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HEALTH COMPANIES – ASSOCIATION EDITION

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

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

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

OFFICERS

Peter Marino, Chief Executive Officer David Burnett, Chief Growth Officer
Michelle Sears, Chief Financial Officer Marylou Buyse, Chief Medical Officer

OTHER

Alison Croke, Vice Chair Brenda Dowlatshahi, Chair
Merrill Thomas, Treasurer Keith Oliveira, Secretary
Peter Marino, President

DIRECTORS OR TRUSTEES

Raymond Joseph Lavoie Jr. Patricia Martinez
Pablo Rodriguez MD Lisa Ranglin
Peter Bancroft CPA Jane Hayward
Jeanne LaChance Daniel Da Ponte
Dennis Roy William Hochstrasser-Walsh
Gary Furtado Richard Besdine MD

State of Rhode Island
County of Providence SS

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

x Peter Marino x Michelle Sears x David Burnett
Chief Executive Officer Chief Financial Officer Chief Growth Officer

Subscribed and sworn to before me
this _____ day of _____

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

x _____

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	116,810,901		116,810,901	95,353,045
2. Stocks:				
2.1 Preferred stocks.....				
2.2 Common stocks.....				
3. Mortgage loans on real estate:				
3.1 First liens.....				
3.2 Other than first liens.....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances).....				
4.2 Properties held for the production of income (less \$ encumbrances).....				
4.3 Properties held for sale (less \$ encumbrances).....				
5. Cash (\$ 71,617,155), cash equivalents (\$ 7,558,824) and short-term investments (\$ 59,337,105).....	138,513,084		138,513,084	110,349,849
6. Contract loans (including \$ premium notes).....				
7. Derivatives.....				
8. Other invested assets.....				
9. Receivables for securities.....	1,235,305		1,235,305	338,938
10. Securities lending reinvested collateral assets.....				
11. Aggregate write-ins for invested assets.....				
12. Subtotals, cash and invested assets (Lines 1 to 11).....	256,559,290		256,559,290	206,041,832
13. Title plants less \$ charged off (for Title insurers only).....				
14. Investment income due and accrued.....	842,104		842,104	715,499
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	124,627,839	3,510,909	121,116,930	112,716,667
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums).....				
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$).....	12,189,556		12,189,556	36,738,586
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	430,462		430,462	128,505
16.2 Funds held by or deposited with reinsured companies.....				
16.3 Other amounts receivable under reinsurance contracts.....				
17. Amounts receivable relating to uninsured plans.....	32,156,208		32,156,208	19,723,877
18.1 Current federal and foreign income tax recoverable and interest thereon.....				
18.2 Net deferred tax asset.....				
19. Guaranty funds receivable or on deposit.....				
20. Electronic data processing equipment and software.....	12,764,430	9,180,056	3,584,374	3,583,620
21. Furniture and equipment, including health care delivery assets (\$).....	3,204,631	3,204,631	-	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....				
23. Receivables from parent, subsidiaries and affiliates.....				
24. Health care (\$) and other amounts receivable.....	26,537,122	14,565	26,522,557	21,267,843
25. Aggregate write-ins for other-than-invested assets.....	16,237,358	9,298,872	6,938,486	3,536,487
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	485,549,000	25,209,033	460,339,967	404,452,916
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....				
28. Total (Lines 26 and 27).....	485,549,000	25,209,033	460,339,967	404,452,916
Details of Write-Ins				
1101.....				
1102.....				
1103.....				
1198. Summary of remaining write-ins for Line 11 from overflow page.....				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....				
2501. Prepaid Expenses.....	4,718,567	4,718,567	-	
2502. Receivable from State.....	4,659,129		4,659,129	3,051,573
2503. Deposits.....	4,407,362	4,407,362	-	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	2,452,299	172,942	2,279,357	484,914
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	16,237,358	9,298,872	6,938,486	3,536,487

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1	2	3	4
	Covered	Uncovered	Total	Total
1. Claims unpaid (less \$ reinsurance ceded)	166,293,269		166,293,269	137,178,411
2. Accrued medical incentive pool and bonus amounts	16,144,348		16,144,348	2,014,448
3. Unpaid claims adjustment expenses	3,736,548		3,736,548	3,736,548
4. Aggregate health policy reserves, including the liability of \$ for medical loss ratio rebate per the Public Health Service Act	1,333,337		1,333,337	2,499,996
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves				
8. Premiums received in advance	99,414,097		99,414,097	87,634,610
9. General expenses due or accrued	49,272,582		49,272,582	21,645,483
10.1 Current federal and foreign income tax payable and interest thereon (including \$ on realized gains (losses))				
10.2 Net deferred tax liability				
11. Ceded reinsurance premiums payable				
12. Amounts withheld or retained for the account of others	2,062,332		2,062,332	27,075,581
13. Remittances and items not allocated				
14. Borrowed money (including \$ current) and interest thereon \$ (including \$ current)				
15. Amounts due to parent, subsidiaries and affiliates				
16. Derivatives				
17. Payable for securities				
18. Payable for securities lending				
19. Funds held under reinsurance treaties (with \$ authorized reinsurers, \$ unauthorized reinsurers and \$ certified reinsurers)				
20. Reinsurance in unauthorized and certified (\$) companies				
21. Net adjustments in assets and liabilities due to foreign exchange rates				
22. Liability for amounts held under uninsured plans				
23. Aggregate write-ins for other liabilities (including \$ current)	215,478		215,478	19,706
24. Total liabilities (Lines 1 to 23)	338,471,991		338,471,991	281,804,783
25. Aggregate write-ins for special surplus funds	XXX	XXX		
26. Common capital stock	XXX	XXX		
27. Preferred capital stock	XXX	XXX		
28. Gross paid in and contributed surplus	XXX	XXX		
29. Surplus notes	XXX	XXX		
30. Aggregate write-ins for other-than-special surplus funds	XXX	XXX		
31. Unassigned funds (surplus)	XXX	XXX	121,867,976	122,648,134
32. Less treasury stock, at cost:				
32.1 shares common (value included in Line 26 \$)	XXX	XXX		
32.2 shares preferred (value included in Line 27 \$)	XXX	XXX		
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	121,867,976	122,648,134
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	460,339,967	404,452,917
Details of Write-Ins				
2301. Unclaimed Property Payable	215,478		215,478	19,706
2302. Penalty and Interest				
2303.				
2398. Summary of remaining write-ins for Line 23 from overflow page				
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)	215,478		215,478	19,706
2501.	XXX	XXX		
2502.	XXX	XXX		
2503.	XXX	XXX		
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	XXX	XXX		
3001.	XXX	XXX		
3002.	XXX	XXX		
3003.	XXX	XXX		
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX		
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above)	XXX	XXX		

STATEMENT OF REVENUE AND EXPENSES

	Current Year to Date		Prior Year To Date	Prior Year Ended December 31
	1	2	3	4
	Uncovered	Total	Total	Total
1. Member Months.....	XXX	1,903,297	1,748,792	2,359,899
2. Net premium income (including \$ non-health premium income).....	XXX	1,145,676,171	1,039,377,104	1,390,623,327
3. Change in unearned premium reserves and reserve for rate credits.....	XXX			
4. Fee-for-service (net of \$ medical expenses).....	XXX			
5. Risk revenue.....	XXX			
6. Aggregate write-ins for other health care related revenues.....	XXX	1,422,092	650,676	1,675,484
7. Aggregate write-ins for other non-health revenues.....	XXX			
8. Total revenues (Lines 2 to 7).....	XXX	1,147,098,263	1,040,027,780	1,392,298,811
Hospital and Medical:				
9. Hospital/medical benefits.....		384,091,531	349,061,158	458,116,656
10. Other professional services.....		253,480,951	222,745,860	292,013,723
11. Outside referrals.....		157,629,627	156,817,943	202,589,496
12. Emergency room and out-of-area.....		36,577,108	33,830,547	44,004,295
13. Prescription drugs.....		175,120,228	149,824,974	220,830,835
14. Aggregate write-ins for other hospital and medical.....		(3,753,849)	(4,008,748)	(5,166,595)
15. Incentive pool, withhold adjustments and bonus amounts.....		14,170,593	348,024	489,502
16. Subtotal (Lines 9 to 15).....		1,017,316,189	908,619,758	1,212,877,912
Less:				
17. Net reinsurance recoveries.....		551,551	1,143,596	1,149,540
18. Total hospital and medical (Lines 16 minus 17).....		1,016,764,638	907,476,162	1,211,728,372
19. Non-health claims (net).....				
20. Claims adjustment expenses, including \$17,873,757 cost containment expenses.....		27,705,256	42,807,490	58,922,789
21. General administrative expenses.....		99,013,661	71,543,101	100,418,903
22. Increase in reserves for life and accident and health contracts (including \$ increase in reserves for life only).....				
23. Total underwriting deductions (Lines 18 through 22).....		1,143,483,555	1,021,826,753	1,371,070,064
24. Net underwriting gain or (loss) (Lines 8 minus 23).....	XXX	3,614,708	18,201,027	21,228,747
25. Net investment income earned.....		765,686	1,195,674	1,540,580
26. Net realized capital gains (losses) less capital gains tax of \$.....		521,042	1,477,967	2,008,874
27. Net investment gains (losses) (Lines 25 plus 26).....		1,286,728	2,673,641	3,549,454
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$) (amount charged off \$)].....		(1,500,000)		
29. Aggregate write-ins for other income or expenses.....		(25,000)		
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29).....	XXX	3,376,436	20,874,668	24,778,201
31. Federal and foreign income taxes incurred.....	XXX			
32. Net income (loss) (Lines 30 minus 31).....	XXX	3,376,436	20,874,668	24,778,201
Details of Write-Ins				
0601. EOHHS Incentive Income.....	XXX	1,422,092	650,676	1,675,484
0602.....	XXX			
0603.....	XXX			
0698. Summary of remaining write-ins for Line 6 from overflow page.....	XXX			
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above).....	XXX	1,422,092	650,676	1,675,484
0701.....	XXX			
0702.....	XXX			
0703.....	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page.....	XXX			
0799. Totals (Lines 0701 through 0703 plus 0798) (Line 7 above).....	XXX			
1401. Stop Loss Recoveries from EOHHS.....		(3,753,849)	(4,008,748)	(5,166,595)
1402.....				
1403.....				
1498. Summary of remaining write-ins for Line 14 from overflow page.....				
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above).....		(3,753,849)	(4,008,748)	(5,166,595)
2901. Penalty.....		(25,000)		
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).....		(25,000)		

STATEMENT OF REVENUE AND EXPENSES (CONTINUED)

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
33. Capital and surplus prior reporting year.....	122,648,133	101,607,294	101,607,297
34. Net income or (loss) from Line 32.....	3,376,436	20,874,668	24,778,201
35. Change in valuation basis of aggregate policy and claim reserves.....			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$	926,089	(30,563)	74,556
37. Change in net unrealized foreign exchange capital gain or (loss).....			
38. Change in net deferred income tax.....			
39. Change in nonadmitted assets.....	(5,082,683)	(970,144)	(3,811,921)
40. Change in unauthorized and certified reinsurance.....			
41. Change in treasury stock.....			
42. Change in surplus notes.....			
43. Cumulative effect of changes in accounting principles.....			
44. Capital Changes:			
44.1 Paid in.....			
44.2 Transferred from surplus (Stock Dividend).....			
44.3 Transferred to surplus.....			
45. Surplus adjustments:			
45.1 Paid in.....			
45.2 Transferred to capital (Stock Dividend).....			
45.3 Transferred from capital.....			
46. Dividends to stockholders.....			
47. Aggregate write-ins for gains or (losses) in surplus.....			
48. Net change in capital and surplus (Lines 34 to 47).....	(780,158)	19,873,961	21,040,836
49. Capital and surplus end of reporting period (Line 33 plus 48).....	121,867,975	121,481,255	122,648,133
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	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	1,172,470,406	1,033,307,436	1,384,599,052
2. Net investment income	906,112	1,527,611	1,757,418
3. Miscellaneous income	(3,822,187)	650,676	1,675,484
4. Total (Lines 1 to 3)	1,169,554,331	1,035,485,723	1,388,031,954
5. Benefit and loss related payments	973,821,837	878,465,343	1,198,691,732
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	113,049,149	119,744,466	152,049,807
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)			
10. Total (Lines 5 through 9)	1,086,870,985	998,209,809	1,350,741,539
11. Net cash from operations (Line 4 minus Line 10)	82,683,345	37,275,914	37,290,415
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	40,339,140	29,466,409	40,732,988
12.2 Stocks			
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(3,842)	27,229	27,229
12.7 Miscellaneous proceeds	-		1
12.8 Total investment proceeds (Lines 12.1 to 12.7)	40,335,298	29,493,638	40,760,218
13. Cost of investments acquired (long-term only):			
13.1 Bonds	60,613,049	30,662,967	42,093,433
13.2 Stocks			
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications	896,367	112,058	407,955
13.7 Total investments acquired (Lines 13.1 to 13.6)	61,509,417	30,775,025	42,501,388
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(21,174,119)	(1,281,387)	(1,741,170)
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)	(33,345,988)	(2,504,022)	19,734,349
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(33,345,988)	(2,504,022)	19,734,349
Reconciliation of Cash, Cash Equivalents and Short-Term Investments			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	28,163,239	33,490,505	55,283,594
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	110,349,845	55,066,251	55,066,251
19.2 End of period (Line 18 plus Line 19.1)	138,513,084	88,556,756	110,349,845
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001.			

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year.....	204,632	24,317	1,671						178,644	
2. First Quarter.....	209,030	24,868	1,730						182,432	
3. Second Quarter.....	213,336	25,533	1,809						185,994	
4. Third Quarter.....	216,752	26,071	1,842						188,839	
5. Current Year.....										
6. Current Year Member Months.....	1,903,297	226,378	16,016						1,660,903	
Total Member Ambulatory Encounters for Period:										
7. Physician.....	1,634,413	124,017	8,147						1,502,249	
8. Non-Physician.....	236,290	21,402	1,267						213,621	
9. Total.....	1,870,703	145,419	9,414						1,715,870	
10. Hospital Patient Days Incurred.....	184,727	2,443	207						182,077	
11. Number of Inpatient Admissions.....	13,147	462	38						12,647	
12. Health Premiums Written (a).....	1,149,341,541	92,739,028	5,499,565						1,051,102,949	
13. Life Premiums Direct.....										
14. Property/Casualty Premiums Written.....										
15. Health Premiums Earned.....	1,149,341,541	92,739,028	5,499,565						1,051,102,949	
16. Property/Casualty Premiums Earned.....										
17. Amount Paid for Provision of Health Care Services.....	1,017,316,189	70,776,685	5,488,208						941,051,296	
18. Amount Incurred for Provision of Health Care Services.....	1,017,316,189	70,776,685	5,488,208						941,051,296	

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

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

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
0299999 – Aggregate accounts not individually listed-uncovered	18,108,104	506,041	61,162	3,633	606,705	19,285,645
0499999 – Subtotals	18,108,104	506,041	61,162	3,633	606,705	19,285,645
0599999 – Unreported claims and other claim reserves						147,007,624
0799999 – Total claims unpaid						166,293,269
0899999 – Accrued medical incentive pool and bonus amounts						16,144,348

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1	2	3	4		
	On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec. 31 of Prior Year	On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability Dec. 31 of Prior Year
1. Comprehensive (hospital and medical).....	6,681,879	65,734,855	1,697,559	14,652,595	8,379,438	11,629,091
2. Medicare Supplement.....						
3. Dental only.....						
4. Vision only.....						
5. Federal Employees Health Benefits Plan.....						
6. Title XVIII – Medicare.....						
7. Title XIX – Medicaid.....	60,678,327	845,635,905	15,592,888	134,350,227	76,271,215	125,549,320
8. Other health.....						
9. Health subtotal (Lines 1 to 8).....	67,360,206	911,370,761	17,290,447	149,002,822	84,650,653	137,178,411
10. Health care receivables (a).....	1,355,470	4,512,165	–	20,644,488	1,355,470	21,260,343
11. Other non-health.....						
12. Medical incentive pools and bonus amounts.....	40,693	–	1,749,850	14,394,498	1,790,543	2,014,448
13. Totals (Lines 9-10+11+12).....	66,045,429	906,858,596	19,040,297	142,752,832	85,085,726	117,932,516

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

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

	SSAP #	F/S Page	F/S Line #	09/30/2021	12/31/2020
Net Income					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	\$ 3,376,436	\$ 24,778,201
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 3,376,436</u>	<u>\$ 24,778,201</u>
Surplus					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	\$ 121,867,976	\$ 122,648,134
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 121,867,976</u>	<u>\$ 122,648,134</u>

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

C. Accounting Policy

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

D. Going Concern

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

2. Accounting Changes and Corrections of Errors - None

3. Business Combinations and Goodwill - None

4. Discontinued Operations - None

5. Investments

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

Notes to the Financial Statements

5. Investments (Continued)

(4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss - None

(5) Support for concluding impairments are not other-than-temporary - None

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

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

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - None

H. Repurchase Agreements Transactions Accounted for as a Sale - None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - None

J. Real Estate - None

K. Low-Income Housing Tax Credits (LIHTC) - None

L. Restricted Assets - No Significant Changes

M. Working Capital Finance Investments - None

N. Offsetting and Netting of Assets and Liabilities - None

O. 5GI Securities - None

P. Short Sales - None

Q. Prepayment Penalty and Acceleration Fees - None

R. Reporting Entity's Share of Cash Pool by Asset type - None

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

7. Investment Income - No Significant Changes

8. Derivative Instruments - None

9. Income Taxes

The Company is a non-profit HMO.

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

11. Debt - None

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

A. Defined Benefit Plan - None

B. Investment Policies and Strategies of Plan Assets - None

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

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

E. Defined Contribution Plans - No Significant Changes

F. Multiemployer Plans - None

G. Consolidated/Holding Company Plans - None

H. Postemployment Benefits and Compensated Absences - None

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

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

14. Liabilities, Contingencies and Assessments - None

15. Leases - No Significant Changes

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

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

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

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

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

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

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Money Market Mutual Fund	\$	\$ 7,558,824	\$	\$	\$ 7,558,824
Total assets at fair value/NAV	\$	\$ 7,558,824	\$	\$	\$ 7,558,824
b. Liabilities at fair value					
Total liabilities at fair value	\$	\$	\$	\$	\$

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

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

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

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

(5) Derivatives - None

B. Other Fair Value Disclosures - None

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 119,839,075	\$ 116,810,901	\$	\$ 119,839,075	\$	\$	\$
Short-term Investments	59,336,118	59,337,105	.....	59,336,118	.....	.....	.....
Cash Equivalents	7,558,824	7,558,824	.....	7,558,824	.....	.....	.....

D. Not Practicable to Estimate Fair Value - None

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

21. Other Items - None

22. Events Subsequent

Type I. – Recognized Subsequent Events

Subsequent events have been considered through November 5, 2021 for the statutory statement issued on September 30, 2021.

None

Type II. – Nonrecognized Subsequent Events

Subsequent events have been considered through November 5, 2021 for the statutory statement issued on September, 30, 2021.

None

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

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

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method Used to Estimate - None

B. Method Used to Record - None

C. Amount and Percent of Net Retrospective Premiums - None

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

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

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

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

Notes to the Financial Statements

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

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

	Amount
a. Permanent ACA Risk Adjustment Program	
Assets	
1. Premium adjustments receivable due to the ACA risk adjustment (including high-risk pool payments).....	\$.....
Liabilities	
2. Risk adjustment user fees payable for ACA risk adjustment.....	\$..... 60,037
3. Premium adjustments payable due to ACA risk adjustment (including high-risk pool premium).....	1,333,337
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA risk adjustment.....	\$.....
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid).....	121,185
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA reinsurance.....	\$.....
2. Amounts recoverable for claims unpaid due to ACA reinsurance (contra liability).....	.....
3. Amounts receivable relating to uninsured plans for contributions for ACA reinsurance.....	.....
Liabilities	
4. Liabilities for contributions payable due to ACA reinsurance – not reported as ceded premium.....	\$.....
5. Ceded reinsurance premiums payable due to ACA reinsurance.....	.....
6. Liabilities for amounts held under uninsured plans contributions for ACA reinsurance.....	.....
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA reinsurance.....	\$.....
8. Reinsurance recoveries (income statement) due to ACA reinsurance payments or expected payments.....	.....
9. ACA reinsurance contributions - not reported as ceded premium.....	.....
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA risk corridors liabilities.....	\$.....
2. Reserve for rate credits or policy experience rating refunds due to ACA risk corridors.....	.....
Operations (Revenue & Expense)	
3. Effect of ACA risk corridors on net premium income (paid/received).....	\$.....
4. Effect of ACA risk corridors on change in reserves for rate credits.....	.....

Notes to the Financial Statements

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

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

	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments		Unsettled Balances as of the Reporting Date		
	(1)	(2)	(3)	(4)	Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances	Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)	
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable (including high risk pool payments)	\$	\$	\$	\$	\$	\$	\$	\$	A	\$	\$
2. Premium adjustments payable (including high risk pool premium)		1,333,337				1,333,337			B		1,333,337
3. Subtotal ACA Permanent Risk Adjustment Program	\$	\$ 1,333,337	\$	\$	\$	\$ 1,333,337	\$	\$		\$	\$ 1,333,337
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	\$	\$ 1,333,337	\$	\$	\$	\$ 1,333,337	\$	\$		\$	\$ 1,333,337

Explanations of Adjustments

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

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

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

25. Change in Incurred Claims and Claim Adjustment Expenses

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

Reserves as of December 31, 2020 were \$142,929,407. As of September 30, 2021, \$91,613,776 has been paid for incurred claims and claims adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$17,290,447 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$34,025,184 favorable prior-year development since December 31, 2020 to September 30, 2021. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

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

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - No Significant Changes

29. Participating Policies - None

30. Premium Deficiency Reserves - No Significant Changes

31. Anticipated Salvage and Subrogation - None

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?..... **NO**
- 1.2 If yes, has the report been filed with the domiciliary state?.....
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?..... **NO**
- 2.2 If yes, date of change:.....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?..... **NO**
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end?..... **NO**
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group?..... **NO**
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.....
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?..... **NO**
If yes, complete and file the merger history data file with the NAIC.
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?..... **NO**
If yes, attach an explanation.
.....
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017...
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2017...
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/28/2019...
- 6.4 By what department or departments?
Rhode Island Department of Business Regulation, Insurance Division.....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?..... **YES**
- 6.6 Have all of the recommendations within the latest financial examination report been complied with?..... **YES**
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?..... **NO**
- 7.2 If yes, give full information
.....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?..... **NO**
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms?..... **NO**
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliates primary federal regulator.

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

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

FINANCIAL

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

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

INVESTMENT

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

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

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

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

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

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

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

1	2	3	4
Old Custodian	New Custodian	Date of Change	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	2
Name of Firm or Individual	Affiliation
Income Research & Management	U
RBS Citixen's Bank - Private Wealth	U

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? NO
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? NO

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

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

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

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

GENERAL INTERROGATORIES

PART 2 – HEALTH

1.	Operating Percentages:	
1.1	A&H loss percent.....	90.308 %
1.2	A&H cost containment percent.....	1.560 %
1.3	A&H expense percent excluding cost containment expenses.....	9.501 %
2.1	Do you act as a custodian for health savings accounts?.....	NO.....
2.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....
2.3	Do you act as an administrator for health savings accounts?.....	NO.....
2.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....
3.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....	NO.....
3.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

SCHEDULE T – PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		Direct Business Only									
		1	2	3	4	5	6	7	8	9	10
States, Etc.		Active Status (a)	Accident & Health Premiums, Including Policy, Membership and Other Fees	Medicare Title XVIII	Medicaid Title XIX	CHIP Title XXI	Federal Employees Health Benefits Plan Premiums	Life & Annuity Premiums & Other Considerations	Property/Casualty Premiums	Total Columns 2 Through 8	Deposit-Type Contracts
1.	Alabama	AL	N								
2.	Alaska	AK	N								
3.	Arizona	AZ	N								
4.	Arkansas	AR	N								
5.	California	CA	N								
6.	Colorado	CO	N								
7.	Connecticut	CT	N								
8.	Delaware	DE	N								
9.	District of Columbia	DC	N								
10.	Florida	FL	N								
11.	Georgia	GA	N								
12.	Hawaii	HI	N								
13.	Idaho	ID	N								
14.	Illinois	IL	N								
15.	Indiana	IN	N								
16.	Iowa	IA	N								
17.	Kansas	KS	N								
18.	Kentucky	KY	N								
19.	Louisiana	LA	N								
20.	Maine	ME	N								
21.	Maryland	MD	N								
22.	Massachusetts	MA	N								
23.	Michigan	MI	N								
24.	Minnesota	MN	N								
25.	Mississippi	MS	N								
26.	Missouri	MO	N								
27.	Montana	MT	N								
28.	Nebraska	NE	N								
29.	Nevada	NV	N								
30.	New Hampshire	NH	N								
31.	New Jersey	NJ	N								
32.	New Mexico	NM	N								
33.	New York	NY	N								
34.	North Carolina	NC	N								
35.	North Dakota	ND	N								
36.	Ohio	OH	N								
37.	Oklahoma	OK	N								
38.	Oregon	OR	N								
39.	Pennsylvania	PA	N								
40.	Rhode Island	RI	L	98,238,592	1,051,102,949					1,149,341,541	
41.	South Carolina	SC	N								
42.	South Dakota	SD	N								
43.	Tennessee	TN	N								
44.	Texas	TX	N								
45.	Utah	UT	N								
46.	Vermont	VT	N								
47.	Virginia	VA	N								
48.	Washington	WA	N								
49.	West Virginia	WV	N								
50.	Wisconsin	WI	N								
51.	Wyoming	WY	N								
52.	American Samoa	AS	N								
53.	Guam	GU	N								
54.	Puerto Rico	PR	N								
55.	US Virgin Islands	VI	N								
56.	Northern Mariana Islands	MP	N								
57.	Canada	CAN	N								
58.	Aggregate Other Alien	OT	XXX								
59.	Subtotal	XXX	98,238,592		1,051,102,949					1,149,341,541	
60.	Reporting entity contributions for employee benefits plans	XXX									
61.	Total (Direct Business)	XXX	98,238,592		1,051,102,949					1,149,341,541	
Details of Write-Ins											
58001.		XXX									
58002.		XXX									
58003.		XXX									
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX									
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX									

(a) Active Status Counts

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

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

PART 1 - ORGANIZATIONAL CHART

NONE

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

NONE

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

EXPLANATION:

1.

BARCODES:

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

OVERFLOW PAGE FOR WRITE-INS

ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1197. Summary of remaining write-ins for Line 11 from overflow page				
2504. Other Receivables	2,279,357		2,279,357	
2505. Due from PPC	172,942	172,942	-	
2506. Premium Tax Receivable				484,914
2507.				
2597. Summary of remaining write-ins for Line 25 from overflow page	2,452,299	172,942	2,279,357	484,914

SCHEDULE A – VERIFICATION

Real Estate

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

NONE

SCHEDULE B – VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	95,353,045	92,241,588
2.	Cost of bonds and stocks acquired.....	60,613,049	42,093,433
3.	Accrual of discount.....	48,994	52,809
4.	Unrealized valuation increase (decrease).....	926,089	74,556
5.	Total gain (loss) on disposals.....	520,856	1,981,645
6.	Deduct consideration for bonds and stocks disposed of.....	40,339,140	40,743,572
7.	Deduct amortization of premium.....	316,025	357,996
8.	Total foreign exchange change in book / adjusted carrying value.....		
9.	Deduct current year's other-than-temporary impairment recognized.....		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	4,033	10,584
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	116,810,901	95,353,045
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....	116,810,901	95,353,045

SCHEDULE D – PART 1B

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

NAIC Designation	1 Book / Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book / Adjusted Carrying Value End of First Quarter	6 Book / Adjusted Carrying Value End of Second Quarter	7 Book / Adjusted Carrying Value End of Third Quarter	8 Book / Adjusted Carrying Value December 31 Prior Year
Bonds								
1. NAIC 1 (a)	144,130,900	79,316,912	43,835,303	19,143	143,633,930	144,130,900	179,631,652	143,605,319
2. NAIC 2 (a)	2,485,206	363,038	16,086	(1,192)	2,749,592	2,485,206	2,830,966	2,441,975
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	146,616,106	79,679,951	43,851,389	17,951	146,383,523	146,616,106	182,462,618	146,047,294
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	146,616,107	79,679,951	43,851,389	17,951	146,383,523	146,616,107	182,462,619	146,047,294

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$ 65,651,717; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book / Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
9199999 Total	59,337,105	XXX	59,790,543	426,083	314,828

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	42,283,949	27,870,486
2. Cost of short-term investments acquired	72,714,435	47,163,803
3. Accrual of discount	9	1,548
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	177	26,881
6. Deduct consideration received on disposals	54,810,231	32,612,889
7. Deduct amortization of premium	851,233	165,879
8. Total foreign exchange change in book / adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	59,337,105	42,283,949
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	59,337,105	42,283,949

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

NONE

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

NONE

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

NONE

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

NONE

(SI-07) Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION
(Cash Equivalents)

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	9,655,946	3,926,873
2. Cost of cash equivalents acquired.....	153,704,319	167,291,961
3. Accrual of discount.....		447
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	9	349
6. Deduct consideration received on disposals.....	155,777,117	161,527,914
7. Deduct amortization of premium.....	24,333	35,770
8. Total foreign exchange change in book / adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	7,558,824	9,655,946
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	7,558,824	9,655,946

(E-01) Schedule A - Part 2

NONE

(E-01) Schedule A - Part 3

NONE

(E-02) Schedule B - Part 2

NONE

(E-02) Schedule B - Part 3

NONE

(E-03) Schedule BA - Part 2

NONE

(E-03) Schedule BA - Part 3

NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Governments									
83162C-L6-8	SBAP 2021-25 H A - ABS		08/05/2021	Various	XXX	434,000	434,000		1.A
83162C-L9-2	SBAP 2021-25 I I - ABS		09/09/2021	MLPFS INC FIXED INCOME	XXX	357,000	357,000		1.A
91282C-BF-7	UNITED STATES TREASURY		09/30/2021	Deutsche Bank	XXX	244,665	223,629	61	1.A
91282C-BL-4	UNITED STATES TREASURY		08/10/2021	CITADEL SECURITIES LLC	XXX	1,353,918	1,373,000	7,310	1.A
91282C-BW-0	UNITED STATES TREASURY		08/12/2021	Various	XXX	1,296,178	1,294,000	2,594	1.A
91282C-CM-1	UNITED STATES TREASURY		07/30/2021	MLPFS INC FIXED INCOME	XXX	662,695	581,710	36	1.A
91282C-CN-9	UNITED STATES TREASURY		09/14/2021	Various	XXX	9,518,753	9,531,000	1,427	1.A
91282C-CP-4	UNITED STATES TREASURY		09/29/2021	Various	XXX	10,234,279	10,330,000	7,918	1.A
91282C-CS-8	UNITED STATES TREASURY		09/10/2021	DEUTSCHE BANK ALEX BROWN	XXX	2,797,046	2,817,000	2,523	1.A
0599999 – Bonds: U.S. Governments						26,898,534	26,941,338	21,870	XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
31288Q-F6-2	FH 841089 - RMBS		09/20/2021	WELLS FARGO BROKERAGE SVCS LLC	XXX	391,337	373,480	406	1.A
31288Q-FT-2	FH 841078 - RMBS		09/14/2021	CHASE SECURITIES	XXX	193,361	185,812	401	1.A
31288Q-J9-2	FH 841188 - RMBS		08/13/2021	WELLS FARGO SECURITIES	XXX	257,902	246,133	376	1.A
3132A5-GA-7	FH ZS4693 - RMBS		09/14/2021	Various	XXX	88,168	83,178	97	1.A
3132XC-SG-1	FH G67719 - RMBS		09/15/2021	MITSUBISHI UFJ SECURITIES	XXX	810,472	729,198	1,089	1.A
3138WH-BX-9	FN AS7253 - RMBS		09/15/2021	INTL FCStone Financial Inc.	XXX	133,754	121,387	228	1.A
3140JB-HN-9	FN BM6536 - RMBS		09/20/2021	BNP PARIBAS SECURITIES BOND	XXX	725,034	688,550	1,000	1.A
3140JB-J7-2	FN BM6585 - RMBS		08/13/2021	WELLS FARGO SECURITIES	XXX	602,609	576,079	1,002	1.A
3140X4-DE-3	FN FM1000 - RMBS		09/14/2021	NOMURA SECURITIES/FIXED INCOME	XXX	112,602	250,000	292	1.A
3140X4-UD-6	FN FM1479 - RMBS		09/14/2021	DAIWA SECURITIES AMERICA INC.	XXX	103,014	56,417	148	1.A
3140XA-5H-1	FN FM7147 - RMBS		09/14/2021	MISCELLANEOUS BROKER	XXX	167,377	155,700	212	1.A
3140XB-FW-5	FN FM7380 - RMBS		09/14/2021	MITSUBISHI UFJ SECURITIES	XXX	256,679	244,565	272	1.A
3140XB-LM-0	FN FM7531 - RMBS		09/14/2021	MISCELLANEOUS BROKER	XXX	241,381	227,484	265	1.A
35563P-LH-0	SCRT 2019-3 MA - CMO/RMBS		09/14/2021	INTL FCStone Financial Inc.	XXX	159,881	147,596	215	1.A
3199999 – Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						4,243,570	4,085,579	6,003	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)									
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS CORP		09/13/2021	JANE STREET EXECUTION SERVICES LLC	XXX	85,464	75,000	239	1.C FE
010392-FU-7	ALABAMA POWER CO		09/13/2021	Deutsche Bank	XXX	87,130	90,000		1.E FE
0258M0-EL-9	AMERICAN EXPRESS CREDIT CORP		09/13/2021	Deutsche Bank	XXX	83,309	75,000	908	1.G FE
04352E-AA-3	ASCENSION HEALTH		09/13/2021	MARKETAXESS??CORPORATION	XXX	132,576	125,000	1,055	1.B FE
06051G-HD-4	BANK OF AMERICA CORP		09/13/2021	Deutsche Bank	XXX	279,949	255,000	2,059	1.F FE
06406R-AV-9	BANK OF NEW YORK MELLON CORP		09/13/2021	Various	XXX	364,551	365,000	112	1.E FE
10373Q-BH-2	BP CAPITAL MARKETS AMERICA INC		09/13/2021	Deutsche Bank	XXX	83,235	80,000	1,038	1.F FE
12593G-AF-9	COMM 2015-PC1 A5 - CMBS		09/14/2021	DEUTSCHE BANK ALEX BROWN	XXX	201,796	184,000	299	1.D FM
12624P-AE-5	COMM 2012-CCRE3 A3 - CMBS		09/15/2021	DEUTSCHE BANK ALEX BROWN	XXX	188,512	185,797	233	1.D FM
12624Q-AR-4	COMM 2012-CCRE4 A3 - CMBS		09/08/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	313,468	307,124	219	1.D FM
23338V-AC-0	DTE ELECTRIC CO		09/13/2021	Various	XXX	109,066	101,000	207	1.E FE
26442U-AL-8	DUKE ENERGY PROGRESS LLC		09/13/2021	Various	XXX	569,211	570,000	238	1.F FE
26444H-AC-5	DUKE ENERGY FLORIDA LLC		09/13/2021	Deutsche Bank	XXX	38,353	35,000	187	1.F FE
29425A-AD-5	CGCMT 2015-GC33 A4 - CMBS		09/15/2021	GOLDMAN	XXX	175,719	160,000	269	1.D FM

E04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
30231G-BN-1	EXXON MOBIL CORP		09/13/2021	Deutsche Bank	XXX	223,163	210,000	2,284	1.D FE
34528Q-GW-8	FORDF 2019-2 A - ABS		08/26/2021	MITSUBISHI UFJ SECURITIES	XXX	297,609	280,000	357	1.A FE
36198E-AE-5	GSMS 2013-GC13 A5 - CMBS		09/17/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	190,013	180,000	418	1.D FM
36198F-AE-2	GSMS 2013-GC14 A5 - CMBS		09/21/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	109,124	103,000	267	1.D FM
36250H-AE-3	GSMS 2014-GC26 A5 - CMBS		09/14/2021	GOLDMAN	XXX	192,330	178,000	269	1.D FM
38141G-YB-4	GOLDMAN SACHS GROUP INC		09/13/2021	Deutsche Bank	XXX	149,685	145,000	1,506	1.F FE
40434C-AD-7	HSBC USA INC		09/13/2021	GOLDMAN	XXX	107,862	100,000	797	1.E FE
437076-CB-6	HOME DEPOT INC		09/13/2021	Deutsche Bank	XXX	134,383	125,000	1,406	1.F FE
438516-CF-1	HONEYWELL INTERNATIONAL INC		09/13/2021	Various	XXX	338,802	340,000	106	1.F FE
440452-AF-7	HORMEL FOODS CORP		09/13/2021	Deutsche Bank	XXX	90,275	90,000	423	1.F FE
459200-KJ-9	INTERNATIONAL BUSINESS MACHINES CORP		09/13/2021	Deutsche Bank	XXX	110,580	110,000	715	1.G FE
46643A-BE-2	JPMBB 2014-C23 A5 - CMBS		08/19/2021	MLPFS INC FIXED INCOME	XXX	305,368	281,000	676	1.D FM
46647P-AV-8	JPMORGAN CHASE & CO		09/13/2021	Deutsche Bank	XXX	247,248	215,000	1,305	1.F FE
61690F-AM-5	MSBAM 2015-C22 A4 - CMBS		09/14/2021	GOLDMAN	XXX	170,739	159,000	219	1.D FM
61690G-AF-8	MSBAM 2014-C14 A5 - CMBS		09/17/2021	DEUTSCHE BANK ALEX BROWN	XXX	191,628	179,000	404	1.D FM
61691G-AQ-3	MSBAM 2016-C32 ASB - CMBS		09/14/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	144,339	135,000	198	1.A FE
617446-8V-4	MORGAN STANLEY		09/13/2021	Deutsche Bank	XXX	158,203	160,000	416	1.F FE
61746B-EF-9	MORGAN STANLEY		09/13/2021	Deutsche Bank	XXX	83,400	75,000	415	1.G FE
61763U-AZ-5	MSBAM 2014-C17 A5 - CMBS		09/16/2021	SG COWEN SECURITIES CORP	XXX	193,191	180,000	355	1.D FM
61766C-AE-9	MSC 2016-UBS9 A4 - CMBS		09/14/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	89,374	82,000	123	1.D FM
637432-ND-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN		09/13/2021	Deutsche Bank	XXX	138,047	130,000	494	1.E FE
67021C-AP-2	NSTAR ELECTRIC CO		09/13/2021	Deutsche Bank	XXX	151,251	130,000	2,339	1.F FE
67021C-AR-8	NSTAR ELECTRIC CO		08/10/2021	MLPFS INC FIXED INCOME	XXX	197,854	199,000		1.F FE
695114-BT-4	PACIFICORP		09/27/2021	AMHERST PIERPONT SECURITIES	XXX	465,165	316,000	9,057	1.E FE
717081-EW-9	PFIZER INC		09/13/2021	MORGAN STANLEY DEAN WITTER	XXX	48,240	45,000	538	1.F FE
72014T-AC-3	PIEDMONT HEALTHCARE INC		09/21/2021	RBC CAPITAL MARKETS	XXX	437,788	439,000	199	1.E FE
742718-FH-7	PROCTER & GAMBLE CO		09/13/2021	Deutsche Bank	XXX	122,119	110,000	1,558	1.D FE
74456Q-BD-7	PUBLIC SERVICE ELECTRIC AND GAS CO		09/13/2021	Deutsche Bank	XXX	227,823	215,000		1.F FE
784710-AB-1	SSM HEALTH CARE CORP		09/13/2021	BNP PARIBAS SECURITIES BOND	XXX	115,372	110,000	1,172	1.E FE
808513-BP-9	CHARLES SCHWAB CORP		09/13/2021	Deutsche Bank	XXX	149,588	145,000	1,426	1.F FE
85434V-AB-4	STANFORD HEALTH CARE		09/13/2021	MORGAN STANLEY DEAN WITTER	XXX	88,994	80,000	221	1.D FE
882508-BH-6	TEXAS INSTRUMENTS INC		09/13/2021	Deutsche Bank	XXX	102,150	100,000	11	1.E FE
89239B-AD-3	TAOT 2021-C A4 - ABS		09/21/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	103,964	104,000		1.A FE
927804-FQ-2	VIRGINIA ELECTRIC AND POWER CO		09/13/2021	Deutsche Bank	XXX	254,810	240,000	690	2.A FE
92938V-AQ-8	WFRBS 2014-C19 A5 - CMBS		09/17/2021	DEUTSCHE BANK ALEX BROWN	XXX	193,788	180,000	410	1.D FM
949746-RW-3	WELLS FARGO & CO		09/13/2021	Deutsche Bank	XXX	108,228	100,000	1,192	2.A FE
94989T-AZ-7	WFCM 2015-LC22 A4 - CMBS		09/14/2021	BREAN CAPITAL, LLC	XXX	193,136	175,000	280	1.D FM
95000U-2C-6	WELLS FARGO & CO		09/13/2021	Deutsche Bank	XXX	134,033	125,000	664	1.E FE
98163J-AB-1	WOLS 2021-A A2 - ABS		07/13/2021	WELLS FARGO SECURITIES	XXX	349,966	350,000		1.A FE
3899999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						9,821,968	9,227,921	39,974	XXX
8399997 – Subtotals - Bonds - Part 3						40,964,072	40,254,838	67,848	XXX
8399999 – Subtotals - Bonds						40,964,072	40,254,838	67,848	XXX

E04.1

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, NAIC Designation Modifier and SVO Administrative Symbol
9999999 – Totals						40,964,072	XXX	67,848	XXX

Quarterly Statement as of September 30, 2021 of the Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Governments																					
83162C-RN-5	SBAP 2008-20A A - ABS		07/01/2021	Paydown	XXX	10,130	10,130	11,408	11,130		(1,000)		(1,000)		10,130				524	01/01/2028	1.A
83162C-SG-9	SBAP 2009-20A A - ABS		07/01/2021	Paydown	XXX	15,822	15,822	17,652			(1,829)		(1,829)		15,822				453	01/01/2029	1.A
83162C-TB-9	SBAP 2010-20 B A - ABS		08/01/2021	Paydown	XXX	606	606	650	646		(40)		(40)		606				25	02/01/2030	1.A
83162C-UR-2	SBAP 2012-20C A - ABS		09/01/2021	Paydown	XXX	59,225	59,225	57,962	58,123		1,103		1,103		59,225				1,521	03/01/2032	1.A
83162C-VA-8	SBAP 2012-20I A - ABS		09/01/2021	Paydown	XXX	762	762	740	742		20		20		762				17	09/01/2032	1.A
83162C-VP-5	SBAP 2013-20F A - ABS		06/01/2021	Paydown	XXX														1	06/01/2033	1.A
83162C-VR-1	SBAP 2013-20G A - ABS		07/01/2021	Paydown	XXX	36,938	36,938	37,709	37,644		(705)		(705)		36,938				1,222	07/01/2033	1.A
83162C-WH-2	SBAP 2014-20F A - ABS		06/01/2021	Paydown	XXX														1	06/01/2034	1.A
83162C-WK-5	SBAP 2014-20 G A - ABS		07/01/2021	Paydown	XXX	1,433	1,433	1,433	1,433						1,433				44	07/01/2034	1.A
83162C-WN-9	SBAP 2014-20I A - ABS		09/01/2021	Paydown	XXX	25,113	25,113	25,130	25,128		(15)		(15)		25,113				784	09/01/2034	1.A
83162C-XD-0	SBAP 2015-20 G G - ABS		07/01/2021	Paydown	XXX	36,005	36,005	36,005	36,005						36,005				1,119	07/01/2035	1.A
83162C-YH-0	SBAP 2017-20B B - ABS		08/01/2021	Paydown	XXX	1,627	1,627	1,627	1,627						1,627				49	02/01/2037	1.A
83162C-YU-1	SBAP 2017-20 H H - ABS		08/01/2021	Paydown	XXX	12,125	12,125	11,870	11,875		250		250		12,125				347	08/01/2037	1.A
83162C-ZA-4	SBAP 2017-20L L - ABS		06/01/2021	Paydown	XXX														-	12/01/2037	1.A
83162C-ZR-7	SBAP 2018-20 H H - ABS		08/01/2021	Paydown	XXX	15,182	15,182	15,182	15,182						15,182				295	08/01/2038	1.A
83162C-ZW-6	SBAP 2018-20 J J - ABS		08/11/2021	BONY/VINING-SPARKS IBG A LTD P	XXX	292,602	264,127	264,127	264,127						264,127		28,476	28,476	9,036	10/01/2038	1.A
912828-H4-5	UNITED STATES TREASURY		09/30/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	253,757	236,250	208,637	226,457	(20,345)	(319)		(20,665)		205,792		47,965	47,965	695	01/15/2025	1.A
912828-P4-6	UNITED STATES TREASURY		09/14/2021	DEUTSCHE BANK ALEX BROWN	XXX	24,960	24,000	22,572	23,170		109		109		23,278		1,682	1,682	423	02/15/2026	1.A
912828-TE-0	UNITED STATES TREASURY		09/30/2021	Various	XXX	527,326	510,630	461,481	496,903	(53,769)	(1,304)		(55,072)		441,831		85,495	85,495	659	07/15/2022	1.A
912828-V9-8	UNITED STATES TREASURY		09/14/2021	DEUTSCHE BANK ALEX BROWN	XXX	263,035	243,000	241,689	242,112		80		80		242,193		20,842	20,842	5,297	02/15/2027	1.A
912828-X3-9	UNITED STATES TREASURY		07/30/2021	JP MORGAN SECURITIES INC.	XXX	74,808	73,078	66,534	70,775	(4,554)	(50)		(4,604)		66,171		8,637	8,637	72	04/15/2022	1.A
912828-YS-3	UNITED STATES TREASURY		09/14/2021	DEUTSCHE BANK ALEX BROWN	XXX	2,094	2,000	2,235	2,216		(17)		(17)		2,199		(105)	(105)	29	11/15/2029	1.A
912828-ZQ-6	UNITED STATES TREASURY		08/10/2021	Various	XXX	6,683	7,000	6,956	6,958		3		3		6,961		(278)	(278)	32	05/15/2030	1.A
912828-ZW-3	UNITED STATES TREASURY		08/26/2021	JP MORGAN SECURITIES INC.	XXX	3,941	4,000	4,005	4,005		(1)		(1)		4,004		(64)	(64)	12	06/30/2025	1.A
91282C-AB-7	UNITED STATES TREASURY		09/14/2021	Various	XXX	2,534,186	2,571,000	2,565,010	2,559,230		827		827		2,566,027		(31,841)	(31,841)	6,756	07/31/2025	1.A
91282C-AE-1	UNITED STATES TREASURY		09/21/2021	Various	XXX	1,404,139	1,482,000	1,441,720	865,438		2,500		2,500		1,444,382		(40,243)	(40,243)	9,469	08/15/2030	1.A
91282C-BH-3	UNITED STATES TREASURY		09/14/2021	Various	XXX	124,239	126,000	124,104	124,104		177		177		124,281		(42)	(42)	295	01/31/2026	1.A
91282C-BL-4	UNITED STATES TREASURY		09/21/2021	CITADEL SECURITIES LLC	XXX	309,449	314,000	300,907			472		472		301,379		8,070	8,070	2,131	02/15/2031	1.A
91282C-BW-0	UNITED STATES TREASURY		09/14/2021	DEUTSCHE BANK ALEX BROWN	XXX	77,046	77,000	76,588			17		17		76,605		441	441	215	04/30/2026	1.A
91282C-CN-9	UNITED STATES TREASURY		09/29/2021	Various	XXX	4,198,387	4,204,000	4,198,620			39		39		4,198,659		(272)	(272)	703	07/31/2023	1.A
91282C-CP-4	UNITED STATES TREASURY		09/27/2021	Various	XXX	3,417,151	3,445,000	3,415,664			35		35		3,415,698		1,452	1,452	2,701	07/31/2026	1.A
91282C-CS-8	UNITED STATES TREASURY		09/21/2021	Various	XXX	1,220,974	1,229,000	1,218,861			3		3		1,218,864		2,110	2,110	1,258	08/15/2031	1.A
0599999	Bonds: U.S. Governments						14,949,746	15,027,054	14,837,078	4,960,926	(78,668)	353		(78,315)	14,817,420		132,326	132,326	46,182	XXX	XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
30313K-AA-2	FRESB 2020-SB71 A5H - CMBS		06/01/2021	Paydown	XXX	(563)	(563)	(565)	(561)		(1)		(1)		(563)				(5)	11/25/2039	1.A
31288Q-CA-6	FH 840965 - RMBS		09/01/2021	Paydown	XXX	14,547	14,547	14,857	14,958		(412)		(412)		14,547				419	05/01/2049	1.A
31288Q-F5-4	FH 841088 - RMBS		09/01/2021	Paydown	XXX	79,519	79,519	82,911			(3,392)		(3,392)		79,519				299	01/01/2049	1.A
31288Q-F6-2	FH 841089 - RMBS		09/01/2021	Paydown	XXX	55,504	55,504	57,724			(2,220)		(2,220)		55,504				587	06/01/2047	1.A
31288Q-FZ-8	FH 841084 - RMBS		09/01/2021	Paydown	XXX	55,924	55,924	58,458			(2,534)		(2,534)		55,924				186	08/01/2047	1.A
31288Q-J9-2	FH 841188 - RMBS		09/01/2021	Paydown	XXX	77,749	77,749	81,383			(3,634)		(3,634)		77,749				479	01/01/2046	1.A
31300M-7L-1	FH 849899 - RMBS		09/01/2021	Paydown	XXX	6,777	6,777	7,044	7,020		(243)		(243)		6,777				131	06/01/2044	1.A
3131Y9-FR-9	FH ZN2876 - RMBS		09/01/2021	Paydown	XXX	11,712	11,712	12,551	12,734		(1,022)		(1,022)		11,712				351	01/01/2049	1.A
3132CW-LH-5	FH SB0328 - RMBS		09/01/2021	Paydown	XXX	17,335	17,335	18,319	18,372		(1,038)		(1,038)		17,335				343	06/01/2034	1.A
3132XC-SG-1	FH G67719 - RMBS		09/01/2021	Paydown	XXX	21,758	21,758	24,172			(2,414)		(2,414)		21,758				82	01/01/2049	1.A
3132XV-7H-0	FH Q53595 - RMBS		09/01/2021	Paydown	XXX	706	706	740	740		(34)		(34)		706				17	01/01/2048	1.A
31347A-J4-7	FH 840283 - RMBS		09/01/2021	Paydown	XXX	6,397	6,397	6,541	6,524		(127)		(127)		6,397				106	04/01/2046	1.A
3138ET-M4-5	FN AL8478 - RMBS		09/01/2021	Paydown	XXX	10,246	10,246	10,649	10,497		(251)		(251)		10,246				169	09/01/2044	1.A
3138ET-ND-4	FN AL8487 - RMBS		09/01/2021	Paydown	XXX	3,948	3,948	4,061	4,032		(84)		(84)		3,948				58	04/01/2046	1.A
3138ET-WN-2	FN AL8752 - RMBS		09/01/2021	Paydown	XXX	9,186	9,186	9,131	9,074		112		112		9,186				166	07/01/2046	1.A
3138Y7-F9-8	FN AX5591 - RMBS		09/01/2021	Paydown	XXX	409	409	425	416		(6)		(6)		409				8	01/01/2045	1.A
3140J5-YE-3	FN BM1608 - RMBS		09/01/2021	Paydown	XXX	18,125	18,125	18,176	18,016		108		108		18,125				285	12/01/2045	1.A
3140J7-WG-6	FN BM3346 - RMBS		09/01/2021	Paydown	XXX	27,087	27,087	28,035	27,728		(641)		(641)		27,087				445	06/01/2041	1.A
3140J8-M8-3	FN BM3982 - RMBS		09/01/2021	Paydown	XXX	2,603	2,603	2,714	2,653		(50)		(50)		2,603				43	07/01/2042	1.A

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Quarterly Statement as of September 30, 2021 of the Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3140J8-RT-2	FN BM4097 - RMBS		09/01/2021	Paydown	XXX	24,054	24,054	25,414	25,234		(1,181)		(1,181)		24,054				706	07/01/2047	1.A
3140J9-B8-3	FN BM4562 - RMBS		09/01/2021	Paydown	XXX	8,444	8,444	8,375	8,358		86		86		8,444				145	05/01/2047	1.A
3140J9-CG-4	FN BM4570 - RMBS		09/01/2021	Paydown	XXX	25,619	25,619	26,123	26,020		(402)		(402)		25,619				517	12/01/2045	1.A
3140JA-3J-5	FN BM6200 - RMBS		09/01/2021	Paydown	XXX	18,575	18,575	19,388	19,464		(888)		(888)		18,575				279	07/01/2043	1.A
3140JA-GZ-5	FN BM5615 - RMBS		09/01/2021	Paydown	XXX	22,768	22,768	23,380	23,283		(515)		(515)		22,768				329	12/01/2044	1.A
3140JA-UN-6	FN BM5988 - RMBS		09/01/2021	Paydown	XXX	48,900	48,900	49,922	49,879		(980)		(980)		48,900				1,030	08/01/2048	1.A
3140JB-J7-2	FN BM6585 - RMBS		09/01/2021	Paydown	XXX	31,713	31,713	33,174	33,174		(1,460)		(1,460)		31,713				64	04/01/2047	1.A
3140JL-ZZ-0	FN BN4359 - RMBS		09/01/2021	Paydown	XXX	7,980	7,980	8,431	8,378		(398)		(398)		7,980				233	02/01/2049	1.A
3140JW-QB-9	FN BO2249 - RMBS		09/01/2021	Paydown	XXX	81,135	81,135	85,889	85,754		(4,619)		(4,619)		81,135				1,794	10/01/2049	1.A
3140QC-6G-6	FN CA5370 - RMBS		09/01/2021	Paydown	XXX	27,652	27,652	29,912	30,012		(2,360)		(2,360)		27,652				764	03/01/2051	1.A
3140QD-X3-3	FN CA6097 - RMBS		09/01/2021	Paydown	XXX	28,814	28,814	30,480	30,480		(1,666)		(1,666)		28,814				241	06/01/2050	1.A
3140QE-PY-2	FN CA6738 - RMBS		09/01/2021	Paydown	XXX	51,960	51,960	55,646	55,646		(3,686)		(3,686)		51,960				647	08/01/2050	1.A
3140QE-RV-6	FN CA6799 - RMBS		09/01/2021	Paydown	XXX	10,471	10,471	10,906	10,885		(413)		(413)		10,471				146	08/01/2050	1.A
3140X4-UD-6	FN FM1479 - RMBS		09/14/2021	Paydown	XXX										41,872		(41,872)	(41,872)		03/01/2047	1.A
3140X6-T2-7	FN FM3268 - RMBS		09/01/2021	Paydown	XXX	49,031	49,031	52,287	52,521		(3,490)		(3,490)		49,031				1,143	03/01/2050	1.A
3140X9-MH-5	FN FM5759 - RMBS		09/01/2021	Paydown	XXX	35,994	35,994	39,740	39,740		(3,746)		(3,746)		35,994				328	04/01/2050	1.A
3140X9-Q5-7	FN FM5875 - RMBS		09/01/2021	Paydown	XXX	44,692	44,692	49,950	49,950		(5,258)		(5,258)		44,692				558	04/01/2050	1.A
31418D-RJ-3	FN MA4088 - RMBS		09/01/2021	Paydown	XXX	49,545	49,545	53,307	53,307		(3,762)		(3,762)		49,545				634	07/01/2035	1.A
341271-AB-0	FLORIDA ST BRD ADMIN FIN CORP REV		07/01/2021	Maturity @ 100.00	XXX	150,000	150,000	149,993	149,999		1		1		150,000				3,957	07/01/2021	1.C FE
341271-AE-4	FLORIDA ST BRD ADMIN FIN CORP REV		09/13/2021	Various	XXX	75,492	74,000	74,000	74,000						74,000		1,492	1,492	1,185	07/01/2027	1.C FE
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS		09/01/2021	Paydown	XXX	35,626	35,626	34,953	34,562		542		542		35,626				842	03/25/2058	1.A
35563P-JF-7	SCRT 2019-1 MA - CMO/RMBS		09/01/2021	Paydown	XXX	22,594	22,594	22,789	22,864		(270)		(270)		22,594				532	07/25/2058	1.A
35563P-KG-3	SCRT 2019-2 MA - CMO/RMBS		09/01/2021	Paydown	XXX	21,957	21,957	22,293	22,235		(278)		(278)		21,957				512	08/26/2058	1.A
35563P-LH-0	SCRT 2019-3 MA - CMO/RMBS		09/01/2021	Paydown	XXX	50,641	50,641	53,081	52,662		(2,021)		(2,021)		50,641				1,185	10/25/2058	1.A
3199999	Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					1,342,626	1,341,134	1,396,758	828,313		(54,646)		(54,646)		1,383,006		(40,380)	(40,380)	21,944	XXX	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																					
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR		09/22/2021	Paydown	XXX	16,086	16,086	16,092	16,090		(4)		(4)		16,086				579	03/22/2029	2.A FE
02665W-CY-5	AMERICAN HONDA FINANCE CORP		09/24/2021	Paydown	XXX	409,874	404,000	403,628	403,813		93		93		403,905		5,969	5,969	6,691	06/27/2022	1.G FE
037833-CU-2	APPLE INC		08/30/2021	NO BROKER	XXX	243,768	230,000	229,782	229,890		21		21		229,911		13,857	13,857	5,280	05/11/2024	1.B FE
12592R-BF-5	COMM 2014-CCRE21 A3 - CMBS		07/01/2021	Paydown	XXX	22	22	22	22						22					12/12/2047	1.D FM
12624B-AC-0	COMM 2012-CCRE1 A3 - CMBS		07/01/2021	Paydown	XXX	973	973	990	990		(17)		(17)		973				8	05/17/2045	1.D FM
166764-AH-3	CHEVRON CORP		07/29/2021	JANE STREET EXECUTION SERVICES LLC	XXX	678,592	648,000	652,737	649,325		(332)		(332)		648,993		29,599	29,599	12,407	06/24/2023	1.D FE
24736X-AA-6	DELTA AIR LINES 2015-1 PASS THROUGH TRUS		07/30/2021	Paydown	XXX	5,128	5,128	5,126	5,126		2		2		5,128				186	01/30/2029	1.F FE
254687-FN-1	WALT DISNEY CO		09/10/2021	Various	XXX	56,429	52,000	51,971	51,976		4		4		51,979		4,450	4,450	1,672	03/24/2025	1.G FE
302966-AL-0	FRESB 2018-SB56 A1F - CMBS		09/01/2021	Paydown	XXX	15,993	15,993	16,036	16,025		(32)		(32)		15,993				394	10/25/2028	1.A FE
30306N-AE-7	FRESB 2018-SB46 A5H - CMBS		09/01/2021	Paydown	XXX	8,661	8,661	8,612	8,296		366		366		8,661				161	12/25/2037	1.A FE
30308M-AG-2	FRESB 2019-SB58 AF - CMBS		09/01/2021	Paydown	XXX	17,280	17,280	17,360	17,343		(63)		(63)		17,280				427	10/25/2038	1.A FE
30313K-AA-2	FRESB 2020-SB71 A5H - CMBS		09/01/2021	Paydown	XXX	1,077	1,077	1,083	1,075		3		3		1,077				11	11/25/2039	1.A FE
36192B-AY-3	GSMS 2012-GC6 A3 - CMBS		09/14/2021	Paydown	XXX	150,250	150,250	152,066	150,689		(439)		(439)		150,250				3,379	01/12/2045	1.D FM
36192K-AT-4	GSMS 2012-GC7 A4 - CMBS		09/01/2021	Paydown	XXX	15,544	15,544	16,575	15,704		(160)		(160)		15,544				382	05/12/2045	1.D FM
362569-AA-3	GMALR 2020-3 A2A - ABS		09/20/2021	Paydown	XXX	151,205	151,205	151,195	151,198		7		7		151,205				350	11/21/2022	1.A FE
36256X-AD-4	GMCAR 2019-1 A3 - ABS		09/16/2021	Paydown	XXX	2,114	2,114	2,114	2,114						2,114				42	11/16/2023	1.A FE
494368-CB-7	KIMBERLY-CLARK CORP		08/10/2021	Various	XXX	452,123	408,000	407,686	407,707		17		17		407,724		44,399	44,399	11,102	03/26/2030	1.F FE
61760V-AP-8	MSC 2012-C4 A4 - CMBS		09/01/2021	Paydown	XXX	122,768	122,768	123,066	122,878		(110)		(110)		122,768				2,645	03/17/2045	1.D FM
61763U-AY-8	MSBAM 2014-C17 A4 - CMBS		08/01/2021	Paydown	XXX	51,309	51,309	53,021	52,452		(1,143)		(1,143)		51,309				1,139	08/15/2047	1.D FM
65479M-AB-2	NAROT 2020-A A2 - ABS		09/15/2021	Paydown	XXX	60,639	60,639	60,633	60,636		2		2		60,639				585	12/15/2022	1.A FE
69351U-AY-9	PPL ELECTRIC UTILITIES CORP		09/14/2021	NO BROKER	XXX	250,195	250,000	250,000	250,000						250,000		195	195	217	06/24/2024	1.F FE
81744Y-AB-2	SEMT 2013-4 A2 - CMO/RMBS		09/01/2021	Paydown	XXX	35,629	35,629	35,715	35,709		(80)		(80)		35,629				592	04/27/2043	1.D FM
828807-DB-0	SIMON PROPERTY GROUP LP		08/25/2021	Call @ 100.00	XXX	304,033	300,000	301,794	300,515		(274)		(274)		300,241		(241)	(241)	9,502	06/15/2022	1.G FE

E05.1

Quarterly Statement as of September 30, 2021 of the Neighborhood Health Plan of Rhode Island

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares	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, NAIC Designation Modifier and SVO Administrative Symbol
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENERATION LLC		08/15/2021	Paydown	XXX	8,054	8,054	8,368	8,297		(243)		(243)		8,054				310	08/15/2033	1.D FE
84474Y-AA-4	SOUTHWEST AIRLINES CO PASS THROUGH TRUST		08/01/2021	Paydown	XXX	27,450	27,450	31,390	28,144		(694)		(694)		27,450				1,688	02/01/2024	1.F FE
857477-AZ-6	STATE STREET CORP		07/29/2021	MLPFS INC FIXED INCOME	XXX	386,114	379,000	379,000	379,000						379,000		7,114	7,114	7,122	05/15/2023	1.F FE
90269G-AC-5	UBSCM 2012-C1 A3 - CMBS		09/01/2021	Paydown	XXX	25,287	25,287	26,880	25,621		(334)		(334)		25,287		-	-	635	05/12/2045	1.D FM
90349D-AD-4	UBSBB 2012-C3 A4 - CMBS		09/01/2021	Paydown	XXX	108	108	107	107		1		1		108				2	08/12/2049	1.D FM
90349G-BE-4	UBSBB 2013-C6 A3 - CMBS		09/01/2021	Paydown	XXX	18,890	18,890	18,871	18,874		16		16		18,890				492	04/12/2046	1.D FM
931142-EK-5	WALMART INC		09/23/2021	CORPORATE ACTION	XXX	299,834	285,000	284,923	284,960		11		11		284,971		14,863	14,863	7,187	06/26/2023	1.C FE
931142-EL-3	WALMART INC		08/30/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	314,166	295,000	294,640	294,746		46		46		294,792		19,374	19,374	9,645	07/08/2024	1.C FE
3899999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						4,129,596	3,985,468	4,001,481	3,738,330		(3,336)		(3,336)		3,985,984		139,579	139,579	84,831	XXX	XXX
8399997 - Subtotals - Bonds - Part 4						20,421,968	20,353,656	20,235,318	9,527,568		(78,668)		(78,668)		20,186,410		231,525	231,525	152,957	XXX	XXX
8399999 - Subtotals - Bonds						20,421,968	20,353,656	20,235,318	9,527,568		(78,668)		(78,668)		20,186,410		231,525	231,525	152,957	XXX	XXX
9999999 - Totals						20,421,968	XXX	20,235,318	9,527,568		(78,668)		(78,668)		20,186,410		231,525	231,525	152,957	XXX	XXX

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

(E-10) Schedule DB - Part E

NONE

(E-11) Schedule DL - Part 1

NONE

(E-12) Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Bank of America – Providence, RI			48,601		143,758,458	93,261,690	75,053,976	XXX
Bank Of America – Providence, RI	O				(895,733)	(602,517)	(3,371,819)	XXX
Comerica –	R				5,128	1	(80,452)	XXX
0199998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories								XXX
0199999 – Total Open Depositories			48,601		142,867,852	92,659,173	71,601,705	XXX
0299998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories								XXX
0299999 – Total Suspended Depositories								XXX
0399999 – Total Cash on Deposit			48,601		142,867,852	92,659,173	71,601,705	XXX
0499999 – Cash in Company's Office			XXX	XXX	15,450	15,450	15,450	XXX
0599999 – Total			48,601		142,883,302	92,674,623	71,617,155	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
Bonds, U.S. Governments, Issuer Obligations								
XXX	UNITED STATES TREASURY		09/09/2021	2.875	11/15/2021	420,417	4,550	(661)
XXX	UNITED STATES TREASURY		09/15/2021	2.000	10/31/2021	5,894,195	49,255	(4,598)
0199999	Bonds, U.S. Governments, Issuer Obligations					6,314,613	53,805	(5,259)
0599999	Subtotals - Bonds, U.S. Governments					6,314,613	53,805	(5,259)
7699999	Subtotals - Bonds, Issuer Obligations					6,314,613	53,805	(5,259)
8399999	Subtotals - Total Bonds					6,314,613	53,805	(5,259)
Exempt Money Market Mutual Funds - as Identified by SVO								
38142B-50-0	GOLDMAN:FS TRS I INST		09/30/2021	0.010	XXX	675,886	68	32
38142B-50-0	GOLDMAN:FS TRS I INST	R	09/28/2021	0.010	XXX	272,422	3	
8599999	Exempt Money Market Mutual Funds - as Identified by SVO					948,308	71	32
All Other Money Market Mutual Funds								
262006-20-8	DREYFUS GVT CSH MGT INST		07/30/2020	0.030	XXX	295,904	102	
8699999	All Other Money Market Mutual Funds					295,904	102	
9999999	Total Cash Equivalents					7,558,824	53,978	(5,227)