

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

September 30, 2022

HEALTH

2022



53473202220100103

QUARTERLY STATEMENT

AS OF SEPTEMBER 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
(Street and Number)
PROVIDENCE, RI US 02903 401-459-5886
(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 - Chief Auditor</u>

DIRECTORS OR TRUSTEES

<u>ROSAMARIA AMOROS JONES</u>	<u>CHRISTOPHER BUFFERY #</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>BILL MURRAY #</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	466,306,023		466,306,023	454,436,000
2. Stocks:				
2.1 Preferred stocks	25,321,495		25,321,495	29,154,345
2.2 Common stocks	80,767,298		80,767,298	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 \$ 45,144,716 encumbrances)	45,399,006		45,399,006	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 (\$ 23,056,841), cash equivalents (\$ 17,554,923), and short-term investments (\$ 0)	40,611,764		40,611,764	35,669,597
6. Contract loans (including \$ 0 premium notes)				
7. Derivatives				
8. Other invested assets	25,101,632		25,101,632	25,305,080
9. Receivables for securities	2,824		2,824	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)	683,510,042		683,510,042	697,727,211
13. Title plants less \$ 0 charged off (for Title insurers only)				
14. Investment income due and accrued	2,695,254		2,695,254	2,634,901
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	38,639,006	7,775,655	30,863,351	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 (\$ 88,657) and contracts subject to redetermination (\$ 60,115,185)	60,203,842		60,203,842	35,663,237
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	12,930,564		12,930,564	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	65,348,414	465,215	64,883,199	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	38,149,421	38,047,052	102,369	134,138
21. Furniture and equipment, including health care delivery assets (\$ 0)	531,935	531,935		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care (\$ 52,694,997) and other amounts receivable	55,249,384	2,554,387	52,694,997	40,505,717
25. Aggregate write-ins for other-than-invested assets	64,344,852	18,212,545	46,132,307	48,041,340
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,021,602,714	67,586,789	954,015,925	924,260,302
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	1,021,602,714	67,586,789	954,015,925	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	33,116,959	172,328	32,944,631	34,112,670
2502. PREPAID EXPENSES	16,978,105	16,978,105		
2503. FEP UNPAID CLAIMS	10,512,537		10,512,537	10,441,000
2598. Summary of remaining write-ins for Line 25 from overflow page	3,737,251	1,062,112	2,675,139	3,487,670
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	64,344,852	18,212,545	46,132,307	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)	150,885,491		150,885,491	136,825,413
2. Accrued medical incentive pool and bonus amounts	36,586,661		36,586,661	50,408,939
3. Unpaid claims adjustment expenses	20,146,941		20,146,941	21,001,037
4. Aggregate health policy reserves, including the liability of \$ 8,117,912 for medical loss ratio rebate per the Public Health Service Act	98,764,494		98,764,494	92,767,146
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves	3,578,000		3,578,000	3,359,000
8. Premiums received in advance	79,064,955		79,064,955	25,834,351
9. General expenses due or accrued	51,285,642		51,285,642	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	474,707		474,707	385,306
12. Amounts withheld or retained for the account of others	380,732		380,732	1,323,385
13. Remittances and items not allocated	3,011,186		3,011,186	3,319,481
14. Borrowed money (including \$ 0 current) and interest thereon \$ 0 (including \$ 0 current)				
15. Amounts due to parent, subsidiaries and affiliates				
16. Derivatives				
17. Payable for securities	5,295,129		5,295,129	
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	54,926,846		54,926,846	57,292,852
23. Aggregate write-ins for other liabilities (including \$ 19,654,938 current)	23,740,852		23,740,852	38,332,049
24. Total liabilities (Lines 1 to 23)	528,780,438		528,780,438	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	425,235,487	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	425,235,487	434,692,861
34. Total liabilities, capital and surplus (Lines 24 and 33)	X X X	X X X	954,015,925	924,260,302

DETAILS OF WRITE-IN LINES				
2301. OTHER ACCOUNTS PAYABLE	16,958,180		16,958,180	28,281,156
2302. UNFUNDED ACCUMULATED BENEFIT OBLIGATION	4,085,914		4,085,914	4,085,914
2303. ACCRUED CAPITAL EXPENSES	2,347,543		2,347,543	5,070,211
2398. Summary of remaining write-ins for Line 23 from overflow page	349,215		349,215	894,768
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)	23,740,852		23,740,852	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	3,450,958	3,478,411	4,632,706
2. Net premium income (including \$ 0 non-health premium income)	X X X	1,400,366,902	1,348,755,485	1,801,705,242
3. Change in unearned premium reserves and reserve for rate credits	X X X	4,857,348	(9,451,408)	(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	1,405,224,250	1,339,304,077	1,795,520,104
Hospital and Medical:				
9. Hospital/medical benefits		839,321,260	796,860,006	1,064,133,006
10. Other professional services		15,874,368	16,431,610	21,301,483
11. Outside referrals				
12. Emergency room and out-of-area		134,468,761	121,565,385	167,113,518
13. Prescription drugs		176,386,529	167,381,681	216,040,137
14. Aggregate write-ins for other hospital and medical		52,122,120	49,833,975	66,009,766
15. Incentive pool, withhold adjustments and bonus amounts		4,187,752	16,312,081	17,750,554
16. Subtotal (Lines 9 to 15)		1,222,360,790	1,168,384,738	1,552,348,464
Less:				
17. Net reinsurance recoveries		9,641,253	6,660,736	9,638,725
18. Total hospital and medical (Lines 16 minus 17)		1,212,719,537	1,161,724,002	1,542,709,739
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$ 21,051,765 cost containment expenses		42,851,760	43,282,822	58,743,347
21. General administrative expenses		123,977,175	131,360,237	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)		1,379,548,472	1,336,367,061	1,786,281,036
24. Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	25,675,778	2,937,016	9,239,068
25. Net investment income earned		8,158,984	8,008,437	11,562,380
26. Net realized capital gains (losses) less capital gains tax of \$ 0		(509,714)	4,987,797	5,946,730
27. Net investment gains (losses) (Lines 25 plus 26)		7,649,270	12,996,234	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		(126,192)	(3,407,491)	(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	33,198,856	12,525,759	13,167,522
31. Federal and foreign income taxes incurred	X X X			
32. Net income (loss) (Lines 30 minus 31)	X X X	33,198,856	12,525,759	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		52,122,120	49,833,975	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)		52,122,120	49,833,975	66,009,766
2901. INCOME HISTORIC TAX CREDITS		180,000	180,000	180,000
2902. INDIGO COMMISSIONS		10,544	12,211	15,942
2903. INTEREST EXPENSE IRS		24	(2,298)	(102,995)
2998. Summary of remaining write-ins for Line 29 from overflow page		(316,760)	(3,597,404)	(13,673,603)
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)		(126,192)	(3,407,491)	(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	33,198,856	12,525,759	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	(38,558,520)	4,073,526	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	(4,097,710)	(2,160,538)	(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)	(9,457,374)	14,438,747	18,878,627
49. Capital and surplus end of reporting period (Line 33 plus 48)	425,235,487	430,252,981	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
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	1,426,785,932	1,354,248,408	1,773,613,715
2. Net investment income	8,940,454	9,257,234	12,789,245
3. Miscellaneous income	(14,971,387)	(7,493,115)	(17,565,583)
4. Total (Lines 1 to 3)	1,420,754,999	1,356,012,527	1,768,837,377
5. Benefit and loss related payments	1,223,524,382	1,140,426,375	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	166,910,818	152,130,313	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)	1,390,435,200	1,292,556,688	1,744,265,145
11. Net cash from operations (Line 4 minus Line 10)	30,319,799	63,455,839	24,572,232
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	93,975,821	64,692,229	83,443,732
12.2 Stocks	13,614,428	23,152,573	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	28,615	21,625	129
12.8 Total investment proceeds (Lines 12.1 to 12.7)	107,618,864	87,866,427	107,486,968
13. Cost of investments acquired (long-term only):			
13.1 Bonds	112,050,250	97,827,094	117,605,766
13.2 Stocks	14,084,082	3,335,054	5,488,748
13.3 Mortgage loans			
13.4 Real estate	3,666,388	3,463,716	4,625,423
13.5 Other invested assets	408,339	753,650	5,028,294
13.6 Miscellaneous applications			
13.7 Total investments acquired (Lines 13.1 to 13.6)	130,209,059	105,379,514	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)	(22,590,195)	(17,513,087)	(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			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(2,787,437)	(13,129,858)	(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)	(2,787,437)	(13,129,858)	(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)	4,942,167	32,812,894	(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)	40,611,764	90,240,188	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	384,643	17,089	105,461	22,612	19,365	75,092	22,481	66,581		55,962
5. Current Year										
6. Current Year Member Months	3,450,958	156,529	943,336	206,551	163,886	674,506	202,792	589,289		514,069
Total Member Ambulatory Encounters for Period:										
7. Physician	1,222,218	70,629	409,766				109,736	632,087		
8. Non-Physician	1,176,535	89,166	471,218				115,408	500,743		
9. Totals	2,398,753	159,795	880,984				225,144	1,132,830		
10. Hospital Patient Days Incurred	61,761	3,157	15,435				2,120	41,049		
11. Number of Inpatient Admissions	11,600	551	3,134				467	7,448		
12. Health Premiums Written (a)	1,409,271,934	92,209,901	533,469,346	43,605,833	639,705	21,685,940	96,905,575	599,055,528		21,700,106
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	1,405,224,251	92,164,454	532,950,380	43,605,833	639,705	21,685,940	96,905,575	599,055,528		18,216,836
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	1,170,251,876	79,521,345	423,300,388	36,381,573	393,697	15,386,886	89,368,736	510,771,359		15,127,892
18. Amount Incurred for Provision of Health Care Services	1,222,360,790	84,539,336	456,101,018	37,805,916	393,697	15,480,671	89,263,601	520,288,020		18,488,531

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ 599,055,528

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)	64,503,267	454,109,819	5,080,399	67,543,374	69,583,666	70,064,972
2. Medicare Supplement	5,001,809	31,379,764	291,142	6,673,923	5,292,951	5,540,722
3. Dental only	882,519	14,504,367	35,155	1,192,845	917,674	1,129,000
4. Vision only	16,188	377,509			16,188	
5. Federal Employees Health Benefits Plan	10,008,344	79,360,392	472,004	10,206,726	10,480,348	10,783,865
6. Title XVIII - Medicare	49,778,289	480,044,653	683,867	57,180,349	50,462,156	47,988,088
7. Title XIX - Medicaid						
8. Other health	1,990,698	13,137,194		5,103,709	1,990,698	5,103,709
9. Health subtotal (Lines 1 to 8)	132,181,114	1,072,913,698	6,562,567	147,900,926	138,743,681	140,610,356
10. Health care receivables (a)	4,445,212	50,171,023		611,879	4,445,212	43,182,074
11. Other non-health						
12. Medical incentive pools and bonus amounts	18,945,583	827,718	10,738,866	25,847,795	29,684,449	50,408,938
13. Totals (Lines 9 - 10 + 11 + 12)	146,681,485	1,023,570,393	17,301,433	173,136,842	163,982,918	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 quarterly 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 3rd Qtr 2022 quarterly 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>	SSAP#	F/S Page	F/S Line#	<u>Sept 30, 2022</u>	<u>Dec 31, 2021</u>
(1) The Plan's state basis (RI)	xxx	xxx	xxx	\$ 33,198,856	\$ 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	\$ 33,198,856	\$ 13,167,522
				<u>Sept 30, 2022</u>	<u>Dec 31, 2021</u>
				\$ 425,235,487	\$ 434,692,861
(5) The Plan's state basis (RI)	xxx	xxx	xxx	\$ 425,235,487	\$ 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	\$ 425,235,487	\$ 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 3rd Qtr			
a. Intent to sell	--	--	--
b. Total 3rd 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 September 30, 2022:

Loan-Backed Securities

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$10,942,553
2. 12 Months or Longer	\$8,269,706

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

1. Less than 12 Months	\$103,556,648
2. 12 Months or Longer	\$33,287,557

(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 September 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	56.8%
(2)	Cash Equivalents	43.2%
(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 Plan's 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	\$ 13,900
(d) Excess Stock	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 476,100
(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	\$ 63,905,706	\$ 69,052,591	\$ -
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	\$ 63,905,706	\$ 69,052,591	\$ -
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	\$ -	xxx
(b) Funding Agreements	\$ -	\$ -
(c) Other	\$ -	xxx
(d) Aggregate Total (a+b-c)	\$ -	\$ -
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	\$ -
2. Funding Agreements	\$ -
3. Other	\$ -
4. Aggregate Total	\$ -
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 - September 30, 2022 and 2021 included the following components:

	(In Thousands)			
	SERP		Postretirement	
	<u>9/30/22</u>	<u>12/31/21</u>	<u>9/30/22</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 September 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

A) Contingent Commitments

The Plan is a defendant in several legal proceedings arising in the normal course of business. The Plan was a co-defendant in a multi-district litigation, consisting of two distinct assertions, in federal court relating to allegations that the Plan has acted in conspiracy with other Blue Cross and Blue Shield plans in violation of antitrust laws. A settlement was reached in finality. The Plan's pro-rata liability was calculated of \$13.9 million that was completely paid in September 2022. However, it is possible that a court decision or settlement on pending proceedings could have an unanticipated material adverse effect on the Plan's results of operations, and risk-based capital.

B – F) - no significant change

NOTES TO FINANCIAL STATEMENTS

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

- 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 September 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	\$ 819,889,038	-	\$ 819,889,038
b. Gross administrative fees accrued	<u>58,659,679</u>	-	<u>58,659,679</u>
c. Total revenue	\$ 878,548,717	-	\$ 878,548,717
d. Claims incurred	819,889,038	-	819,889,038
e. Variable cost	<u>18,452,209</u>	-	<u>18,452,209</u>
f. Contribution to fixed overhead	\$ 40,207,470	-	\$ 40,207,470
g. Total fixed overhead	<u>43,055,155</u>	-	<u>43,055,155</u>
h. Total net gain or (loss) from operations	<u>\$ (2,847,685)</u>	-	<u>\$ (2,847,685)</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

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

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

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets					
Bonds	\$ -	\$ 418,324,992	\$ -	\$ -	\$ 418,324,992
Preferred Stock-unaffiliated	25,321,495	-	-	-	25,321,495
Common Stock-affiliated	-	-	1,409,124	-	1,409,124
Common Stock-unaffiliated	78,834,400	476,100	25,149,305	-	104,459,805
Total Assets	<u>\$ 104,155,895</u>	<u>\$ 418,801,092</u>	<u>\$ 26,558,429</u>	<u>-</u>	<u>\$ 549,515,416</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 September 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 9/30/2022
Assets						
Common Stock-affiliated	\$ 2,531,710	-	(1,122,586)	-	-	\$ 1,409,124
Common Stock-unaffiliated	24,345,049	-	395,917	408,339	-	25,149,305
Total Assets	<u>\$ 26,876,759</u>	<u>-</u>	<u>(726,669)</u>	<u>408,339</u>	<u>-</u>	<u>\$26,558,429</u>

There were unrealized losses of \$726,669 for the period ending September 30, 2022.

A3) There were no transfers between levels as of September 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	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	\$ 418,324,992	\$ 466,306,023	\$ -	\$ 418,324,992	\$ -	\$ -	\$ -
Preferred Stock-unaffiliated	25,321,495	25,321,495	25,321,495	-	-	-	-
Common Stock-affiliated	1,409,124	1,409,124	-	-	1,409,124	-	-
Common Stock-unaffiliated	104,459,805	104,459,805	78,834,400	476,100	25,149,305	\$ -	-
Total Assets	<u>\$ 549,515,416</u>	<u>\$ 597,496,447</u>	<u>\$ 104,155,895</u>	<u>\$ 418,801,092</u>	<u>\$ 26,558,429</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.

The plan has accident and health insurance premiums for 3rd 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

Assets

1) Premium adjustments receivable due to ACA Risk Adjustment (including high-risk pool payments) \$6,414,020

Liabilities

2) Risk adjustment user fees payable for ACA Risk Adjustment \$6,613,844

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

NOTES TO FINANCIAL STATEMENTS

(written/collected) due to ACA Risk Adjustment	\$1,390,527
5) Reported in expenses as ACA risk adjustment user fees (incurred/paid)	\$132,121
b. Transitional ACA Reinsurance Program	
Assets	
1) Amounts recoverable for claims paid due to ACA Reinsurance	\$12,603,285
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	\$5,017,991
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

NOTES TO FINANCIAL STATEMENTS

(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)

	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	Prior Year Accrued Less Payments	To Prior Year Balances	To Prior Year Balances	Cumulative Balance from Prior Years (Col 1- 3+7)	Cumulative Balance from Prior Years (Col 2- 4+8)
					(Col 1-3)	(Col 2-4)	7	8	9	10
					5	6	7	8	9	10
	1	2	3	4	5	6	7	8	9	10
	Receivable (Payable)		Receivable (Payable)		Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable (Payable)
a. Permanent ACA Risk Adjustment Program										
1. Premium adjustments receivable (including high-risk pool payments)	\$ 4,698	\$ -	\$ 6,159	\$ -	\$ (1,461)	\$ -	\$ 4,851	\$ -	A	\$ 3,390 \$ -
2. Premium adjustments (payable) (including high-risk pool premiums)	-	(173)	-	(175)	-	2	-	(2)	B	- -
3. Subtotal ACA Permanent Risk Adjustment Program	4,698	(173)	6,159	(175)	(1,461)	2	4,851	(2)		3,390 -
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 ^{3 1} 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)	\$ 6,159	\$ (175)	\$ 6,124	\$ 2	\$ 5,544	\$ (2)		\$ 11,668 \$ -

Explanations of Adjustments

- A Risk Adjustment updated based on HHS Notification
- B Risk Adjustment updated based on HHS Notification
- 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

NOTES TO FINANCIAL STATEMENTS

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

	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 September 30, 2022, \$191,940,000 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$7,418,000 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 \$38,173,000 unfavorable prior-year development since December 31, 2021 to September 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

NOTES TO FINANCIAL STATEMENTS

Participating policies do not apply to the Plan.

30. Premium Deficiency Reserves

- 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	\$ 1,409,124
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 2,531,710	\$ 1,409,124
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 COMPANY	601 RIVERSIDE AVENUE, JACKSONVILLE, FL 32204

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 | <u>87.80</u> % |
| 1.2 | A&H cost containment percent | <u>1.50</u> % |
| 1.3 | A&H expense percent excluding cost containment expenses | <u>10.37</u> % |
| 2.1 | Do you act as a custodian for health savings accounts? | Yes [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>] |
| 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 [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>] |
| 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 [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>] |
| 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 [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>] |

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

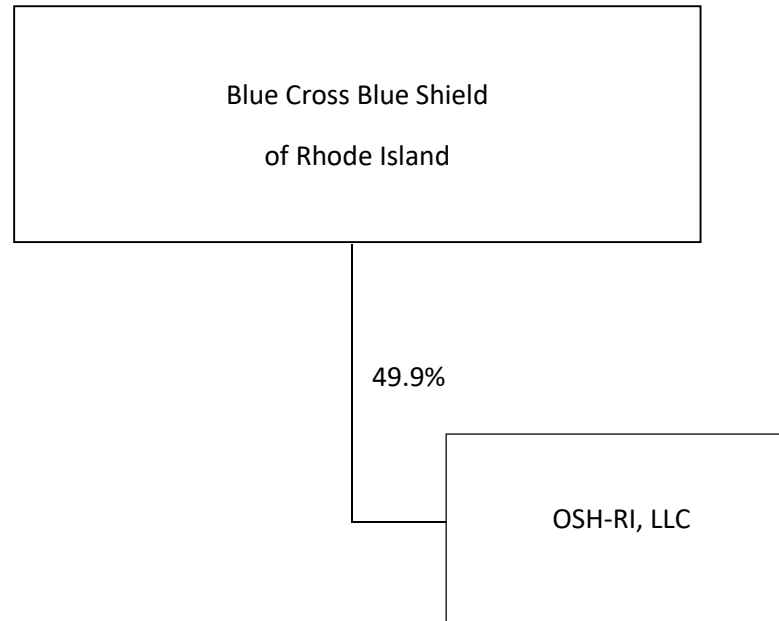
States, Etc.	1		Direct Business Only								
	Active Status	(a)	2	3	4	5	6	7	8	9	10
			Accident & Health Premiums	Medicare Title XVIII	Medicaid Title XIX	CHIP Title XX1	Federal Employees Health Benefits Program Premiums	Life & Annuity Premiums & Other Considerations	Property / Casualty Premiums	Total Columns 2 Through 8	Deposit-Type Contracts
1. Alabama	AL	N									
2. Alaska	AK	N									
3. Arizona	AZ	N									
4. Arkansas	AR	N									
5. California	CA	N									
6. Colorado	CO	N									
7. Connecticut	CT	N									
8. Delaware	DE	N									
9. District of Columbia	DC	N									
10. Florida	FL	N									
11. Georgia	GA	N									
12. Hawaii	HI	N									
13. Idaho	ID	N									
14. Illinois	IL	N									
15. Indiana	IN	N									
16. Iowa	IA	N									
17. Kansas	KS	N									
18. Kentucky	KY	N									
19. Louisiana	LA	N									
20. Maine	ME	N									
21. Maryland	MD	N									
22. Massachusetts	MA	N									
23. Michigan	MI	N									
24. Minnesota	MN	N									
25. Mississippi	MS	N									
26. Missouri	MO	N									
27. Montana	MT	N									
28. Nebraska	NE	N									
29. Nevada	NV	N									
30. New Hampshire	NH	N									
31. New Jersey	NJ	N									
32. New Mexico	NM	N									
33. New York	NY	N									
34. North Carolina	NC	N									
35. North Dakota	ND	N									
36. Ohio	OH	N									
37. Oklahoma	OK	N									
38. Oregon	OR	N									
39. Pennsylvania	PA	N									
40. Rhode Island	RI	L	713,307,577	598,311,364			96,905,575			1,408,524,516	
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	XXX									
59. Subtotal	XXX		713,307,577	598,311,364			96,905,575			1,408,524,516	
60. Reporting entity contributions for Employee Benefit Plans	XXX		3,255	744,164						747,419	
61. Totals (Direct Business)	XXX		713,310,832	599,055,528			96,905,575			1,409,271,935	
DETAILS OF WRITE-INS											
5800	XXX										
5800	XXX										
5800	XXX										
5899 Summary of remaining write-ins for Line 58	XXX										
5899 Totals (Lines 58001 through 58003 plus 58 (Line 58 above))	XXX										

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	816,773	816,773		
2506. LOAN & INTEREST RECEIVABLE	245,339	245,339		237
2507. COLLATERAL FUND HOME & HOST	215,139		215,139	207,433
2597. Totals (Lines 2501 through 2596) (Page 2, Line 2598)	3,737,251	1,062,112	2,675,139	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	349,215		349,215	894,768
2397. Totals (Lines 2304 through 2396) (Page 3, Line 23)	349,215		349,215	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		(236,211)	(228,768)	(309,785)
2905. HEALTH INFORMATION EXCHANGE		(1,095,621)	(1,147,380)	(1,147,380)
2906. OTHER INCOME (NET OF PENALTIES)		1,015,072	(2,221,256)	(12,216,438)
2997. Totals (Lines 2904 through 2996) (Page 4, Line 2998)		(316,760)	(3,597,404)	(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	3,666,388	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	1,839,489	2,452,652
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	45,399,005	43,572,106
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	45,399,005	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	408,339	5,028,294
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(611,787)	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)	25,101,632	25,305,080
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	25,101,632	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	593,148,991	562,892,522
2. Cost of bonds and stocks acquired	126,134,337	149,996,977
3. Accrual of discount	256,714	323,567
4. Unrealized valuation increase (decrease)	(37,946,734)	9,730,229
5. Total gain (loss) on disposals	(509,714)	6,241,397
6. Deduct consideration for bonds and stocks disposed of	107,590,240	134,389,299
7. Deduct amortization of premium	1,098,537	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)	572,394,817	593,148,991
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	572,394,817	593,148,991

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)	326,967,271	28,145,568	21,706,439	942,485	321,765,444	326,967,271	334,348,885	316,024,295
2. NAIC 2 (a)	117,046,919	179,356	1,550,136	(775,731)	121,541,245	117,046,919	114,900,408	116,245,666
3. NAIC 3 (a)	15,291,312	1,053,315		(1,193,864)	17,312,611	15,291,312	15,150,763	19,606,790
4. NAIC 4 (a)	1,912,238		501,585	495,314	2,021,988	1,912,238	1,905,967	2,559,249
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	461,217,740	29,378,239	23,758,160	(531,796)	462,641,288	461,217,740	466,306,023	454,436,000
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4	25,326,412	1,018,091		(1,023,008)	28,053,161	25,326,412	25,321,495	29,154,345
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	25,326,412	1,018,091		(1,023,008)	28,053,161	25,326,412	25,321,495	29,154,345
15. Total Bonds & Preferred Stock	486,544,152	30,396,330	23,758,160	(1,554,804)	490,694,449	486,544,152	491,627,518	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															

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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	110,219,892	131,504,178
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	111,031,611	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)	17,554,923	18,366,642
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	17,554,923	18,366,642

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Corporate Office 500 Exchange St	Providence	RI	09/01/2009	RBS Citizens		1,229,682		
0199999 Acquired by Purchase						1,229,682		
0399999 Totals						1,229,682		

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SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvement and Changes Encumbranc	8 Book/Adjuste Carrying Valu Less Encumbranc Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjuste Carrying Valu Less Encumbranc on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbranc	20 Taxes, Repairs and Expenses Incurred
	2 City	3 Stat						9 Current Year' Depreciation	10 Current Year' Other Than Temporary Impairment Recognized	11 Current Year' Change in Encumbranc	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
NONE																			
0399999 Totals																			

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
91282C-EH-0	UNITED STATES TREASURY		05/26/2022	HSBC SECURITIES - Adjustment		26,053		(3,371)	1.A FE
91282C-FA-4	UNITED STATES TREASURY		07/29/2022	Barclays Bank		3,504,244	3,500,000.00	285	1.A
91282C-FG-1	UNITED STATES TREASURY		09/21/2022	CHASE SECURITIES INC		325,618	330,000.00	652	1.A FE
0109999999	Bonds - U. S. Government				X X X	3,855,915	3,830,000.00	(2,434)	X X X
3132DN-NS-8	FH SD1301 - RMBS		09/14/2022	CHASE SECURITIES INC		467,140	456,233.63	950	1.A
3132DN-QB-2	FH SD1350 - RMBS		09/02/2022	SALOMON BROTHERS INC		751,608	753,963.81	1,225	1.A
3132DN-QH-9	FH SD1356 - RMBS		09/14/2022	CHASE SECURITIES INC		295,088	288,815.41	602	1.A
3132DN-VJ-9	FH SD1517 - RMBS		09/07/2022	SALOMON BROTHERS INC		941,925	940,748.80	1,529	1.A
3133BG-C6-3	FH QE6393 - RMBS		09/14/2022	TORONTO DOMINION SECURTIES (USA) INC		214,697	213,429.79	445	1.A
3133BJ-N7-3	FH QE8514 - RMBS		09/20/2022	SALOMON BROTHERS INC		3,336,937	3,400,158.40	5,100	1.A
3133BJ-NS-7	FH QE8501 - RMBS		09/14/2022	TORONTO DOMINION SECURTIES (USA) INC		302,456	300,671.06	626	1.A
3133BM-Q6-5	FH QF0477 - RMBS		09/14/2022	SALOMON BROTHERS INC		218,059	216,000.00	450	1.A
3140MY-AD-4	FN BW6303 - RMBS		09/14/2022	SALOMON BROTHERS INC		211,745	209,746.12	437	1.A
3140QP-BG-1	FN CB3638 - RMBS		09/07/2022	CHASE SECURITIES INC		2,077,144	2,043,930.60	3,321	1.A
3140QP-JJ-7	FN CB3864 - RMBS		06/24/2022	TORONTO DOMINION SECURTIES (USA) INC		(22,568)	(22,282.89)	(36)	1.A
3140QQ-F6-7	FN CB4688 - RMBS		09/14/2022	Barclays Bank		376,117	365,383.72	761	1.A
3140XB-JE-1	FN FM7460 - RMBS		06/24/2022	Barclays Bank		(21,490)	(21,680.03)	(31)	1.A
0909999999	Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	9,148,858	9,145,118.42	15,379	X X X
03766H-AA-8	APID XXXIX A1 - CDO	C	09/28/2022	Various		1,620,355	1,680,000.00	17,217	1.A FE
054976-AE-5	BBCMS 22C17 A5 - CMBS		08/16/2022	Barclays Bank		762,148	740,000.00	639	1.A FE
05552Y-AE-6	BBCMS 2022-C16 A5 - CMBS		09/20/2022	Barclays Bank		1,372,438	1,400,000.00	3,757	1.A FE
06368L-AP-1	BANK OF MONTREAL	C	09/07/2022	HARRIS NESBITT CORP BONDS		1,509,049	1,510,000.00		1.F FE
08163R-BQ-8	BMARK 2022-B35 A5 - CMBS		07/21/2022	DEUTSCHE BANK ALEX BROWN		1,795,024	1,750,000.00	5,187	1.A FE
14315J-AQ-2	CGMS 2017-2 A1R - CDO	C	09/26/2022	DEUTSCHE BANK ALEX BROWN		981,000	1,000,000.00	7,311	1.A FE
30303M-8B-1	META PLATFORMS INC		08/04/2022	Morgan Stanley		658,673	660,000.00		1.E FE
33767B-AD-1	FIRSTENERGY TRANSMISSION LLC		08/09/2022	GOLDMAN		179,356	200,000.00	2,325	2.C FE
38137W-AQ-8	GLM 6 AR - CDO	C	09/28/2022	Montgomery		477,650	500,000.00	3,797	1.A FE
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY INC		08/09/2022	Barclays Bank		199,960	200,000.00	3,194	3.B FE
57629W-DK-3	MASSMUTUAL GLOBAL FUNDING II		08/23/2022	CHASE SECURITIES INC		365,623	366,000.00		1.B FE
651229-AW-6	NEWELL BRANDS INC		08/09/2022	Merrill Lynch		485,490	500,000.00	8,035	3.A FE
65558R-AD-1	NORDEA BANK ABP	C	09/15/2022	Barclays Bank		674,561	675,000.00		1.F FE
66815L-2K-4	NORTHWESTERN MUTUAL GLOBAL FUNDING		09/08/2022	SALOMON BROTHERS INC		804,678	805,000.00		1.A FE
693342-AF-4	PCG 2022-B A1 - ABS		07/13/2022	SALOMON BROTHERS INC		1,443,963	1,444,000.00		1.A FE
69701C-AA-8	PSTAT 221 A1 - CDO	C	09/27/2022	Montgomery		1,869,633	1,902,353.96	13,566	1.A FE
74841C-AA-9	ROCKET MORTGAGE LLC		08/09/2022	Morgan Stanley		85,775	100,000.00	1,611	3.A FE
81180W-BC-4	SEAGATE HDD CAYMAN	C	08/09/2022	Montgomery		136,545	150,000.00	1,193	3.A FE
89115A-2J-0	TORONTO-DOMINION BANK	C	09/08/2022	TORONTO DOMINION SECURTIES (USA) INC		806,000	806,000.00		1.E FE

E04

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
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC		08/09/2022	GOLDMAN		145,545	150,000.00	2,019	3.A FE
1109999999	Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	16,373,466	16,538,353.96	69,851	X X X
2509999997	Subtotal - Bonds - Part 3				X X X	29,378,239	29,513,472.38	82,796	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
2509999999	Subtotal - Bonds				X X X	29,378,239	29,513,472.38	82,796	X X X
464288-68-7	ISHARES:PREF AND INC SEC		07/29/2022	CITIGROUP GLOBAL MARKETS INC.	29,274.000	1,018,091			4.B
4019999999	Preferred Stock - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred				X X X	1,018,091	X X X		X X X
4509999997	Subtotal - Preferred Stock - Part 3				X X X	1,018,091	X X X		X X X
4509999998	Summary Item from Part 5 for Preferred Stocks (N/A for Quarterly)				X X X	X X X	X X X	X X X	X X X
4509999999	Total - Preferred Stock				X X X	1,018,091	X X X		X X X
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON		09/26/2022	FHLB BANK	20,983.000	2,098,300			
5019999999	Common Stock - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				X X X	2,098,300	X X X		X X X
024071-81-3	AMERICAN FUNDS BAL R6		09/21/2022	Reliance Trust	46.645	1,359			
256219-10-6	DODGE & COX STCK I		09/29/2022	Reliance Trust	6.094	1,338			
315911-72-7	FIDELITY INTERNATIONAL IX		09/21/2022	Reliance Trust	41.284	1,646			
315911-75-0	FIDELITY 500 INDEX FUND		09/28/2022	Reliance Trust	998.177	129,772			
316146-35-6	FIDELITY US BOND INDEX		09/21/2022	Reliance Trust	87.873	933			
57630E-57-8	MASSMUTUAL S:ST BD I		09/21/2022	Reliance Trust	439.346	3,970			
57630E-87-5	MASSMUTUAL S:BL CH I		09/21/2022	Reliance Trust	242.460	5,108			
57630G-27-6	MASSMUTUAL S:TRP 45 I		09/21/2022	Reliance Trust	713.930	11,891			
57630G-32-6	MASSMUTUAL S:TRP 40 I		09/21/2022	Reliance Trust	777.081	12,771			
57630G-36-7	MASSMUTUAL S:TRP 35 I		09/21/2022	Reliance Trust	51.162	824			
57630G-41-7	MASSMUTUAL S:TRP 30 I		09/21/2022	Reliance Trust	664.308	10,372			
57630G-45-8	MASSMUTUAL S:TRP 25 I		09/21/2022	Reliance Trust	713.932	10,799			
649280-81-5	AMERICAN FUNDS NWLD R6		09/21/2022	Reliance Trust	39.633	2,646			
704329-24-2	PAYDEN:EM MKT BD SI		09/29/2022	Northern Trust	11,937.120	115,685			
779562-20-6	T ROWE PRICE NH I		09/21/2022	Reliance Trust	134.697	7,141			
921908-87-7	VANGUARD RE IDX ADM		09/23/2022	Reliance Trust	96.637	12,782			
922908-83-5	VANGUARD MD-CP I INST		09/23/2022	Reliance Trust	253.702	14,494			

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 SVO Administrative Symbol
922908-87-6	VANGUARD S-C ID INST		09/23/2022	Reliance Trust	139.989	12,646			
969251-71-9	WM BLAIR:INTL LDRS I		09/21/2022	Reliance Trust	660.438	11,468			
5329999999	Common Stock - Mutual Funds - Designations Not Assigned by the SVO				XXX	367,645	XXX		XXX
5989999997	Subtotal - Common Stock - Part 3				XXX	2,465,945	XXX		XXX
5989999998	Summary Item from Part 5 for Common Stocks (N/A for Quarterly)				XXX	XXX	XXX	XXX	XXX
5989999999	Total - Common Stock				XXX	2,465,945	XXX		XXX
5999999999	Total - Preferred and Common Stock				XXX	3,484,036	XXX		XXX
6009999999	Totals				XXX	32,862,275	XXX	82,796	XXX

E04.2

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	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	
36179R-VB-2	G2 MA3310 - RMBS	09/01/2022	Paydown		15,924	15,924.11	16,812	16,732		(808)		(808)		15,924				371	12/20/2045	1.A	
36179R-VD-8	G2 MA3312 - RMBS	09/01/2022	Paydown		9,695	9,695.02	10,349	10,343		(648)		(648)		9,695				286	12/20/2045	1.A	
36179S-QX-8	G2 MA4070 - RMBS	09/01/2022	Paydown		13,602	13,601.95	14,401	14,302		(700)		(700)		13,602				364	11/20/2046	1.A	
36179T-4N-2	G2 MA5329 - RMBS	09/01/2022	Paydown		23,344	23,343.72	23,920	23,873		(529)		(529)		23,344				534	07/20/2048	1.A	
36200R-LW-0	GN 570141 - RMBS	09/01/2022	Paydown		53	53.06	53	53						53				2	12/15/2031	1.A	
36202E-NA-3	G2 003985 - RMBS	09/01/2022	Paydown		1,467	1,467.18	1,480	1,476		(9)		(9)		1,467				51	05/20/2037	1.A	
36202E-ZG-7	G2 004343 - RMBS	09/01/2022	Paydown		2,091	2,090.70	2,154	2,148		(58)		(58)		2,091				77	01/20/2039	1.A	
36205R-XM-4	GN 398584 - RMBS	09/01/2022	Paydown		47	47.19	46	46		1		1		47				2	06/15/2029	1.A	
36207J-2F-9	GN 433774 - RMBS	09/01/2022	Paydown		542	542.44	554	548		(5)		(5)		542				25	05/15/2028	1.A	
36210B-WF-8	GN 487646 - RMBS	09/01/2022	Paydown		494	494.04	485	487		7		7		494				22	09/15/2029	1.A	
38378N-WU-3	GNR 2014-017 AM - CMBS	09/01/2022	Paydown		1,545	1,545.23	1,604	1,604		(59)		(59)		1,545				54	06/16/2048	1.A	
38379U-K5-4	GNR 2016-131 A - CMBS	09/01/2022	Paydown		1,550	1,549.77	1,543	1,546		4		4		1,550				23	04/16/2057	1.A	
38381R-QR-3	GNR 2019-023 NE - CMO/RMBS	09/29/2022	Various		959,092	1,029,645.57	1,038,132	1,037,772		496		496		1,038,268		(79,176)	(79,176)	29,491	11/20/2048	1.A	
690353-Z9-1	US INTERNATIONAL DEVELOPMENT FIN	09/20/2022	Paydown		92,150	92,150.00	92,150	92,150						92,150				2,004	03/20/2024	1.A	
912828-6Z-8	UNITED STATES TREASURY	09/20/2022	GOLDMAN		1,490,056	1,550,000.00	1,545,340	1,547,598		685		685		1,548,282		(58,226)	(58,226)	19,680	06/30/2024	1.A	
912828-7C-8	UNITED STATES TREASURY	07/15/2022	Maturity @ 100.00		2,500,000	2,500,000.00	2,498,539	2,499,733		267		267		2,500,000				43,750	07/15/2022	1.A	
912828-Y9-5	UNITED STATES TREASURY	09/20/2022	Montgomery		1,859,762	2,000,000.00	1,995,785	1,997,178		429		429		1,997,607		(137,845)	(137,845)	42,799	07/31/2026	1.A	
912828-YF-1	UNITED STATES TREASURY	09/15/2022	Maturity @ 100.00		2,000,000	2,000,000.00	1,994,613	1,998,702		1,298		1,298		2,000,000				30,000	09/15/2022	1.A	
91282C-EH-0	UNITED STATES TREASURY	06/01/2022	Adjustment		5,193					122		122		(29)		5,222	5,222	(3,371)	04/15/2025	1.A FE	
0109999999	Bonds - U. S. Government				X X X	8,976,607	9,242,149.98	9,237,960	9,246,291		493		493	9,246,632		(270,025)	(270,025)	166,164	X X X	X X X	
917542-QV-7	UTAH ST	07/01/2022	Paydown		59,835	59,834.93	60,212	60,047		(212)		(212)		59,835				2,118	07/01/2025	1.A FE	
0509999999	Bonds - U.S. States, Territories and Possessions				X X X	59,835	59,834.93	60,212	60,047		(212)		(212)	59,835				2,118	X X X	X X X	
3128MJ-V2-3	FH G08632 - RMBS	09/01/2022	Paydown		5,159	5,158.90	5,407	5,387		(228)		(228)		5,159				120	03/01/2045	1.A	
31292H-BB-9	FH C00934 - RMBS	09/01/2022	Paydown		28	28.33	28	28						28				2	03/01/2030	1.A	
31294M-AC-5	FH E02703 - RMBS	09/01/2022	Paydown		2,791	2,790.75	2,840	2,809		(18)		(18)		2,791				73	07/01/2025	1.A	
31307T-L9-0	FH J36652 - RMBS	09/07/2022	Various		422,795	433,210.53	434,023	433,872		(165)		(165)		433,707		(10,912)	(10,912)	9,733	03/01/2032	1.A	
31307U-VF-2	FH J37814 - RMBS	09/07/2022	Various		138,171	142,220.09	145,009	144,341		(223)		(223)		144,118		(5,947)	(5,947)	3,270	10/01/2032	1.A	
31326M-EY-5	FH 2B6451 - RMBS	09/01/2022	Paydown		4,876	4,876.40	4,995	5,006		(130)		(130)		4,876				113	08/01/2047	1.A	
3132A8-6Y-0	FH ZS8087 - RMBS	09/07/2022	Various		1,141,427	1,196,286.84	1,212,736	1,210,825		(2,146)		(2,146)		1,208,680		(67,253)	(67,253)	22,756	04/01/2033	1.A	
3132DM-ZZ-7	FH SD0792 - RMBS	09/01/2022	Paydown		28,150	28,149.50	28,233	28,233		(84)		(84)		28,150				366	12/01/2051	1.A	
3132DM-ZK-4	FH SD0746 - RMBS	09/01/2022	Paydown		48,649	48,648.81	48,983	48,979		(330)		(330)		48,649				634	11/01/2051	1.A	
3132DV-KV-6	FH SD7508 - RMBS	09/01/2022	Paydown		58,182	58,182.07	61,091	60,367		(2,185)		(2,185)		58,182				1,346	10/01/2049	1.A	
3132DV-LV-5	FH SD7540 - RMBS	09/01/2022	Paydown		792	792.48	833	832		(39)		(39)		792				13	05/01/2051	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	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	
E05.1																					
3132DW-B5-1	FH SD8160 - RMBS	09/01/2022	Paydown		120,994	120,993.69	123,073	123,000		(2,006)		(2,006)		120,994				1,606	08/01/2051	1.A	
3132M9-T5-3	FH Q28972 - RMBS	09/01/2022	Paydown		98,783	98,782.76	105,296	104,878		(6,095)		(6,095)		98,783				2,634	10/01/2044	1.A	
3132WN-UV-2	FH Q48695 - RMBS	09/01/2022	Paydown		10,919	10,918.62	11,260	11,251		(333)		(333)		10,919				279	06/01/2047	1.A	
3132XT-AE-8	FH Q50904 - RMBS	09/01/2022	Paydown		19,976	19,976.18	20,132	20,126		(150)		(150)		19,976				514	09/01/2047	1.A	
31335A-QK-7	FH G60458 - RMBS	09/01/2022	Paydown		5,853	5,853.41	6,158	6,132		(279)		(279)		5,853				136	01/01/2044	1.A	
31335B-2A-3	FH G61669 - RMBS	09/01/2022	Paydown		23,620	23,619.55	23,265	23,274		346		346		23,620				460	01/01/2047	1.A	
31335B-M7-8	FH G61282 - RMBS	09/01/2022	Paydown		152,831	152,830.57	149,559	149,659		3,171		3,171		152,831				3,112	01/01/2048	1.A	
31335H-3N-1	FH C90805 - RMBS	09/01/2022	Paydown		1,066	1,066.10	1,097	1,071		(5)		(5)		1,066				39	03/01/2024	1.A	
3133AN-QZ-0	FH QC4072 - RMBS	09/01/2022	Paydown		2,976	2,976.33	3,119	3,113		(137)		(137)		2,976				53	07/01/2051	1.A	
3133KG-LG-1	FH RA1227 - RMBS	09/01/2022	Paydown		21,878	21,878.07	22,377	22,268		(390)		(390)		21,878				405	08/01/2049	1.A	
3133KM-G9-0	FH RA5624 - RMBS	09/01/2022	Paydown		21,568	21,568.21	22,640	22,596		(1,027)		(1,027)		21,568				351	08/01/2051	1.A	
3137B2-HN-3	FHMS K-028 A2 - CMBS	06/07/2022	Paydown		(1,505)					133		133		133		(1,639)	(1,639)		02/25/2023	1.A	
3138E0-KJ-7	FN AJ7496 - RMBS	09/07/2022	Various		89,831	91,501.69	94,476	92,752		(332)		(332)		92,420		(2,589)	(2,589)	2,078	12/01/2026	1.A	
3138LJ-4T-4	FN AN6233 - CMBS/RMBS	09/01/2022	Paydown		1,784	1,784.09	1,823	1,800		(16)		(16)		1,784				36	12/01/2024	1.A	
3138WB-UK-9	FN AS2385 - RMBS	09/01/2022	Paydown		12,312	12,312.36	13,009	12,953		(641)		(641)		12,312				362	05/01/2044	1.A	
3138WD-BZ-3	FN AS3655 - RMBS	09/01/2022	Paydown		18,552	18,551.71	20,132	20,051		(1,499)		(1,499)		18,552				524	10/01/2044	1.A	
3138WE-KK-4	FN AS4797 - RMBS	09/01/2022	Paydown		14,905	14,905.22	15,450	15,408		(503)		(503)		14,905				348	04/01/2045	1.A	
3138WG-DN-1	FN AS6408 - RMBS	09/01/2022	Paydown		6,998	6,998.48	7,403	7,366		(368)		(368)		6,998				170	01/01/2046	1.A	
3138WG-FT-6	FN AS6477 - RMBS	09/01/2022	Paydown		3,687	3,686.97	3,710	3,709		(22)		(22)		3,687				91	01/01/2046	1.A	
3138WG-G6-5	FN AS6520 - RMBS	09/01/2022	Paydown		5,748	5,748.36	6,052	6,027		(278)		(278)		5,748				137	01/01/2046	1.A	
3138WL-CM-3	FN AS9975 - RMBS	09/01/2022	Paydown		2,042	2,042.19	2,136	2,127		(84)		(84)		2,042				54	07/01/2047	1.A	
3138Y4-6V-6	FN AX3583 - RMBS	09/01/2022	Paydown		6,498	6,497.78	6,780	6,748		(250)		(250)		6,498				143	07/01/2042	1.A	
31403D-XF-1	FN 745978 - RMBS	09/01/2022	Paydown		1,142	1,141.90	1,147	1,151		(9)		(9)		1,142				16	10/01/2036	1.A	
3140FE-5K-6	FN BD7149 - RMBS	09/01/2022	Paydown		42,486	42,485.70	42,842	42,833		(347)		(347)		42,486				976	04/01/2047	1.A	
3140FX-D7-4	FN BF0125 - RMBS	09/01/2022	Paydown		5,333	5,332.59	5,638	5,633		(301)		(301)		5,333				139	07/01/2056	1.A	
3140FX-DM-1	FN BF0107 - RMBS	09/01/2022	Paydown		20,029	20,028.70	21,567	21,555		(1,526)		(1,526)		20,029				590	06/01/2056	1.A	
3140FX-E4-0	FN BF0154 - RMBS	09/01/2022	Paydown		9,564	9,563.52	9,939	9,898		(334)		(334)		9,564				214	11/01/2046	1.A	
3140FX-EE-8	FN BF0132 - RMBS	09/01/2022	Paydown		6,609	6,608.92	6,984	6,979		(370)		(370)		6,609				176	07/01/2056	1.A	
3140FX-FN-7	FN BF0172 - RMBS	09/01/2022	Paydown		2,705	2,705.39	2,792	2,790		(84)		(84)		2,705				71	01/01/2041	1.A	
3140FX-GG-1	FN BF0198 - RMBS	09/01/2022	Paydown		8,864	8,864.16	9,128	9,125		(261)		(261)		8,864				241	11/01/2040	1.A	
3140FX-GK-2	FN BF0201 - RMBS	09/01/2022	Paydown		11,426	11,426.16	11,611	11,603		(177)		(177)		11,426				305	08/01/2051	1.A	
3140FX-GL-0	FN BF0202 - RMBS	09/01/2022	Paydown		7,846	7,845.71	8,173	8,160		(314)		(314)		7,846				231	01/01/2051	1.A	
3140GT-V3-1	FN BH5133 - RMBS	09/01/2022	Paydown		538	538.13	550	552		(14)		(14)		538				10	09/01/2047	1.A	
3140GU-KS-5	FN BH5704 - RMBS	09/07/2022	Various		143,365	147,645.82	150,495	149,794		(194)		(194)		149,599		(6,234)	(6,234)	3,400	10/01/2032	1.A	
3140H1-VX-5	FN BJ0629 - RMBS	09/01/2022	Paydown		86,843	86,842.89	89,474	89,230		(2,387)		(2,387)		86,843				2,353	03/01/2048	1.A	
3140HE-AJ-1	FN BK0908 - RMBS	09/01/2022	Paydown		10,983	10,982.79	11,331	11,281		(298)		(298)		10,983				263	07/01/2048	1.A	
3140HM-ZD-9	FN BK7939 - RMBS	09/01/2022	Paydown		4,624	4,623.80	4,750	4,719		(95)		(95)		4,624				135	11/01/2048	1.A	

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.								
3140HP-S9-9	FN BK9543 - RMBS		09/01/2022	Paydown		48	48.03	50	50		(2)		(2)		48				1	11/01/2048	1.A	
3140J5-FG-9	FN BM1066 - RMBS		09/01/2022	Paydown		1,866	1,866.06	1,954	1,951		(85)		(85)		1,866				49	02/01/2047	1.A	
3140J7-VZ-5	FN BM3331 - RMBS		09/01/2022	Paydown		155,527	155,526.97	156,320	156,316		(789)		(789)		155,527				3,643	08/01/2047	1.A	
3140J8-MN-0	FN BM3964 - RMBS		09/01/2022	Paydown		23,233	23,233.38	23,462	23,453		(219)		(219)		23,233				523	07/01/2046	1.A	
3140J9-ME-8	FN BM4856 - RMBS		09/01/2022	Paydown		214,757	214,756.53	221,585	221,577		(6,821)		(6,821)		214,757				5,660	04/01/2047	1.A	
3140J9-T9-2	FN BM5075 - RMBS		09/01/2022	Paydown		149,760	149,759.49	147,712	147,780		1,979		1,979		149,759				2,977	08/01/2046	1.A	
3140JA-CQ-9	FN BM5478 - RMBS		09/01/2022	Paydown		36,236	36,235.87	37,951	37,903		(1,667)		(1,667)		36,236				1,093	01/01/2049	1.A	
3140JA-EU-8	FN BM5546 - RMBS		09/01/2022	Paydown		26,125	26,124.52	26,451	26,437		(313)		(313)		26,125				615	05/01/2044	1.A	
3140JA-GD-4	FN BM5595 - RMBS		09/01/2022	Paydown		7,923	7,923.28	8,010	8,006		(83)		(83)		7,923				183	08/01/2045	1.A	
3140QA-NJ-5	FN CA3092 - RMBS		09/01/2022	Paydown		39,596	39,596.27	41,353	40,863		(1,267)		(1,267)		39,596				1,156	02/01/2049	1.A	
3140QB-3Q-9	FN CA4406 - RMBS		09/01/2022	Paydown		98,611	98,610.95	100,592	100,131		(1,520)		(1,520)		98,611				1,944	10/01/2049	1.A	
3140QG-ZQ-3	FN CA8850 - RMBS		09/01/2022	Paydown		175,715	175,715.42	182,634	182,168		(6,452)		(6,452)		175,715				2,357	02/01/2051	1.A	
3140QL-NS-1	FN CB1300 - RMBS		09/01/2022	Paydown		44,038	44,038.47	46,289	46,196		(2,157)		(2,157)		44,038				735	08/01/2051	1.A	
3140QM-5T-7	FN CB2657 - RMBS		09/01/2022	Paydown		66,633	66,633.50	68,049			(1,416)		(1,416)		66,634				1,033	01/01/2052	1.A	
3140QM-VQ-4	FN CB2422 - RMBS		09/28/2022	Various		1,443,614	1,640,286.67	1,726,914	1,726,344		(8,815)		(8,815)		1,717,529		(273,915)	(273,915)	40,547	12/01/2051	1.A	
3140QP-JJ-7	FN CB3864 - RMBS		09/01/2022	Paydown		38,077	38,076.78	38,565			(488)		(488)		38,077				232	06/01/2052	1.A	
3140X4-H6-6	FN FM1152 - RMBS		09/07/2022	Various		1,330,574	1,390,870.39	1,409,126	1,406,966		(1,854)		(1,854)		1,405,112		(74,538)	(74,538)	26,642	07/01/2033	1.A	
3140X7-5M-7	FN FM4451 - RMBS		09/01/2022	Paydown		155,221	155,220.88	164,971	163,646		(8,425)		(8,425)		155,221				2,661	09/01/2050	1.A	
3140X8-EE-3	FN FM4632 - RMBS		09/01/2022	Paydown		53,608	53,608.10	55,935	55,696		(2,088)		(2,088)		53,608				739	10/01/2050	1.A	
3140XB-6D-7	FN FM8067 - RMBS		09/01/2022	Paydown		52,237	52,236.99	55,551	55,366		(3,129)		(3,129)		52,237				1,044	07/01/2051	1.A	
3140XB-JE-1	FN FM7460 - RMBS		09/01/2022	Paydown		31,884	31,883.74	31,605			279		279		31,884				158	03/01/2051	1.A	
3140XD-2J-4	FN FM9776 - RMBS		09/01/2022	Paydown		169,492	169,492.07	174,227			(4,735)		(4,735)		169,492				2,551	11/01/2051	1.A	
31417G-F2-7	FN AB9184 - RMBS		09/01/2022	Paydown		7,398	7,398.34	7,583	7,565		(166)		(166)		7,398				146	04/01/2043	1.A	
31418A-X5-2	FN MA1599 - RMBS		09/01/2022	Paydown		10,437	10,437.26	10,863	10,826		(389)		(389)		10,437				195	09/01/2043	1.A	
31418C-NT-7	FN MA3101 - RMBS		09/01/2022	Paydown		1,253	1,252.93	1,335	1,325		(72)		(72)		1,253				36	08/01/2047	1.A	
31418C-QC-1	FN MA3150 - RMBS		09/01/2022	Paydown		1,912	1,911.54	2,039	2,021		(109)		(109)		1,912				55	10/01/2047	1.A	
31418D-UG-5	FN MA4182 - RMBS		09/01/2022	Paydown		78,363	78,363.26	80,947	80,630		(2,266)		(2,266)		78,363				1,039	11/01/2050	1.A	
31418D-YB-2	FN MA4305 - RMBS		09/01/2022	Paydown		55,902	55,901.94	56,015	56,003		(101)		(101)		55,902				738	04/01/2051	1.A	
35563P-GG-8	SCRT 2018-3 MA - CMO/RMBS		09/01/2022	Paydown		1,834	1,833.61	1,824	1,823		10		10		1,834				43	08/27/2057	1.A	
57419R-PL-3	MARYLAND ST CMNTY DEV ADMIN DEPT		07/05/2022	Call @ 100.00		10,000	10,000.00	9,925	9,937		1		1		9,938			62	62	237	09/01/2040	1.C FE
64469D-B9-1	NEW HAMPSHIRE ST HSG FIN AUTH SIN		09/01/2022	Call @ 100.00		5,000	5,000.00	5,000	5,000						5,000				164	07/01/2040	1.C FE	
73474T-AH-3	PORT MORROW ORE TRANSMISSION FA		09/01/2022	Maturity @ 100.00		135,000	135,000.00	139,697	135,654		(654)		(654)		135,000				3,965	09/01/2022	1.C FE	
74442P-DS-1	PUBLIC FIN AUTH WIS REV		07/01/2022	Maturity @ 100.00		100,000	100,000.00	100,000	100,000						100,000				2,380	07/01/2022	1.B FE	
0909999999	Bonds - U.S. Special Revenue and Special Assessment Non-Guaranteed Obligations				X X X	7,576,567	7,910,316.46	8,114,080	7,783,924		(76,837)		(76,837)		8,019,531		(442,965)	(442,965)	166,619	X X X	X X X	
03027X-BB-5	AMERICAN TOWER CORP		09/19/2022	GOLDMAN		184,197	205,000.00	204,424	204,595		77		77		204,672		(20,475)	(20,475)	2,709	09/15/2025	2.C 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
10373Q-AD-2	BP CAPITAL MARKETS AMERICA INC		08/24/2022	Call @ 100.53		60,318	60,000.00	60,000	60,000						60,000		318	318	2,388	02/06/2024	1.F FE
126410-LM-9	CSX TRANSPORTATION INC - ABS		07/15/2022	Paydown		20,722	20,721.74	23,571	21,722		(1,000)		(1,000)		20,722				1,295	01/15/2023	1.E FE
172967-KX-8	CITIGROUP INC		09/01/2022	Call @ 100.00		400,000	400,000.00	409,620	401,302		(1,302)		(1,302)		400,000				6,675	09/01/2023	1.G FE
228023-AB-3	CROWLEY CONRO LLC		08/01/2022	Redemption @ 100.00		3,223	3,223.23	3,223	3,223						3,223					08/15/2043	1.A
23307D-AW-3	DBGS 2018-C1 A1 - CMBS		09/01/2022	Paydown		54,540	54,539.74	54,539	54,486		54		54		54,540				1,235	10/17/2051	1.A
28108Q-AA-2	ESLFT 2012-1 A - ABS		09/26/2022	Paydown		23,581	23,581.35	23,655	23,608		(27)		(27)		23,581				297	09/25/2030	1.A FE
28628C-AA-4	ELFI_22-A - ABS		09/25/2022	Paydown		11,529	11,529.27	11,529							11,529				121	08/26/2047	1.A FE
29444U-BK-1	EQUINIX INC		09/19/2022	DEUTSCHE BANK ALEX		268,569	300,000.00	298,464	298,839		221		221		299,061		(30,492)	(30,492)	3,050	09/15/2025	2.B FE
341081-FJ-1	FLORIDA POWER & LIGHT CO		09/09/2022	DONALDSON LUFKIN & J		287,709	290,000.00	294,732	290,845		(645)		(645)		290,200		(2,491)	(2,491)	6,247	06/01/2023	1.E FE
42328B-AC-6	HELIOS LEASING I LLC		09/28/2022	Paydown		15,519	15,518.92	15,161	15,369		150		150		15,519				182	09/28/2024	1.D FE
571748-BA-9	MARSH & MCLENNAN COMPANIES INC		09/09/2022	DONALDSON LUFKIN & J		179,555	180,000.00	186,532	181,291		(867)		(867)		180,424		(869)	(869)	5,924	03/14/2023	2.A FE
606822-AP-9	NETSCOUT SYSTEMS INC	C	07/25/2022	Maturity @ 100.00		130,000	130,000.00	130,043	130,006		(6)		(6)		130,000				3,465	07/25/2022	1.G FE
61205P-AK-5	MHESA 2012 A2 - ABS		09/20/2022	Paydown		20,228	20,227.95	20,262	20,272		(44)		(44)		20,228				243	05/20/2030	1.A FE
61690K-AE-2	MSBAM 2013-C7 A4 - CMBS		09/01/2022	Paydown		73,218	73,218.10	74,642	73,409		(191)		(191)		73,218				1,602	02/16/2046	1.A
61761Q-AE-3	MSBAM 2013-C8 A4 - CMBS		09/01/2022	Paydown		100,769	100,769.02	103,402	101,162		(393)		(393)		100,769				2,282	12/17/2048	1.A
61762X-AS-6	MSBAM 2013-C12 ASB - CMBS		09/01/2022	Paydown		42,176	42,175.50	44,497	42,618		(442)		(442)		42,176				1,169	10/17/2046	1.A
63942A-AA-4	NAVSL 2020-I A1A - ABS		09/15/2022	Paydown		5,367	5,366.98	4,907			460		460		5,367				24	04/15/2069	1.A FE
63942P-AA-1	NAVSL 22B A - ABS		09/15/2022	Paydown		25,160	25,160.16	25,156			4		4		25,160				235	10/15/2070	1.A FE
69371R-N7-7	PACCAR FINANCIAL CORP		08/10/2022	Maturity @ 100.00		80,000	80,000.00	79,947	79,994		6		6		80,000				1,840	08/10/2022	1.E FE
69371R-Q7-4	PACCAR FINANCIAL CORP		09/09/2022	Merrill Lynch		303,512	305,000.00	304,844	304,933		37		37		304,970		(1,458)	(1,458)	7,566	04/06/2023	1.E FE
709599-BJ-2	PENSKE TRUCK LEASING CO LP		09/19/2022	US Bancorp Piper-DTC		333,857	345,000.00	389,898	378,353		(6,872)		(6,872)		371,481		(37,624)	(37,624)	16,330	07/15/2025	2.B FE
709599-BL-7	PENSKE TRUCK LEASING CO LP		09/19/2022	GOLDMAN		434,140	495,000.00	494,203	494,386		112		112		494,498		(60,358)	(60,358)	5,049	11/15/2025	2.B FE
719160-AA-1	PHOENIX 2012 LLC		07/03/2022	Paydown		34,612	34,612.18	33,288	33,980		632		632		34,612				417	07/03/2024	1.D FE
78448Y-AM-3	SMB 2021-A APL - ABS		09/15/2022	Paydown		43,982	43,981.83	43,822	43,858		124		124		43,982				426	01/15/2053	1.A FE
78471H-AB-4	SOFI 2019-A A2X - ABS		09/15/2022	Paydown		58,123	58,122.98	57,905			218		218		58,123				712	06/15/2048	1.A FE
83206N-AA-5	SMB 22B A1A - ABS		09/15/2022	Paydown		44,379	44,379.02	44,065			314		314		44,379				382	02/16/2055	1.A FE
89788J-AA-7	TRUIST BANK		09/19/2022	GOLDMAN		1,077,837	1,160,000.00	1,157,610	1,158,456		341		341		1,158,798		(80,960)	(80,960)	17,932	03/10/2025	1.F FE
906581-AA-1	UNION 11 LEASING LLC		02/01/2022	Paydown																01/23/2024	1.D FE
911312-BK-1	UNITED PARCEL SERVICE INC		09/09/2022	Merrill Lynch		178,902	180,000.00	179,446	179,865		75		75		179,940		(1,038)	(1,038)	4,275	04/01/2023	1.F FE
91159H-HZ-6	US BANCORP		09/19/2022	RBC Dain Rauscher (US)		863,254	930,000.00	928,893	929,247		158		158		929,405		(66,151)	(66,151)	11,575	05/12/2025	1.E FE
91911K-AN-2	BAUSCH HEALTH COMPANIES INC	C	08/05/2022	GOLDMAN		428,125	500,000.00	516,000	505,728		(4,143)		(4,143)		501,585		(73,460)	(73,460)	21,236	11/01/2025	4.B FE
92826C-AG-7	VISA INC		09/15/2022	Maturity @ 100.00		270,000	270,000.00	269,185	269,881		119		119		270,000				5,805	09/15/2022	1.D FE
1109999999	Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	6,057,103	6,407,127.97	6,487,564	6,301,428		(12,830)		(12,830)		6,432,162		(375,058)	(375,058)	132,688	X X X	X X X
2509999997	Subtotal - Bonds - Part 4				X X X	22,670,112	23,619,429.34	23,899,816	23,391,690		(89,386)		(89,386)		23,758,160		(1,088,048)	(1,088,048)	467,589	X X X	X X X

E05.3

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.							
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
2509999999	Subtotal - Bonds				X X X	22,670,112	23,619,429.34	23,899,816	23,391,690		(89,386)		(89,386)		23,758,160		(1,088,048)	(1,088,048)	467,589	X X X	X X X
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTO		09/30/2022	FHLB BANK	26,844.00	2,684,400		2,684,400						2,684,400							
5019999999	Common Stock - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				X X X	2,684,400		2,684,400						2,684,400						X X X	X X X
57630G-41-7	MASSMUTUAL S:TRP 30 I		09/28/2022	Reliance Trust	12,961.72	187,297		221,965	205,100	(13,841)		(13,841)		221,965		(34,668)	(34,668)				
5329999999	Common Stock - Mutual Funds - Designations Not Assigned by the SVO				X X X	187,297	X X X	221,965	205,100	(13,841)		(13,841)		221,965		(34,668)	(34,668)			X X X	X X X
5989999997	Subtotal - Common Stock - Part 4				X X X	2,871,697	X X X	2,906,365	205,100	(13,841)		(13,841)		2,906,365		(34,668)	(34,668)			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
5989999999	Total - Common Stocks				X X X	2,871,697	X X X	2,906,365	205,100	(13,841)		(13,841)		2,906,365		(34,668)	(34,668)			X X X	X X X
5999999999	Total - Preferred and Common Stocks				X X X	2,871,697	X X X	2,906,365	205,100	(13,841)		(13,841)		2,906,365		(34,668)	(34,668)			X X X	X X X
6009999999	Totals					25,541,809	X X X	26,806,181	23,596,790	(13,841)	(89,386)		(103,227)		26,664,525		(1,122,716)	(1,122,716)	467,589	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	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1759999999 Total						X X X	X X X	X X X			X X X									X X X	X X X

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	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/ Adjusted Carrying Value >0	Contracts With Book/ Adjusted Carrying Value <0	Exposure net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
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;
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

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
665279-87-3	NORTHERN INST:TREAS PRM		09/30/2022	2.380	X X X	17,356,837	25,808	42,412
8209999999	Exempt Money Market Mutual Funds – as Identified by SVO					17,356,837	25,808	42,412
000000-00-0 57629E-20-9	FEP FACETS REPURCHASE AGREEMENT MASSMUTUAL P:USGMM R5	RA	09/30/2022 09/28/2022	0.018	X X X X X X	97,564 100,522	30	258 19
8309999999	All Other Money Market Mutual Funds					198,086	30	277
8609999999	Total Cash Equivalents					17,554,923	25,838	42,689

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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	3,542,196	XXX	5,675,315	XXX	9,217,511
2. Earned Premiums	3,289,440	XXX	5,874,449	XXX	XXX
3. Claims Paid	7,437,968	XXX	9,226,873	XXX	16,664,841
4. Claims Incurred	2,749,349	XXX	5,544,451	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	662,557	XXX	272,025	XXX	934,582
8. Expenses Incurred	656,379	XXX	269,489	XXX	XXX
9. Underwriting Gain or Loss	(116,288)	XXX	60,509	XXX	XXX
10. Cash Flow Result	XXX	XXX	XXX	XXX	(8,381,912)

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