X X	X X X		
3001.	X X X	X X X		
3002.	X X X	X X X		
3003.	X X X	X X X		
3098. Summary of remaining write-ins for Line 30 from overflow page	X X X	X X X		
3099. TOTALS (Lines 3001 through 3003 plus 3098) (Line 30 above)	X X X	X X X		

STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member Months	X X X	1,748,792	1,743,817	2,307,846
2. Net premium income (including \$.....0 non-health premium income)	X X X	1,039,377,104	987,517,743	1,342,355,294
3. Change in unearned premium reserves and reserves for rate credits	X X X			
4. Fee-for-service (net of \$.....0 medical expenses)	X X X			
5. Risk revenue	X X X			
6. Aggregate write-ins for other health care related revenues	X X X	650,676	2,791,569	3,575,089
7. Aggregate write-ins for other non-health revenues	X X X			
8. Total revenues (Lines 2 to 7)	X X X	1,040,027,780	990,309,312	1,345,930,383
Hospital and Medical:				
9. Hospital/medical benefits		349,061,158	353,930,176	495,079,740
10. Other professional services		222,745,860	227,428,310	304,107,954
11. Outside referrals		156,817,943	128,988,276	192,408,795
12. Emergency room and out-of-area		33,830,547	38,544,634	51,181,058
13. Prescription drugs		149,824,974	137,939,594	169,517,648
14. Aggregate write-ins for other hospital and medical		(4,008,748)	(4,588,743)	(6,120,199)
15. Incentive pool, withhold adjustments and bonus amounts		348,024	1,915,151	2,782,632
16. Subtotal (Lines 9 to 15)		908,619,758	884,157,398	1,208,957,628
Less:				
17. Net reinsurance recoveries		1,143,596	880,246	1,539,917
18. Total hospital and medical (Lines 16 minus 17)		907,476,162	883,277,152	1,207,417,711
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$.....24,416,106 cost containment expenses		42,807,490	25,651,693	32,447,188
21. General administrative expenses		71,543,101	77,784,349	108,134,171
22. Increase in reserves for life and accident and health contracts (including \$.....0 increase in reserves for life only)				
23. Total underwriting deductions (Lines 18 through 22)		1,021,826,753	986,713,194	1,347,999,070
24. Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	18,201,027	3,596,118	(2,068,687)
25. Net investment income earned		1,195,674	2,348,795	2,841,743
26. Net realized capital gains (losses) less capital gains tax of \$.....0		1,477,967	702,209	910,044
27. Net investment gains or (losses) (Lines 25 plus 26)		2,673,641	3,051,004	3,751,787
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....0) (amount charged off \$.....0)]				1,297,299
29. Aggregate write-ins for other income or expenses				670,200
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	X X X	20,874,668	6,647,122	3,650,599
31. Federal and foreign income taxes incurred	X X X			
32. Net income (loss) (Lines 30 minus 31)	X X X	20,874,668	6,647,122	3,650,599
DETAILS OF WRITE-INS				
0601. EOHHS Incentive Income	X X X	650,676	2,791,569	3,575,089
0602.	X X X			
0603.	X X X			
0698. Summary of remaining write-ins for Line 6 from overflow page	X X X			
0699. TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)	X X X	650,676	2,791,569	3,575,089
0701.	X X X			
0702.	X X X			
0703.	X X X			
0798. Summary of remaining write-ins for Line 7 from overflow page	X X X			
0799. TOTALS (Lines 0701 through 0703 plus 0798) (Line 7 above)	X X X			
1401. Stop Loss Recoveries from EOHHS		(4,008,748)	(4,588,743)	(6,120,199)
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page				
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)		(4,008,748)	(4,588,743)	(6,120,199)
2901. Penalty and Interest				670,200
2902.				
2903.				
2998. Summary of remaining write-ins for Line 29 from overflow page				
2999. TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above)				670,200

STATEMENT OF REVENUE AND EXPENSES (Continued)

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
CAPITAL & SURPLUS ACCOUNT			
33. Capital and surplus prior reporting year	101,607,294	101,566,291	101,566,289
34. Net income or (loss) from Line 32	20,874,668	6,647,122	3,650,599
35. Change in valuation basis of aggregate policy and claim reserves			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0	(30,563)	(51,066)	(25,626)
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax			
39. Change in nonadmitted assets	(970,144)	(10,341,358)	(3,583,968)
40. Change in unauthorized and certified reinsurance			
41. Change in treasury stock			
42. Change in surplus notes			
43. Cumulative effect of changes in accounting principles			
44. Capital Changes:			
44.1 Paid in			
44.2 Transferred from surplus (Stock Dividend)			
44.3 Transferred to surplus			
45. Surplus adjustments:			
45.1 Paid in			
45.2 Transferred to capital (Stock Dividend)			
45.3 Transferred from capital			
46. Dividends to stockholders			
47. Aggregate write-ins for gains or (losses) in surplus			
48. Net change in capital and surplus (Lines 34 to 47)	19,873,961	(3,745,302)	41,005
49. Capital and surplus end of reporting period (Line 33 plus 48)	121,481,255	97,820,989	101,607,294
DETAILS OF WRITE-INS			
4701.			
4702.			
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page			
4799. TOTALS (Lines 4701 through 4703 plus 4798) (Line 47 above)			

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	1,033,307,436	901,661,560	1,257,152,269
2. Net investment income	1,527,611	2,750,986	3,248,113
3. Miscellaneous income	650,676	2,791,569	3,575,089
4. TOTAL (Lines 1 to 3)	1,035,485,723	907,204,115	1,263,975,471
5. Benefit and loss related payments	878,465,343	905,920,028	1,214,916,415
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	119,744,466	110,531,028	148,691,544
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)			
10. TOTAL (Lines 5 through 9)	998,209,809	1,016,451,056	1,363,607,959
11. Net cash from operations (Line 4 minus Line 10)	37,275,914	(109,246,941)	(99,632,488)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	29,466,409	42,169,849	47,194,661
12.2 Stocks			
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	27,229	18,278	67,565
12.7 Miscellaneous proceeds		101,611	75,450
12.8 TOTAL investment proceeds (Lines 12.1 to 12.7)	29,493,638	42,289,738	47,337,676
13. Cost of investments acquired (long-term only):			
13.1 Bonds	30,662,967	28,550,824	34,737,131
13.2 Stocks			
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications	112,058		
13.7 TOTAL investments acquired (Lines 13.1 to 13.6)	30,775,025	28,550,824	34,737,131
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,281,387)	13,738,914	12,600,545
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(2,504,022)	14,147,558	(1,439,288)
17. Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(2,504,022)	14,147,558	(1,439,288)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	33,490,505	(81,360,469)	(88,471,231)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	55,066,251	143,537,482	143,537,482
19.2 End of period (Line 18 plus Line 19.1)	88,556,756	62,177,013	55,066,251

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

20.0001			
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EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
Total Members at end of:										
1. Prior Year	185,914	24,472	1,553						159,889	
2. First Quarter	189,218	28,123	1,731						159,364	
3. Second Quarter	197,288	27,051	1,684						168,553	
4. Third Quarter	200,900	26,390	1,680						172,830	
5. Current Year										
6. Current Year Member Months	1,748,792	242,214	15,247						1,491,331	
Total Member Ambulatory Encounters for Period:										
7. Physician	4,338,706	323,682	16,079						3,998,945	
8. Non-Physician	670,648	54,807	2,450						613,391	
9. Total	5,009,354	378,489	18,529						4,612,336	
10. Hospital Patient Days Incurred	569,919	6,781	274						562,864	
11. Number of Inpatient Admissions	38,414	1,026	49						37,339	
12. Health Premiums Written (a)	1,042,705,043	95,976,881	4,958,868						941,769,294	
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	1,042,705,043	95,976,881	4,958,868						941,769,294	
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	879,705,457	67,993,585	3,193,007						808,518,865	
18. Amount Incurred for Provision of Health Care Services	908,619,759	69,330,185	2,999,072						836,290,502	

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

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)**Aging Analysis of Unpaid Claims**

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 days	6 Over 120 Days	7 Total
0199999 Individually Listed Claims Unpaid						
0299999 Aggregate Accounts Not Individually Listed - Uncovered						
0399999 Aggregate Accounts Not Individually Listed - Covered	17,768,423	32,653	(1,389)	86,767	393,928	18,280,382
0499999 Subtotals	17,768,423	32,653	(1,389)	86,767	393,928	18,280,382
0599999 Unreported claims and other claim reserves						137,517,342
0699999 Total Amounts Withheld						
0799999 Total Claims Unpaid						155,797,724
0899999 Accrued Medical Incentive Pool And Bonus Amounts						3,605,596

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1	2	3	4	Claims Incurred in Prior Years (Columns 1+3)	Estimated Claim Reserve and Claim Liability Dec 31 of Prior Year
	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 & medical)	5,258,967	65,927,626	3,750,979	6,967,865	9,009,946	7,878,006
2. Medicare Supplement						
3. Dental only						
4. Vision only						
5. Federal Employees Health Benefits Plan						
6. Title XVIII - Medicare						
7. Title XIX - Medicaid	75,740,533	731,634,736	52,108,169	92,970,712	127,848,702	126,513,321
8. Other health						
9. Health subtotal (Lines 1 to 8)	80,999,500	797,562,362	55,859,148	99,938,577	136,858,648	134,391,327
10. Healthcare receivables (a)	3,071,752	823,742	2,303,759	18,524,078	5,375,511	31,883,212
11. Other non-health						
12. Medical incentive pools and bonus amounts			1,620,875	1,984,721	1,620,875	3,257,573
13. Totals (Lines 9 - 10 + 11 + 12)	77,927,748	796,738,620	55,176,264	83,399,220	133,104,012	105,765,688

(a) Excludes \$.....62,135 loans or advances to providers not yet expensed.

Notes to Financial Statement

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

		SSAP #	F/S Page	F/S Line #	2020	2019
NET INCOME						
(1)	State basis (Page 4, Line 32, Columns 2 & 3)				20,874,668	3,650,599
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP:					
(201)						
(299)	Total				0	0
(3)	State Permitted Practices that increase/(decrease) NAIC SAP:					
(301)						
(399)	Total				0	0
(4)	NAIC SAP (1-2-3=4)				20,874,668	3,650,599
SURPLUS						
(5)	State basis (Page 3, Line 33, Columns 3 & 4)				121,481,257	101,607,297
(6)	State Prescribed Practices that increase/(decrease) NAIC SAP:					
(601)						
(699)	Total				0	0
(7)	State Permitted Practices that increase/(decrease) NAIC SAP:					
(701)						
(799)	Total				0	0
(8)	NAIC SAP (5-6-7=8)				121,481,257	101,607,297

Notes to Financial Statement

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

No Material Change

C. Accounting Policy

(1) No Material Change

(2) Bonds are stated at amortized cost using the scientific interest method. The Company does not have any mandatory convertible securities and SVO-identified investments

(3) – (5) No Material Change

(6) The Company only has loan-backed securities designated with NAIC 1 and 2 designations and are reported at amortized cost.

(7) – (13) - No Material Change

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

No Material Change

3. Business Combinations and Goodwill

No Material Change

4. Discontinued Operations

No Material Change

5. Investments

A. Mortgage Loans – No Material Change

B. Debt Restructuring – No Material Change

C. Reverse Mortgages – No Material Change

D. Loan-Backed Securities

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

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

Notes to Financial Statement

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

Description	
Number of CUSIPS	1
Aggregate Amount of Investment Income	10,584

6. Joint Ventures, Partnerships and Limited Liability Companies

No Material Change

7. Investment Income

No Material Change

8. Derivative Instruments

None

9. Income Taxes

No Material Change

10. Information Concerning Parent, Subsidiaries and Affiliates

No Material Change

Notes to Financial Statement

11. Debt

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

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

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

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

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

14. Contingencies

No Material Change

15. Leases

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

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

No Material Change

Notes to Financial Statement

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

- A. Transfers of Receivables reported as Sales – No Material Change
- B. Transfer and Servicing of Financial Assets - None
- C. Wash Sales – None

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

No Material Change

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

No Material Change

20. Fair Value Measurements

A. Fair Market Value at Reporting Date

(1) Fair Value Measurements at reporting date: During 2019, Neighborhood only reports Money Market Mutual Funds in Cash Equivalents at fair value using Level 2. The Company has no other assets or liabilities reported at fair value. Level 1 measurement is the unadjusted quoted price for identical assets or liabilities in active markets accessible at the measurement date, Level 2 measurement requires significant other observable inputs, and Level 3 requires significant unobservable inputs. Neighborhood's investments, comprised principally of bonds, are recorded at amortized cost.

	Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Cash Equivalents					
	Money Market Fund		1,181,811			1,181,811
	Total Cash Equivalents		1,181,811			1,181,811
	Subtotal – Assets at fair value		1,181,811			1,181,811
b.	Liabilities at fair value					
	Subtotal – Liabilities at fair value					

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

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

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

Notes to Financial Statement

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

(5) Derivative assets and liabilities- None

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

C. Aggregate Fair Value of All Financial Instruments

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	99,821,657	94,627,708		99,821,657			
Short-term Investments	20,124,781	20,123,565		20,124,781			
Cash Equivalents	7,014,419	7,014,417		7,014,419			

D. Not Practicable to Estimate Fair Value – None

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

21. Other Items

A. Unusual or Infrequent Items – No Material Change

B. Troubled Debt Restructuring – No Material Change

C. Other Disclosures – No Material Change

D. Business Interruption Insurance Recoveries - No Material Change

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

F. Subprime Related Risk Exposure – No Material Change

G. Retained Assets - No Material Change

H. Insurance Linked Securities – No Material Change

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

22. Events Subsequent

Type I. – Recognized Subsequent Events

No Material Change

Type II. – Nonrecognized Subsequent Events

No Material Change

Notes to Financial Statement

23. Reinsurance

No Material Change

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

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

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

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

	AMOUNT
a. Permanent ACA Risk Adjustment Program	
Assets	
1.Premium adjustments receivable due to ACA Risk Adjustment	0
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	46,306
3.Premium adjustments payable due to ACA Risk Adjustment	2,499,996
Operations (Revenue & Expense)	
4.Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	(2,070,583)
5.Reported in expenses as ACA risk adjustment user fees (incurred/paid)	46,304
b. Transitional ACA Reinsurance Program	
Assets	
1.Amounts recoverable for claims paid due to ACA Reinsurance	0
2.Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	0
3.Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	0
Liabilities	
4.Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium	0
5.Ceded reinsurance premiums payable due to ACA Reinsurance	0
6.Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	0
Operations (Revenue & Expense)	
7.Ceded reinsurance premiums due to ACA Reinsurance	0

Notes to Financial Statement

8.Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	0
9.ACA Reinsurance contributions – not reported as ceded premium	0
c. Temporary ACA Risk Corridors Program	
Assets	
1.Accrued retrospective premium due to ACA Risk Corridors	0
Liabilities	
2.Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	0
Operations (Revenue & Expense)	
3.Effect of ACA Risk Corridors on net premium income (paid/received)	0
4.Effect of ACA Risk Corridors on change in reserves for rate credits	0
(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance.	

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
	1	2	3	4	5	6	7	8	Ref	9	10
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable									A		
2. Premium adjustments (payable)		5,553,922		5,000,000		553,922		(553,922)	B		
3. Subtotal ACA Permanent Risk Adjustment Program		5,553,922		5,000,000		553,922		(553,922)			
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid									C		
2. Amounts recoverable for claims unpaid (contra liability)									D		
3. Amounts receivable relating to uninsured plans									E		
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium									F		
5. Ceded reinsurance premiums payable									G		
6. Liability for amounts held under uninsured plans									H		
7. Subtotal ACA Transitional Reinsurance Program											
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium									I		
2. Reserve for rate credits or policy experience rating refunds									J		
3. Subtotal ACA Risk Corridors Program											
d. Total for ACA Risk Sharing Provisions		5,553,922		5,000,000		553,992		(553,922)			

Explanations of Adjustments

--

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

(5) ACA Risk Corridor Receivable - None

Notes to Financial Statement

25. Change in Incurred Claims and Claims Adjustment Expenses

Reserves as of December 31, 2019 were \$141,132,262. As of September 30, 2020, \$84,482,863 has been paid for incurred claims and claims adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$57,480,023 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$830,624 unfavorable prior-year development since December 31, 2019 to September 30, 2020. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

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

26. Intercompany Pooling Arrangements

No Material Change

27. Structured Settlements

No Material Change

28. Health Care Receivables

No Material Change

29. Participating Policies

No Material Change

30. Premium Deficiency Reserves

No Material Change

31. Anticipated Salvage and Subrogation

No Material Change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes[] No[X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes[] No[] N/A[X]

- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes[] No[X]
- 2.2 If yes, date of change:

- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes[] No[X]
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes[] No[X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes: Yes[] No[X]
- 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. Yes[] No[X]

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes[] No[X]
If yes, complete and file the merger history data file with the NAIC.
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
.....

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes[] No[] N/A[X]
If yes, attach an explanation.

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2017
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/28/2019
- 6.4 By what department or departments?
Rhode Island Department of Business Regulation, Insurance Division
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes[X] No[] N/A[]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes[X] No[] N/A[]

- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes[] No[X]
- 7.2 If yes, give full information

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes[] No[X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes[] No[X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.].

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

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

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes[] No[X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes[] No[X]
- 11.2 If yes, give full and complete information relating thereto:

- 12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
- 13. Amount of real estate and mortgages held in short-term investments: \$ 0

- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes[] No[X]

GENERAL INTERROGATORIES (Continued)

INVESTMENT

14.2 If yes, please complete the following:

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

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes[] No[X]
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes[] No[] N/A[X]
 If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
 16.3 Total payable for securities lending reported on the liability page \$ 0

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes[X] No[]
 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

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

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

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

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

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

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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes[] No[X]
 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[X]
 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[X] No[]
 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
 a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 b. Issuer or obligor is current on all contracted interest and principal payments.
 c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
 Has the reporting entity self-designated 5GI securities? Yes[] No[X]

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

GENERAL INTERROGATORIES (Continued)

- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities?

Yes[] No[X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

- a. The shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes[] No[X]

GENERAL INTERROGATORIES

PART 2 - HEALTH

- | | |
|---|---------------|
| 1. Operating Percentages: | |
| 1.1 A&H loss percent | 89.659% |
| 1.2 A&H cost containment percent | 2.349% |
| 1.3 A&H expense percent excluding cost containment expenses | 8.653% |
| 2.1 Do you act as a custodian for health savings accounts? | Yes[] No[X] |
| 2.2 If yes, please provide the amount of custodial funds held as of the reporting date. | \$..... 0 |
| 2.3 Do you act as an administrator for health savings accounts? | Yes[] No[X] |
| 2.4 If yes, please provide the balance of the funds administered as of the reporting date. | \$..... 0 |
| 3. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? | Yes[] No[X] |
| 3.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? | Yes[] No[X] |

SCHEDULE S - CEDED REINSURANCE
Showing All New Reinsurance Treaties - Current Year to Date

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

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

State, Etc.	1 Active Status (a)	Direct Business Only							
		2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Program Premiums	6 Life and Annuity Premiums and Other Considerations	7 Property/Casualty Premiums	8 Total Columns 2 Through 7	9 Deposit-Type Contracts
1. Alabama (AL)	N								
2. Alaska (AK)	N								
3. Arizona (AZ)	N								
4. Arkansas (AR)	N								
5. California (CA)	N								
6. Colorado (CO)	N								
7. Connecticut (CT)	N								
8. Delaware (DE)	N								
9. District of Columbia (DC)	N								
10. Florida (FL)	N								
11. Georgia (GA)	N								
12. Hawaii (HI)	N								
13. Idaho (ID)	N								
14. Illinois (IL)	N								
15. Indiana (IN)	N								
16. Iowa (IA)	N								
17. Kansas (KS)	N								
18. Kentucky (KY)	N								
19. Louisiana (LA)	N								
20. Maine (ME)	N								
21. Maryland (MD)	N								
22. Massachusetts (MA)	N								
23. Michigan (MI)	N								
24. Minnesota (MN)	N								
25. Mississippi (MS)	N								
26. Missouri (MO)	N								
27. Montana (MT)	N								
28. Nebraska (NE)	N								
29. Nevada (NV)	N								
30. New Hampshire (NH)	N								
31. New Jersey (NJ)	N								
32. New Mexico (NM)	N								
33. New York (NY)	N								
34. North Carolina (NC)	N								
35. North Dakota (ND)	N								
36. Ohio (OH)	N								
37. Oklahoma (OK)	N								
38. Oregon (OR)	N								
39. Pennsylvania (PA)	N								
40. Rhode Island (RI)	L	100,935,749		941,769,294				1,042,705,043	
41. South Carolina (SC)	N								
42. South Dakota (SD)	N								
43. Tennessee (TN)	N								
44. Texas (TX)	N								
45. Utah (UT)	N								
46. Vermont (VT)	N								
47. Virginia (VA)	N								
48. Washington (WA)	N								
49. West Virginia (WV)	N								
50. Wisconsin (WI)	N								
51. Wyoming (WY)	N								
52. American Samoa (AS)	N								
53. Guam (GU)	N								
54. Puerto Rico (PR)	N								
55. U.S. Virgin Islands (VI)	N								
56. Northern Mariana Islands (MP)	N								
57. Canada (CAN)	N								
58. Aggregate other alien (OT)	X X X								
59. Subtotal	X X X	100,935,749		941,769,294				1,042,705,043	
60. Reporting entity contributions for Employee Benefit Plans	X X X								
61. Total (Direct Business)	X X X	100,935,749		941,769,294				1,042,705,043	
DETAILS OF WRITE-INS									
58001.	X X X								
58002.	X X X								
58003.	X X X								
58998. Summary of remaining write-ins for Line 58 from overflow page	X X X								
58999. TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X								

(a) Active Status Counts:

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

1

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

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15 Schedule Y - Part 1 NONE

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

RESPONSE

1. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?

No

Explanations:

Bar Codes:

Medicare Part D Coverage Supplement



95402202036500003

2020

Document Code: 365

OVERFLOW PAGE FOR WRITE-INS**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1197. Summary of remaining write-ins for Line 11 (Lines 1104 through 1196)				
2504. Other Receivables	794,576	794,576		
2505. Due from PPC	175,711	175,711		
2506. Premium Tax Receivable	710,506		710,506	
2597. Summary of remaining write-ins for Line 25 (Lines 2504 through 2596)	1,680,793	970,287	710,506	

STATEMENT AS OF **September 30, 2020** OF THE **Neighborhood Health Plan of Rhode Island**
SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	92,241,588	104,084,675
2. Cost of bonds and stocks acquired	30,662,967	34,737,131
3. Accrual of discount	38,285	89,827
4. Unrealized valuation increase (decrease)	(30,563)	(25,626)
5. Total gain (loss) on disposals	1,450,738	842,479
6. Deduct consideration for bonds and stocks disposed of	29,476,992	47,205,905
7. Deduct amortization of premium	268,898	292,237
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	10,584	11,244
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	94,627,708	92,241,588
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	94,627,708	92,241,588

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	92,997,403	36,839,645	11,185,954	(271,812)	96,395,751	92,997,403	118,379,282	121,370,584
2. NAIC 2 (a)	1,887,079		16,085	333,603	1,971,188	1,887,079	2,204,598	1,716,998
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	94,884,481	36,839,645	11,202,039	61,792	98,366,938	94,884,481	120,583,878	123,087,582
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	94,884,481	36,839,645	11,202,039	61,792	98,366,938	94,884,481	120,583,878	123,087,582

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....25,956,171; 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 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	20,123,565	X X X	20,151,251	21,447	74,776

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

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	27,870,486	52,770,121
2. Cost of short-term investments acquired	21,528,402	70,011,522
3. Accrual of discount	1,548	363,040
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	26,881	67,686
6. Deduct consideration received on disposals	29,264,889	95,293,914
7. Deduct amortization of premium	38,862	47,969
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	20,123,565	27,870,486
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	20,123,565	27,870,486

SI04 Schedule DB - Part A Verification NONE

SI04 Schedule DB - Part B Verification NONE

SI05 Schedule DB Part C Section 1 NONE

SI06 Schedule DB Part C Section 2 NONE

SI07 Schedule DB - Verification NONE

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,926,873	46,948,371
2.	Cost of cash equivalents acquired	84,466,553	271,553,616
3.	Accrual of discount	447	5,740
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	349	(121)
6.	Deduct consideration received on disposals	81,369,067	314,580,733
7.	Deduct amortization of premium	10,738	
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)	7,014,417	3,926,873
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	7,014,417	3,926,873

E01 Schedule A Part 2 NONE

E01 Schedule A Part 3 NONE

E02 Schedule B Part 2 NONE

E02 Schedule B Part 3 NONE

E03 Schedule BA Part 2 NONE

E03 Schedule BA Part 3 NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
Bonds - U.S. Governments									
9128287D6	UNITED STATES TREASURY		09/29/2020	WELLS FARGO SECURITIES	X X X	241,992	215,718	113	1
912828Z37	UNITED STATES TREASURY		07/31/2020	Various	X X X	586,047	528,352	34	1
912828ZW3	UNITED STATES TREASURY		07/30/2020	BMO CAPITAL MARKET CORP	X X X	606,805	606,000	140	1
91282CAB7	UNITED STATES TREASURY		09/29/2020	CITADEL SECURITIES LLC	X X X	2,035,028	2,035,000	794	1
0599999	Subtotal - Bonds - U.S. Governments				X X X	3,469,872	3,385,070	1,081	X X X
Bonds - U.S. States, Territories and Possessions									
13063DRE0	CALIFORNIA ST		08/04/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	210,184	190,000	1,649	1FE
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions				X X X	210,184	190,000	1,649	X X X
Bonds - U.S. Special Revenue, Special Assessment									
3140JWQB9	FN BO2249 - RMBS		07/23/2020	CHASE SECURITIES	X X X	860,947	813,293	949	1
3140QC6G6	FN CA5370 - RMBS		08/25/2020	MLPFS INC FIXED INCOME	X X X	490,196	453,164	655	1
3140QERV6	FN CA6799 - RMBS		08/06/2020	BAIRD (ROBERT W.) & CO. INC.	X X X	307,238	295,000	197	1
3140X6T27	FN FM3268 - RMBS		08/20/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	696,827	653,434	826	1
341271AE4	FLORIDA ST BRD ADMIN FIN CORP REV		09/03/2020	Bank of America Securities	X X X	525,000	525,000		1FE
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment				X X X	2,880,208	2,739,892	2,626	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)									
010392FU7	ALABAMA POWER CO		08/24/2020	MIZUHO SECURITIES	X X X	313,564	315,000		1FE
362569AA3	GMALT 2020-3 A2A - ABS		09/22/2020	WELLS FARGO SECURITIES	X X X	507,967	508,000		1FE
40434CAD7	HSBC USA INC		08/11/2020	HSBC SECURITIES INC.	X X X	290,664	264,000	1,283	1FE
47787NAD1	JDOT 2020-B A4 - ABS		07/14/2020	RBC CAPITAL MARKETS	X X X	349,891	350,000		1FE
61765LAU4	MSBAM 2015-C24 A4 - CMBS		07/31/2020	BARCLAYS CAPITAL INC FIXED INC	X X X	501,891	450,000	140	1FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	1,963,976	1,887,000	1,423	X X X
8399997	Subtotal - Bonds - Part 3				X X X	8,524,239	8,201,961	6,780	X X X
8399998	Summary Item from Part 5 for Bonds (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
8399999	Subtotal - Bonds				X X X	8,524,239	8,201,961	6,780	X X X
8999998	Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
8999999	Subtotal - Preferred Stocks				X X X	X X X	X X X	X X X	X X X
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
9799999	Subtotal - Common Stocks				X X X	X X X	X X X	X X X	X X X
9899999	Subtotal - Preferred and Common Stocks				X X X	X X X	X X X	X X X	X X X
9999999	Total - Bonds, Preferred and Common Stocks				X X X	8,524,239	X X X	6,780	X X X

QE04

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stocks Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Admini- strative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.							
Bonds - U.S. Governments																					
83162CRN5	SBAP 2008-20A A - ABS		07/01/2020	Paydown	XXX	6,069	6,069	6,835	6,749		(680)		(680)		6,069				314	01/01/2028	1
83162CTB9	SBAP 2010-20 B A - ABS		08/01/2020	Paydown	XXX	1,053	1,053	1,130	1,127		(74)		(74)		1,053				44	02/01/2030	1
83162CUR2	SBAP 2012-20C A - ABS		09/01/2020	Paydown	XXX	29,909	29,909	29,271	29,330		579		579		29,909				778	03/01/2032	1
83162CVA8	SBAP 2012-20I A - ABS		09/01/2020	Paydown	XXX	799	799	776	778		22		22		799				18	09/01/2032	1
83162CVP5	SBAP 2013-20F A - ABS		06/01/2020	Paydown	XXX														14	06/01/2033	1
83162CVR1	SBAP 2013-20G A - ABS		07/01/2020	Paydown	XXX	25,777	25,777	26,315	26,277		(500)		(500)		25,777				869	07/01/2033	1
83162CWH2	SBAP 2014-20F A - ABS		06/01/2020	Paydown	XXX														8	06/01/2034	1
83162CWK5	SBAP 2014-20 G A - ABS		07/01/2020	Paydown	XXX	958	958	958	958						958				29	07/01/2034	1
83162CWN9	SBAP 2014-20I A - ABS		09/01/2020	Paydown	XXX	13,765	13,765	13,775	13,774		(9)		(9)		13,765	0	0		417	09/01/2034	1
83162CXD0	SBAP 2015-20 G G - ABS		07/01/2020	Paydown	XXX	34,765	34,765	34,765	34,765						34,765				1,063	07/01/2035	1
83162CYH0	SBAP 2017-20B B - ABS		08/01/2020	Paydown	XXX	865	865	865	865						865				14	02/01/2037	1
83162CYU1	SBAP 2017-20 H H - ABS		08/01/2020	Paydown	XXX	6,732	6,732	6,591	5,864			142	142		6,732	0	0		189	08/01/2037	1
83162CZA4	SBAP 2017-20L L - ABS		06/01/2020	Paydown	XXX														0	12/01/2037	1
83162CZR7	SBAP 2018-20 H H - ABS		08/01/2020	Paydown	XXX	5,276	5,276	5,276	5,276						5,276				104	08/01/2038	1
9128282V1	UNITED STATES TREASURY		09/15/2020	Maturity @ 100.00	XXX	100,000	100,000	99,512	99,883		117		117		100,000				688	09/15/2020	1
9128284S6	UNITED STATES TREASURY		07/23/2020	BNP PARIBAS SECURITIES BOND	XXX	7,513	7,000	6,940	6,956		7		7		6,963	550	550		125	05/31/2023	1
9128285D8	UNITED STATES TREASURY		08/28/2020	Various	XXX	2,341,277	2,158,000	2,192,874	2,186,783		(4,420)		(4,420)		2,182,363	158,914	158,914		52,845	09/30/2023	1
9128286Z8	UNITED STATES TREASURY		08/25/2020	Various	XXX	632,728	597,000	600,066	599,979		(403)		(403)		599,576	33,152	33,152		6,576	06/30/2024	1
912828O60	UNITED STATES TREASURY		07/31/2020	DEUTSCHE BANK ALEX BROWN	XXX	263,586	261,888	250,800	262,831		(12,353)	(38)	(12,391)		250,440	13,146	13,146		263	04/15/2021	1
912828QV5	UNITED STATES TREASURY		09/29/2020	Various	XXX	518,261	509,999	482,309	513,301		(46,344)	(1,767)	(48,111)		465,190	53,071	53,071		3,585	07/15/2021	1
912828V98	UNITED STATES TREASURY		09/02/2020	Various	XXX	735,434	657,000	655,508	655,908		78		78		655,986	79,448	79,448		15,224	02/15/2021	1
0599999	Subtotal - Bonds - U.S. Governments				XXX	4,724,767	4,416,854	4,414,564	4,451,402		(58,697)	(6,945)	(65,641)		4,386,486	338,281	338,281		83,168	XXX	XXX
Bonds - U.S. Special Revenue, Special Assessment																					
302966A0	FRESB 2018-SB56 A1F - CMBS		09/01/2020	Paydown	XXX	6,717	6,717	6,735	6,732		(15)		(15)		6,717	0	0		154	10/25/2028	1
30306NAE7	FRESB 2018-SB46 A5H - CMBS		09/01/2020	Paydown	XXX	941	941	935	931		10		10		941				18	12/25/2037	1
30308MAG2	FRESB 2019-SB58 AF - CMBS		09/01/2020	Paydown	XXX	10,369	10,369	10,417	10,412		(44)		(44)		10,369	0	0		250	10/25/2038	1
31288QCA6	FH 840965 - RMBS		09/01/2020	Paydown	XXX	83,224	83,224	85,002	84,974		(1,750)		(1,750)		83,224	0	0		2,041	05/01/2049	1
31300M7L1	FH 849899 - RMBS		09/01/2020	Paydown	XXX	14,009	14,009	14,561	14,842		(833)		(833)		14,009				282	06/01/2044	1
31311Y9FR9	FH ZN2876 - RMBS		09/01/2020	Paydown	XXX	65,448	65,448	70,132	70,108		(4,660)		(4,660)		65,448	0	0		2,004	01/01/2049	1
3132CWLH5	FH SB0328 - RMBS		09/01/2020	Paydown	XXX	25,170	25,170	26,600	26,600		(1,430)		(1,430)		25,170	0	0		127	06/01/2034	1
3132XV7H0	FH Q53595 - RMBS		09/01/2020	Paydown	XXX	1,384	1,384	1,451	1,451		(67)		(67)		1,384				24	01/01/2048	1
31347AJ47	FH 840283 - RMBS		09/01/2020	Paydown	XXX	17,199	17,199	17,586	17,907		(708)		(708)		17,199	0	0		355	04/01/2046	1
3137G1BW6	FWLS 2017-SC02 2A1 - CMO		09/01/2020	Paydown	XXX	21,303	21,303	21,760	21,692		(390)		(390)		21,303				494	05/25/2047	1
3138ETM45	FN AL8478 - RMBS		09/01/2020	Paydown	XXX	18,745	18,745	19,482	19,930		(1,185)		(1,185)		18,745				341	09/01/2044	1
3138ETND4	FN AL8487 - RMBS		09/01/2020	Paydown	XXX	22,030	22,030	22,658	23,063		(1,034)		(1,034)		22,030				378	04/01/2046	1
3138ETWN2	FN AL8752 - RMBS		09/01/2020	Paydown	XXX	14,536	14,536	14,449	14,521		15		15		14,536	0	0		264	07/01/2046	1
3138Y7F98	FN AX5591 - RMBS		09/01/2020	Paydown	XXX	16,016	16,016	16,638	16,787		(771)		(771)		16,016	0	0		318	01/01/2045	1
3140J5YE3	FN BM1608 - RMBS		09/01/2020	Paydown	XXX	5,424	5,424	5,439	5,486		(62)		(62)		5,424				87	12/01/2045	1
3140J7WG6	FN BM3346 - RMBS		09/01/2020	Paydown	XXX	22,130	22,130	22,904	22,927		(798)		(798)		22,130	0	0		571	06/01/2041	1
3140J8M83	FN BM3982 - RMBS		09/01/2020	Paydown	XXX	8,669	8,669	9,024	9,024		(355)		(355)		8,669				225	07/01/2042	1
3140J8RT2	FN BM4097 - RMBS		09/01/2020	Paydown	XXX	29,013	29,013	30,654	30,613		(1,600)		(1,600)		29,013				854	07/01/2047	1
3140J9B83	FN BM4562 - RMBS		09/01/2020	Paydown	XXX	18,635	18,635	18,483	18,570		65		65		18,635				334	05/01/2047	1
3140J9CG4	FN BM4570 - RMBS		09/01/2020	Paydown	XXX	56,458	56,458	57,570	57,732		(1,274)		(1,274)		56,458				1,177	12/01/2045	1
3140JAJ35	FN BM6200 - RMBS		09/01/2020	Paydown	XXX	63,853	63,853	66,647	66,647		(2,794)		(2,794)		63,853				366	07/01/2043	1
3140JAGZ5	FN BM5615 - RMBS		09/01/2020	Paydown	XXX	52,663	52,663	54,079	54,261		(1,598)		(1,598)		52,663				1,176	12/01/2044	1
3140JAJUN6	FN BM5988 - RMBS		09/01/2020	Paydown	XXX	95,342	95,342	97,334	97,458		(2,116)		(2,116)		95,342				2,067	08/01/2048	1
3140JLZZ0	FN BN4359 - RMBS		09/01/2020	Paydown	XXX	11,982	11,982	12,659	12,595		(614)		(614)		11,982	0	0		358	02/01/2049	1
3140JWQB9	FN BO2249 - RMBS		09/01/2020	Paydown	XXX	9,098	9,098	9,632	9,632		(533)		(533)		9,098				27	10/01/2049	1
3140QERV6	FN CA6799 - RMBS		09/01/2020	Paydown	XXX	1,025	1,025	1,067	1,067		(43)		(43)		1,025	0	0		2	08/01/2050	1
35563PHF9	SCRT 2018-4 MA - CMO/RMBS		09/01/2020	Paydown	XXX	30,064	30,064	29,457	29,551		513		513		30,064	0	0		703	03/25/2058	1
35563PJF7	SCRT 2019-1 MA - CMO/RMBS		09/01/2020	Paydown	XXX	17,696	17,696	17,886	17,886		(190)		(190)		17,696	0	0		418	07/25/2058	1
35563PKG3	SCRT 2019-2 MA - CMO/RMBS		09/01/2020	Paydown	XXX	15,001	15,001	15,231	15,175		(174)		(174)		15,001				354	08/26/2058	1
35563PLH0	SCRT 2019-3 MA - CMO		09/01/2020	Paydown	XXX	41,480	41,480	43,478	43,574		(2,094)		(2,094)		41,480	0	0		975	10/25/2058	1
797398DJ0	SAN DIEGO CNTY CALIF PENSION OBLIG		08/15/2020	Maturity @ 100.00	XXX	230,000	230,000	265,073	234,146		(4,146)		(4,146)		230,000				13,329	08/15/2020	1FE
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment				XXX	1,025,622	1,025,622	1,084,997	950,900		(30,674)		(30,674)		1,025,6						

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Admini- strative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.							
24736XAA6	DELTA AIR LINES INC - ABS		07/30/2020	Paydown	X X X	5,128	5,128	5,126	5,126	2			2		5,128		0	0	186	01/30/2029	1FE
30313KAA2	FRESB 2020-SB71 A5H - CMBS		09/01/2020	Paydown	X X X	17	17	17	17	0			0		17		0	0	0	11/25/2039	Z
34531EAE6	FORDO 2017-A A4 - ABS		09/15/2020	Paydown	X X X	7,515	7,515	7,513	7,514	0			0		7,515		0	0	96	04/15/2022	1FE
36192KAT4	GSMS 2012-GCJ7 A4 - CMBS		09/01/2020	Paydown	X X X	87,015	87,015	92,790	89,155	(2,140)			(2,140)		87,015		0	0	2,328	05/12/2045	1FE
36255PAD2	GMCAR 2018-1 A3 - ABS		09/16/2020	Paydown	X X X	110,568	110,568	110,543	110,562	6			6		110,568		0	0	1,707	07/18/2022	1FE
36256XAD4	GMCAR 2019-1 A3 - ABS		09/16/2020	Paydown	X X X	2,127	2,127	2,127	2,127	0			0		2,127		0	0	44	11/16/2023	1FE
43814TAD4	HAROT 2017-1 A4 - ABS		09/21/2020	Paydown	X X X	16,207	16,207	16,206	16,207	0			0		16,207		0	0	249	06/21/2023	1FE
744448CD1	PUBLIC SERVICE COMPANY OF COLORADO		07/10/2020	Call @ 100.00	X X X	270,000	270,000	256,179	268,560	860			860		269,420		580	580	5,640	11/15/2020	1FE
81744YAB2	SEMT 2013-4 A2 - CMO/RMBS		09/01/2020	Paydown	X X X	57,512	57,512	57,649	57,512	(138)			(138)		57,512		0	0	724	04/27/2043	1FE
841215AA4	SOUTHAVEN COMBINED CYCLE GENERATION LLC		08/15/2020	Paydown	X X X	7,753	7,753	8,055	7,999	(245)			(245)		7,753		0	0	298	08/15/2033	1FE
84474YAA4	SOUTHWEST AIRLINES CO PASS THROUGH TRUST		08/01/2020	Paydown	X X X	25,129	25,129	28,736	26,071	(942)			(942)		25,129		8,558	8,558	1,545	02/01/2024	1FE
89236TCZ6	TOYOTA MOTOR CREDIT CORP		09/29/2020	MARKETAXESS CORPORATION	X X X	797,486	791,000	775,006	786,014	2,914			2,914		788,929		0	0	14,695	04/08/2021	1FE
89238BAD4	TAOT 2018-A A3 - ABS		09/15/2020	Paydown	X X X	52,010	52,010	52,010	52,010	0			0		52,010		0	0	813	05/16/2022	1FE
90349DAD4	UBSBB 2012-C3 A4 - CMBS		09/01/2020	Paydown	X X X	107	107	105	106	1			1		107		0	0	2	08/12/2049	1FE
92347YAA2	VZOT 2019-A A1A - RMBS		09/29/2020	TORONTO DOMINION SECS USA INC	X X X	255,011	249,000	248,950	248,967	15			15		248,981		6,030	6,030	6,282	09/20/2023	1FE
92349GAA9	VZOT 2019-B A1A - RMBS		09/29/2020	MIZUHO SECURITIES	X X X	445,297	435,000	434,970	434,978	10			10		434,988		10,309	10,309	7,883	12/20/2023	1FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	2,346,408	2,323,613	2,303,486	2,262,916	348			348		2,320,931		25,476	25,476	47,209	X X X	X X X
8399997	Subtotal - Bonds - Part 4				X X X	8,096,796	7,766,089	7,803,048	7,665,218	(58,697)			(37,270)		7,733,039		363,757	363,757	160,449	X X X	X X X
8399998	Summary Item from Part 5 for Bonds (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X			X X X		X X X		X X X	X X X	X X X	X X X	X X X
8399999	Subtotal - Bonds				X X X	8,096,796	7,766,089	7,803,048	7,665,218	(58,697)			(37,270)		7,733,039		363,757	363,757	160,449	X X X	X X X
8999998	Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X			X X X		X X X		X X X	X X X	X X X	X X X	X X X
8999999	Subtotal - Preferred Stocks				X X X	X X X	X X X	X X X	X X X	X X X			X X X		X X X		X X X	X X X	X X X	X X X	X X X
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X			X X X		X X X		X X X	X X X	X X X	X X X	X X X
9799999	Subtotal - Common Stocks				X X X	X X X	X X X	X X X	X X X	X X X			X X X		X X X		X X X	X X X	X X X	X X X	X X X
9899999	Subtotal - Preferred and Common Stocks				X X X	X X X	X X X	X X X	X X X	X X X			X X X		X X X		X X X	X X X	X X X	X X X	X X X
9999999	Total - Bonds, Preferred and Common Stocks				X X X	8,096,796	X X X	7,803,048	7,665,218	(58,697)			(37,270)		7,733,039		363,757	363,757	160,449	X X X	X X X

QE05.1

E06 Schedule DB Part A Section 1 NONE

E07 Schedule DB Part B Section 1 NONE

E08 Schedule DB Part D Section 1 NONE

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

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

E10 Schedule DB Part E NONE

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

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

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

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
						6 First Month	7 Second Month	8 Third Month	
open depositories									
Bank of America - Operating ..	Providence, R.I.					100,565,064	79,570,749	61,830,164	X X X
Bank of America - A/P	Providence, R.I.					(1,161,987)	(1,130,485)	(426,841)	X X X
0199998 Deposits in0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories ..		X X X	X X X						X X X
0199999 Totals - Open Depositories		X X X	X X X			99,403,077	78,440,264	61,403,323	X X X
0299998 Deposits in0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories		X X X	X X X						X X X
0299999 Totals - Suspended Depositories		X X X	X X X						X X X
0399999 Total Cash On Deposit		X X X	X X X			99,403,077	78,440,264	61,403,323	X X X
0499999 Cash in Company's Office		X X X	X X X	X X X	X X X	15,450	15,450	15,450	X X X
0599999 Total Cash		X X X	X X X			99,418,527	78,455,714	61,418,773	X X X

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations								
	UNITED STATES TREASURY		09/01/2020	1.625	10/15/2020	2,919,707	21,895	(3,536)
	UNITED STATES TREASURY		09/01/2020	2.625	11/15/2020	2,912,899	28,793	(5,735)
0199999	Subtotal - Bonds - U.S. Governments - Issuer Obligations					5,832,606	50,688	(9,271)
0599999	Subtotal - Bonds - U.S. Governments					5,832,606	50,688	(9,271)
7699999	Subtotal - Bonds - Issuer Obligations					5,832,606	50,688	(9,271)
8399999	Subtotal - Bonds					5,832,606	50,688	(9,271)
Exempt Money Market Mutual Funds - as Identified by SVO								
38142B500	GOLDMAN:FS TRS I INST		09/30/2020	0.010	X X X	664,297	9	173
38142B500	GOLDMAN:FS TRS I INST	SD	09/30/2020	0.010	X X X	221,610	6
8599999	Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO					885,907	15	173
All Other Money Market Mutual Funds								
262006208	DREYFUS GVT CSH MGT INST		07/30/2020	0.020	X X X	295,904	22	600
8699999	Subtotal - All Other Money Market Mutual Funds					295,904	22	600
8899999	Total Cash Equivalents					7,014,417	50,725	(8,498)

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