

QUARTERLY STATEMENT

OF THE

BLUE CROSS & BLUE SHIELD OF RHODE ISLAND

of PROVIDENCE COUNTY

in the state of RHODE ISLAND

TO THE

Insurance Department

OF THE

STATE OF

STATE OF RHODE ISLAND

FOR THE QUARTER ENDED

June 30, 2022

HEALTH

2022



53473202220100102

QUARTERLY STATEMENT

AS OF JUNE 30, 2022
OF THE CONDITION AND AFFAIRS OF THE

BLUE CROSS & BLUE SHIELD OF RHODE ISLAND

NAIC Group Code 0000, 0000 NAIC Company Code 53473 Employer's ID Number 05-0158952
(Current Period) (Prior Period)

Organized under the Laws of RHODE ISLAND State of Domicile or Port of Entry RI
Country of Domicile USA

Licensed as business type: **Life, Accident and Health** **Property/Casualty** **Hospital, Medical & Dental Service or Indemnity**
Dental Service Corporation **Vision Service Corporation** **Health Maintenance Organization**
Other **Is HMO Federally Qualified?** **Yes** **No**

Incorporated/Organized February 27, 1939 Commenced Business September 1, 1939

Statutory Home Office 500 EXCHANGE STREET, PROVIDENCE, RI US 02903
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 500 EXCHANGE STREET PROVIDENCE, RI US 02903 401-459-5886
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 500 EXCHANGE STREET, PROVIDENCE, RI US 02903
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 500 EXCHANGE STREET PROVIDENCE, RI US 02903 401-459-1000
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address WWW.BCBSRI.COM

Statutory Statement Contact MARK C. STEWART 401-459-5886
(Name) (Area Code) (Telephone Number) (Extension)
MARK.STEWART@BCBSRI.ORG 401-459-1198
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title
1. <u>MARTHA L. WOFFORD</u>	<u>PRESIDENT & CEO</u>
2. <u>MICHELE B. LEDERBERG</u>	<u>EVP, CHIEF ADMIN OFFICER & CHIEF LEGAL OFFICER</u>
3. <u>MARK C. STEWART</u>	<u>EXECUTIVE VICE PRESIDENT & CFO</u>

VICE-PRESIDENTS

Name	Title	Name	Title
<u>CHRISTOPHER G. BUSH</u>	<u>SVP - NETWORK MANAGEMENT</u>	<u>MATTHEW COLLINS M.D.</u>	<u>EVP - CHIEF MEDICAL OFFICER</u>
<u>DAVID COMELLA</u>	<u>VP - CHIEF INFORMATION OFFICER</u>	<u>MELISSA B. CUMMINGS</u>	<u>EVP - CHIEF CUSTOMER OFFICER</u>
<u>TARA L. DEMOURA</u>	<u>SVP - EMPLOYER SEGMENT</u>	<u>JEREMY S. DUNCAN</u>	<u>VP - MARKETING</u>
<u>JON FREDRICKSON #</u>	<u>VP & CHIEF RISK OFFICER</u>	<u>NICK LEFEBER #</u>	<u>SVP - VALUE BASED CARE</u>
<u>MICHAEL J. MARRONE</u>	<u>SVP - FINANCE</u>	<u>KRISTEN MCLEAN #</u>	<u>VP & GENERAL COUNSEL</u>
<u>MICHAEL MENARD #</u>	<u>VP - MEDICARE</u>	<u>CHRISTINE MUSIAL</u>	<u>VP - SHARED SERVICES</u>
<u>CHRISTINA PITNEY</u>	<u>SVP - GOVERNMENT PROGRAMS</u>	<u>RENA SHEEHAN</u>	<u>VP - CLINICAL INTEGRATION</u>
<u>CHRISTINA SPECK #</u>	<u>VP- CORP STRAT & COMM PROD MGMT</u>	<u>LINDA WINFREY</u>	<u>VP - INTERNAL AUDIT & ERM</u>

DIRECTORS OR TRUSTEES

<u>ROSAMARIA AMOROS JONES</u>	<u>ERIC BEANE</u>	<u>STEPHEN COHAN</u>	<u>CHRISTOPHER CROSBY</u>
<u>NICHOLAS DENICE</u>	<u>JOSEPH DIAZ M.D.</u>	<u>MICHAEL DICHIRO</u>	<u>PAUL DOUGHTY</u>
<u>LOUIS GIANCOLA</u>	<u>KAREN HAMMOND</u>	<u>MARGARET HOLLAND-MCDUFF #</u>	<u>DONNA HUNTLEY-NEWBY</u>
<u>MICHAEL A ISRAELITE</u>	<u>CELESTE MARSELLA</u>	<u>SHARON MORRIS</u>	<u>DEBRA PAUL</u>
<u>PETER QUATTROMANI</u>	<u>ROBERT A. SANDERS</u>		

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.

<u>(Signature)</u> <u>MARTHA L. WOFFORD</u> <u>(Printed Name)</u> 1. <u>PRESIDENT & CEO</u> <u>(Title)</u>	<u>(Signature)</u> <u>MICHELE B. LEDERBERG</u> <u>(Printed Name)</u> 2. <u>EVP, CHIEF ADMIN OFFICER & CHIEF LEGAL OFFICER</u> <u>(Title)</u>	<u>(Signature)</u> <u>MARK C. STEWART</u> <u>(Printed Name)</u> 3. <u>EXECUTIVE VICE PRESIDENT & CFO</u> <u>(Title)</u>
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Subscribed and sworn to before me this _____ day of _____, 2022

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

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	461,217,741		461,217,741	454,436,000
2. Stocks:				
2.1 Preferred stocks	25,326,412		25,326,412	29,154,345
2.2 Common stocks	87,202,848		87,202,848	109,558,644
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 \$ 46,374,398 encumbrances)	44,782,487		44,782,487	43,572,107
4.2 Properties held for the production of income (less \$ 0 encumbrances)				
4.3 Properties held for sale (less \$ 0 encumbrances)				
5. Cash (\$ (21,733,961)), cash equivalents (\$ 23,322,400), and short-term investments (\$ 0)	1,588,439		1,588,439	35,669,597
6. Contract loans (including \$ 0 premium notes)				
7. Derivatives				
8. Other invested assets	25,182,574		25,182,574	25,305,080
9. Receivables for securities	2,469,554		2,469,554	31,438
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	647,770,055		647,770,055	697,727,211
13. Title plants less \$ 0 charged off (for Title insurers only)				
14. Investment income due and accrued	2,804,386		2,804,386	2,634,901
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	36,606,063	6,465,866	30,140,197	25,147,888
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums)				
15.3 Accrued retrospective premiums (\$ 155,146) and contracts subject to redetermination (\$ 72,797,982)	72,953,128		72,953,128	35,663,237
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	11,524,644		11,524,644	7,721,924
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	55,350,884	532,596	54,818,288	66,683,946
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	38,166,442	38,053,484	112,958	134,138
21. Furniture and equipment, including health care delivery assets (\$ 0)	546,172	546,172		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care (\$ 51,522,534) and other amounts receivable	54,044,316	2,521,782	51,522,534	40,505,717
25. Aggregate write-ins for other-than-invested assets	64,417,472	22,139,352	42,278,120	48,041,340
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	984,183,562	70,259,252	913,924,310	924,260,302
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	984,183,562	70,259,252	913,924,310	924,260,302

DETAILS OF WRITE-IN LINES				
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. OTHER RECEIVABLES	29,540,772	198,521	29,342,251	34,112,670
2502. PREPAID EXPENSES	20,811,128	20,811,128		
2503. FEP UNPAID CLAIMS	10,257,693		10,257,693	10,441,000
2598. Summary of remaining write-ins for Line 25 from overflow page	3,807,879	1,129,703	2,678,176	3,487,670
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	64,417,472	22,139,352	42,278,120	48,041,340

NONE

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$ 0 reinsurance ceded)	156,076,020		156,076,020	136,825,413
2. Accrued medical incentive pool and bonus amounts	28,072,059		28,072,059	50,408,939
3. Unpaid claims adjustment expenses	17,591,035		17,591,035	21,001,037
4. Aggregate health policy reserves, including the liability of \$ 9,977,912 for medical loss ratio rebate per the Public Health Service Act	98,756,003		98,756,003	92,767,146
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves	3,343,000		3,343,000	3,359,000
8. Premiums received in advance	22,629,154		22,629,154	25,834,351
9. General expenses due or accrued	44,320,048		44,320,048	58,079,680
10.1 Current federal and foreign income tax payable and interest thereon (including \$ 0 on realized gains (losses))	638,802		638,802	638,802
10.2 Net deferred tax liability				
11. Ceded reinsurance premiums payable	658,017		658,017	385,306
12. Amounts withheld or retained for the account of others	325,820		325,820	1,323,385
13. Remittances and items not allocated	2,872,459		2,872,459	3,319,481
14. Borrowed money (including \$ 20,000,000 current) and interest thereon \$ 944 (including \$ 944 current)	20,000,944		20,000,944	
15. Amounts due to parent, subsidiaries and affiliates				
16. Derivatives				
17. Payable for securities	10,149,068		10,149,068	
18. Payable for securities lending				
19. Funds held under reinsurance treaties (with \$ 0 authorized reinsurers, \$ 0 unauthorized reinsurers, and \$ 0 certified reinsurers)				
20. Reinsurance in unauthorized and certified (\$ 0) companies				
21. Net adjustments in assets and liabilities due to foreign exchange rates				
22. Liability for amounts held under uninsured plans	49,689,512		49,689,512	57,292,852
23. Aggregate write-ins for other liabilities (including \$ 29,807,433 current)	33,893,347		33,893,347	38,332,049
24. Total liabilities (Lines 1 to 23)	489,015,288		489,015,288	489,567,441
25. Aggregate write-ins for special surplus funds	X X X	X X X		
26. Common capital stock	X X X	X X X		
27. Preferred capital stock	X X X	X X X		
28. Gross paid in and contributed surplus	X X X	X X X		
29. Surplus notes	X X X	X X X		
30. Aggregate write-ins for other than special surplus funds	X X X	X X X		
31. Unassigned funds (surplus)	X X X	X X X	424,909,022	434,692,861
32. Less treasury stock, at cost:				
32.1 0 shares common (value included in Line 26 \$ 0)	X X X	X X X		
32.2 0 shares preferred (value included in Line 27 \$ 0)	X X X	X X X		
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	X X X	X X X	424,909,022	434,692,861
34. Total liabilities, capital and surplus (Lines 24 and 33)	X X X	X X X	913,924,310	924,260,302

DETAILS OF WRITE-IN LINES				
2301. OTHER ACCOUNTS PAYABLE	27,563,816		27,563,816	28,281,156
2302. UNFUNDED ACCUMULATED BENEFIT OBLIGATION	4,085,914		4,085,914	4,085,914
2303. ACCRUED CAPITAL EXPENSES	1,720,705		1,720,705	5,070,211
2398. Summary of remaining write-ins for Line 23 from overflow page	522,912		522,912	894,768
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)	33,893,347		33,893,347	38,332,049
2501.	X X X	X X X		
2502.	X X X	X X X		
2503.	X X X	X X X		
2598. Summary of remaining write-ins for Line 25 from overflow page	X X X	X X X		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	X X X	X X X		
3001.	X X X	X X X		
3002.	X X X	X X X		
3003.	X X X	X X X		
3098. Summary of remaining write-ins for Line 30 from overflow page	X X X	X X X		
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above)	X X X	X X X		

NONE

NONE

STATEMENT OF REVENUE AND EXPENSES

	Current Year		Prior Year	Prior Year Ended
	To Date		To Date	December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member Months	X X X	2,298,803	2,324,753	4,632,706
2. Net premium income (including \$ 0 non-health premium income)	X X X	936,335,659	896,033,476	1,801,705,242
3. Change in unearned premium reserves and reserve for rate credits	X X X	3,988,858	(5,460,768)	(6,185,138)
4. Fee-for-service (net of \$ 0 medical expenses)	X X X			
5. Risk revenue	X X X			
6. Aggregate write-ins for other health care related revenues	X X X			
7. Aggregate write-ins for other non-health revenues	X X X			
8. Total revenues (Lines 2 to 7)	X X X	940,324,517	890,572,708	1,795,520,104
Hospital and Medical:				
9. Hospital/medical benefits		560,726,531	537,907,665	1,064,133,006
10. Other professional services		10,947,496	11,448,803	21,301,483
11. Outside referrals				
12. Emergency room and out-of-area		89,274,408	78,794,579	167,113,518
13. Prescription drugs		121,268,730	115,860,673	216,040,137
14. Aggregate write-ins for other hospital and medical		34,888,686	33,462,305	66,009,766
15. Incentive pool, withhold adjustments and bonus amounts		(2,057,592)	9,564,932	17,750,554
16. Subtotal (Lines 9 to 15)		815,048,259	787,038,957	1,552,348,464
Less:				
17. Net reinsurance recoveries		7,682,674	4,019,036	9,638,725
18. Total hospital and medical (Lines 16 minus 17)		807,365,585	783,019,921	1,542,709,739
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$ 13,840,011 cost containment expenses		28,401,396	28,128,215	58,743,347
21. General administrative expenses		81,692,703	80,772,995	183,427,950
22. Increase in reserves for life and accident and health contracts (including \$ 0 increase in reserves for life only)				1,400,000
23. Total underwriting deductions (Lines 18 through 22)		917,459,684	891,921,131	1,786,281,036
24. Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	22,864,833	(1,348,423)	9,239,068
25. Net investment income earned		5,314,316	5,195,015	11,562,380
26. Net realized capital gains (losses) less capital gains tax of \$ 0		613,004	3,188,098	5,946,730
27. Net investment gains (losses) (Lines 25 plus 26)		5,927,320	8,383,113	17,509,110
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$ 0) (amount charged off \$ 0)]				
29. Aggregate write-ins for other income or expenses		(833,736)	(359,646)	(13,580,656)
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	X X X	27,958,417	6,675,044	13,167,522
31. Federal and foreign income taxes incurred	X X X			
32. Net income (loss) (Lines 30 minus 31)	X X X	27,958,417	6,675,044	13,167,522

DETAILS OF WRITE-IN LINES				
0601.	X X X			
0602.	X X X			
0603.	X X X			
0698. Summary of remaining write-ins for Line 06 from overflow page	X X X			
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 06 above)	X X X			
0701.	X X X			
0702.	X X X			
0703.	X X X			
0798. Summary of remaining write-ins for Line 07 from overflow page	X X X			
0799. Totals (Lines 0701 through 0703 plus 0798) (Line 07 above)	X X X			
1401. MENTAL HEALTH		34,888,686	33,462,305	66,009,766
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)		34,888,686	33,462,305	66,009,766
2901. INCOME HISTORIC TAX CREDITS		180,000	180,000	180,000
2902. INDIGO COMMISSIONS		6,821	7,719	15,942
2903. INTEREST EXPENSE IRS		24	(2,398)	(102,995)
2998. Summary of remaining write-ins for Line 29 from overflow page		(1,020,581)	(544,967)	(13,673,603)
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)		(833,736)	(359,646)	(13,580,656)

STATEMENT OF REVENUE AND EXPENSES (Continued)

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
CAPITAL & SURPLUS ACCOUNT			
33. Capital and surplus prior reporting year	434,692,861	415,814,234	415,814,234
34. Net income or (loss) from Line 32	27,958,417	6,675,044	13,167,522
35. Change in valuation basis of aggregate policy and claim reserves			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$ 0	(30,972,084)	7,238,325	11,508,124
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax			
39. Change in nonadmitted assets	(6,770,172)	(4,212,538)	(6,361,333)
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			564,314
48. Net change in capital and surplus (Lines 34 to 47)	(9,783,839)	9,700,831	18,878,627
49. Capital and surplus end of reporting period (Line 33 plus 48)	424,909,022	425,515,065	434,692,861

DETAILS OF WRITE-IN LINES			
4701. OTHER POSTEMPLOYMENT BENEFITS			304,273
4702. NON-QUALIFIED PENSION PLAN			260,041
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page			
4799. Totals (Lines 4701 through 4703 plus 4798) (Line 47 above)			564,314

CASH FLOW

	1	2	3
Cash from Operations	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums collected net of reinsurance	905,169,739	885,115,824	1,773,613,715
2. Net investment income	5,768,020	5,927,773	12,789,245
3. Miscellaneous income	(833,736)	(4,445,270)	(17,565,583)
4. Total (Lines 1 to 3)	910,104,023	886,598,327	1,768,837,377
5. Benefit and loss related payments	819,127,004	761,878,450	1,542,424,731
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	136,638,561	103,392,881	201,840,414
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)			
10. Total (Lines 5 through 9)	955,765,565	865,271,331	1,744,265,145
11. Net cash from operations (Line 4 minus Line 10)	(45,661,542)	21,326,996	24,572,232
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	71,305,709	47,946,152	83,443,732
12.2 Stocks	10,742,731	14,169,769	24,043,107
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			
12.7 Miscellaneous proceeds			129
12.8 Total investment proceeds (Lines 12.1 to 12.7)	82,048,440	62,115,921	107,486,968
13. Cost of investments acquired (long-term only):			
13.1 Bonds	82,672,011	59,519,143	117,605,766
13.2 Stocks	10,600,046	3,088,082	5,488,748
13.3 Mortgage loans			
13.4 Real estate	2,436,706	2,302,009	4,625,423
13.5 Other invested assets	234,147	302,817	5,028,294
13.6 Miscellaneous applications	2,438,115	7,481,203	
13.7 Total investments acquired (Lines 13.1 to 13.6)	98,381,025	72,693,254	132,748,231
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)	(16,332,585)	(10,577,333)	(25,261,263)
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	20,000,944		
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	7,912,025	(5,820,742)	(21,068,666)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	27,912,969	(5,820,742)	(21,068,666)
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)	(34,081,158)	4,928,921	(21,757,697)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	35,669,597	57,427,294	57,427,294
19.2 End of period (Line 18 plus Line 19.1)	1,588,439	62,356,215	35,669,597

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001			
20.0002			
20.0003			

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
Total Members at end of:										
1. Prior Year	384,423	16,950	109,047	23,582	17,604	75,646	22,574	62,698		56,322
2. First Quarter	383,219	17,635	104,243	23,057	17,607	75,313	22,626	64,898		57,840
3. Second Quarter	383,074	17,346	104,744	22,941	18,066	74,580	22,457	65,595		57,345
4. Third Quarter										
5. Current Year										
6. Current Year Member Months	2,298,803	104,896	627,556	138,332	106,221	449,039	135,888	390,516		346,355
Total Member Ambulatory Encounters for Period:										
7. Physician	787,763	46,198	267,347				66,978	407,240		
8. Non-Physician	748,396	58,217	305,641				69,674	314,864		
9. Totals	1,536,159	104,415	572,988				136,652	722,104		
10. Hospital Patient Days Incurred	37,187	1,828	9,027				1,164	25,168		
11. Number of Inpatient Admissions	7,140	337	1,874				261	4,668		
12. Health Premiums Written (a)	942,953,734	66,400,543	355,543,739	29,121,117	425,838	14,461,216	62,312,256	399,954,729		14,734,296
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	940,324,516	66,370,123	355,198,042	29,121,117	425,838	14,461,216	62,312,256	399,954,729		12,481,195
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	769,539,185	50,095,708	272,699,621	25,074,591	265,786	10,640,294	57,175,188	341,787,184		11,800,813
18. Amount Incurred for Provision of Health Care Services	815,051,358	53,307,652	299,883,924	26,411,859	265,786	10,681,710	57,257,989	352,229,682		15,012,756

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ 399,954,729

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

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5 Claims Incurred in Prior Years (Columns 1 + 3)	6 Estimated Claim Reserve and Claim Liability Dec. 31 of Prior Year
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec. 31 of Prior Year	4 On Claims Incurred During the Year		
1. Comprehensive (hospital and medical)	64,622,945	272,424,913	7,305,026	65,649,771	71,927,971	70,064,972
2. Medicare Supplement	4,812,257	20,262,334	382,802	6,495,188	5,195,059	5,540,722
3. Dental only	842,627	9,797,667	77,191	1,100,809	919,818	1,129,000
4. Vision only	8,149	257,637			8,149	
5. Federal Employees Health Benefits Plan	9,738,340	47,436,848	1,074,558	9,792,108	10,812,898	10,783,865
6. Title XVIII - Medicare	50,057,237	310,526,440	1,807,017	60,630,841	51,864,254	47,988,088
7. Title XIX - Medicaid						
8. Other health	1,743,718	10,057,095		5,103,709	1,743,718	5,103,709
9. Health subtotal (Lines 1 to 8)	131,825,273	670,762,934	10,646,594	148,772,426	142,471,867	140,610,356
10. Health care receivables (a)	7,757,946	44,413,378		1,827,361	7,757,946	43,182,074
11. Other non-health						
12. Medical incentive pools and bonus amounts	18,797,234	324,969	17,318,238	10,753,822	36,115,472	50,408,938
13. Totals (Lines 9 - 10 + 11 + 12)	142,864,561	626,674,525	27,964,832	157,698,887	170,829,393	147,837,220

(a) Excludes \$ 0 loans or advances to providers not yet expensed.

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

- (1) The annual statement has been completed in accordance with the NAIC Accounting Practices and Procedures manual and as prescribed by the State of Rhode Island Department of Business Regulation – Insurance Division.
- (2) The Plan's 2nd Qtr 2022 annual statement excludes Administrative Service Contract (ASC) business from revenue, and medical and hospital claims. The ASC reimbursement has been classified as a reduction to claims adjustment and general administrative expenses.

A reconciliation of the Plan's net income and capital surplus between NAIC SAP and practices prescribed and permitted by the State of RI is shown below:

<u>NET INCOME</u>	<u>SSAP#</u>	<u>F/S Page</u>	<u>F/S Line#</u>	<u>June 30, 2022</u>	<u>Dec 31, 2021</u>
(1) The Plan's state basis (RI)	xxx	xxx	xxx	\$ 27,958,417	\$ 13,167,522
(2) State prescribed practice that inc/(dec) NAIC SAP					
(3) State permitted practice that inc/(dec) NAIC SAP				-	-
(4) NAIC SAP	xxx	xxx	xxx	\$ 27,958,417	\$ 13,167,522
				<u>June 30, 2022</u>	<u>Dec 31, 2021</u>
				\$ 424,909,022	\$ 434,692,861
(5) The Plan's state basis (RI)	xxx	xxx	xxx	\$ 424,909,022	\$ 434,692,861
(6) State prescribed practice that inc/(dec) NAIC SAP					
(7) State permitted practice that inc/(dec) NAIC SAP				-	-
(8) NAIC SAP	xxx	xxx	xxx	\$ 424,909,022	\$ 434,692,861

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

- no significant change

C. Accounting Policy

- (1) - no significant change
- (2) Bonds not backed by other loans are stated at amortized cost using the effective interest rate method.
- (3-5) - no significant change
- (6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. The prospective adjustment method is used to value all securities except for interest only securities or securities where the yield had become negative.
- (7-13) - no significant change

D. Going Concern

Management continually evaluates the Plan's ability to continue as a going concern. After considering management's plans, potential events and principal conditions, there is no substantial doubt about the Plan's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors

- no significant change

3. Business Combinations and Goodwill

- no significant change

4. Discontinued Operations

- no significant change

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

- no significant change

B. Debt Restructuring

- no significant change

NOTES TO FINANCIAL STATEMENTS

C. Reverse Mortgages
- no significant change

D. Loan-Backed Securities

(1) The Plan utilizes the prospective method for loan backed securities. The Plan obtains the prepayment assumptions for mortgage-backed/asset-backed securities from the following hierarchy: Bloomberg median speed; if none, then 6-month historical CPR; if none, then YieldBook prepayment model that runs fixed rate MBS at 100% of the model and Hybrid Arms at 100% of MTB (Model to Balloon). CMBS are run at a 0% constant prepayment rate. If this information is not obtainable from one of these sources, then analysts determine the cash flows to be used. The Plan utilizes the fair market value as published by the NAIC Valuation Securities Manual. If the rate is not published by the Securities Valuation Office (SVO), the security is carried at amortized value in accordance with NAIC guidelines.

(2) The Plan did not recognize other-than-temporary impairment (OTTI) for loan-backed securities:

	<u>1</u>	<u>2</u>	<u>3</u>
	Amortized Cost Basis Before Other-Than- Temporary- Impairment	Other-than- Temporary- Impairment Recognized in Loss	Fair Value 1 - 2
OTTI recognized 2nd Qtr			
a. Intent to sell	--	--	--
b. Total 2nd Qtr	--	--	--
c. Annual Aggregate Total	--	--	--

(3) The Plan did not recognize OTTI for loan-backed securities see table below:

<u>1</u>	<u>2</u>	<u>3</u>	<u>4</u>	<u>5</u>	<u>6</u>	<u>7</u>
Cusip	Book Adjusted Carrying Value Before Current Period OTTI	Present Value of Projected Cash Flow	Recognized Other-Than- Temporary Impairment	Amortized Cost after Other-Than- Temporary Impairment	Fair Value Time of OTTI	Date of Financial Where Reported
N/A	--	--	--	--	--	N/A
Total	--	--	--	--	--	

(4) Loan-backed securities with unrealized losses as of June 30, 2022:

Loan-Backed Securities

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$9,572,413
2. 12 Months or Longer	\$2,893,568

b. The aggregate related fair value of securities
with unrealized losses:

1. Less than 12 Months	\$118,534,757
2. 12 Months or Longer	\$15,727,526

(5) The evaluation of impairments is a quantitative and qualitative process, which is subject to risks and uncertainties and is intended to determine whether declines in the fair value of investments should be recognized in the current period. The risks and uncertainties include changes in general economic conditions, the issuer's financial condition or near-term recovery prospects, the effects of changes in interest rates or credit spreads and the recovery period. As of June 30, 2022, the Plan does not consider loan-backed securities in an unrealized loss position to be other-than-temporarily impaired as reported in the table above.

E. Repurchase Agreements

- 1-2) - no significant change
3) The Plan has not accepted any collateral.
4-7) - no significant change

F. Repurchase agreements accounted for as secured borrowing is non-applicable.

NOTES TO FINANCIAL STATEMENTS

- G. Reverse repurchase agreements accounted for as secured borrowing is non-applicable.
H. Repurchase agreements accounted for as a sale is non-applicable.
I. Reverse repurchase agreements accounted for as sale is non-applicable.
J. - no significant change
K. - no significant change
L. - no significant change
M. The Plan does not have any Working Capital Finance Investments.
N. The Plan does not offset Assets and Liabilities of Investments.
O. - no significant change
P. - no significant change
Q. - no significant change
R. Plan's Share of Cash Pool by Asset type:

	<u>Asset Type</u>	<u>Percentage Share</u>
(1)	Cash	-1368.3%
(2)	Cash Equivalents	1468.3%
(3)	Short-Term Investments	0.0%
(4)	Total	100.0%

6. Joint Ventures, Partnerships and Limited Liability Companies

- no significant change

7. Investment Income

- no significant change

8. Derivative Instruments

A1-A8) - The Plan does not own any derivative instruments.

B1, B3, B4) - The Plan does not own any derivative instruments.

B(2)a, B(2)b, 8B(2)c - The Plan does not own any derivative instruments.

9. Income Taxes

- no significant change

10. Information Concerning Parent, Subsidiaries and Affiliates

- no significant change

11. Debt

A. Debt and Holding Company Obligations

- no significant change

B. FHLB (Federal Home Loan Bank) Agreements

- (1) The Plan is a member of the Federal Home Loan Bank (FHLB) of Boston. Through its membership, the Plan has conducted business activity with FHLB. It is part of the Plan's strategy to utilize these funds as backup liquidity if necessary. The Plan has determined the actual maximum borrowing capacity as \$60,000,000. The Plan has calculated this amount with approval from the Plans Board of Directors.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	Total
(a) Membership Stock - Class A	\$ -
(b) Membership Stock - Class B	\$ 462,200
(c) Activity Stock	\$ 600,000
(d) Excess Stock	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 1,062,200
(f) Actual or Estimate Borrowing Capacity as Determined by the Insurer	\$ 60,000,000

2. Prior Year-End

	Total
(a) Membership Stock - Class A	\$ -
(b) Membership Stock - Class B	\$ 319,800
(c) Activity Stock	\$ 32,000
(d) Excess Stock	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 351,800
(f) Actual or Estimate Borrowing Capacity as Determined by the Insurer	\$ 60,000,000

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)

11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	<u>1</u>	<u>2</u>	Eligible for Redemption			
			<u>3</u>	<u>4</u>	<u>5</u>	<u>6</u>
	Current Year Total (2+3+4+5+ 6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Member Stock						
1. Class A	0	0	0	0	0	0
2. Class B	462,200	462,200	0	0	0	0

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)

11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(2) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	<u>1</u>	<u>2</u>	<u>3</u>
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total Collateral Pledged	\$ 66,595,699	\$ 68,680,035	\$ 20,000,000
2. Prior Year-end Total Collateral Pledged	\$ 71,102,714	\$ 66,722,094	\$ -

11B(3)a1 (Columns 1, 2, and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2, and 3, respectively)

11B(3)a2 (Columns 1, 2, and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2, and 3, respectively)

b. Maximum amount Pledged During Reporting Period

	<u>1</u>	<u>2</u>	<u>3</u>
	Fair Value	Carrying Value	Aggregate Total Borrowed at Time of Maximum Collateral
1. Current Year Total Maximum Collateral Pledged	\$ 66,595,699	\$ 68,680,035	\$ 20,000,000
2. Prior Year-end Total Collateral Maximum Pledged	\$ 71,102,714	\$ 66,722,094	\$ -

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB**a. Amount as of the Reporting Date**

	Total	Funding Agreements Reserves Established
1. Current year		
(a) Debt	\$ 20,000,000	xxx
(b) Funding Agreements	\$ -	\$ -
(c) Other	\$ -	xxx
(d) Aggregate Total (a+b-c)	\$ 20,000,000	\$ -
2. Prior Year-end		
(a) Debt	\$ -	xxx
(b) Funding Agreements	\$ -	\$ -
(c) Other	\$ -	xxx
(d) Aggregate Total (a+b-c)	\$ -	\$ -

b. Maximum Amount during Reporting period (Current Year)

	Total
1. Debt	\$ 20,000,000
2. Funding Agreements	\$ -
3. Other	\$ -
4. Aggregate Total	\$ 20,000,000
Lines (1+2+3)	
11B(4)b4 should be equal to or greater than 11B(4)a1(d)	

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	NO
2. Funding Agreements	NO
3. Other	NO

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**A) Defined Benefit Plan****(A1) Change in benefit obligation**
- no significant change**(A2) Change in plan assets**
- no significant change**(A3) Funded status**
- no significant change

NOTES TO FINANCIAL STATEMENTS

(A4) Net periodic benefit cost for January - June 30, 2022 and 2021 included the following components:

	(In Thousands)			
	SERP		Postretirement	
	<u>6/30/22</u>	<u>12/31/21</u>	<u>6/30/22</u>	<u>12/31/21</u>
a. Service cost	N/A	\$ -	N/A	\$ -
b. Interest cost	N/A	108	N/A	259
c. Expected return on plan assets	N/A	-	N/A	-
d. Transition asset or obligation	N/A	-	N/A	-
e. Gains and losses	N/A	33	N/A	279
f. Prior service cost or credit	N/A	-	N/A	(212)
g. G/L due to settlement or curtailment	<u>N/A</u>	<u>-</u>	<u>N/A</u>	<u>-</u>
h. Net periodic benefit cost	<u>N/A</u>	<u>\$ 141</u>	<u>N/A</u>	<u>\$ 326</u>

The SERP and postretirement periodic pension cost for the period ended June 30, 2022 is unavailable at this time.

A5 – A18) - no significant change

B) Investment policies and strategies
- no significant change

C) Fair value of Plan Assets
- no significant change

D) Description of the basis
- no significant change

E) Defined Contribution Plans
- no significant change

F) Multiemployer Plans
- no significant change

G) Consolidated/Holding Company Plans
- no significant change

H) Postemployment Benefits and Compensated Absences
- no significant change

I) Impact of Medicare Modernization Act of Postretirement Benefits
- no significant change

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

- no significant change

14. Contingencies

- no significant change

15. Leases

- no significant change

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

- no significant change

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

NOTES TO FINANCIAL STATEMENTS

- no significant change

- 17B(2), 17B(4)a, 17B(4)b, 17C

The Plan did not have a sale, transfer and servicing of financial assets and extinguishments of liabilities.

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

A) The Plan is not an ASO Administrator for uninsured A&H Plans and the uninsured portion of partially insured plans.

B) The Plan is an ASC Administrator for uninsured A&H Plans and the uninsured portion of partially insured plans.

The gain from operations from Administrative Services Contract (ASC) uninsured plans and the uninsured portion of partially insured plans was as follows during June 30, 2022:

	<u>ASC</u> <u>Uninsured</u> <u>Plans</u>	<u>Uninsured</u> <u>Portion of</u> <u>Partially</u> <u>Insured</u> <u>Plans</u>	<u>Total ASC</u>
a. Gross reimbursement for medical cost incurred	\$ 547,165,012	-	\$ 547,165,012
b. Gross administrative fees accrued	38,313,122	-	38,313,122
c. Total revenue	\$ 585,478,134	-	\$ 585,478,134
d. Claims incurred	547,165,012	-	547,165,012
e. Variable cost	12,277,624	-	12,277,624
f. Contribution to fixed overhead	\$ 26,035,498	-	\$ 26,035,498
g. Total fixed overhead	26,089,950	-	26,089,950
h. Total net gain or (loss) from operations	<u>\$ (54,452)</u>	-	<u>\$ (54,452)</u>

C) The Plan has a Medicare or similarly structured cost based reimbursement contract during 2022 and 2021.

The Medicare Part D program is a partially insured plan.

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

- no significant change

20. Fair Value Measurements

A1) The following table provides information as of June 30, 2022 about the Plan's financial assets and liabilities measured at fair value on a recurring basis.

NOTES TO FINANCIAL STATEMENTS

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets					
Bonds	\$ -	\$ 430,265,786	\$ -	\$ -	\$ 430,265,786
Preferred Stock-unaffiliated	25,326,412	-	-	-	25,326,412
Common Stock-affiliated	-	-	1,858,336	-	1,858,336
Common Stock-unaffiliated	84,566,833	1,062,200	24,898,054	-	110,527,087
Total Assets	<u>\$ 109,893,245</u>	<u>\$ 431,327,986</u>	<u>\$ 26,756,390</u>	<u>-</u>	<u>\$ 567,977,621</u>

The fair value of the Plan's equity securities categorized as Level 1 is based on quoted market prices for identical securities traded in active markets that are readily and regularly available to the Plan.

The fair value of the Plan's equity securities classified as Level 3 consist of private placement stocks for three companies for which there are limited or no observable valuation inputs. The fair value of these Level 3 equities is based upon analytics derived by the respective companies for which a fair value per share is published in the Securities Valuation Office manual.

A2) The following table presents the changes in our equity securities classified as Level 3 for the period-ended June 30, 2022.

	Beginning Balance 1/1/2022	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Sales	Ending Balance at 6/30/2022
Assets						
Common Stock-affiliated	\$ 2,531,710	-	(673,374)	-	-	\$ 1,858,336
Common Stock-unaffiliated	24,345,049	-	318,858	234,147	-	24,898,054
Total Assets	<u>\$ 26,876,759</u>	<u>-</u>	<u>(354,516)</u>	<u>234,147</u>	<u>-</u>	<u>\$26,756,390</u>

There were unrealized losses of \$354,516 for the period ending June 30, 2022.

A3) There were no transfers between levels as of June 30, 2022.

A4 & A5) The Plan carries certain financial instruments carried at fair value. Other financial instruments are periodically measured at fair value, such as when impaired, or, for certain bonds and preferred stock when carried at the lower of cost or market.

The Plan's financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by FASB ASC 820, *Fair Value Measurements and Disclosures*. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets and liabilities (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset's or a liability's classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Levels 1 and 2) and unobservable (Level 3). The levels of the fair value hierarchy are as follows:

- Level 1 - Values are unadjusted quoted prices for identical assets and liabilities in active markets accessible at the measurement date.
- Level 2 - Inputs include quoted prices for similar assets or liabilities in active markets, quoted prices from those willing to trade in markets that are not active, or other inputs that are observable or can be corroborated by market data for the term of the instrument. Such inputs include market interest rates and volatilities, spreads, and yield curves.
- Level 3 - Certain inputs are unobservable (supported by little or no market activity) and significant to the fair value measurement. Unobservable inputs reflect the Plan's best estimate of what hypothetical market participants would use to determine a transaction price for the asset or liability at the reporting date.

B) Not applicable.

NOTES TO FINANCIAL STATEMENTS

(C)	Aggregate Fair Value	Admitted Assets	Level1	Level2	Level3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	\$ 430,265,786	\$ 461,217,741	\$ -	\$ 430,265,786	\$ -	\$ -	\$ -
Preferred Stock-unaffiliated	25,326,412	25,326,412	25,326,412	-	-	-	-
Common Stock-affiliated	1,858,336	1,858,336	-	-	1,858,336	-	-
Common Stock-unaffiliated	110,527,087	110,527,087	84,566,833	1,062,200	24,898,054	\$ -	-
Total Assets	<u>\$ 567,977,621</u>	<u>\$ 598,929,576</u>	<u>\$ 109,893,245</u>	<u>\$ 431,327,986</u>	<u>\$ 26,756,390</u>	<u>\$ -</u>	<u>\$ -</u>

D) Not required for not practicable (carrying value assets)

E) Not applicable

21. Other Items

- no significant change

22. Events Subsequent

- no significant change

23. Reinsurance

- no significant change

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A – D) - no significant change

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

Effective January 1, 2014, the ACA imposed fees and premium stabilization provisions on health insurance issuers offering commercial health insurance. The three premium stabilization programs are commonly referred to as the 3R's – risk adjustment, risk corridor and reinsurance.

Risk Adjustment – This permanent program is designed to mitigate the potential impact of adverse selection and provide stability for health insurance issuers and applies to all non-grandfathered plans in the individual and small group markets both on and off the insurance exchanges. Premium adjustments pursuant to the risk adjustment program are accounted for as premium subject to redetermination and user fees are accounted for as assessments.

Risk Corridor – This temporary program was designed to provide aggregate protection for variability for issuers in the individual and small group markets during the 2014 to 2016 time period and applies to qualified health plans (QHPs) in the individual and small group markets both on and off the insurance exchanges. Premium adjustments pursuant to the risk corridor program are accounted for as premium adjustments for retrospectively rated contracts.

Reinsurance – This temporary program from 2014 – 2016 was designed to protect issuers in the individual market both on and off exchange from anticipated increases in high cost claimants due to the elimination of the pre-existing condition limitation. The traditional reinsurance program applies to all issuers of major medical commercial products and third party administrators. Contributions attributable to enrollees in individual plans, including program administrative costs are accounted for as ceded premium and payments received are accounted for as ceded benefit recoveries. The amount of the individual contributions assigned for the U. S Treasury is accounted for as an assessment. Contributions initiated for enrollees in fully insured plans other than individual plans, including administrative costs and payments to the U. S. Treasury, are recorded as assessments.

The plan has accident and health insurance premiums for 2nd Qtr 2022 subject to the risk sharing provisions of ACA.

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

YES

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

a. Permanent ACA Risk Adjustment Program

NOTES TO FINANCIAL STATEMENTS

Assets	
1) Premium adjustments receivable due to ACA Risk Adjustment (including high-risk pool payments)	\$11,966,817
Liabilities	
2) Risk adjustment user fees payable for ACA Risk Adjustment	\$260,886
3) Premium adjustments payable due to ACA Risk Adjustment (including High-risk pool premium)	\$0
Operations (Revenue & Expense)	
4) Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	\$7,268,453
5) Reported in expenses as ACA risk adjustment user fees (incurred/paid)	\$87,935
b. Transitional ACA Reinsurance Program	
Assets	
1) Amounts recoverable for claims paid due to ACA Reinsurance	\$10,797,238
2) Amounts recoverable for claims unpaid due to ACA Reinsurance	\$0
3) Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	\$0
Liabilities	
4) Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium	\$0
5) Ceded reinsurance premiums payable due to ACA Reinsurance	\$0
6) Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	\$0
Operations (Revenue & Expense)	
7) Ceded reinsurance premiums due to ACA Reinsurance	\$0
8) Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	\$3,211,943
9) ACA Reinsurance contributions – not reported as ceded premium	\$0
c. Temporary ACA Risk Corridors Program	
Assets	
1) Accrued retrospective premium due to ACA Risk Corridors	\$0
Liabilities	
2) Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	\$0
Operations (Revenue & Expense)	
3) Effect of ACA Risk Corridors on net premium income (paid/received)	\$0
4) Effect of ACA Risk Corridors on change in reserves for rate credits	\$0
(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance. Table in (\$000)	

NOTES TO FINANCIAL STATEMENTS

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments		Unsettled Balances as of the Reporting Date		
					Prior Year Accrued Less Payments (Col 1-3) 5	Prior Year Accrued Less Payments (Col 2-4) 6	To Prior Year Balances 7	To Prior Year Balances 8	Cumulative Balance from Prior Years (Col 1- 3+7) 9	Cumulative Balance from Prior Years (Col 2- 4+8) 10	
					Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
					1	2	3	4	1	2	3
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable (including high-risk pool payments)	\$ 4,698	\$ -	\$ -	\$ -	\$ 4,698	\$ -	\$ 5,250	\$ -	A	\$ 9,948	\$ -
2. Premium adjustments (payable) (including high-risk pool premiums)	-	(173)	-	-	-	(173)	-	-	B	-	(173)
3. Subtotal ACA Permanent Risk Adjustment Program	4,698	(173)	-	-	4,698	(173)	5,250	-		9,948	(173)
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	7,585	-	-	-	7,585	-	693	-	C	8,278	-
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 premiums	-	-	-	-	-	-	-	-	F	-	-
5. Ceded reinsurance premiums ³¹ payable	-	-	-	-	-	-	-	-	G	-	-
6. Liability for amounts held under uninsured plans	-	-	-	-	-	-	-	-	H	-	-
7. Subtotal ACA Transitional Reinsurance Program	7,585	-	-	-	7,585	-	693	-		8,278	-
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premiums	-	-	-	-	-	-	-	-	I	-	-
2. Reserve for rate credits of policy experience rating refunds	-	-	-	-	-	-	-	-	J	-	-
3. Subtotal ACA Risk Corridors Program	-	-	-	-	-	-	-	-		-	-
Total for ACA Risk Sharing											
d. Provisions	\$ 12,283	\$ (173)	\$ -	\$ -	\$ 12,283	\$ (173)	\$ 5,943	\$ -		\$ 18,226	\$ (173)

Explanations of Adjustments

- A Risk Adjustment updated based on HHS Notification
- B Non Applicable
- C Reinsurance updated based on HHS Notification
- D Non Applicable
- E Non Applicable
- F Non Applicable
- G Non Applicable
- H Non Applicable
- I Non Applicable
- J Non Applicable

(4) Roll-forward of Risk Corridors Receivable as of Reporting Date

NOTES TO FINANCIAL STATEMENTS

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments		Unsettled Balances as of the Reporting Date	
					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 2-8+10)
	1	2	3	4	5	6	7	8	9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable (Payable)
a. 2014										
1. Accrued retrospective premium	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	A	\$ - \$ -
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-	B	- -
b. 2015										
1. Accrued retrospective premium	-	-	-	-	-	-	-	-	C	- -
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-	D	- -
c. 2016										
1. Accrued retrospective premium	-	-	-	-	-	-	-	-	E	- -
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-	F	- -
d. Total for Risk Corridors	-	-	-	-	-	-	-	-		- -

Explanations of Adjustments

- A Non Applicable
- B Non Applicable
- C Non Applicable
- D Non Applicable
- E Non Applicable
- F Non Applicable

(5) ACA Risk Corridors Receivable as of Reporting Date

	1	2	3	4	5	6
Risk Corridors Program Year	Estimated Amount to be Filed or Final Amount Filed With CMS	Non-Accrued Amounts for Impairment or Other Reasons	Asset Balance (Gross Amounts Received from CMS)	of Non-Admission (1-2-3)	Non-Admitted Amount	Net-Admitted Asset (4-5)
a. 2014	-	-	-	-	-	-
b. 2015	-	-	-	-	-	-
c. 2016	-	-	-	-	-	-
d. Total (a+b+c)	-	-	-	-	-	-

25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2021 were \$161,185,000 and as of June 30, 2022, \$187,961,000 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$11,821,000 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Comprehensive and Medicare lines of insurance. Therefore, there has been a \$38,597,000 unfavorable prior-year development since December 31, 2021 to June 30, 2022. The increase 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. The Plan did not experience prior year claim development on retrospectively rated policies.

26. Intercompany Pooling Arrangements

- no significant change

27. Structured Settlements

Not Applicable for Health Insurance entities.

28. Health Care Receivables

- no significant change

29. Participating Policies

Participating policies do not apply to the Plan.

30. Premium Deficiency Reserves

NOTES TO FINANCIAL STATEMENTS

- no significant change

31. Anticipated Salvage and Subrogation

- no significant change

GENERAL INTERROGATORIES

PART 1 – COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [] No [X]

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

2.2 If yes, date of change: _____

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] 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? Yes [] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. _____

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]

4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. _____ 12/31/2018

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. _____ 12/31/2018

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). _____ 09/03/2019

6.4 By what department or departments?
 RHODE ISLAND DEPARTMENT OF BUSINESS REGULATION - INSURANCE DIVISION

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [X] No [] N/A []

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [] N/A []

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

7.2 If yes, give full information

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

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?

- (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.

Yes [X] No []

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [X] No []

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
 BCBSRI Code of Conduct was updated for 2022 and distributed to all Company associates including senior officers as part of the Corporate ongoing training and education program.

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No [X]

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ _____

13. Amount of real estate and mortgages held in short-term investments: \$ _____

GENERAL INTERROGATORIES

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

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ _____	\$ _____
14.22 Preferred Stock	\$ _____	\$ _____
14.23 Common Stock	\$ _____	\$ _____
14.24 Short-Term Investments	\$ _____	\$ _____
14.25 Mortgage Loans on Real Estate	\$ _____	\$ _____
14.26 All Other	\$ 2,531,710	\$ 1,858,336
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 2,531,710	\$ 1,858,336
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ _____	\$ _____

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement. Yes No N/A

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 No

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
NORTHERN TRUST	333 S. WABASH AVE., WB-42 CHICAGO, IL 60604
RELIANCE TRUST	1100 ABERNATHY ROAD 500 NORTHPARK, SUITE 400 ATLANTA, GA 30328-

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes No

17.4 If yes, give full and complete information relating thereto:

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

GENERAL INTERROGATORIES

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

1 Name of Firm or Individual	2 Affiliation
BlackRock Financial Management, Inc.	U

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

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes No

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107105	BlackRock Financial Management, Inc.	549300LVXYIVJKE13M84	SECURITIES EXCHANGE COMM	No

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes No

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? Yes No

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? Yes 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? Yes No

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:
- | | |
|---|---------|
| 1.1 A&H loss percent | 87.04 % |
| 1.2 A&H cost containment percent | 1.47 % |
| 1.3 A&H expense percent excluding cost containment expenses | 10.22 % |
- 2.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 2.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ _____
- 2.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 2.4 If yes, please provide the balance of the funds administered as of the reporting date. \$ _____
3. Is the reporting entity licensed or chartered, registered, qualified, eligible, or writing business in at least two states? Yes [] No [X]
- 3.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of the reporting entity? Yes [] No [X]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
NONE									

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

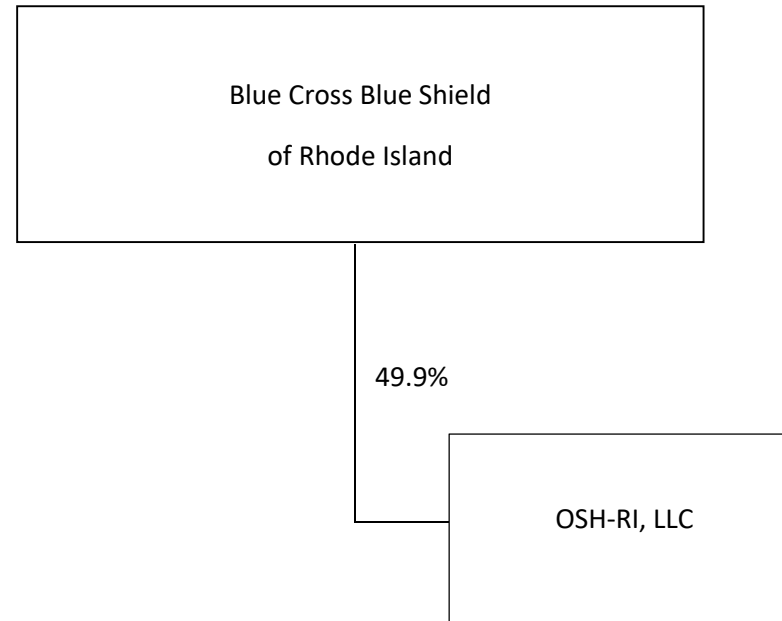
States, Etc.	1	Direct Business Only								
		2	3	4	5	6	7	8	9	10
		Active Status (a)	Accident & Health Premiums	Medicare Title XVIII	Medicaid Title XIX	CHIP Title XX1	Federal Employees Health Benefits Program Premiums	Life & Annuity Premiums & Other Considerations	Property / Casualty Premiums	Total Columns 2 Through 8
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	480,684,596	399,456,294		62,312,256			942,453,146	
41. South Carolina	SC	N								
42. South Dakota	SD	N								
43. Tennessee	TN	N								
44. Texas	TX	N								
45. Utah	UT	N								
46. Vermont	VT	N								
47. Virginia	VA	N								
48. Washington	WA	N								
49. West Virginia	WV	N								
50. Wisconsin	WI	N								
51. Wyoming	WY	N								
52. American Samoa	AS	N								
53. Guam	GU	N								
54. Puerto Rico	PR	N								
55. U.S. Virgin Islands	VI	N								
56. Northern Mariana Islands	MP	N								
57. Canada	CAN	N								
58. Aggregate other alien	OT	X X X								
59. Subtotal	X X X		480,684,596	399,456,294		62,312,256			942,453,146	
60. Reporting entity contributions for Employee Benefit Plans	X X X		2,154	498,435					500,589	
61. Totals (Direct Business)	X X X		480,686,750	399,954,729		62,312,256			942,953,735	
DETAILS OF WRITE-INS										
5800	X X X									
5800	X X X									
5800	X X X									
5899 Summary of remaining write-ins for Line 58	X X X									
5899 Totals (Lines 58001 through 58003 plus 58 (Line 58 above)	X X X									

NONE

- (a) Active Status Counts
- L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG 1
 - E – Eligible - Reporting entities eligible or approved to write surplus lines in the state _____
 - R - Registered - Non-domiciled RRGs _____
 - 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



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? (Yes/No)	*
00	BLUE CROSS AND BLUE SHIELD OF RHODE ISLAND OSH-RI, LLC	53473 00000	05-0158952 61-1903507	0 0	0 0		BLUE CROSS AND BLUE SHIELD OF RHODE ISLAND BCBS OF RHODE ISLAND & OAK STREET HEALTH	RI RI	RE NIA	BLUE CROSS AND BLUE SHIELD OF RHODE ISLAND BCBS OF RHODE ISLAND & OAK STREET HEALTH	BOARD OF DIRECTORS BOARD OF DIRECTORS		BOARD OF DIRECTORS BOARD OF DIRECTORS	NO NO	

Asterik	Explanation
<div style="font-size: 48px; font-weight: bold; margin: 0;">NONE</div>	

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?

..... YES

AUGUST FILING

2. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.

..... N/A

1. Explanation

.....
.....
.....

2. Explanation

.....
.....
.....

Bar Code:

OVERFLOW PAGE FOR WRITE-INS

Page 2 - Continuation

ASSETS

	Current Year			Prior Year
	1	2	3	4
REMAINING WRITE-INS AGGREGATED AT LINE 25 FOR OTHER THAN INVESTED ASSETS	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
2504. HISTORICAL TAX CREDITS	2,460,000		2,460,000	3,280,000
2505. LEASEHOLD IMPROVEMENTS	884,364	884,364		
2506. LOAN & INTEREST RECEIVABLE	245,339	245,339		237
2507. COLLATERAL FUND HOME & HOST	218,176		218,176	207,433
2597. Totals (Lines 2501 through 2596) (Page 2, Line 2598)	3,807,879	1,129,703	2,678,176	3,487,670

OVERFLOW PAGE FOR WRITE-INS

Page 3 - Continuation

LIABILITIES, CAPITAL AND SURPLUS

	Current Year			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
WRITE-INS AGGREGATED AT LINE 23 FOR OTHER LIABILITIES				
2304. FEP & MISCELLANEOUS CLAIMS PAYABLES	522,912		522,912	894,768
2397. Totals (Lines 2304 through 2396) (Page 3, Line 23)	522,912		522,912	894,768

OVERFLOW PAGE FOR WRITE-INS

Page 4 - Continuation

STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
REMAINING WRITE-INS AGGREGATED AT LINE 29 FOR GAINS AND LOSSES IN SURPLUS				
2904. BANK SERVICE CHARGES		(146,711)	(147,700)	(309,785)
2905. HEALTH INFORMATION EXCHANGE		(891,840)	(573,690)	(1,147,380)
2906. OTHER INCOME (NET OF PENALTIES)		17,970	176,423	(12,216,438)
2997. Totals (Lines 2904 through 2996) (Page 4, Line 2998)		(1,020,581)	(544,967)	(13,673,603)

SCHEDULE A - VERIFICATION

Real Estate

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	43,572,106	41,399,335
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	2,436,706	4,625,423
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	1,226,326	2,452,652
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	44,782,486	43,572,106
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	44,782,486	43,572,106

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
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 commercial 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 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	25,305,080	18,793,559
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	234,147	5,028,294
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(356,653)	1,777,894
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		294,667
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	25,182,574	25,305,080
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	25,182,574	25,305,080

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	593,148,989	562,892,519
2. Cost of bonds and stocks acquired	93,272,057	149,996,977
3. Accrual of discount	154,215	323,567
4. Unrealized valuation increase (decrease)	(30,615,431)	9,730,230
5. Total gain (loss) on disposals	613,004	6,241,397
6. Deduct consideration for bonds and stocks disposed of	82,048,440	134,389,299
7. Deduct amortization of premium	777,404	1,795,251
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		148,849
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	573,746,990	593,148,989
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	573,746,990	593,148,989

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

2022

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)	321,765,444	32,796,839	30,056,641	2,461,629	321,765,444	326,967,271		316,024,295
2. NAIC 2 (a)	121,541,245	420,000	2,880,764	(2,033,562)	121,541,245	117,046,919		116,245,666
3. NAIC 3 (a)	17,312,611	45,000		(2,066,299)	17,312,611	15,291,312		19,606,790
4. NAIC 4 (a)	2,021,988			(109,750)	2,021,988	1,912,238		2,559,249
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	462,641,288	33,261,839	32,937,405	(1,747,982)	462,641,288	461,217,740		454,436,000
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4	28,053,161			(2,726,749)	28,053,161	25,326,412		29,154,345
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	28,053,161			(2,726,749)	28,053,161	25,326,412		29,154,345
15. Total Bonds & Preferred Stock	490,694,449	33,261,839	32,937,405	(4,474,731)	490,694,449	486,544,152		483,590,345

(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 \$ 0; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0

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
7709999999		NONE			

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		
2. Cost of short-term investments acquired		
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)		
2.	Cost Paid/(Consideration Received) on additions		
3.	Unrealized Valuation increase/(decrease)		
4.	SSAP No. 108 adjustments		
5.	Total gain (loss) on termination recognized		
6.	Considerations received/(paid) on terminations		
7.	Amortization		
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	NONE	
9.	Total foreign exchange change in Book/Adjusted Carrying Value		
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)		
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		

SCHEDULE DB - PART B - VERIFICATION

Future Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)		
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)		
3.1	Add:		
	Change in variation margin on open contracts - Highly Effective Hedges		
3.11	Section 1, Column 15, current year to date minus		
3.12	Section 1, Column 15, prior year		
	Change in variation margin on open contracts - All Other		
3.13	Section 1, Column 18, current year to date minus		
3.14	Section 1, Column 18, prior year		
3.2	Add:		
	Change in adjustment to basis of hedged item		
3.21	Section 1, Column 17, current year to date minus		
3.22	Section 1, Column 17, prior year		
	Change in amount recognized		
3.23	Section 1, Column 19, current year to date minus		
3.24	Section 1, Column 19, prior year plus		
3.25	SSAP No. 108 adjustments		
3.3	Subtotal (Line 3.1 minus Line 3.2)	NONE	
4.1	Cumulative variation margin on terminated contracts during the year		
4.2	Less:		
4.21	Amount used to adjust basis of hedged item		
4.22	Amount recognized		
4.23	SSAP No. 108 adjustments		
4.3	Subtotal (Line 4.1 minus Line 4.2)		
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year		
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year		
6.	Book/Adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)		
7.	Deduct total nonadmitted amounts		
8.	Statement value at end of current period (Line 6 minus Line 7)		

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replicated (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
NONE															

505

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

9016

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year to Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory										

NONE

SCHEDULE DB VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14	_____
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	_____
3. Total (Line 1 plus Line 2)	_____
4. Part D, Section 1, Column 6	_____
5. Part D, Section 1, Column 7	_____
6. Total (Line 3 minus Line 4 minus Line 5)	_____

NONE

Fair Value Check

7. Part A, Section 1, Column 16	_____
8. Part B, Section 1, Column 13	_____
9. Total (Line 7 plus Line 8)	_____
10. Part D, Section 1, Column 9	_____
11. Part D, Section 1, Column 10	_____
12. Total (Line 9 minus Line 10 minus Line 11)	_____

Potential Exposure Check

13. Part A, Section 1, Column 21	_____
14. Part B, Section 1, Column 20	_____
15. Part D, Section 1, Column 12	_____
16. Total (Line 13 plus Line 14 minus Line 15)	_____

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	18,366,642	18,794,799
2. Cost of cash equivalents acquired	81,676,729	131,504,178
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	76,720,971	131,932,335
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	23,322,400	18,366,642
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	23,322,400	18,366,642

SCHEDULE D - PART 3

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

1 CUSIP Ident- ification	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
912810-TG-3	UNITED STATES TREASURY		06/13/2022	HSBC SECURITIES		681,242	750,000.00	1,758	1.A
91282C-DY-4	UNITED STATES TREASURY		04/28/2022	Montgomery		915,861	1,000,000.00	3,781	1.A FE
91282C-EH-0	UNITED STATES TREASURY		04/28/2022	GOLDMAN		3,953,016	4,000,000.00	7,387	1.A
91282C-EK-3	UNITED STATES TREASURY		04/28/2022	SALOMON BROTHERS INC		2,991,450	3,000,000.00	411	1.A
91282C-ER-8	UNITED STATES TREASURY		06/22/2022	DEUTSCHE BANK ALEX BROWN		850,662	860,000.00	1,351	1.A FE
91282C-ET-4	UNITED STATES TREASURY		06/13/2022	Barclays Bank		2,409,575	2,500,000.00	2,510	1.A FE
91282C-EU-1	UNITED STATES TREASURY		06/22/2022	SALOMON BROTHERS INC		851,973	860,000.00	540	1.A
0109999999	Bonds - U. S. Government				X X X	12,653,779	12,970,000.00	17,738	X X X
3140QP-JJ-7	FN CB3864 - RMBS		06/24/2022	TORONTO DOMINION SECURTIES (USA) INC		3,036,749	2,998,333.20	4,872	1.A
3140XB-JE-1	FN FM7460 - RMBS		06/24/2022	Barclays Bank		991,029	999,777.42	1,444	1.A
54627R-AL-4	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		05/12/2022	CHASE SECURITIES INC		700,000	700,000.00		1.A FE
0909999999	Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	4,727,778	4,698,110.62	6,316	X X X
E44 023135-CG-9	AMAZON.COM INC		04/11/2022	CHASE SECURITIES INC		508,898	510,000.00		1.D FE
05602R-AE-1	BMWOT 2022-A A4 - ABS		05/10/2022	RBC Dain Rauscher (US)		288,914	289,000.00		1.A FE
08163K-BG-5	BMARK 2021-B30 A5 - CMBS		06/17/2022	Various		618,773	730,000.00	1,097	1.A FE
08163M-AE-7	BMARK 2021-B31 A5 - CMBS		06/16/2022	CHASE SECURITIES INC		1,528,523	1,800,000.00	2,669	1.A FE
14040H-CS-2	CAPITAL ONE FINANCIAL CORP		05/05/2022	Morgan Stanley		420,000	420,000.00		2.A FE
14317H-AD-3	CARMX 222 A4 - ABS		04/21/2022	Montgomery		282,955	283,000.00		1.A FE
185512-AA-8	CNL 2022-A A1 - ABS		06/09/2022	CHASE SECURITIES INC		419,956	420,000.00		1.A FE
28628C-AA-4	ELFI 22-A - ABS		06/09/2022	HARRIS NESBITT CORP BONDS		539,981	540,000.00		1.A FE
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC		05/12/2022	GOLDMAN		699,258	700,000.00		1.G FE
46647P-DA-1	JPMORGAN CHASE & CO		04/19/2022	CHASE SECURITIES INC		1,690,000	1,690,000.00		1.G FE
48255G-AA-3	KKR GROUP FINANCE CO XII LLC		05/10/2022	CHASE SECURITIES INC		832,052	835,000.00		1.F FE
48666K-BA-6	KB HOME		06/07/2022	SALOMON BROTHERS INC		45,000	45,000.00		3.B FE
63942A-AA-4	NAVSL 2020-I A1A - ABS		04/29/2022	CANTOR FITZGERALD		93,561	102,326.28	68	1.A FE
63942P-AA-1	NAVSL 22B A - ABS		05/17/2022	CHASE SECURITIES INC		781,861	782,000.00		1.A FE
66815L-2J-7	NORTHWESTERN MUTUAL GLOBAL FUNDING		06/27/2022	CHASE SECURITIES INC		814,723	815,000.00		1.A FE
68233J-CE-2	ONCOR ELECTRIC DELIVERY COMPANY LLC		05/17/2022	Wachovia Bank		229,156	230,000.00		1.F FE
693342-AA-5	PCG 2022-A A1 - ABS		05/03/2022	SALOMON BROTHERS INC		845,983	846,000.00		1.A FE
69335P-EK-7	PFSFC 22C A - ABS		05/19/2022	SALOMON BROTHERS INC		999,744	1,000,000.00		0. Z
78471H-AB-4	SOFI 2019-A A2X - ABS		05/02/2022	CANTOR FITZGERALD		773,314	776,225.05	1,512	1.A FE
83206N-AA-5	SMB 22B A1A - ABS		05/26/2022	First Boston Corp		893,640	900,000.00		1.A FE
88240T-AA-9	ERCOTT 2022 A1 - ABS		06/08/2022	SALOMON BROTHERS INC		903,987	904,000.00		1.A FE
902613-AP-3	UBS GROUP AG	C	05/03/2022	Warburg Dillon Reed		1,670,000	1,670,000.00		1.G FE
1109999999	Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	15,880,279	16,287,551.33	5,346	X X X

SCHEDULE D - PART 3

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

1 CUSIP Ident- ification	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
250999997	Subtotal - Bonds - Part 3				X X X	33,261,836	33,955,661.95	29,400	X X X
250999998	Summary Item from Part 5 for Bonds (N/A for Quarterly)				X X X	X X X	X X X	X X X	X X X
250999999	Subtotal - Bonds				X X X	33,261,836	33,955,661.95	29,400	X X X
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON		06/23/2022	FHLB BANK	13,178.000	1,317,800			
501999999	Common Stock - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				X X X	1,317,800	X X X		X X X
024071-81-3	AMERICAN FUNDS BAL R6		06/28/2022	Reliance Trust	53.234	1,616			
256219-10-6	DODGE & COX STCK I		06/29/2022	Reliance Trust	6.132	1,419			
315911-72-7	FIDELITY INTERNATIONL IX		06/28/2022	Reliance Trust	41.468	1,782			
315911-75-0	FIDELITY 500 INDEX FUND		06/28/2022	Reliance Trust	271.137	39,155			
316146-35-6	FIDELITY US BOND INDEX		06/28/2022	Reliance Trust	88.843	958			
41665H-78-9	HARTFD:SCHR EM E SDR		05/31/2022	Northern Trust	18,226.000	300,000			
57630E-57-8	MASSMUTUAL S:ST BD I		06/28/2022	Reliance Trust	480.604	4,415			
57630E-87-5	MASSMUTUAL S:BL CH I		06/28/2022	Reliance Trust	254.367	5,601			
57630G-27-6	MASSMUTUAL S:TRP 45 I		06/28/2022	Reliance Trust	753.536	13,151			
57630G-32-6	MASSMUTUAL S:TRP 40 I		06/28/2022	Reliance Trust	814.028	14,002			
57630G-36-7	MASSMUTUAL S:TRP 35 I		06/28/2022	Reliance Trust	57.171	961			
57630G-41-7	MASSMUTUAL S:TRP 30 I		06/28/2022	Reliance Trust	685.778	11,131			
57630G-45-8	MASSMUTUAL S:TRP 25 I		06/28/2022	Reliance Trust	756.242	11,849			
649280-81-5	AMERICAN FUNDS NWLD R6		06/28/2022	Reliance Trust	41.123	2,906			
704329-24-2	PAYDEN:EM MKT BD SI		06/29/2022	Northern Trust	12,568.800	133,041			
779562-20-6	T ROWE PRICE NH I		06/28/2022	Reliance Trust	124.234	6,568			
921908-87-7	VANGUARD RE IDX ADM		06/28/2022	Reliance Trust	101.062	14,295			
922908-83-5	VANGUARD MD-CP I INST		06/28/2022	Reliance Trust	272.256	16,235			
922908-87-6	VANGUARD S-C ID INST		06/28/2022	Reliance Trust	152.993	14,311			
969251-71-9	WM BLAIR:INTL LDERS I		06/28/2022	Reliance Trust	705.657	13,113			
532999999	Common Stock - Mutual Funds - Designations Not Assigned by the SVO				X X X	606,509	X X X		X X X
464287-20-0	ISHARES:CORE S&P 500		06/30/2022	Various	14,818.000	5,648,328			
581999999	Common Stock - Exchange Traded Funds				X X X	5,648,328	X X X		X X X
598999997	Subtotal - Common Stock - Part 3				X X X	7,572,637	X X X		X X X
598999998	Summary Item from Part 5 for Common Stocks (N/A for Quarterly)				X X X	X X X	X X X	X X X	X X X

E04.1

SCHEDULE D - PART 3

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

1 CUSIP Ident- ification	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
598999999	Total - Common Stock				X X X	7,572,637	X X X		X X X
599999999	Total - Preferred and Common Stock				X X X	7,572,637	X X X		X X X
600999999	Totals				X X X	40,834,473	X X X	29,400	X X X

E04.2

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	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 Contractua Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ 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.							
36179R-VB-2	G2 MA3310 - RMBS		06/01/2022	Paydown		24,194	24,194.39	25,544	25,421		(1,227)		(1,227)		24,194				346	12/20/2045	1.A
36179R-VD-8	G2 MA3312 - RMBS		06/01/2022	Paydown		20,870	20,869.50	22,277	22,264		(1,395)		(1,395)		20,870				382	12/20/2045	1.A
36179S-QX-8	G2 MA4070 - RMBS		06/01/2022	Paydown		26,280	26,280.23	27,824	27,633		(1,353)		(1,353)		26,280				410	11/20/2046	1.A
36179T-4N-2	G2 MA5329 - RMBS		06/01/2022	Paydown		37,315	37,314.81	38,236	38,160		(846)		(846)		37,315				524	07/20/2048	1.A
36179V-VY-3	G2 MA6931 - RMBS		04/12/2022	Various		4,710,481	4,952,906.14	5,197,456	5,157,292		(9,419)		(9,419)		5,147,873		(437,392)	(437,392)	48,008	10/20/2050	1.A
36200R-LW-0	GN 570141 - RMBS		06/01/2022	Paydown		180	179.71	180	180						180				5	12/15/2031	1.A
36202E-NA-3	G2 003985 - RMBS		06/01/2022	Paydown		1,225	1,224.60	1,236	1,232		(8)		(8)		1,225				29	05/20/2037	1.A
36202E-ZG-7	G2 004343 - RMBS		06/01/2022	Paydown		3,402	3,402.21	3,506	3,496		(94)		(94)		3,402				76	01/20/2039	1.A
36205R-XM-4	GN 398584 - RMBS		06/01/2022	Paydown		46	46.26	45	45		1		1		46				1	06/15/2029	1.A
36207J-2F-9	GN 433774 - RMBS		06/01/2022	Paydown		532	532.52	544	538		(5)		(5)		533				16	05/15/2028	1.A
36210B-WF-8	GN 487646 - RMBS		06/01/2022	Paydown		38	38.25	38	38		1		1		38				1	09/15/2029	1.A
38378N-WU-3	GNR 2014-017 AM - CMBS		06/01/2022	Paydown		23,425	23,424.65	24,310	24,319		(895)		(895)		23,425				685	06/16/2048	1.A
38379R-TQ-6	GNR 2017-051 AB - CMBS		06/07/2022	Various		196,717	188,541.37	188,541	188,463		(8)		(8)		188,456		8,262	8,262	2,312	04/16/2057	1.A
38379U-K5-4	GNR 2016-131 A - CMBS		06/01/2022	Paydown		14,963	14,962.88	14,902	14,924		39		39		14,963				144	04/16/2057	1.A
38380M-JL-6	GNR 2018-117 AC - CMBS		06/07/2022	Various		326,654	325,667.59	320,019	323,208		1,803		1,803		325,010		1,644	1,644	3,608	07/16/2046	1.A
38381R-QR-3	GNR 2019-023 NE - CMO/RMBS		06/01/2022	Paydown		110,487	110,486.71	111,397	111,359		(872)		(872)		110,487				1,527	11/20/2048	1.A
912828-6T-2	UNITED STATES TREASURY		05/24/2022	RBC Dain Rauscher (US)		48,512	50,000.00	50,582	50,443		(22)		(22)		50,421		(1,910)	(1,910)	626	05/15/2029	1.A
91282C-EH-0	UNITED STATES TREASURY		06/01/2022	HSBC SECURITIES		994,923	1,000,000.00	994,767			5		5		994,923				6,383	04/15/2025	1.A FE
0109999999	Bonds - U. S. Government				X X X	6,540,244	6,780,071.82	7,021,404	5,989,015		(14,295)		(14,295)		6,969,641		(429,396)	(429,396)	65,083	X X X	X X X
13063D-AD-0	CALIFORNIA ST		04/01/2022	Maturity @ 100.00		175,000	175,000.00	175,000	175,000						175,000				2,071	04/01/2022	1.C FE
0509999999	Bonds - U.S. States, Territories and Possessions				X X X	175,000	175,000.00	175,000	175,000						175,000				2,071	X X X	X X X
302970-AF-5	FRESB 2019-SB59 A7H - CMBS		06/07/2022	Various		254,929	262,112.12	263,357	255,974		(1,661)		(1,661)		254,313		616	616	4,579	11/25/2038	1.A
302970-AG-3	FRESB 2019-SB59 A1F - CMBS		06/07/2022	Various		174,495	175,950.89	176,813	176,475		(77)		(77)		176,398		(1,903)	(1,903)	3,165	01/25/2029	1.A
302970-AH-1	FRESB 2019-SB59 A1H - CMBS		06/07/2022	Various		323,065	327,488.27	329,100	322,126		(1,456)		(1,456)		320,670		2,396	2,396	6,202	11/25/2038	1.A
3128MJ-V2-3	FH G08632 - RMBS		06/01/2022	Paydown		9,559	9,558.86	10,019	9,981		(422)		(422)		9,559				133	03/01/2045	1.A
31292H-BB-9	FH C00934 - RMBS		06/01/2022	Paydown		82	81.51	82	81						82				2	03/01/2030	1.A
31294M-AC-5	FH E02703 - RMBS		06/01/2022	Paydown		2,591	2,591.32	2,637	2,608		(17)		(17)		2,591				43	07/01/2025	1.A
31307T-L9-0	FH J36652 - RMBS		06/01/2022	Paydown		118,299	118,299.34	118,521	118,480		(181)		(181)		118,299				1,558	03/01/2032	1.A
31307U-VF-2	FH J37814 - RMBS		06/01/2022	Paydown		7,909	7,909.21	8,064	8,027		(118)		(118)		7,909				97	10/01/2032	1.A
31326M-EY-5	FH 2B6451 - RMBS		06/01/2022	Paydown		4,045	4,045.34	4,144	4,153		(108)		(108)		4,045				68	08/01/2047	1.A
3132A8-6Y-0	FH ZS8087 - RMBS		06/01/2022	Paydown		182,646	182,646.37	185,158	184,867		(2,220)		(2,220)		182,646				1,917	04/01/2033	1.A
3132DM-ZZ-7	FH SD0792 - RMBS		06/01/2022	Paydown		41,436	41,436.41	41,559	41,559		(123)		(123)		41,436				344	12/01/2051	1.A
3132DM-ZK-4	FH SD0746 - RMBS		06/01/2022	Paydown		45,355	45,355.08	45,667	45,663		(308)		(308)		45,355				378	11/01/2051	1.A

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current 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 Contractua Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
E05.1	3132DV-KV-6		06/01/2022	FH SD7508 - RMBS		82,367	82,366.67	86,485	85,460		(3,093)		(3,093)		82,367				1,185	10/01/2049	1.A
	3132DV-LV-5		06/01/2022	FH SD7540 - RMBS		928	928.20	976	974		(46)		(46)		928				10	05/01/2051	1.A
	3132DW-B5-1		06/01/2022	FH SD8160 - RMBS		135,916	135,915.81	138,252	138,170		(2,254)		(2,254)		135,916				1,122	08/01/2051	1.A
	3132M9-T5-3		06/01/2022	FH Q28972 - RMBS		37,152	37,152.40	39,602	39,445		(2,292)		(2,292)		37,152				619	10/01/2044	1.A
	3132WN-UV-2		06/01/2022	FH Q48695 - RMBS		18,141	18,141.02	18,708	18,694		(553)		(553)		18,141				286	06/01/2047	1.A
	3132XT-AE-8		06/01/2022	FH Q50904 - RMBS		19,227	19,226.88	19,377	19,371		(144)		(144)		19,227				232	09/01/2047	1.A
	31335A-QK-7		06/01/2022	FH G60458 - RMBS		8,949	8,948.99	9,415	9,375		(426)		(426)		8,949				128	01/01/2044	1.A
	31335B-2A-3		06/01/2022	FH G61669 - RMBS		54,172	54,172.21	53,360	53,379		793		793		54,172				654	01/01/2047	1.A
	31335B-M7-8		06/01/2022	FH G61282 - RMBS		159,051	159,050.55	155,646	155,750		3,300		3,300		159,051				1,980	01/01/2048	1.A
	31335H-3N-1		06/01/2022	FH C90805 - RMBS		950	949.82	977	954		(4)		(4)		950				22	03/01/2024	1.A
	3133AN-QZ-0		06/01/2022	FH QC4072 - RMBS		2,931	2,930.75	3,071	3,066		(135)		(135)		2,931				34	07/01/2051	1.A
	3133KG-LG-1		06/01/2022	FH RA1227 - RMBS		27,095	27,095.06	27,713	27,578		(483)		(483)		27,095				330	08/01/2049	1.A
	3133KM-G9-0		06/01/2022	FH RA5624 - RMBS		26,034	26,033.84	27,327	27,274		(1,240)		(1,240)		26,034				249	08/01/2051	1.A
	3137B1-UG-5		06/07/2022	FHMS K-027 A2 - CMBS		585,455	585,000.00	596,540	586,234		(1,083)		(1,083)		585,151		304	304	8,095	01/25/2023	1.A FE
	3137B2-HN-3		06/07/2022	FHMS K-028 A2 - CMBS		627,405	625,852.26	652,500	629,942		(2,356)		(2,356)		627,586		(181)	(181)	10,206	02/25/2023	1.A
	3137B3-6J-2		06/07/2022	FHMS K-029 A2 - CMBS		1,965,091	1,957,419.58	2,050,084	1,975,461		(7,372)		(7,372)		1,968,089		(2,998)	(2,998)	34,009	02/25/2023	1.A
	3137BW-WD-2		06/07/2022	FHMS K-725 A2 - CMBS		500,215	500,000.00	514,981	504,024		(1,091)		(1,091)		502,933		(2,718)	(2,718)	375	01/25/2024	1.A FE
	3137BW-WD-2		06/07/2022	FHMS K-725 A2 - CMBS		500,215	500,000.00	514,981	504,023		(1,091)		(1,091)		502,932		(2,717)	(2,717)	15,385	01/25/2024	1.A FE
	3138E0-KJ-7		06/01/2022	FN AJ7496 - RMBS		10,600	10,599.70	10,944	10,746		(146)		(146)		10,600				131	12/01/2026	1.A
	3138LJ-4T-4		06/01/2022	FN AN6233 - CMBS/RMBS		1,760	1,760.15	1,798	1,776		(16)		(16)		1,760				22	12/01/2024	1.A
	3138WB-UK-9		06/01/2022	FN AS2385 - RMBS		33,951	33,950.58	35,871	35,718		(1,768)		(1,768)		33,951				499	05/01/2044	1.A
	3138WD-BZ-3		06/01/2022	FN AS3655 - RMBS		21,957	21,956.98	23,827	23,731		(1,774)		(1,774)		21,957				392	10/01/2044	1.A
	3138WE-KK-4		06/01/2022	FN AS4797 - RMBS		21,329	21,329.30	22,109	22,049		(720)		(720)		21,329				322	04/01/2045	1.A
	3138WG-DN-1		06/01/2022	FN AS6408 - RMBS		7,463	7,463.10	7,895	7,855		(392)		(392)		7,463				107	01/01/2046	1.A
	3138WG-FT-6		06/01/2022	FN AS6477 - RMBS		5,379	5,379.18	5,412	5,411		(32)		(32)		5,379				76	01/01/2046	1.A
	3138WG-G6-5		06/01/2022	FN AS6520 - RMBS		7,445	7,445.23	7,838	7,806		(360)		(360)		7,445				109	01/01/2046	1.A
	3138WL-CM-3		06/01/2022	FN AS9975 - RMBS		4,595	4,595.03	4,807	4,785		(190)		(190)		4,595				72	07/01/2047	1.A
	3138Y4-6V-6		06/01/2022	FN AX3583 - RMBS		4,143	4,143.40	4,323	4,303		(159)		(159)		4,143				60	07/01/2042	1.A
	31403D-XF-1		06/01/2022	FN 745978 - RMBS		10,139	10,138.60	10,188	10,221		(83)		(83)		10,139				103	10/01/2036	1.A
	3140FE-5K-6		06/01/2022	FN BD7149 - RMBS		79,415	79,415.40	80,081	80,064		(649)		(649)		79,415				1,023	04/01/2047	1.A
	3140FX-D7-4		06/01/2022	FN BF0125 - RMBS		10,989	10,988.83	11,617	11,609		(620)		(620)		10,989				177	07/01/2056	1.A
	3140FX-DM-1		06/01/2022	FN BF0107 - RMBS		33,698	33,697.70	36,286	36,265		(2,567)		(2,567)		33,698				617	06/01/2056	1.A
	3140FX-E4-0		06/01/2022	FN BF0154 - RMBS		10,785	10,784.69	11,208	11,162		(377)		(377)		10,785				152	11/01/2046	1.A
	3140FX-EE-8		06/01/2022	FN BF0132 - RMBS		13,140	13,140.45	13,886	13,876		(735)		(735)		13,140				211	07/01/2056	1.A
	3140FX-FN-7		06/01/2022	FN BF0172 - RMBS		4,260	4,260.49	4,397	4,393		(133)		(133)		4,260				68	01/01/2041	1.A
	3140FX-GG-1		06/01/2022	FN BF0198 - RMBS		22,850	22,849.97	23,531	23,522		(672)		(672)		22,850				373	11/01/2040	1.A
	3140FX-GK-2		06/01/2022	FN BF0201 - RMBS		17,896	17,896.17	18,186	18,173		(277)		(277)		17,896				294	08/01/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractua Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3140FX-GL-0	FN BF0202 - RMBS		06/01/2022	Paydown		11,763	11,763.05	12,253	12,234		(471)		(471)		11,763				213	01/01/2051	1.A
3140GT-V3-1	FN BH5133 - RMBS		06/01/2022	Paydown		26,704	26,703.87	27,270	27,381		(677)		(677)		26,704				248	09/01/2047	1.A
3140GU-KS-5	FN BH5704 - RMBS		06/01/2022	Paydown		10,896	10,896.00	11,106	11,055		(159)		(159)		10,896				134	10/01/2032	1.A
3140H1-VX-5	FN BJ0629 - RMBS		06/01/2022	Paydown		162,491	162,490.65	167,413	166,957		(4,467)		(4,467)		162,491				2,634	03/01/2048	1.A
3140HE-AJ-1	FN BK0908 - RMBS		06/01/2022	Paydown		6,134	6,134.13	6,329	6,301		(166)		(166)		6,134				109	07/01/2048	1.A
3140HM-ZD-9	FN BK7939 - RMBS		06/01/2022	Paydown		10,705	10,705.05	10,997	10,926		(221)		(221)		10,705				191	11/01/2048	1.A
3140HP-S9-9	FN BK9543 - RMBS		06/01/2022	Paydown		663	662.61	691	685		(23)		(23)		663				15	11/01/2048	1.A
3140J5-FG-9	FN BM1066 - RMBS		06/01/2022	Paydown		4,256	4,255.57	4,455	4,448		(193)		(193)		4,256				65	02/01/2047	1.A
3140J7-VZ-5	FN BM3331 - RMBS		06/01/2022	Paydown		273,170	273,169.66	274,563	274,555		(1,385)		(1,385)		273,170				3,795	08/01/2047	1.A
3140J8-MN-0	FN BM3964 - RMBS		06/01/2022	Paydown		24,511	24,510.70	24,752	24,742		(232)		(232)		24,511				358	07/01/2046	1.A
3140J9-ME-8	FN BM4856 - RMBS		06/01/2022	Paydown		332,853	332,852.70	343,437	343,424		(10,572)		(10,572)		332,853				5,421	04/01/2047	1.A
3140J9-T9-2	FN BM5075 - RMBS		06/01/2022	Paydown		163,334	163,334.41	161,101	161,176		2,159		2,159		163,334				1,990	08/01/2046	1.A
3140JA-CQ-9	FN BM5478 - RMBS		06/01/2022	Paydown		71,222	71,221.63	74,594	74,499		(3,277)		(3,277)		71,222				1,319	01/01/2049	1.A
3140JA-EU-8	FN BM5546 - RMBS		06/01/2022	Paydown		38,043	38,043.19	38,519	38,499		(455)		(455)		38,043				546	05/01/2044	1.A
3140JA-GD-4	FN BM5595 - RMBS		06/01/2022	Paydown		8,669	8,668.70	8,764	8,759		(91)		(91)		8,669				128	08/01/2045	1.A
3140QA-NJ-5	FN CA3092 - RMBS		06/01/2022	Paydown		97,492	97,491.61	101,818	100,611		(3,120)		(3,120)		97,492				1,748	02/01/2049	1.A
3140QB-3Q-9	FN CA4406 - RMBS		06/01/2022	Paydown		136,443	136,443.28	139,184	138,546		(2,103)		(2,103)		136,443				1,722	10/01/2049	1.A
3140QG-ZQ-3	FN CA8850 - RMBS		06/01/2022	Paydown		260,357	260,356.77	270,608	269,917		(9,560)		(9,560)		260,357				2,092	02/01/2051	1.A
3140QL-NS-1	FN CB1300 - RMBS		06/01/2022	Paydown		57,308	57,308.39	60,236	60,116		(2,807)		(2,807)		57,308				596	08/01/2051	1.A
3140QM-5T-7	FN CB2657 - RMBS		06/01/2022	Paydown		49,145	49,144.87	50,189			(1,044)		(1,044)		49,145				347	01/01/2052	1.A
3140QM-VQ-4	FN CB2422 - RMBS		06/01/2022	Paydown		23,551	23,550.81	24,795	24,786		(1,236)		(1,236)		23,551				283	12/01/2051	1.A
3140X4-H6-6	FN FM1152 - RMBS		06/01/2022	Paydown		99,239	99,239.07	100,542	100,387		(1,148)		(1,148)		99,239				1,048	07/01/2033	1.A
3140X7-5M-7	FN FM4451 - RMBS		06/01/2022	Paydown		21,469	21,468.59	22,817	22,634		(1,165)		(1,165)		21,469				223	09/01/2050	1.A
3140X8-EE-3	FN FM4632 - RMBS		06/01/2022	Paydown		63,074	63,074.49	65,812	65,531		(2,456)		(2,456)		63,074				550	10/01/2050	1.A
3140XB-6D-7	FN FM8067 - RMBS		06/01/2022	Paydown		113,058	113,057.51	120,230	119,829		(6,772)		(6,772)		113,058				1,499	07/01/2051	1.A
3140XD-2J-4	FN FM9776 - RMBS		06/01/2022	Paydown		130,958	130,957.90	134,616			(3,658)		(3,658)		130,958				1,028	11/01/2051	1.A
31417G-F2-7	FN AB9184 - RMBS		06/01/2022	Paydown		7,331	7,331.13	7,514	7,496		(165)		(165)		7,331				101	04/01/2043	1.A
31418A-X5-2	FN MA1599 - RMBS		06/01/2022	Paydown		27,697	27,696.83	28,826	28,729		(1,033)		(1,033)		27,697				344	09/01/2043	1.A
31418C-NT-7	FN MA3101 - RMBS		06/01/2022	Paydown		4,827	4,827.38	5,143	5,106		(279)		(279)		4,827				84	08/01/2047	1.A
31418C-QC-1	FN MA3150 - RMBS		06/01/2022	Paydown		4,971	4,971.37	5,303	5,256		(285)		(285)		4,971				88	10/01/2047	1.A
31418D-UG-5	FN MA4182 - RMBS		06/01/2022	Paydown		101,616	101,615.86	104,966	104,555		(2,939)		(2,939)		101,616				833	11/01/2050	1.A
31418D-YB-2	FN MA4305 - RMBS		06/01/2022	Paydown		70,276	70,275.84	70,419	70,403		(127)		(127)		70,276				579	04/01/2051	1.A
35563P-GG-8	SCRT 2018-3 MA - CMO/RMBS		06/01/2022	Paydown		3,174	3,173.53	3,156	3,156		18		18		3,174				46	08/27/2057	1.A
64469D-B9-1	NEW HAMPSHIRE ST HSG FIN AUTH SING		06/01/2022	Call @ 100.00		5,000	5,000.00	5,000	5,000						5,000				83	07/01/2040	1.C FE
83756C-SA-4	SOUTH DAKOTA HSG DEV AUTH		06/30/2022	Call @ 100.00		10,000	10,000.00	10,000	10,000						10,000				176	11/01/2037	1.A FE
88213A-DP-7	TEXAS A & M UNIV REVS		05/15/2022	Maturity @ 100.00		50,000	50,000.00	49,522	49,962		38		38		50,000				562	05/15/2022	1.A FE

E05.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ 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 Contractua Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
090999999	Bonds - U.S. Special Revenue and Special Assessment Non-Guaranteed Obligations				X X X	8,719,899	8,722,850.86	8,976,260	8,640,294		(98,002)		(98,002)		8,727,101		(7,201)	(7,201)	129,413	X X X	X X X
00108W-AA-8	AEP TEXAS INC		05/20/2022	Merrill Lynch		74,951	75,000.00	74,870	74,980		10		10		74,990		(39)	(39)	1,165	10/01/2022	2.B FE
00206R-CN-0	AT&T INC		05/11/2022	Call @ 100.53		180,949	180,000.00	177,169	178,706		130		130		178,836		2,113	2,113	2,992	05/15/2025	2.B FE
00206R-CT-7	AT&T INC		05/11/2022	Call @ 102.60		410,388	400,000.00	432,604	421,403		(1,880)		(1,880)		419,523		(9,135)	(9,135)	12,100	02/17/2026	2.B FE
03765L-AP-7	APID XX 1RA - CDO		06/23/2022	Morgan Stanley		1,030,397	1,050,000.00	1,050,000							1,050,000		(19,604)	(19,604)	7,899	07/16/2031	1.A FE
037833-CU-2	APPLE INC		06/17/2022	DONALDSON LUFKIN & J		178,654	180,000.00	182,066	180,722		(152)		(152)		180,571		(1,917)	(1,917)	3,149	05/11/2024	1.B FE
05565Q-CP-1	BP CAPITAL MARKETS PLC	C	06/30/2022	Call @ 100.84		504,215	500,000.00	505,550	502,307		(527)		(527)		501,780		2,435	2,435	16,951	02/10/2024	1.G FE
05568Y-AA-6	BNSF 2007-1 PTC - ABS		04/01/2022	Paydown		114,348	114,348.14	125,934	122,947		(8,598)		(8,598)		114,348				3,428	04/01/2024	1.C FE
06051G-GK-9	BANK OF AMERICA CORP		04/24/2022	Call @ 100.00		180,000	180,000.00	180,502	180,035		(35)		(35)		180,000				2,593	04/24/2023	1.G FE
12189L-AL-5	BURLINGTON NORTHERN SANTA FE LLC		06/13/2022	Call @ 100.00		100,000	100,000.00	98,524	99,758		162		162		99,920		80	80	2,389	09/01/2022	1.D FE
12527G-AC-7	CF INDUSTRIES INC		04/21/2022	Call @ 101.33		466,123	460,000.00	444,912	454,720		1,103		1,103		455,822		10,300	10,300	7,092	06/01/2023	2.C FE
12624K-AD-8	COMM 2012-CCRE2 A4 - CMBS		05/01/2022	Paydown		29,454	29,454.02	30,490	29,518		(64)		(64)		29,454				386	08/15/2045	1.A FE
12624K-AD-8	COMM 2012-CCRE2 A4 - CMBS		06/17/2022	Paydown		314,141	314,141.15	325,185	314,827		(686)		(686)		314,141				3,690	08/15/2045	1.A FM
126650-CW-8	CVS HEALTH CORP		06/17/2022	DONALDSON LUFKIN & J		401,108	400,000.00	428,404	416,990		(2,524)		(2,524)		414,465		(13,357)	(13,357)	12,163	03/25/2025	2.B FE
172967-LG-4	CITIGROUP INC		04/25/2022	Maturity @ 100.00		250,000	250,000.00	249,825	249,989		11		11		250,000				3,438	04/25/2022	1.G FE
23307D-AW-3	DBGS 2018-C1 A1 - CMBS		06/01/2022	Paydown		53,823	53,822.69	53,822	53,770		53		53		53,823				765	10/17/2051	1.A
26818L-AB-6	DY9 LEASING LLC		06/17/2022	Various		760,828	786,593.82	776,296	780,142		836		836		780,978		(20,150)	(20,150)	9,477	03/19/2027	1.D FE
28108Q-AA-2	ESLFT 2012-1 A - ABS		06/27/2022	Paydown		21,832	21,832.45	21,901	21,857		(25)		(25)		21,832				122	09/25/2030	1.A FE
29250N-BK-0	ENBRIDGE INC	C	06/17/2022	Barclays Bank		685,528	705,000.00	704,408			101		101		704,508		(18,981)	(18,981)	5,263	02/16/2024	2.A FE
370334-CE-2	GENERAL MILLS INC		05/26/2022	Call @ 101.49		71,042	70,000.00	69,848	69,949		11		11		69,960		1,082	1,082	1,576	10/17/2023	2.B FE
42328B-AC-6	HELIOS LEASING I LLC		06/28/2022	Paydown		15,455	15,455.17	15,098	15,306		149		149		15,455				121	09/28/2024	1.D FE
458140-BD-1	INTEL CORP		06/17/2022	GOLDMAN		178,798	180,000.00	182,471	180,875		(184)		(184)		180,691		(1,893)	(1,893)	3,177	05/11/2024	1.E FE
46625H-KC-3	JPMORGAN CHASE & CO		04/19/2022	DONALDSON LUFKIN & J		178,177	180,000.00	180,329	180,143		(14)		(14)		180,128		(1,952)	(1,952)	4,188	01/23/2025	1.F FE
46647P-AP-1	JPMORGAN CHASE & CO		04/21/2022	BANK OF NEW YORK		1,564,727	1,560,000.00	1,620,135	1,584,083		(5,693)		(5,693)		1,578,391		(13,664)	(13,664)	28,069	04/23/2024	1.F FE
585055-BS-4	MEDTRONIC INC		06/01/2022	Call @ 101.67		376,186	370,000.00	376,257	373,461		(428)		(428)		373,034		3,153	3,153	9,209	03/15/2025	1.G FE
61205P-AK-5	MHESA 2012 A2 - ABS		06/21/2022	Paydown		19,978	19,978.10	20,109	20,021		(43)		(43)		19,978				103	05/20/2030	1.A FE
61761Q-AE-3	MSBAM 2013-C8 A4 - CMBS		06/01/2022	Paydown		44,010	44,010.23	45,160	44,182		(172)		(172)		44,010				690	12/17/2048	1.A
61762X-AS-6	MSBAM 2013-C12 ASB - CMBS		06/01/2022	Paydown		22,278	22,278.20	23,504	22,512		(234)		(234)		22,278				355	10/17/2046	1.A
63942A-AA-4	NAVSL 2020-I A1A - ABS		06/15/2022	Paydown		3,340	3,340.25	3,054			286		286		3,340				6	04/15/2069	1.A FE
64952W-CS-0	NEW YORK LIFE GLOBAL FUNDING		06/10/2022	Maturity @ 100.00		200,000	200,000.00	199,606	199,964		36		36		200,000				2,300	06/10/2022	1.A FE
67098D-AS-2	OAKC 4R AR - CDO	C	06/23/2022	SALOMON BROTHERS I		970,600	1,000,000.00	1,001,300	1,001,277		(8)		(8)		1,001,269		(30,669)	(30,669)	10,973	10/22/2036	1.A FE
67098U-AN-5	OAKC 6R AR - CDO	C	06/23/2022	First Boston Corp		969,200	1,000,000.00	1,001,000			(64)		(64)		1,000,936		(31,736)	(31,736)	7,646	07/20/2034	1.A FE
68389X-BL-8	ORACLE CORP		05/20/2022	GOLDMAN		297,084	300,000.00	292,568	297,509		561		561		298,071		(987)	(987)	4,980	09/15/2023	2.A FE
693304-AP-2	PECO ENERGY CO		06/18/2022	Call @ 100.00		300,000	300,000.00	299,403	299,918		53		53		299,972		28	28	5,403	09/15/2022	1.F FE
70109H-AK-1	PARKER-HANNIFIN CORP		05/20/2022	Morgan Stanley		180,767	180,000.00	188,962	181,326		(739)		(739)		180,588		179	179	4,358	09/15/2022	2.A FE
70450Y-AC-7	PAYPAL HOLDINGS INC		06/17/2022	DONALDSON LUFKIN & J		224,282	230,000.00	229,860	229,922		13		13		229,935		(5,652)	(5,652)	4,002	10/01/2024	1.G FE

E053

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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
713448-EQ-7	PEPSICO INC		06/17/2022	MITSUBISHI UFJ SECURI		1,063,964	1,100,000.00	1,099,219	1,099,488		73		73		1,099,561		(35,597)	(35,597)	18,769	03/19/2025	1.E FE	
718546-AC-8	PHILLIPS 66		04/01/2022	Maturity @ 100.00		84,000	84,000.00	90,371	84,354		(354)		(354)		84,000				1,806	04/01/2022	2.A FE	
719160-AA-1	PHOENIX 2012 LLC		04/03/2022	Paydown		34,499	34,498.52	33,178	33,869		630		630		34,499				277	07/03/2024	1.D FE	
78448Y-AM-3	SMB 2021-A APL - ABS		06/15/2022	Paydown		64,943	64,942.66	64,706	64,760		183		183		64,943				262	01/15/2053	1.A FE	
78471H-AB-4	SOFI 2019-A A2X - ABS		06/15/2022	Paydown		66,683	66,682.73	66,433			250		250		66,683				307	06/15/2048	1.A FE	
87612E-BL-9	TARGET CORP		06/17/2022	DEUTSCHE BANK ALEX		643,314	670,000.00	668,888	669,235		106		106		669,342		(26,028)	(26,028)	10,343	04/15/2025	1.F FE	
902674-YU-8	UBS AG (LONDON BRANCH)	C	05/03/2022	Merrill Lynch		1,272,659	1,350,000.00	1,346,841			320		320		1,347,161		(74,502)	(74,502)	5,775	01/13/2025	1.D FE	
92917J-AA-5	VOYA 2018-2 A1 - CDO		06/23/2022	Morgan Stanley		915,131	935,000.00	924,061	928,999		905		905		929,904		(14,773)	(14,773)	9,453	07/15/2031	1.A FE	
98625D-AA-8	GNRT 7 A1 - CDO	C	06/23/2022	Morgan Stanley		1,223,463	1,250,000.00	1,250,202	1,250,285		(3,739)		(3,739)		1,246,546		(23,083)	(23,083)	15,611	01/22/2033	1.A FE	
1109999999	Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	16,741,319	17,030,378.13	17,155,025	12,914,109		(20,181)		(20,181)		17,065,666		(324,349)	(324,349)	244,821	X X X	X X X	
2509999997	Subtotal - Bonds - Part 4				X X X	32,176,462	32,708,301	33,327,689	27,718,418		(132,478)		(132,478)		32,937,408		(760,946)	(760,946)	441,388	X X X	X X X	
2509999998	Summary Item from Part 5 for Bonds (N/A for Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
2509999999	Subtotal - Bonds				X X X	32,176,462	32,708,300.81	33,327,689	27,718,418		(132,478)		(132,478)		32,937,408		(760,946)	(760,946)	441,388	X X X	X X X	
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON		06/02/2022	FHLB BANK		5,861.00	586,100	586,100	211,500						586,100							
5019999999	Common Stock - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				X X X	586,100		586,100	211,500						586,100					X X X	X X X	
552966-80-6	MFS INSTL:INTL EQUITY		06/30/2022	Northern Trust		43,496.09	1,167,000	1,048,256	1,454,944	(406,688)			(406,688)		1,048,256		118,744	118,744				
704329-24-2	PAYDEN:EM MKT BD SI		06/30/2022	Northern Trust		132,349.95	1,301,000	1,753,637	1,695,403	58,234			58,234		1,753,637		(452,637)	(452,637)	36,536			
5329999999	Common Stock - Mutual Funds - Designations Not Assigned by the SVO				X X X	2,468,000	X X X	2,801,893	3,150,347	(348,454)			(348,454)		2,801,893		(333,893)	(333,893)	36,536	X X X	X X X	
5989999997	Subtotal - Common Stock - Part 4				X X X	3,054,100	X X X	3,387,993	3,361,847	(348,454)			(348,454)		3,387,993		(333,893)	(333,893)	36,536	X X X	X X X	
5989999998	Summary Item from Part 5 for Common Stocks (N/A for Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
5989999999	Total - Common Stocks				X X X	3,054,100	X X X	3,387,993	3,361,847	(348,454)			(348,454)		3,387,993		(333,893)	(333,893)	36,536	X X X	X X X	
5999999999	Total - Preferred and Common Stocks				X X X	3,054,100	X X X	3,387,993	3,361,847	(348,454)			(348,454)		3,387,993		(333,893)	(333,893)	36,536	X X X	X X X	
6009999999	Totals					35,230,562	X X X	36,715,682	31,080,265	(348,454)	(132,478)		(480,932)		36,325,401		(1,094,839)	(1,094,839)	477,924	X X X	X X X	

E054

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contract	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NONE																						
1759999999 Total						XXX	XXX	XXX	XXX					XXX							XXX	XXX

E06

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item					
1759999999 Total						XXX	XXX	XXX			XXX								XXX	XXX	

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
<div style="font-size: 48pt; font-weight: bold;">NONE</div>			
Total Net Cash Deposits			

E07

(a)

Code	Description of Hedged Risk(s)
<div style="font-size: 48pt; font-weight: bold;">NONE</div>	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
<div style="font-size: 48pt; font-weight: bold;">NONE</div>	

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/ Adjusted Carrying Value >0	7 Contracts With Book/ Adjusted Carrying Value <0	8 Exposure net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
NONE												
099999999 Gross Totals												
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64												

E08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)	
			NONE						
019999999 Total Collateral Pledged by Reporting Entity								X X X	X X X

E09

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
			NONE					
029999999 Total Collateral Pledged to Reporting Entity						X X X	X X X	X X X

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date
 This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rate	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gains (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
NONE																		
Total									XXX									

E10

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
 (Securities lending collateral assets reported in aggregate on Line 10 of the Assets page
 and not included on Schedules A, B, BA, D DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
NONE						
999999999	Totals					X X X

General Interrogatories:

1. Total activity for the year to date	Fair Value \$	0	Book/Adjusted Carrying Value \$	0
2. Average balance for the year to date	Fair Value \$	0	Book/Adjusted Carrying Value \$	0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:				
NAIC 1 \$	0;	NAIC 2 \$	0;	NAIC 3 \$
				0;
				NAIC 4 \$
				0;
				NAIC 5 \$
				0;
				NAIC 6 \$
				0.

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets included on Schedule A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
NONE						
999999999 Totals						X X X

General Interrogatories:

1. Total activity for the year to date	Fair Value \$	0	Book/Adjusted Carrying Value \$	0
2. Average balance for the year to date	Fair Value \$	0	Book/Adjusted Carrying Value \$	0



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MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

NAIC Group Code 0000

NAIC Company Code 53473

	Individual Coverage		Group Coverage		5 Total Cash
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	
1. Premiums Collected	2,535,884	XXX	3,842,372	XXX	6,378,256
2. Earned Premiums	2,460,362	XXX	3,930,380	XXX	XXX
3. Claims Paid	5,706,250	XXX	7,212,945	XXX	12,919,195
4. Claims Incurred	2,545,524	XXX	4,450,188	XXX	XXX
5. Reinsurance Coverage and Low Income Cost Sharing - Claims Paid Net of Reimbursements Applied (a)	XXX		XXX		
6. Aggregate Policy Reserves - Change		XXX		XXX	XXX
7. Expenses Paid	505,686	XXX	210,947	XXX	716,633
8. Expenses Incurred	458,425	XXX	191,232	XXX	XXX
9. Underwriting Gain or Loss	(543,587)	XXX	(711,040)	XXX	XXX
10. Cash Flow Result	XXX	XXX	XXX	XXX	(7,257,572)

(a) Uninsured Receivable/Payable with CMS at End of Quarter: \$ 0 due from CMS or \$ 0 due to CMS