



QUARTERLY STATEMENT
AS OF JUNE 30, 2019
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 of America

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 Joanne Roux (401)459-6118
(Name) (Area Code)(Telephone Number)(Extension)

jroux@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	Brenda Dowlatshahi
Raymond Joseph Lavoie Jr.	Christopher Little Esq.
Pablo Rodriguez MD	Jane Hayward
Peter Bancroft CPA	Doris De Los Santos
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.

_____ (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 _____, 2019

- 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	90,642,962		90,642,962	104,084,675
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 (\$.....1,308,384), cash equivalents (\$.....1,338,458) and short-term investments (\$.....29,479,296)	32,126,138		32,126,138	143,537,483
6. Contract loans (including \$.....0 premium notes)				
7. Derivatives				
8. Other invested assets				
9. Receivables for securities	3,791,749		3,791,749	6,433
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	126,560,849		126,560,849	247,628,591
13. Title plants less \$.....0 charged off (for Title insurers only)				
14. Investment income due and accrued	688,721		688,721	831,110
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	37,319,258	1,692,695	35,626,563	36,299,311
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 (\$.....51,400,137) and contracts subject to redetermination (\$.....0)	51,400,137		51,400,137	14,557,001
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,223,902		2,223,902	2,002,705
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	16,127,314		16,127,314	9,130,503
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	1,543,829	768,914	774,915	902,554
21. Furniture and equipment, including health care delivery assets (\$.....0)	2,481,965	2,481,965		
22. Net adjustments in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care (\$.....11,690,839) and other amounts receivable	18,493,802	6,802,963	11,690,839	12,898,924
25. Aggregate write-ins for other-than-invested assets	17,211,010	6,273,340	10,937,670	9,630,791
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	274,050,787	18,019,877	256,030,910	333,881,490
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. TOTAL (Lines 26 and 27)	274,050,787	18,019,877	256,030,910	333,881,490
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 Premium Tax				907,867
2502. Prepaid Expenses	1,702,795	1,702,795		
2503. Receivable from State	10,937,670		10,937,670	4,740,688
2598. Summary of remaining write-ins for Line 25 from overflow page	4,570,545	4,570,545		3,982,236
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	17,211,010	6,273,340	10,937,670	9,630,791

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....0 reinsurance ceded)	103,937,089		103,937,089	129,685,152
2. Accrued medical incentive pool and bonus amounts	2,884,477		2,884,477	1,442,239
3. Unpaid claims adjustment expenses	3,101,051		3,101,051	3,364,213
4. Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act	13,885,876		13,885,876	7,500,000
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves				
8. Premiums received in advance	3,095,098		3,095,098	72,909,685
9. General expenses due or accrued	12,875,658		12,875,658	14,210,243
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	16,728,819		16,728,819	2,491,279
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				
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)	717,661		717,661	712,389
24. Total liabilities (Lines 1 to 23)	157,225,729		157,225,729	232,315,200
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	98,805,181	101,566,289
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	98,805,181	101,566,289
34. Total Liabilities, capital and surplus (Lines 24 and 33)	X X X	X X X	256,030,910	333,881,489
DETAILS OF WRITE-INS				
2301. Unclaimed Property Payable	17,661		17,661	12,389
2302. Penalty and Interest	700,000		700,000	700,000
2303.				
2398. Summary of remaining write-ins for Line 23 from overflow page				
2399. TOTALS (Lines 2301 through 2303 plus 2398) (Line 23 above)	717,661		717,661	712,389
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	1,166,331	1,239,756	2,440,979
2. Net premium income (including \$.....0 non-health premium income)	X X X	644,743,955	709,153,811	1,373,688,533
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	1,887,085	1,400,000	4,058,486
7. Aggregate write-ins for other non-health revenues	X X X			
8. Total revenues (Lines 2 to 7)	X X X	646,631,040	710,553,811	1,377,747,019
Hospital and Medical:				
9. Hospital/medical benefits		222,219,050	301,679,447	565,961,530
10. Other professional services		149,444,397	148,741,737	295,916,021
11. Outside referrals		88,568,559	87,485,549	174,033,997
12. Emergency room and out-of-area		25,895,925	23,751,096	48,292,294
13. Prescription drugs		98,472,351	84,981,117	168,373,108
14. Aggregate write-ins for other hospital and medical		(7,408,787)	1,224,284	(8,118,809)
15. Incentive pool, withhold adjustments and bonus amounts		1,442,238	3,526	(412,272)
16. Subtotal (Lines 9 to 15)		578,633,733	647,866,756	1,244,045,869
Less:				
17. Net reinsurance recoveries		1,176,745	3,483,947	4,569,785
18. Total hospital and medical (Lines 16 minus 17)		577,456,988	644,382,809	1,239,476,084
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$.....9,952,861 cost containment expenses		15,989,544	15,259,406	31,441,514
21. General administrative expenses		52,897,579	52,742,515	103,426,579
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)		646,344,111	712,384,730	1,374,344,177
24. Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	286,929	(1,830,919)	3,402,842
25. Net investment income earned		1,802,146	1,648,288	3,765,562
26. Net realized capital gains (losses) less capital gains tax of \$.....0		546,721	(197,948)	(545,457)
27. Net investment gains or (losses) (Lines 25 plus 26)		2,348,867	1,450,340	3,220,105
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....0) (amount charged off \$.....0)]			147,721	147,721
29. Aggregate write-ins for other income or expenses				(700,000)
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	2,635,796	(232,858)	6,070,668
31. Federal and foreign income taxes incurred	X X X			
32. Net income (loss) (Lines 30 minus 31)	X X X	2,635,796	(232,858)	6,070,668
DETAILS OF WRITE-INS				
0601. EOHHS Incentive Income	X X X	1,887,085	1,400,000	4,058,486
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	1,887,085	1,400,000	4,058,486
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		(7,408,787)	1,224,284	(8,118,809)
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)		(7,408,787)	1,224,284	(8,118,809)
2901. Penalty and Interest				(700,000)
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)				(700,000)

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	101,566,291	100,277,569	100,277,568
34. Net income or (loss) from Line 32	2,635,796	(232,858)	6,070,668
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	(107,489)	282,681	480,882
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax			
39. Change in nonadmitted assets	(5,289,415)	(47,663)	(5,262,827)
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)	(2,761,108)	2,160	1,288,723
49. Capital and surplus end of reporting period (Line 33 plus 48)	98,805,183	100,279,729	101,566,291
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	544,642,430	626,421,105	1,324,990,340
2. Net investment income	2,041,309	1,802,528	4,022,496
3. Miscellaneous income	1,887,085	1,400,000	4,058,486
4. TOTAL (Lines 1 to 3)	548,570,824	629,623,633	1,333,071,322
5. Benefit and loss related payments	602,969,201	644,954,538	1,275,373,832
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	77,481,681	67,181,279	147,388,080
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)	680,450,882	712,135,817	1,422,761,912
11. Net cash from operations (Line 4 minus Line 10)	(131,880,058)	(82,512,184)	(89,690,590)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	35,535,474	14,844,401	31,897,557
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	18,278		
12.7 Miscellaneous proceeds			4,402
12.8 TOTAL investment proceeds (Lines 12.1 to 12.7)	35,553,752	14,844,401	31,901,959
13. Cost of investments acquired (long-term only):			
13.1 Bonds	21,769,581	16,011,181	33,938,573
13.2 Stocks			
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications	3,785,316	6,029,964	587
13.7 TOTAL investments acquired (Lines 13.1 to 13.6)	25,554,897	22,041,145	33,939,160
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)	9,998,855	(7,196,744)	(2,037,201)
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)	10,469,858	(427,151)	(8,345,969)
17. Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	10,469,858	(427,151)	(8,345,969)
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)	(111,411,345)	(90,136,079)	(100,073,760)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	143,537,482	243,611,242	243,611,242
19.2 End of period (Line 18 plus Line 19.1)	32,126,137	153,475,163	143,537,482

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 Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
Total Members at end of:										
1. Prior Year	193,920	22,641	1,173						170,106	
2. First Quarter	195,741	26,473	1,212						168,056	
3. Second Quarter	193,859	26,058	1,322						166,479	
4. Third Quarter										
5. Current Year										
6. Current Year Member Months	1,166,331	155,081	7,467						1,003,783	
Total Member Ambulatory Encounters for Period:										
7. Physician	3,341,328	263,696	9,368						3,068,264	
8. Non-Physician	621,542	49,848	1,648						570,046	
9. Total	3,962,870	313,544	11,016						3,638,310	
10. Hospital Patient Days Incurred	702,990	6,068	203						696,719	
11. Number of Inpatient Admissions	42,946	1,059	32						41,855	
12. Health Premiums Written (a)	646,903,065	56,754,461	2,259,657						587,888,947	
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	646,903,065	56,754,461	2,259,657						587,888,947	
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	603,924,749	40,324,936	1,486,229						562,113,584	
18. Amount Incurred for Provision of Health Care Services	578,633,734	38,466,313	1,569,532						538,597,889	

(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	15,054,850	260,218	450,422	45,807		15,811,297
0499999 Subtotals	15,054,850	260,218	450,422	45,807		15,811,297
0599999 Unreported claims and other claim reserves						88,125,793
0699999 Total Amounts Withheld						
0799999 Total Claims Unpaid						103,937,090
0899999 Accrued Medical Incentive Pool And Bonus Amounts						2,884,477

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)	5,066,524	36,744,642	2,469,544	6,183,402	7,536,068	8,702,403
2. Medicare Supplement						
3. Dental only						
4. Vision only						
5. Federal Employees Health Benefits Plan						
6. Title XVIII - Medicare						
7. Title XIX - Medicaid	73,350,255	487,586,584	4,780,418	90,503,726	78,130,673	120,982,750
8. Other health						
9. Health subtotal (Lines 1 to 8)	78,416,779	524,331,226	7,249,962	96,687,128	85,666,741	129,685,153
10. Healthcare receivables (a)	158,643	7,171,704	2,330,997	8,182,458	2,489,640	16,858,611
11. Other non-health						
12. Medical incentive pools and bonus amounts			1,442,238	1,442,238	1,442,238	1,442,239
13. Totals (Lines 9 - 10 + 11 + 12)	78,258,136	517,159,522	6,361,203	89,946,908	84,619,339	114,268,781

(a) Excludes \$.....650,000 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 #	2019	2018
NET INCOME						
(1)	State basis (Page 4, Line 32, Columns 2 & 3)				2,635,796	6,070,668
(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)				2,635,796	6,070,668
SURPLUS						
(5)	State basis (Page 3, Line 33, Columns 3 & 4)				98,805,181	101,566,289
(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)				98,805,181	101,566,289

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) SVO-Identified investments – None

(3) – (5) No Material Change

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

(7) – (13) - No Material Change

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

No Material Change

3. Business Combinations and Goodwill

No Material Change

4. Discontinued Operations

No Material Change

5. Investments

A. Mortgage Loans – No Material Change

B. Debt Restructuring – No Material Change

C. Reverse Mortgages – No Material Change

D. Loan-Backed Securities

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – None

Notes to Financial Statement

- 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. Structured Notes – No Material Change
- P. 5GI Securities – No Material Change
- Q. Short Sales – No Material Change
- R. Prepayment Penalty and Acceleration Fees – No Material Change

6. Joint Ventures, Partnerships and Limited Liability Companies

No Material Change

7. Investment Income

No Material Change

8. Derivative Instruments

None

9. Income Taxes

No Material Change

10. Information Concerning Parent, Subsidiaries and Affiliates

No Material Change

11. Debt

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

Notes to Financial Statement

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

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

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

Notes to Financial Statement

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 2018, 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)	Total	Net Asset Value Included in Level 2
a.	Assets at fair value					
	Cash Equivalents					
	Money Market Fund		1,338,458		1,338,458	
	Total Cash Equivalents		1,338,458		1,338,458	
	Subtotal – Assets at fair value		1,338,458		1,338,458	
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.

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

Notes to Financial Statement

C. Aggregate Fair Value of All Financial Instruments

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	92,310,713	90,642,962		92,310,713		
Short-term Investments	29,513,117	29,479,226		29,513,117		
Cash Equivalents	1,338,458	1,338,458		1,338,458		

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

22. Events Subsequent

Type I. – Recognized Subsequent Events

No Material Change

Type II. – Nonrecognized Subsequent Events

No Material Change

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.

Notes to Financial Statement

- 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	58,445
3. Premium adjustments payable due to ACA Risk Adjustment	13,885,876
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	(6,385,876)
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	24,365
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	0
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	0
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	0
Liabilities	
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium	0
5. Ceded reinsurance premiums payable due to ACA Reinsurance	0
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	0
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA Reinsurance	0
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	0
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

Notes to Financial Statement

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)		7,500,000				7,500,000		2,710,435	B		10,210,435
3. Subtotal ACA Permanent Risk Adjustment Program		7,500,000				7,500,000		2,710,435			10,210,435
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		7,500,000				7,500,000		2,710,435			10,210,435

Explanations of Adjustments

--

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

(5) ACA Risk Corridor Receivable - None

25. Change in Incurred Claims and Claims Adjustment Expenses

Reserves as of December 31, 2018 were \$134,491,604. As of June 30, 2019, \$81,780,992 has been paid for incurred claims and claims adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$8,692,201 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$44,018,411 favorable prior-year development since December 31, 2018 to June 30, 2019. 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.

Notes to Financial Statement

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 for the annual filing corresponding to this period.
- 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[] No[] N/A[X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes[] No[] N/A[X]

- 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 Yes[] No[X]

- 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. Yes[] No[X]
- 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. Yes[] No[X]

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: Yes[] No[X]
- 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). Yes[] No[X]
- 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 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 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
104863	Income Research & Management		SEC	DS
	RBS Citizens Bank - Private Wealth	DRMSV1Q0EKMEXLAU1P80	Inv Mgr, not a registered Investment Advisor	NO

- 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:
- 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.
 - Issuer or obligor is current on all contracted interest and principal payments.

GENERAL INTERROGATORIES (Continued)

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:

- 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]

GENERAL INTERROGATORIES

PART 2 - HEALTH

- | | |
|---|---------------|
| 1. Operating Percentages: | |
| 1.1 A&H loss percent | 91.107% |
| 1.2 A&H cost containment percent | 1.544% |
| 1.3 A&H expense percent excluding cost containment expenses | 9.141% |
| 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 Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
Accident and Health - Non-affiliates								
27855	36-2781080	01/01/2019	ZURICH AMER INS CO OF IL	IL	SSL/A/I	Authorized		

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

State, Etc.		Direct Business Only								
		1 Active Status (a)	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	59,014,118		587,888,946			646,903,064		
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	59,014,118		587,888,946			646,903,064		
60.	Reporting entity contributions for Employee Benefit Plans	X X X								
61.	Total (Direct Business)	X X X	59,014,118		587,888,946			646,903,064		
DETAILS OF WRITE-INS										
58001.		X X X								
58002.		X X X								
58003.		X X X								
58998.	Summary of remaining write-ins for Line 58 from overflow page	X X X								
58999.	TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X								

(a) Active Status Counts:

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

1

R Registered - Non-domiciled RRGs

Q Qualified - Qualified or accredited reinsurer

56

15 Schedule Y - Part 1 NONE

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

RESPONSE

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

No

Explanations:

Bar Codes:

Medicare Part D Coverage Supplement



95402201936500002

2019

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. Deposits	4,404,504	4,404,504		
2505. Other Receivables	166,041	166,041		
2506. Medical Cost Action Savings				3,982,236
2597. Summary of remaining write-ins for Line 25 (Lines 2504 through 2596)	4,570,545	4,570,545		3,982,236

STATEMENT AS OF **June 30, 2019** 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	104,084,675	102,349,117
2. Cost of bonds and stocks acquired	21,769,581	33,938,573
3. Accrual of discount	52,032	99,666
4. Unrealized valuation increase (decrease)	(107,489)	480,882
5. Total gain (loss) on disposals	528,443	(544,871)
6. Deduct consideration for bonds and stocks disposed of	35,546,718	31,903,685
7. Deduct amortization of premium	148,806	341,134
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	11,244	6,128
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	90,642,962	104,084,675
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	90,642,962	104,084,675

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)	149,204,676	31,105,731	62,213,284	155,738	149,204,676	118,252,862		155,620,518
2. NAIC 2 (a)	2,053,735		174,296	(10,043)	2,053,735	1,869,397		1,234,278
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	151,258,410	31,105,731	62,387,579	145,696	151,258,410	120,122,257		156,854,796
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	151,258,410	31,105,731	62,387,579	145,696	151,258,410	120,122,257		156,854,796

(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 \$.....29,479,296; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0

QS102

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

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	29,479,296	X X X	29,356,996	112,706	146,505

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	52,770,121	51,837,639
2. Cost of short-term investments acquired	27,104,342	72,232,650
3. Accrual of discount	289,871	320,867
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	18,304	
6. Deduct consideration received on disposals	50,698,256	71,548,000
7. Deduct amortization of premium	5,087	73,034
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)	29,479,296	52,770,121
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	29,479,296	52,770,121

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	46,948,371	95,613,431
2.	Cost of cash equivalents acquired	110,953,203	105,287,652
3.	Accrual of discount	3,960	5,366
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(26)	(587)
6.	Deduct consideration received on disposals	156,567,050	153,957,491
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	1,338,458	46,948,371
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,338,458	46,948,371

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/ Market Indicator (a)
Bonds - U.S. Governments									
83162CC27	SBAP 1920F A - ABS		06/06/2019	VARIOUS	X X X	450,000	450,000		1
9128285W6	UNITED STATES TREASURY		05/31/2019	CHASE SECURITIES	X X X	188,353	180,269	606	1
9128286B1	UNITED STATES TREASURY		06/27/2019	VARIOUS	X X X	860,342	829,000	6,602	1
9128286G0	UNITED STATES TREASURY		05/30/2019	VARIOUS	X X X	987,316	980,000	4,583	1
9128286N5	UNITED STATES TREASURY		04/30/2019	MLPFS INC FIXED INCOME	X X X	1,068,547	1,064,390	233	1
912828Y38	UNITED STATES TREASURY		04/30/2019	GOLDMAN	X X X	466,012	456,176	1,002	1
0599999 Subtotal - Bonds - U.S. Governments					X X X	4,020,570	3,959,834	13,025	X X X
Bonds - U.S. Special Revenue, Special Assessment									
3140J8RT2	FN BM4097 - RMBS		05/01/2019	GOLDMAN	X X X	769,117	727,943	1,092	1
3140J9CG4	FN BM4570 - RMBS		06/25/2019	Stifel Nicolaus & Co.	X X X	702,503	688,940	1,458	1
3140J9QD6	FN BM4951 - RMBS		04/01/2019	MLPFS INC FIXED INCOME	X X X	(3,719)	(3,559)	(4)	1
3140JLZZ0	FN BN4359 - RMBS		05/01/2019	CITIGROUP GLOBAL MARKETS INC.	X X X	279,257	264,307	396	1
35563PKG3	SCRT 192SC MA - CMO		05/08/2019	CITIGROUP GLOBAL MARKETS INC.	X X X	507,661	500,000	2,139	1
59447TUG6	MICHIGAN FIN AUTH REV		04/03/2019	CITIGROUP GLOBAL MARKETS INC.	X X X	480,000	480,000		1FE
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	2,734,820	2,657,631	5,081	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)									
02665WCY5	AMERICAN HONDA FINANCE CORP	C	06/24/2019	MLPFS INC FIXED INCOME	X X X	411,621	412,000		1FE
06051GHT9	BANK OF AMERICA CORP		04/17/2019	MLPFS INC FIXED INCOME	X X X	150,000	150,000		1FE
36260JAB3	GSMS 19GC39 A2 - CMBS		05/09/2019	GOLDMAN	X X X	270,866	263,000	574	Z
459200JW2	INTERNATIONAL BUSINESS MACHINES CORP		05/08/2019	CHASE SECURITIES	X X X	99,994	100,000		1FE
61760VAP8	MSC 12C4 A4 - CMBS		04/02/2019	MORGAN STANLEY DEAN WITTER	X X X	54,519	54,000	15	1FE
784710AB1	SSM HEALTH CARE CORP		06/03/2019	CITIGROUP GLOBAL MARKETS INC.	X X X	133,171	128,000	52	1FE
92349GAA9	VZOT 19B A1A - ABS		06/04/2019	MITSUBISHI UFJ SECURITIES	X X X	499,965	500,000		1FE
931142EL3	WALMART INC		04/16/2019	MIZUHO SECURITIES	X X X	294,640	295,000		1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	1,914,776	1,902,000	641	X X X
8399997 Subtotal - Bonds - Part 3					X X X	8,670,166	8,519,465	18,747	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	8,670,166	8,519,465	18,747	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	8,670,166	X X X	18,747	X X X

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues0.

QE04

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	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/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
Bonds - U.S. Governments																					
83162CPD9	SBAP 0420K A - ABS		06/01/2019	Paydown	X X X	12,079	12,079	13,376	13,178		(1,100)		(1,100)		12,079				(500)	11/01/2024	1
83162CRA3	SBAP 0720E A - ABS		06/01/2019	Paydown	X X X	7,122	7,122	8,187	8,254		(1,131)		(1,131)		7,122				(351)	05/01/2027	1
83162CTB9	SBAP 1020B A - ABS		06/10/2019	VARIOUS	X X X	86,029	82,819	88,914	90,774		(1,985)		(1,985)		88,789		(2,761)	(2,761)	3,307	02/01/2030	1
83162CVR2	SBAP 1220C A - ABS		04/01/2019	Paydown	X X X														6,983	03/01/2032	1
83162CVR3	SBAP 1220F A - ABS		06/01/2019	Paydown	X X X	9,852	9,852	9,852	9,852						9,852				8	06/01/2032	1
83162CVA8	SBAP 1220I A - ABS		06/10/2019	VARIOUS	X X X	130,726	132,632	127,984	128,137		74		74		128,210		2,516	2,516	2,563	09/01/2032	1
83162CVB6	SBAP 1220J A - ABS		05/01/2019	Paydown	X X X	57,358	57,358	54,851	54,946		2,412		2,412		57,358				106	10/01/2032	1
83162CVN0	SBAP 1320E A - ABS		06/10/2019	VARIOUS	X X X	42,602	43,314	40,630	40,659		852		852		41,592		1,009	1,009	430	05/01/2033	1
83162CVP5	SBAP 1320F A - ABS		06/10/2019	VARIOUS	X X X	98,140	98,322	97,390	97,463		403		403		97,866		274	274	1,966	06/01/2033	1
83162CVR1	SBAP 1320G A - ABS		04/01/2019	Paydown	X X X														4,388	07/01/2033	1
83162CWE9	SBAP 1420D A - ABS		05/01/2019	Paydown	X X X	43,195	43,195	43,382	43,372		(177)		(177)		43,195				3,730	04/01/2034	1
83162CWA4	SBAP 1420E A - ABS		06/10/2019	VARIOUS	X X X	25,397	25,056	25,056	25,056						25,056		341	341	621	05/01/2034	1
83162CWH2	SBAP 1420F A - ABS		06/10/2019	VARIOUS	X X X	132,886	131,550	132,814	132,796		(213)		(213)		132,583		303	303	3,004	06/01/2034	1
83162CWX5	SBAP 1420G A - ABS		06/10/2019	VARIOUS	X X X	141,019	139,925	139,925	139,925						139,925		1,093	1,093	4,301	07/01/2034	1
83162CWL3	SBAP 1420H A - ABS		06/10/2019	MLPFS INC FIXED INCOME	X X X	50,158	49,754	49,381	49,381		(5)		(5)		49,376		783	783	525	08/01/2034	1
83162CWN9	SBAP 1420I A - ABS		06/13/2019	VARIOUS	X X X	43,055	42,615	42,615	42,615						42,615		439	439	2,913	09/01/2034	1
83162CXA6	SBAP 1520E E - ABS		06/01/2019	Paydown	X X X	11,813		11,813	11,813										1,814	05/01/2035	1
83162CXD0	SBAP 1520G G - ABS		04/01/2019	Paydown	X X X														2,048	07/01/2035	1
83162CYH0	SBAP 1720B B - ABS		06/10/2019	VARIOUS	X X X	117,378	116,613	116,613	116,613						116,613		765	765	3,063	02/01/2037	1
83162CYU1	SBAP 1720H CTF - ABS		04/01/2019	Paydown	X X X														68	08/01/2037	1
83162CYX5	SBAP 1720J J - ABS		06/10/2019	VARIOUS	X X X	46,004	45,666	45,666	45,666						45,666		338	338	936	10/01/2037	1
83162CZ00	SBAP 1720K K - ABS		06/13/2019	VARIOUS	X X X	82,320	82,047	82,047	82,047						82,047		273	273	1,716	11/01/2037	1
83162CZA4	SBAP 1720L L - ABS		06/10/2019	VARIOUS	X X X	132,808	132,461	132,461	132,461						132,461		347	347	2,130	12/01/2037	1
83162CZR7	SBAP 1820H H - ABS		06/10/2019	VARIOUS	X X X	35,903	34,347	34,347	34,347						34,347		1,556	1,556	1,087	08/01/2038	1
83162CZU0	SBAP 1820I I - ABS		06/10/2019	VARIOUS	X X X	61,154	58,678	58,678	58,678						58,678		2,476	2,476	1,589	09/01/2038	1
83162CZW6	SBAP 1820J CTF - ABS		04/01/2019	Paydown	X X X	6,053		6,053	6,053										104	10/01/2038	1
912810FR4	UNITED STATES TREASURY		06/12/2019	SG COWEN SECURITIES CORP	X X X	96,212	86,492	96,569	96,456	(6,239)	(786)		(7,025)		89,431		6,780	6,780	1,864	01/15/2025	1
912810FS2	UNITED STATES TREASURY		06/12/2019	BNP PARIBAS SECURITIES BOND	X X X	65,345	59,040	63,533	64,423	(3,728)	(366)		(4,094)		60,329		5,015	5,015	1,071	01/15/2026	1
912810PS1	UNITED STATES TREASURY		06/12/2019	HSBC SECURITIES INC.	X X X	56,579	49,264	56,449	56,638	(2,090)	(428)		(2,518)		54,120		2,459	2,459	1,061	01/15/2027	1
9128282L3	UNITED STATES TREASURY		06/12/2019	BARCLAYS CAPITAL INC FIXED INC	X X X	170,010	169,745	161,537	165,303	(3,484)	164		(3,320)		161,982		8,028	8,028	577	07/15/2027	1
9128283F5	UNITED STATES TREASURY		06/11/2019	HSBC SECURITIES INC.	X X X	143,670	142,000	133,973	134,476		334		334		134,810		8,860	8,860	1,841	11/15/2027	1
9128283R9	UNITED STATES TREASURY		06/12/2019	BNP PARIBAS SECURITIES BOND	X X X	175,958	174,533	166,791	170,693	(3,689)	124		(3,566)		167,127		8,831	8,831	792	01/15/2028	1
9128283U2	UNITED STATES TREASURY		06/28/2019	VARIOUS	X X X	1,528,267	1,515,000	1,495,999	1,498,570		1,317		1,317		1,499,887		28,380	28,380	25,771	01/31/2023	1
9128283W8	UNITED STATES TREASURY		06/11/2019	NOMURA SECURITIES/FIXED INCOME	X X X	252,253	240,000	236,759	236,881		134		134		237,015		15,238	15,238	5,433	02/15/2028	1
9128284H0	UNITED STATES TREASURY		06/12/2019	HSBC SECURITIES INC.	X X X	72,426	71,789	69,985	71,103	(1,093)	16		(1,077)		70,026		2,400	2,400	294	04/15/2023	1
9128284S6	UNITED STATES TREASURY		06/11/2019	MLPFS INC FIXED INCOME	X X X	832,139	810,000	804,518	804,855		469		469		805,324		26,815	26,815	11,116	05/31/2023	1
9128284V9	UNITED STATES TREASURY		06/11/2019	NOMURA SECURITIES/FIXED INCOME	X X X	55,234	52,000	54,123	54,123		(42)		(42)		54,081		1,153	1,153	483	08/15/2028	1
9128285D8	UNITED STATES TREASURY		06/11/2019	VARIOUS	X X X	1,721,625	1,667,000	1,671,189	1,334,991		(285)		(285)		1,670,973		50,652	50,652	29,338	09/30/2023	1
9128285W6	UNITED STATES TREASURY		06/12/2019	BNP PARIBAS SECURITIES BOND	X X X	123,109	118,037	118,615	118,615		(29)		(29)		118,586		4,522	4,522	425	01/15/2029	1
9128286B1	UNITED STATES TREASURY		06/11/2019	RBC CAPITAL MARKETS	X X X	136,491	131,000	135,590	135,590		(14)		(14)		135,576		914	914	1,111	02/15/2029	1
9128286G0	UNITED STATES TREASURY		06/11/2019	VARIOUS	X X X	673,005	667,000	671,006	671,006		(76)		(76)		670,931		2,074	2,074	3,435	02/29/2024	1
9128286N5	UNITED STATES TREASURY		06/12/2019	HSBC SECURITIES INC.	X X X	154,696	153,526	152,937	152,937		(14)		(14)		152,923		1,772	1,772	124	04/15/2024	1
912828825	UNITED STATES TREASURY		06/12/2019	HSBC SECURITIES INC.	X X X	211,288	208,527	199,982	210,255	(13,194)	(290)		(13,484)		196,774		14,513	14,513	1,182	01/15/2024	1
912828H45	UNITED STATES TREASURY		06/12/2019	HSBC SECURITIES INC.	X X X	205,556	206,500	194,913	206,432	(12,897)	(159)		(13,055)		193,377		12,179	12,179	468	01/15/2025	1
912828K33	UNITED STATES TREASURY		06/01/2019	VARIOUS	X X X	1,087,617	1,093,573	1,041,271	1,098,227	(70,480)	(1,445)		(71,925)		1,026,302		61,316	61,316	764	04/15/2020	1
912828N71	UNITED STATES TREASURY		06/12/2019	BNP PARIBAS SECURITIES BOND	X X X	213,774	210,130	201,677	212,398	(12,213)	(254)		(12,468)		199,930		13,844	13,844	1,191	01/15/2026	1
912828NM8	UNITED STATES TREASURY		06/12/2019	BNP PARIBAS SECURITIES BOND	X X X	103,433	102,792	102,364	103,911	(6,410)	(546)		(6,956)		96,955		6,478	6,478	1,166	07/15/2020	1
912828P46	UNITED STATES TREASURY		06/11/2019	VARIOUS	X X X	613,675	628,000	626,399	626,716		76		76		626,792		(13,118)	(13,118)	8,307	02/15/2026	1
912828PP9	UNITED STATES TREASURY		06/12/2019	VARIOUS	X X X	683,121	675,227	673,287	689,160	(48,059)	(2,350)		(50,409)		638,757		44,364	44,364	6,085	01/15/2021	1
912828Q60	UNITED STATES TREASURY		06/12/2019	BNP PARIBAS SECURITIES BOND	X X X	148,888	150,475	145,289	150,109	(5,370)	(144)		(5,514)		144,595		4,293	4,293	123	04/15/2021	1
912828QV5	UNITED STATES TREASURY		06/12/2019	Royal Bank of Scotland Securities	X X X	139,700	139,022	135,543	140,403	(8,557)	(423)		(9,280)		131,124		8,576	8,576	788	07/15/2021	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n Date	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Admini- strative Symbol/ Market Indicator (a)	
										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.								
912828S50	UNITED STATES TREASURY		06/12/2019	BNP PARIBAS SECURITIES BOND	X X X	124,702	126,466	120,488	126,013	(5,734)	(28)		(5,762)		120,251		4,451	4,451	143	07/15/2026	1	
912828SA9	UNITED STATES TREASURY		06/12/2019	HSBC SECURITIES INC.	X X X	207,732	209,347	195,883	208,534	(13,747)	(107)		(13,854)		194,681		13,051	13,051	237	01/15/2022	1	
912828TE0	UNITED STATES TREASURY		06/12/2019	BNP PARIBAS SECURITIES BOND	X X X	212,700	213,798	199,829	212,885	(13,924)	(84)		(14,008)		198,878		13,821	13,821	242	07/15/2022	1	
912828UH1	UNITED STATES TREASURY		06/12/2019	BNP PARIBAS SECURITIES BOND	X X X	169,591	171,064	158,651	169,843	(11,232)	(4)		(11,236)		158,607		10,984	10,984	194	01/15/2023	1	
912828V49	UNITED STATES TREASURY		06/12/2019	BNP PARIBAS SECURITIES BOND	X X X	191,812	191,932	181,927	189,774	(7,722)	37		(7,686)		182,088		9,724	9,724	653	01/15/2027	1	
912828V98	UNITED STATES TREASURY		06/11/2019	VARIOUS	X X X	756,745	751,000	743,718	744,804		251		251		745,055		11,691	11,691	13,459	02/15/2027	1	
912828VM9	UNITED STATES TREASURY		06/12/2019	SG COWEN SECURITIES CORP	X X X	174,910	174,049	165,263	174,725	(11,430)	(193)		(11,623)		163,103		11,807	11,807	592	07/15/2023	1	
912828WU0	UNITED STATES TREASURY		06/12/2019	HSBC SECURITIES INC.	X X X	165,218	165,218	149,838	161,223	(9,658)	222		(9,437)		151,786		12,295	12,295	187	07/15/2024	1	
912828X39	UNITED STATES TREASURY		06/12/2019	HSBC SECURITIES INC.	X X X	72,621	73,323	70,555	73,074	(2,667)	(39)		(2,706)		70,368		2,253	2,253	60	04/15/2022	1	
912828XB1	UNITED STATES TREASURY		06/11/2019	DEUTSCHE BANK ALEX BROWN	X X X	128,022	127,000	129,260	128,623		(108)		(108)		128,515		(493)	(493)	1,555	05/15/2025	1	
912828XL9	UNITED STATES TREASURY		06/12/2019	HSBC SECURITIES INC.	X X X	188,984	187,985	174,790	186,214	(11,202)	24		(11,178)		175,036		13,948	13,948	640	07/15/2025	1	
912828Y38	UNITED STATES TREASURY		06/12/2019	BNP PARIBAS SECURITIES BOND	X X X	170,845	165,417	164,438	83,656	(371)	16		(354)		164,479		6,366	6,366	828	07/15/2028	1	
0599999	Subtotal - Bonds - U.S. Governments				X X X	13,599,865	13,440,544	13,226,974	11,846,076	(285,491)	(5,901)		(291,392)		13,153,874		445,991	445,991	172,152	X X X	X X X	
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																						
686053CJ6	OREGON SCH BRDS ASSN		06/30/2019	VARIOUS	X X X	39,927	40,000	36,061	39,548		412		412		39,960		(33)	(33)		06/30/2019	1FE	
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions				X X X	39,927	40,000	36,061	39,548		412		412		39,960		(33)	(33)		X X X	X X X	
Bonds - U.S. Special Revenue, Special Assessment																						
29270CYM1	ENERGY NORTHWEST WASH ELEC REV		04/01/2019	Call @ 100.00	X X X															714	07/01/2019	1FE
31300M7L1	FH 849899 - RMBS		06/10/2019	VARIOUS	X X X	51,528	51,337	53,359	53,996		(1,102)		(1,102)		52,894		(1,366)	(1,366)	1,267	06/01/2044	1	
31347AJ47	FH 840283 - RMBS		06/10/2019	VARIOUS	X X X	45,734	45,540	46,565	47,057		(369)		(369)		46,688		(954)	(954)	982	04/01/2046	1	
31374JYX6	FHR 3977C AD - CMO/RMBS		06/10/2019	Paydown	X X X	3,397	3,397	3,427	3,427		(28)		(28)		3,397				(11)	09/15/2029	1	
3137G1BW6	FWLS 17SC02 2A1 - CMO		06/10/2019	VARIOUS	X X X	34,974	35,348	36,106	35,984		(257)		(257)		35,727		(753)	(753)	753	05/25/2047	1	
3138ETM45	FN AL8478 - RMBS		06/10/2019	VARIOUS	X X X	33,038	32,911	34,204	35,176		(800)		(800)		34,376		(1,338)	(1,338)	714	09/01/2044	1	
3138ETND4	FN AL8487 - RMBS		06/25/2019	VARIOUS	X X X	37,102	36,959	38,013	39,458		(1,163)		(1,163)		38,296		(1,194)	(1,194)	809	04/01/2046	1	
3138ETWN2	FN AL8752 - RMBS		06/10/2019	VARIOUS	X X X	28,000	27,869	27,703	27,769		98		98		27,867		133	133	383	07/01/2046	1	
3138Y7F98	FN AX5591 - RMBS		06/10/2019	VARIOUS	X X X	18,904	18,808	19,538	20,198		(217)		(217)		19,980		(1,076)	(1,076)	656	01/01/2045	1	
3140J5YE3	FN BM1608 - RMBS		06/01/2019	Paydown	X X X	7,666	7,666	7,687	7,751		(85)		(85)		7,666				151	12/01/2045	1	
3140J7PV1	FN BM3135 - RMBS		06/25/2019	VARIOUS	X X X	21,841	21,707	22,172	22,605		129		129		22,734		(893)	(893)	471	02/01/2045	1	
3140J8M83	FN BM3982 - RMBS		06/25/2019	VARIOUS	X X X	49,784	49,572	51,679	51,679		(812)		(812)		50,868		(1,084)	(1,084)	761	07/01/2042	1	
3140J8RT2	FN BM4097 - RMBS		06/10/2019	VARIOUS	X X X	119,465	112,850	119,233	119,233		(509)		(509)		118,724		742	742	558	07/01/2047	1	
3140J9B83	FN BM4562 - RMBS		06/25/2019	VARIOUS	X X X	42,338	42,092	41,748	41,748		156		156		41,905		433	433	481	05/01/2047	1	
3140J9QD6	FN BM4951 - RMBS		06/10/2019	VARIOUS	X X X	67,700	67,700	70,747	70,747		(551)		(551)		70,196		638	638	567	09/01/2048	1	
3140JLZZ0	FN BM4359 - RMBS		06/10/2019	VARIOUS	X X X	34,416	32,645	34,491	34,491		(199)		(199)		34,293		124	124	161	02/01/2049	1	
341271AA2	FLORIDA ST BRD ADMIN FIN CORP REV		06/10/2019	RAYMOND JAMES/FI	X X X	39,960	40,000	40,658	40,107		(95)		(95)		40,011		(51)	(51)	820	07/01/2019	1FE	
341271AB0	FLORIDA ST BRD ADMIN FIN CORP REV		06/10/2019	FUNB FUNDS II	X X X	25,168	25,000	24,998	24,999		0		0		24,999		169	169	625	07/01/2021	1FE	
35563PHF9	SCRT 1845C MA - CMO		06/10/2019	VARIOUS	X X X	145,118	142,489	139,615	139,688		626		626		140,314		4,804	4,804	2,843	03/25/2058	1	
35563PJF7	FH 1915C MA - CMO		06/10/2019	VARIOUS	X X X	94,041	94,041	94,855	94,855		(118)		(118)		96,276		675	675	903	07/25/2058	1	
35563PKG3	SCRT 1925C MA - CMO		06/10/2019	VARIOUS	X X X	88,920	86,300	87,623	87,623		(118)		(118)		87,505		1,416	1,416	319	08/26/2058	1	
485429Y24	KANSAS ST DEV FIN AUTH REV		04/15/2019	Maturity @ 100.00	X X X	285,000	285,000	285,000	285,000						285,000				3,218	04/15/2019	1FE	
59447TU66	MICHIGAN FIN AUTH REV		06/10/2019	FUNB FUNDS II	X X X	66,112	65,000	65,000	65,000						65,000		1,112	1,112	302	09/01/2049	1FE	
64990CEQ0	NEW YORK STATE DORMITORY AUTHORITY		06/10/2019	MarketAxess	X X X	83,716	85,000	85,000	85,000						85,000		(1,284)	(1,284)	1,703	07/01/2022	1FE	
650035L30	NEW YORK ST URBAN DEV CORP REV		06/10/2019	SUMRIDGE PARTNERS LLC	X X X	100,534	100,000	104,105	102,323		(313)		(313)		102,010		(1,476)	(1,476)	2,099	03/15/2020	1FE	
797398DJ0	SAN DIEGO CNTY CALIF PENSION OBLIG		06/10/2019	RAYMOND JAMES/FI	X X X	51,897	50,000	57,625	52,318		(627)		(627)		51,692		205	205	2,390	08/15/2020	1FE	
977100AC0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		06/10/2019	VARIOUS	X X X	123,911	115,000	135,447	130,575		(749)		(749)		129,826		(5,915)	(5,915)	3,732	05/01/2026	1FE	
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment				X X X	1,706,308	1,674,233	1,726,693	1,153,429		(5,560)		(5,560)		1,713,242		(6,934)	(6,934)	28,368	X X X	X X X	
Bonds - Industrial and Miscellaneous (Unaffiliated)																						
007589AA2	ADVOCATE HEALTH AND HOSPITALS CORP		06/10/2019	JANE STREET EXECUTION SERVICES LLC	X X X	53,719	50,000	50,000	50,000						50,000		3,719	3,719	1,574	08/15/2028	1FE	
02005AGU6	AMOT 182 A - ABS		06/10/2019	WELLS FARGO SECURITIES	X X X	101,625	100,000	99,999	99,993		6		6		99,999		1,626	1,626	1,618	05/15/2023	1FE	

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
02377BAB2 0258M0EK1 0258M0EL9	AMERICAN AIRLINES INC - ABS AMERICAN EXPRESS CREDIT CORP AMERICAN EXPRESS CREDIT CORP		06/12/2019 04/02/2019 06/10/2019	VARIOUS Call @ 100.00 CITIGROUP GLOBAL MARKETS INC.	X X X X X X X X X	96,584 250,000 31,088	94,371 250,000 30,000	94,416 250,435 30,474	94,407 250,075 30,428		(1) (75) (20)		(1) (75) (20)		94,405 250,000 30,407		2,179 2,179 681	2,179 2,179 681	4,222 1,940 602	03/22/2029 05/03/2019 05/03/2027	1FE 1FE 1FE
05522RCY2 05531FAV5 06051GHT9	BACCT 181 A - ABS BB&T CORP BANK OF AMERICA CORP		06/10/2019 06/10/2019 06/10/2019	MLPFS INC FIXED INCOME MILLENNIUM ADVISORS, LLC JANE STREET EXECUTION SERVICES LLC	X X X X X X X X X	65,366 123,998 138,179	65,000 125,000 135,000	64,991 124,260 135,000	64,992 124,604 135,230		3 73 (24)		3 73 (24)		64,995 124,678 135,000		371 (680) 3,179	371 (680) 3,179	863 1,509 654	07/17/2023 05/10/2021 04/23/2027	1FE 1FE 1FE
06406RAG2 072863AA1 084670BR8	BANK OF NEW YORK MELLON BAYLOR SCOTT & WHITE HOLDINGS BERKSHIRE HATHAWAY FINANCE CORP		06/10/2019 06/10/2019 06/10/2019	Deutsche Bank RAYMOND JAMES/FI MILLENNIUM ADVISORS, LLC	X X X X X X X X X	243,303 89,347 65,852	235,000 90,000 65,000	238,403 90,200 65,317	238,403 90,079 65,230		(261) (21) (24)		(261) (21) (24)		238,142 90,057 65,206		5,161 (711) 646	5,161 (711) 646	5,118 1,099 1,326	04/28/2023 11/15/2020 03/15/2023	1FE 1FE 1FE
12592RBF5 12592WAD0 12623SAB5 12624PAE5 12625KAD7 166764AH3	COMM 14CR21 A3 - CMBS CNH 15A A4 - ABS COMM 12CRE5 A2 - CMBS COMM 12CRE3 A3 - CMBS COMM 13CRE8 A4 - CMBS CHEVRON CORP		06/01/2019 05/01/2019 06/13/2019 06/10/2019 06/10/2019 06/10/2019	Paydown Paydown Paydown VARIOUS VARIOUS CITIGROUP GLOBAL MARKETS INC.	X X X X X X X X X X X X X X X X X X	1,417 53,149 12,831 44,379 39,560 92,703	1,417 53,149 12,831 44,147 38,661 90,000	1,426 53,300 13,152 43,312 41,048 90,752	1,426 53,170 13,018 43,361 41,048 90,389		(9) (22) (187) 96 (239) (38)		(9) (22) (187) 96 (239) (38)		1,417 53,149 12,831 43,457 40,809 90,350		0 365 108 922 (1,249) 2,353	0 365 108 922 (1,249) 2,353	18 365 108 662 3,194 1,340	12/12/2047 04/15/2021 12/12/2045 10/17/2045 06/12/2046 06/24/2023	1FE 1FE 1FE 1FE 1FE 1FE
17275RBJ0 17305EGK5	CISCO SYSTEMS INC CCCIT 18A1 A1 - ABS		06/10/2019 06/10/2019	MORGAN STANLEY DEAN WITTER CITIGROUP GLOBAL MARKETS INC.	X X X X X X X X X	34,677 145,515	35,000 145,000	34,827 143,318	34,901 143,550		16 309		16 309		34,917 143,859		(241) 1,656	(241) 1,656	471 3,229	09/20/2021 01/20/2023	1FE 1FE
17325FAE8 210518CL8 210795PZ7 210795QB9 24422EUM9	CITIBANK NA CONSUMERS ENERGY CO UNITED AIRLINES INC - ABS UNITED AIRLINES INC - ABS JOHN DEERE CAPITAL CORP		06/10/2019 05/29/2019 06/10/2019 06/10/2019 06/10/2019	CHASE SECURITIES VARIOUS VARIOUS VARIOUS MORGAN STANLEY DEAN WITTER	X X X X X X X X X X X X X X X	249,183 364,533 62,292 48,106 141,380	250,000 355,000 60,279 46,731 135,000	249,893 401,871 62,854 48,167 138,730	249,947 370,245 62,387 47,934 54,988		16 (4,767) (496) (327) (261)		16 (4,767) (496) (327) (261)		249,963 365,478 61,891 47,607 138,469		(781) (10,478) 401 499 2,912	(781) (10,478) 401 499 2,912	2,625 22,014 2,328 1,835 3,285	06/12/2020 04/15/2020 10/11/2025 04/29/2026 10/12/2023	1FE 1FE 1FE 1FE 1FE
24736XAA6 24737BAA3	DELTA AIR LINES INC - ABS DAL 191AA AA - ABS		06/10/2019 06/10/2019	VARIOUS BARCLAYS CAPITAL INC FIXED INC	X X X X X X	57,423 35,949	55,166 35,000	54,987 35,000	54,988 35,000		7 (261)		7 (261)		54,995 35,000		2,428 949	2,428 949	2,357 277	01/30/2029 10/25/2025	1FE 1FE
26442CAK0	DUKE ENERGY CAROLINAS LLC		06/10/2019	DAIWA SECURITIES AMERICA INC.	X X X	115,146	112,000	121,598	116,001		(792)		(792)		115,209		(63)	(63)	2,148	06/15/2021	1FE
302966AL0 30306NAE7 30308MAG2 34528QEU4 34528QFD1	FRESB 18SB56 A1F - CMBS FRESB 18SB46 A5H - CMBS FRESB 19SB58 AF - CMBS FORDF 163 A1 - ABS FORDF 165 A1 - ABS		06/01/2019 06/10/2019 06/11/2019 06/11/2019 06/11/2019	Paydown VARIOUS VARIOUS CHASE SECURITIES SMBN NIKKO SECURITIES AMERICA, INC.	X X X X X X X X X X X X X X X	565 30,707 92,062 85,893 64,797	565 30,333 88,326 86,000 65,000	566 30,159 88,736 85,214 64,987	566 30,110 88,736 85,214 64,997		(2) 131 (34) 229 1		(2) 131 (34) 229 1		565 30,240 88,702 85,954 64,998		565 467 3,360 (62) (201)	565 467 3,360 (62) (201)	11 475 1,162 659 623	10/25/2028 12/25/2037 10/25/2038 07/15/2021 11/15/2021	Z Z Z 1FE 1FE
34531EAE6 36192KAT4 36255PAD2	FORDO 17A A4 - ABS GSM5 12GCJ7 A4 - CMBS GMCAR 181 A3 - ABS		06/10/2019 06/10/2019 06/10/2019	WELLS FARGO SECURITIES VARIOUS DEUTSCHE BANK ALEX BROWN	X X X X X X X X X	119,330 169,694 124,839	120,000 167,685 125,000	119,980 178,548 124,972	119,990 173,521 124,982		2 (2,071) 4		2 (2,071) 4		119,992 171,450 124,987		(663) (1,756) (148)	(663) (1,756) (148)	1,133 3,223 1,418	04/15/2022 05/12/2045 07/18/2022	1FE 1FE 1FE
36256XAD4 36962GZT0 43815HAC1 45866FAE4	GMCAR 191 A3 - ABS GENERAL ELECTRIC CO HAROT 183 A3 - ABS INTERCONTINENTAL EXCHANGE INC		06/10/2019 06/10/2019 06/10/2019 06/10/2019	INTL FCStone Financial Inc. CHASE SECURITIES CHASE SECURITIES JANE STREET EXECUTION SERVICES LLC	X X X X X X X X X X X X	55,413 174,129 20,055 44,785	55,000 170,000 20,000 45,000	54,994 196,921 19,997 44,897	54,994 176,400 19,998 44,924		(2) (2,102) 1 9		(2) (2,102) 1 9		54,997 174,296 19,998 44,933		421 (166) 57 (148)	421 (166) 57 (148)	676 5,713 280 784	11/16/2023 05/04/2020 08/22/2022 09/15/2022	1FE 2FE 1FE 1FE
459200JW2 46625HRS1	INTERNATIONAL BUSINESS MACHINES CORP JPMORGAN CHASE & CO		06/10/2019 06/10/2019	CITIGROUP GLOBAL MARKETS INC. JANE STREET EXECUTION SERVICES LLC	X X X X X X X X X	100,814 136,677	100,000 135,000	99,994 126,720	99,994 126,760		0 424		0 424		99,994 127,184		820 9,493	820 9,493	210 2,124	05/13/2021 06/15/2026	1FE 1FE
46634SAC9 47787XAC1 61760VAP8	JPMCC 12C6 A3 - CMBS JDOT 2017 A3 - ABS MSC 12C4 A4 - CMBS		06/11/2019 06/15/2019 06/11/2019	VARIOUS Paydown MORGAN STANLEY DEAN WITTER	X X X X X X X X X	31,818 98,888 54,960	31,025 98,888 54,000	32,740 98,874 54,519	32,410 98,884 54,519		(133) 3 (40)		(133) 3 (40)		32,113 98,888 54,479		(295) 3 481	(295) 3 481	574 948 350	05/17/2045 04/15/2021 03/17/2045	1FE 1FE 1FE
61762DAV3 637432ND3	MSBAM 13C9 A3 - CMBS NATIONAL RURAL UTILITIES COOPERATIVE FIN		04/01/2019 06/10/2019	Paydown CITIGROUP GLOBAL MARKETS INC.	X X X X X X	70,918	70,000	68,524	68,524		61		61		68,585		2,334	2,334	748	01/27/2025	1FE
65478AAE3 68999HAD0 68389XBK0 69371RN93	NAROT 15C A4 - ABS NOVARTIS CAPITAL CORP ORACLE CORP PACCAR FINANCIAL CORP		06/15/2019 06/10/2019 06/10/2019 06/10/2019	VARIOUS CHASE SECURITIES MILLENNIUM ADVISORS, LLC GOLDMAN	X X X X X X X X X X X X	163,017 86,414 19,797 45,356	163,380 85,000 20,000 45,000	163,343 95,212 19,906 44,978	163,372 87,372 19,947 44,984		6 (797) 9 3		6 (797) 9 3		163,378 86,575 19,955 44,987		(360) (161) (158) 369	(360) (161) (158) 369	1,350 2,369 282 984	02/15/2022 04/24/2020 09/15/2021 03/01/2021	1FE 1FE 1FE 1FE

QE05.2

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
70213HAB4 744448CC3 744448CD1	PARTNERS HEALTHCARE SYSTEM INC PUBLIC SERVICE CO OF COLORADO PUBLIC SERVICE CO OF COLORADO		06/10/2019 04/01/2019 06/10/2019	RAYMOND JAMES/FI VARIOUS JANE STREET EXECUTION SERVICES LLC	X X X X X X X X X	71,249 431,711 80,543	70,000 430,000 80,000	73,749 482,143 83,124	71,580 436,047 80,757		(276) (3,604) (244)		(276) (3,604) (244)		71,304 432,443 80,513		(55) (2,443) 30	(55) (2,443) 30	2,283 8,934 1,472	07/01/2021 06/01/2019 11/15/2020	1FE 1FE 1FE
74456QBD7 784710AB1	PUBLIC SERVICE ELECTRIC AND GAS CO SSM HEALTH CARE CORP		06/10/2019 06/10/2019	MILLENNIUM ADVISORS, LLC JANE STREET EXECUTION SERVICES LLC	X X X X X X	129,975 140,424	125,000 135,000	135,368 135,235	131,670 135,230		(563) (23)		(563) (23)		131,106 135,207		(1,131) 5,217	(1,131) 5,217	3,477 2,642	03/15/2024 06/01/2023	1FE 1FE
797440BN3 797440BR4	SAN DIEGO GAS & ELECTRIC CO SAN DIEGO GAS & ELECTRIC CO		06/10/2019 06/10/2019	MILLENNIUM ADVISORS, LLC MORGAN STANLEY DEAN WITTER	X X X X X X	141,047 36,142	140,000 35,000	144,487 36,751	141,730 35,915		(286) (86)		(286) (86)		141,444 35,829		(396) 313	(396) 313	3,465 984	08/15/2021 09/01/2023	1FE 1FE
828807CN5 828807DA2	SIMON PROPERTY GROUP LP SIMON PROPERTY GROUP LP		06/10/2019 06/10/2019	MORGAN STANLEY DEAN WITTER US BANCORP INVESTMENTS INC.	X X X X X X	70,266 40,863	70,000 41,000	68,959 40,866	69,282 40,919		74 11		74 11		69,356 40,930		910 (67)	910 (67)	1,663 835	02/01/2023 01/30/2022	1FE 1FE
841215AA4 857477AZ6 88579YBB6	SOUTHAVEN COMBINED CYCLE GENERATION LLC STATE STREET CORP 3M CO		06/11/2019 06/10/2019 06/10/2019	VARIOUS SUMRIDGE PARTNERS LLC JANE STREET EXECUTION SERVICES LLC	X X X X X X X X X	35,639 55,415 51,711	34,328 55,000 50,000	35,662 55,000 50,586	35,471 55,000 50,586		(26) (34) (34)		(26) (34) (34)		35,445 55,000 50,552		194 415 1,158	194 415 1,158	2,161 839 533	08/15/2033 05/15/2023 02/14/2024	1FE 1FE 1FE
89236TCZ6 89238BAD4	TOYOTA MOTOR CREDIT CORP TAOT 18A A3 - ABS	C	06/10/2019 06/10/2019	CITIGROUP GLOBAL MARKETS INC. BARCLAYS CAPITAL INC	X X X X X X	88,357 49,844	89,000 50,000	88,835 49,999	88,923 50,000		15 0		15 0		88,938 50,000		(582) (156)	(582) (156)	1,146 578	04/08/2021 05/16/2022	1FE 1FE
90269GAC5 90349DAD4	UBSCM 12C1 A3 - CMBS UBSBB 12C3 A4 - CMBS		06/13/2019 06/11/2019	VARIOUS UBS FINANCIAL SERVICES INC.	X X X X X X	159,322 71,351	155,620 70,000	164,069 71,147	160,670 70,720		(775) (103)		(775) (103)		159,894 70,616		(572) 734	(572) 734	2,880 1,154	05/12/2045 08/12/2049	1FE 1FE
90349GBE4 90349GBF1	UBSBB 13C6 A3 - CMBS UBSBB 13C6 A4 - CMBS		04/01/2019 06/11/2019	Paydown UBS FINANCIAL SERVICES INC.	X X X X X X																
92347YAA2 92349GAA9	VZOT 19A A1A - ABS VZOT 19B A1A - ABS		06/10/2019 06/10/2019	MLPFS INC FIXED INCOME INTL FCStone Financial Inc.	X X X X X X	30,319 64,553	30,000 65,000	29,994 64,995	29,994 64,995		1 1		1 1		29,995 64,995		324 (442)	324 (442)	217 217	09/20/2023 12/20/2023	1FE 1FE
92890NAU3 92936JBB9 931142EK5	WFRBS 12C10 A3 - CMBS WFRBS 11C5 A4 - CMBS WALMART INC		06/10/2019 06/10/2019 06/10/2019	WELLS FARGO SECURITIES WELLS FARGO SECURITIES GOLDMAN	X X X X X X X X X	80,731 49,976 111,266	80,000 49,000 107,000	81,532 51,837 106,971	80,991 50,614 106,974		(121) (284) 2		(121) (284) 2		80,870 50,330 106,976		(139) (354) 4,290	(139) (354) 4,290	1,220 953 1,678	12/15/2045 11/18/2044 06/26/2023	1FE 1FE 1FE
949746RW3 95000JZC6 98161FAE5 98458PAC9	WELLS FARGO & CO WELLS FARGO & CO WOLS 16A A4 - ABS YALE UNIVERSITY		06/10/2019 06/10/2019 04/18/2019 04/15/2019	Deutsche Bank GOLDMAN Paydown Maturity @ 100.00	X X X X X X X X X X X X	61,720 67,653 239,495 579,000	62,000 65,000 239,495 579,000	59,828 64,882 238,073 578,496	60,255 64,882 239,468 578,878		94 8 28 122		94 8 28 122		60,349 64,891 239,495 579,000		1,371 2,763 0 0	1,371 2,763 0 0	1,188 934 2,136 6,039	04/22/2026 01/24/2024 01/17/2022 04/15/2019	1FE 1FE 1FE 1FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	7,589,493	7,490,396	7,685,491	6,396,456		(17,362)		(17,362)		7,534,753		43,495	43,495	144,129	X X X	X X X
8399997	Subtotal - Bonds - Part 4				X X X	22,935,593	22,645,174	22,675,219	19,435,510		(285,491)		(285,491)		22,441,829		482,519	482,519	344,649	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	22,935,593	22,645,174	22,675,219	19,435,510		(285,491)		(285,491)		22,441,829		482,519	482,519	344,649	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	22,935,593	22,645,174	22,675,219	19,435,510		(285,491)		(285,491)		22,441,829		482,519	482,519	344,649	X X X	X X X

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues0.

QE05.3

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 DL - Part 1 - Securities Lending Collateral Assets NONE

E11 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									
Comerica	Providence, RI					(16,907)	0	2,839	X X X
Bank of America - Operating ..	Providence, RI					19,163,003	57,032,173	3,452,569	X X X
Bank of America - A/P	Providence, RI					(617,200)	(2,558,518)	(2,163,321)	X X X
Bank of America- Claims	Providence, RI					(685)	(685)	(685)	X X X
Fidelity	Covington, KY					1,386	1,386	1,392	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			18,529,598	54,474,356	1,292,794	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			18,529,598	54,474,356	1,292,794	X X X
0499999 Cash in Company's Office		X X X	X X X	X X X	X X X	16,840	16,840	15,590	X X X
0599999 Total Cash		X X X	X X X			18,546,438	54,491,196	1,308,384	X X X

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
Cusip	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds - as Identified by SVO								
38142B500	GOLDMAN:FS TRS I INST		06/25/2019	2.150	X X X	736,127	27,208	
38142B500	GOLDMAN:FS TRS I INST	SD	06/28/2019	2.150	X X X	357,401	1,400	
8599999	Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO					1,093,527	28,608	
All Other Money Market Mutual Funds								
262006208	DREYFUS GVT CSH MGT INST		06/21/2019	2.280	X X X	244,931	452	1,803
8699999	Subtotal - All Other Money Market Mutual Funds					244,931	452	1,803
8899999	Total - Cash Equivalents					1,338,458	29,060	1,803

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