

**QUARTERLY STATEMENT**

**OF THE**

**BLUE CROSS & BLUE SHIELD OF RHODE ISLAND**

**of PROVIDENCE COUNTY**

**in the state of RHODE ISLAND**

**TO THE**

**Insurance Department**

**OF THE**

**STATE OF**

**STATE OF RHODE ISLAND**

**FOR THE QUARTER ENDED**

**June 30, 2024**

**HEALTH**

**2024**



## 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	450,583,702		450,583,702	462,559,415
2. Stocks:				
2.1 Preferred stocks	19,112,769		19,112,769	21,128,948
2.2 Common stocks	116,740,908		116,740,908	105,454,145
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 \$ 36,002,273 encumbrances)	46,873,309		46,873,309	45,321,428
4.2 Properties held for the production of income (less \$ 0 encumbrances)				
4.3 Properties held for sale (less \$ 0 encumbrances)				
5. Cash (\$ 7,551,870), cash equivalents (\$ 5,794,791), and short-term investments (\$ 0)	13,346,661		13,346,661	24,864,668
6. Contract loans (including \$ 0 premium notes)				
7. Derivatives				
8. Other invested assets	30,365,979		30,365,979	39,562,025
9. Receivables for securities	2,731		2,731	191
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	677,026,059		677,026,059	698,890,820
13. Title plants less \$ 0 charged off (for Title insurers only)				
14. Investment income due and accrued	2,918,928		2,918,928	3,190,224
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	41,795,396	7,216,959	34,578,437	27,400,929
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 (\$ 519,012) and contracts subject to redetermination (\$ 58,419,521)	58,938,533		58,938,533	36,632,012
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	12,174,754		12,174,754	18,373,777
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	87,600,414	23,367	87,577,047	112,611,425
18.1 Current federal and foreign income tax recoverable and interest thereon	1,527,145		1,527,145	
18.2 Net deferred tax asset				
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	37,050,335	37,022,095	28,240	49,420
21. Furniture and equipment, including health care delivery assets (\$ 0)	432,272	432,272		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care (\$ 0) and other amounts receivable	87,847,776	3,420,671	84,427,105	81,745,555
25. Aggregate write-ins for other-than-invested assets	70,629,229	26,530,570	44,098,659	46,900,191
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,077,940,841	74,645,934	1,003,294,907	1,025,794,353
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	1,077,940,841	74,645,934	1,003,294,907	1,025,794,353

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	27,872,980	285,848	27,587,132	34,078,414
2502. PREPAID EXPENSES	23,700,073	23,700,073		
2503. FEP UNPAID CLAIMS	13,124,000		13,124,000	10,969,000
2598. Summary of remaining write-ins for Line 25 from overflow page	5,932,176	2,544,649	3,387,527	1,852,777
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	70,629,229	26,530,570	44,098,659	46,900,191

NONE

## LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$ 0 reinsurance ceded)	194,073,113		194,073,113	172,331,717
2. Accrued medical incentive pool and bonus amounts	33,425,109		33,425,109	53,315,471
3. Unpaid claims adjustment expenses	20,340,430		20,340,430	20,437,460
4. Aggregate health policy reserves, including the liability of \$ 0 for medical loss ratio rebate per the Public Health Service Act	93,480,796		93,480,796	91,542,426
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves	4,638,000		4,638,000	4,496,000
8. Premiums received in advance	17,320,588		17,320,588	17,915,388
9. General expenses due or accrued	48,443,254		48,443,254	49,481,505
10.1 Current federal and foreign income tax payable and interest thereon (including \$ 0 on realized gains (losses))				918,410
10.2 Net deferred tax liability				
11. Ceded reinsurance premiums payable	673,776		673,776	654,765
12. Amounts withheld or retained for the account of others	964,120		964,120	1,189,803
13. Remittances and items not allocated	3,848,194		3,848,194	4,910,614
14. Borrowed money (including \$ 55,000,000 current) and interest thereon \$ 98,703 (including \$ 98,703 current)	55,098,703		55,098,703	70,098,133
15. Amounts due to parent, subsidiaries and affiliates				
16. Derivatives				
17. Payable for securities	3,492,031		3,492,031	
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	71,164,497		71,164,497	78,641,032
23. Aggregate write-ins for other liabilities (including \$ 20,387,372 current)	20,880,526		20,880,526	20,313,132
24. Total liabilities (Lines 1 to 23)	567,843,137		567,843,137	586,245,856
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	435,451,770	439,548,497
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	435,451,770	439,548,497
34. Total liabilities, capital and surplus (Lines 24 and 33)	X X X	X X X	1,003,294,907	1,025,794,353

DETAILS OF WRITE-IN LINES				
2301. OTHER ACCOUNTS PAYABLE	18,536,052		18,536,052	19,451,827
2302. ACCRUED CAPITAL EXPENSES	2,160,593		2,160,593	1,436,141
2303. FEP & MISCELLANEOUS CLAIMS PAYABLES	990,729		990,729	232,012
2398. Summary of remaining write-ins for Line 23 from overflow page	(806,848)		(806,848)	(806,848)
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)	20,880,526		20,880,526	20,313,132
2501. ....	X X X	X X X		
2502. ....	X X X	X X X		
2503. ....	X X X	X X X		
2598. Summary of remaining write-ins for Line 25 from overflow page	X X X	X X X		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	X X X	X X X		
3001. ....	X X X	X X X		
3002. ....	X X X	X X X		
3003. ....	X X X	X X X		
3098. Summary of remaining write-ins for Line 30 from overflow page	X X X	X X X		
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above)	X X X	X X X		

NONE

NONE

## STATEMENT OF REVENUE AND EXPENSES

	Current Year		Prior Year	Prior Year Ended
	To Date		To Date	December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member Months	X X X	2,324,695	2,321,575	4,251,422
2. Net premium income (including \$ 0 non-health premium income)	X X X	1,106,071,194	1,039,834,178	2,049,694,139
3. Change in unearned premium reserves and reserve for rate credits	X X X	(61,627)	(9,548,587)	(4,562,057)
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	1,106,009,567	1,030,285,591	2,045,132,082
<b>Hospital and Medical:</b>				
9. Hospital/medical benefits		695,750,870	621,226,877	1,289,823,555
10. Other professional services		10,841,999	11,332,827	20,628,281
11. Outside referrals				
12. Emergency room and out-of-area		103,601,732	99,725,414	201,393,758
13. Prescription drugs		151,127,308	133,076,859	238,972,726
14. Aggregate write-ins for other hospital and medical		48,710,875	40,927,328	80,210,775
15. Incentive pool, withhold adjustments and bonus amounts		(4,962,405)	14,180,800	8,192,675
16. Subtotal (Lines 9 to 15)		1,005,070,379	920,470,105	1,839,221,770
<b>Less:</b>				
17. Net reinsurance recoveries		7,164,592	2,752,621	13,294,780
18. Total hospital and medical (Lines 16 minus 17)		997,905,787	917,717,484	1,825,926,990
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$ 18,290,700 cost containment expenses		36,191,585	31,913,056	63,506,822
21. General administrative expenses		96,125,687	84,287,522	172,654,392
22. Increase in reserves for life and accident and health contracts (including \$ 0 increase in reserves for life only)				9,000,000
23. Total underwriting deductions (Lines 18 through 22)		1,130,223,059	1,033,918,062	2,071,088,204
24. Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	(24,213,492)	(3,632,471)	(25,956,122)
25. Net investment income earned		7,711,302	6,728,928	14,859,094
26. Net realized capital gains (losses) less capital gains tax of \$ 0		(655,041)	(2,426,562)	(5,342,130)
27. Net investment gains (losses) (Lines 25 plus 26)		7,056,261	4,302,366	9,516,964
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		(1,110,158)	(806,122)	17,040,901
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	(18,267,389)	(136,227)	601,743
31. Federal and foreign income taxes incurred	X X X	(2,678,427)		
32. Net income (loss) (Lines 30 minus 31)	X X X	(15,588,962)	(136,227)	601,743

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		48,710,875	40,927,328	80,210,775
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)		48,710,875	40,927,328	80,210,775
2901. OTHER INCOME (NON CORE BUSINESS)				20,000,000
2902. OTHER INCOME (NET OF PENALTIES)		431,960	384,656	931,832
2903. INCOME HISTORIC TAX CREDITS		180,000	180,000	180,000
2998. Summary of remaining write-ins for Line 29 from overflow page		(1,722,118)	(1,370,778)	(4,070,931)
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)		(1,110,158)	(806,122)	17,040,901

**STATEMENT OF REVENUE AND EXPENSES (Continued)**

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
<b>CAPITAL &amp; SURPLUS ACCOUNT</b>			
33. Capital and surplus prior reporting year	439,548,497	408,954,584	408,954,583
34. Net income or (loss) from Line 32	(15,588,962)	(136,227)	601,743
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	(2,983,069)	14,126,062	32,977,777
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax			
39. Change in nonadmitted assets	14,475,304	(10,638,789)	(2,535,923)
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			(449,683)
48. Net change in capital and surplus (Lines 34 to 47)	(4,096,727)	3,351,046	30,593,914
49. Capital and surplus end of reporting period (Line 33 plus 48)	435,451,770	412,305,630	439,548,497

<b>DETAILS OF WRITE-IN LINES</b>			
4701. NON-QUALIFIED PENSION PLAN			(66,101)
4702. OTHER POSTEMPLOYMENT BENEFITS			(383,582)
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page			
4799. Totals (Lines 4701 through 4703 plus 4798) (Line 47 above)			(449,683)

## CASH FLOW

	1	2	3
<b>Cash from Operations</b>	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums collected net of reinsurance	1,100,468,305	1,139,100,885	2,043,301,361
2. Net investment income	8,047,668	6,969,685	15,196,514
3. Miscellaneous income	(1,110,158)	(806,122)	18,400,263
4. Total (Lines 1 to 3)	1,107,405,815	1,145,264,448	2,076,898,138
5. Benefit and loss related payments	990,776,229	895,166,471	1,815,371,504
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	123,105,703	141,189,313	219,666,922
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)	(232,872)		
10. Total (Lines 5 through 9)	1,113,649,060	1,036,355,784	2,035,038,426
11. Net cash from operations (Line 4 minus Line 10)	(6,243,245)	108,908,664	41,859,712
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	75,418,913	35,165,611	69,812,338
12.2 Stocks	31,584,266	21,760,877	29,283,488
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	3,492,031	92,521	63
12.8 Total investment proceeds (Lines 12.1 to 12.7)	110,495,210	57,019,009	99,095,889
13. Cost of investments acquired (long-term only):			
13.1 Bonds	68,463,656	40,071,477	77,423,429
13.2 Stocks	29,959,594	21,034,360	31,360,178
13.3 Mortgage loans			
13.4 Real estate	2,730,207	2,579,285	5,182,554
13.5 Other invested assets	381,929	145,633	444,490
13.6 Miscellaneous applications	2,540	61,606	2,327,117
13.7 Total investments acquired (Lines 13.1 to 13.6)	101,537,926	63,892,361	116,737,768
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)	8,957,284	(6,873,352)	(17,641,879)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds	(14,999,431)	(48,040,550)	22,057,583
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	767,385	(3,322,589)	(17,091,618)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(14,232,046)	(51,363,139)	4,965,965
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(11,518,007)	50,672,173	29,183,798
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	24,864,668	(4,319,130)	(4,319,130)
19.2 End of period (Line 18 plus Line 19.1)	13,346,661	46,353,043	24,864,668

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 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health	14 Other Non-Health
		2 Individual	3 Group											
Total Members at end of:														
1. Prior Year	388,506	17,254	103,741	21,786	20,026	74,605	22,698	73,071					55,325	
2. First Quarter	387,564	17,614	99,650	21,482	20,271	76,936	22,854	74,834					53,923	
3. Second Quarter	389,378	17,731	99,639	21,386	20,628	77,652	22,858	75,654					53,830	
4. Third Quarter														
5. Current Year														
6. Current Year Member Months	2,324,695	105,440	598,122	128,845	122,309	459,313	136,982	449,928					323,756	
Total Member Ambulatory Encounters for Period:														
7. Physician	812,573	45,655	240,323				59,417	467,178						
8. Non-Physician	777,513	59,150	283,219				65,961	369,183						
9. Totals	1,590,086	104,805	523,542				125,378	836,361						
10. Hospital Patient Days Incurred	43,598	2,101	9,161				1,416	30,920						
11. Number of Inpatient Admissions	8,324	361	1,853				263	5,847						
12. Health Premiums Written (a)	1,109,959,231	73,499,936	375,346,563	28,687,928	435,113	14,364,971	76,486,018	521,784,795					19,353,907	
13. Life Premiums Direct														
14. Property/Casualty Premiums Written														
15. Health Premiums Earned	1,106,009,566	73,457,750	374,888,005	28,687,928	435,113	14,364,971	76,486,018	521,784,795					15,904,986	
16. Property/Casualty Premiums Earned														
17. Amount Paid for Provision of Health Care S	1,009,316,910	58,892,188	333,354,721	26,121,541	300,600	10,090,938	68,657,317	497,362,382					14,537,223	
18. Amount Incurred for Provision of Health Car	1,005,070,380	59,882,320	336,284,679	25,403,187	300,600	10,541,398	70,891,837	487,229,137					14,537,222	

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ 521,784,795





**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) individual	8,880,991	50,011,197	304,519	17,157,736	9,185,510	15,938,600
2. Comprehensive (hospital and medical) group	44,992,508	305,336,358	3,461,711	57,546,126	48,454,219	54,801,661
3. Medicare Supplement	4,827,266	21,294,275	181,583	6,633,842	5,008,849	7,533,779
4. Vision only	19,067	281,533			19,067	
5. Dental only	915,591	9,175,347	59,131	1,612,869	974,722	1,205,000
6. Federal Employees Health Benefits Plan	9,970,868	58,686,449	1,000,073	12,432,666	10,970,941	11,185,689
7. Title XVIII - Medicare	47,076,970	475,610,692	6,868,973	86,290,885	53,945,943	81,001,988
8. Title XIX - Medicaid						
9. Credit A&H						
10. Disability Income						
11. Long-term care						
12. Other health	1,939,210	12,598,013	1,290,250	3,870,750	3,229,460	5,161,000
13. Health subtotal (Lines 1 to 12)	118,622,471	932,993,864	13,166,240	185,544,874	131,788,711	176,827,717
14. Health care receivables (a)	9,290,557	62,668,048	2,138,464	13,644,138	11,429,021	42,452
15. Other non-health						
16. Medical incentive pools and bonus amounts	29,229,781	429,399	23,906,809	9,518,301	53,136,590	53,315,471
17. Totals (Lines 13 - 14 + 15 + 16)	138,561,695	870,755,215	34,934,585	181,419,037	173,496,280	230,100,736

(a) Excludes \$ 106,569 loans or advances to providers not yet expensed.

## NOTES TO FINANCIAL STATEMENTS

### 1. Summary of Significant Accounting Policies and Going Concern

#### 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 2nd Qtr 2024 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:

	SSAP #	F/S Page	F/S Line #	06/30/2024	12/31/2023
Net Income					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	\$ (15,588,962)	\$ 601,743
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ (15,588,962)</u>	<u>\$ 601,743</u>
Surplus					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	\$ 435,451,770	\$ 439,548,497
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 435,451,770</u>	<u>\$ 439,548,497</u>

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

#### C. Accounting Policy

- (1) Short-term investments - No Significant Changes
- (2) Bonds not backed by other loans are stated at amortized cost using the effective interest rate method.
- (3) Common stocks - No Significant Changes
- (4) Preferred stocks - No Significant Changes
- (5) Mortgage loans - No Significant Changes
- (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) Investments in subsidiaries, controlled and affiliated entities - No Significant Changes
- (8) Investments in joint ventures, partnerships and limited liability companies - No Significant Changes
- (9) Derivatives - No Significant Changes
- (10) Investment income as a factor in the premium deficiency calculation - No Significant Changes
- (11) Liabilities for losses and loss/claim adjustment expenses - No Significant Changes
- (12) Changes in capitalization policy - No Significant Changes
- (13) Pharmaceutical rebate receivables - No Significant Changes

#### D. Going Concern

Management 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 Corrections of Errors - No Significant Changes

### 3. Business Combinations and Goodwill - No Significant Changes

### 4. Discontinued Operations - No Significant Changes

### 5. Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans - No Significant Changes
- B. Debt Restructuring - No Significant Changes
- C. Reverse Mortgages - No Significant Changes
- 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.

## NOTES TO FINANCIAL STATEMENTS

### 5. Investments (Continued)

(2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI)

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

	(1)	(2)	(3)
	Amortized Cost Basis Before Other- Than-Temporary Impairment	Other-Than- Temporary Impairment Recognized in Loss	Fair Value (1 - 2)
OTTI Recognized 1st Quarter			
a. Intent to sell	\$	\$	\$
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
c. Total 1st Quarter (a+b)	\$	\$	\$
OTTI Recognized 2nd Quarter			
d. Intent to sell	\$	\$	\$
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
f. Total 2nd Quarter (d+e)	\$	\$	\$
OTTI Recognized 3rd Quarter			
g. Intent to sell	\$	\$	\$
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
i. Total 3rd Quarter (g+h)	\$	\$	\$
OTTI Recognized 4th Quarter			
j. Intent to sell	\$	\$	\$
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
l. Total 4th Quarter (j+k)	\$	\$	\$
m. Annual aggregate total (c+f+i+l)		\$	

(3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities

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

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
Total			\$			

(4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

Loan-backed securities with unrealized losses as of June 30, 2024:

a. The aggregate amount of unrealized losses:	
1. Less than 12 months	\$ 657,487
2. 12 months or longer	14,910,519
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	\$ 38,211,676
2. 12 months or longer	97,721,454

(5) The evaluation of impairments is a quantitative and qualitative process, which is subject to risks and uncertainties and is intended to determine whether declines in the fair value of investments should be recognized in the current period. The risks and uncertainties include changes in general economic conditions, the issuer's financial condition or near term recovery prospects, the effects of changes in interest rates or credit spreads and the recovery period. As of June 30, 2024, 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. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) Policy for requiring collateral or security - No Significant Changes

(2) Carrying amount and classification of assets pledged as collateral and not reclassified and separately reported - No Significant Changes

(3) Collateral received

The Plan has not accepted any collateral.

(a) Aggregate amount collateral received - No Significant Changes

(b) Fair value and portion sold or repledged

The Plan has not accepted any collateral.

(c) Sources and uses of collateral - No Significant Changes

## NOTES TO FINANCIAL STATEMENTS

### 5. Investments (Continued)

- (4) Securities lending transactions administered by an affiliated agent - No Significant Changes
- (5) Collateral reinvestment - No Significant Changes
- (6) Collateral not permitted by contract or custom to sell or repledge - No Significant Changes
- (7) Collateral for securities lending transactions that extend beyond one year from the reporting date - No Significant Changes

#### F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase agreements accounted for as secured borrowing is not applicable.

- (1) Information regarding the company policy or strategies for engaging in repo programs, policy for requiring collateral - Not Applicable
- (2) Type of repo trades used - Not Applicable
- (3) Original (flow) & residual maturity - Not Applicable
- (4) Fair value of securities sold and/or acquired that resulted in default - Not Applicable
- (5) Securities "sold" under repo - secured borrowing - Not Applicable
- (6) Securities sold under repo - secured borrowing by NAIC designation - Not Applicable
- (7) Collateral received - secured borrowing - Not Applicable
- (8) Cash & non-cash collateral received - secured borrowing by NAIC designation - Not Applicable
- (9) Allocation of aggregate collateral by remaining contractual maturity - Not Applicable
- (10) Allocation of aggregate collateral reinvested by remaining contractual maturity - Not Applicable
- (11) Liability to return collateral - secured borrowing (total) - Not Applicable

#### G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Reverse repurchase agreements accounted for as secured borrowing is not applicable.

- (1) Information regarding the company policy or strategies for engaging in repo programs, policy for requiring collateral - Not Applicable
- (2) Type of repo trades used - Not Applicable
- (3) Original (flow) & residual maturity - Not Applicable
- (4) Fair value of securities sold and/or acquired that resulted in default - Not Applicable
- (5) Fair value of securities acquired under repo - secured borrowing - Not Applicable
- (6) Securities acquired under repo - secured borrowing by NAIC designation - Not Applicable
- (7) Collateral provided - secured borrowing - Not Applicable
- (8) Allocation of aggregate collateral pledged by remaining contractual maturity - Not Applicable
- (9) Recognized receivable for return of collateral - secured borrowing - Not Applicable
- (10) Recognized liability to return collateral - secured borrowing (total) - Not Applicable

#### H. Repurchase Agreements Transactions Accounted for as a Sale

Repurchase agreements accounted for as a sale is not applicable.

- (1) Information regarding the company policy or strategies for engaging in repo programs and policy for requiring collateral - Not Applicable
- (2) Type of repo trades used - Not Applicable
- (3) Original (flow) & residual maturity - Not Applicable
- (4) Fair value of securities sold and/or acquired that resulted in default - Not Applicable
- (5) Securities "sold" under repo - sale - Not Applicable
- (6) Securities sold under repo - sale by NAIC designation - Not Applicable
- (7) Proceeds received - sale - Not Applicable
- (8) Cash & non-cash collateral received - sale by NAIC designation - Not Applicable
- (9) Recognized forward resale commitment - Not Applicable

#### I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Reverse repurchase agreements accounted for as sale is not applicable.

- (1) Information regarding the company policy or strategies for engaging in repo programs, policy for requiring collateral - Not Applicable
- (2) Type of repo trades used - Not Applicable
- (3) Original (flow) & residual maturity - Not Applicable
- (4) Fair value of securities sold and/or acquired that resulted in default - Not Applicable
- (5) Securities acquired under repo - sale - Not Applicable

## NOTES TO FINANCIAL STATEMENTS

### 5. Investments (Continued)

- (6) Securities acquired under repo - sale by NAIC designation - Not Applicable
- (7) Proceeds provided - sale - Not Applicable
- (8) Recognized forward resale commitment - Not Applicable

J. Real Estate - No Significant Changes

K. Low-Income Housing Tax Credits (LIHTC) - No Significant Changes

L. Restricted Assets - No Significant Changes

M. Working Capital Finance Investments

The Plan does not have any Working Capital Finance Investments.

- (1) Aggregate working capital finance investments (WCFI) book/adjusted carrying value by NAIC designation - Not Applicable
- (2) Aggregate maturity distribution on the underlying working capital finance programs - Not Applicable
- (3) Events of default of working capital finance investments during the reporting period - Not Applicable

N. Offsetting and Netting of Assets and Liabilities

The Plan does not offset Assets and Liabilities of Investments.

O. 5GI Securities - No Significant Changes

P. Short Sales - No Significant Changes

Q. Prepayment Penalty and Acceleration Fees - No Significant Changes

R. Reporting Entity's Share of Cash Pool by Asset type

Asset Type	Percent Share
(1) Cash.....	56.600 %
(2) Cash Equivalents.....	43.400 %
(3) Short-Term Investments.....	..... %
(4) Total (Must equal 100%).....	<u>100.000 %</u>

6. Joint Ventures, Partnerships and Limited Liability Companies - No Significant Changes

7. Investment Income - No Significant Changes

### 8. Derivative Instruments

The Plan does not own any derivative instruments.

A. Derivatives under SSAP No. 86 - Derivatives - Not Applicable

B. Derivatives under SSAP No. 108 - Derivative Hedging Variable Annuity Guarantees (Life/Fraternal Only) - Not Applicable

9. Income Taxes - No Significant Changes

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

### 11. Debt

A. Debt, Including Capital Notes - No Significant Changes

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 \$130,000,000. The Plan has calculated this amount with approval from the Plan's Board of Directors.

## NOTES TO FINANCIAL STATEMENTS

**11. Debt (Continued)**

(2) FHLB capital stock

(a) Aggregate totals

	Total
1. Current Year	
(a) Membership stock - Class A.....	\$.....
(b) Membership stock - Class B.....	512,900
(c) Activity stock.....	2,200,000
(d) Excess stock.....	.....
(e) Aggregate total (a+b+c+d).....	\$..... 2,712,900
(f) Actual or estimated borrowing capacity as determined by the insurer.....	\$... 130,000,000
2. Prior Year-End	
(a) Membership stock - Class A.....	\$.....
(b) Membership stock - Class B.....	461,400
(c) Activity stock.....	2,800,000
(d) Excess stock.....	.....
(e) Aggregate total (a+b+c+d).....	\$..... 3,261,400
(f) Actual or estimated borrowing capacity as determined by the insurer.....	\$... 130,000,000

(b) Membership stock (class A and B) eligible and not eligible for redemption

	(1)	(2)	Eligible for Redemption			
			(3)	(4)	(5)	(6)
Membership Stock	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
1. Class A.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....
2. Class B.....	\$..... 512,900	\$..... 512,900	\$.....	\$.....	\$.....	\$.....

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1)	(2)	(3)
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current year total collateral pledged.....	\$..... 163,494,095	\$..... 179,306,065	\$..... 55,000,000
2. Prior year-end total collateral pledged.....	160,360,195	171,821,623	70,000,000

(b) Maximum amount pledged during reporting period

	(1)	(2)	(3)
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current year total maximum collateral pledged.....	\$..... 163,494,095	\$..... 179,306,065	\$..... 55,000,000
2. Prior year-end total maximum collateral pledged.....	160,360,195	171,821,623	70,000,000

(4) Borrowing from FHLB

(a) Amount as of the reporting date

		Total	Funding Agreements Reserves Established
	1. Current Year		
(a) Debt.....	\$..... 55,000,000	XXX	XXX
(b) Funding agreements.....	\$.....	\$	\$
(c) Other.....	\$.....	XXX	XXX
(d) Aggregate total (a+b+c).....	\$..... 55,000,000	\$	\$
2. Prior Year-end			
(a) Debt.....	\$..... 70,000,000	XXX	XXX
(b) Funding agreements.....	\$.....	\$	\$
(c) Other.....	\$.....	XXX	XXX
(d) Aggregate total (a+b+c).....	\$..... 70,000,000	\$	\$

## NOTES TO FINANCIAL STATEMENTS

**11. Debt (Continued)**

(b) Maximum amount during reporting period (current year)

	Total
1. Debt.....	\$ 55,000,000
2. Funding agreements.....	
3. Other.....	
4. Aggregate total (Lines 1+2+3).....	\$ 55,000,000

(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

- (1) Change in benefit obligation - No Significant Changes
- (2) Change in plan assets - No Significant Changes
- (3) Funded status - No Significant Changes
- (4) Components of net periodic benefit cost

Net periodic benefit cost for January - June 30, 2024 and 2023 included the following components:

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	06/30/2024	12/31/2023	06/30/2024	12/31/2023	06/30/2024	12/31/2023
a. Service cost.....	\$	\$	\$	\$	\$	\$
b. Interest cost.....		154,359		380,217		
c. Expected return on plan assets.....						
d. Transition asset or obligation.....						
e. Gains and losses.....						
f. Prior service cost or credit.....				(212,350)		
g. Gain or loss recognized due to a settlement or curtailment.....						
h. Total net periodic benefit cost.....	\$	\$ 154,359	\$	\$ 167,867	\$	\$

The SERP and postretirement periodic pension cost for the period ended June 30, 2024 is unavailable at this time.

- (5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost - Not Applicable
- (6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost - Not Applicable
- (7) Weighted-average assumptions used to determine net periodic benefit cost - No Significant Changes
- (8) Accumulated benefit obligation - No Significant Changes
- (9) Multiple non-pension postretirement benefit plans - No Significant Changes
- (10) Estimated future payments, which reflect expected future service, as appropriate - No Significant Changes
- (11) Contributions expected to be paid to the plan during the next fiscal year - No Significant Changes
- (12) Amounts and types of securities of the reporting entity and related parties included in plan assets - Not Applicable
- (13) Alternative method used to amortize prior service amounts or net gains and losses - Not Applicable
- (14) Substantive commitments used as the basis for accounting for the benefit obligation - Not Applicable
- (15) Special or contractual termination benefits recognized during the period - Not Applicable
- (16) Significant changes in the benefit obligation or plan assets not otherwise disclosed - Not Applicable
- (17) Funded status of the plan and surplus impact - No Significant Changes
- (18) Remaining surplus impact during transition period after adoption of SSAP No. 92 and SSAP No. 102 - Not Applicable

B. Investment Policies and Strategies of Plan Assets - No Significant Changes

C. Fair Value of Each Class of Plan Assets - No Significant Changes

D. Expected Long-Term Rate of Return for the Plan Assets - No Significant Changes

E. Defined Contribution Plans - No Significant Changes

F. Multiemployer Plans - Not Applicable



## NOTES TO FINANCIAL STATEMENTS

### 12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans (Continued)

- G. Consolidated/Holding Company Plans - Not Applicable
- H. Postemployment Benefits and Compensated Absences - No Significant Changes
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - Not Applicable

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

### 14. Liabilities, Contingencies and Assessments - No Significant Changes

### 15. Leases - No Significant Changes

### 16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - No Significant Changes

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

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

- A. Transfers of Receivables Reported as Sales - Not Applicable
- B. Transfer and Servicing of Financial Assets - Not Applicable
- C. Wash Sales - Not Applicable

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

#### A. ASO Plans

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

#### B. ASC Plans

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

The gain from operations from Administrative Services Contract (ASC) uninsured plans and the uninsured portion of partially insured plans was as follows during June 30, 2024:

	ASC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASC
a. Gross reimbursement for medical cost incurred	\$ 649,104,261	\$ -	\$ 649,104,261
b. Gross administrative fees accrued	39,922,349	-	39,922,349
c. Total revenue	<u>\$ 689,026,610</u>	<u>\$ -</u>	<u>\$ 689,026,610</u>
d. Claims incurred	649,104,261	-	649,104,261
e. Variable cost	13,769,050	-	13,769,050
f. Contribution to fixed overhead	<u>\$ 26,153,299</u>	<u>\$ -</u>	<u>\$ 26,153,299</u>
g. Total fixed overhead	<u>32,127,782</u>	<u>-</u>	<u>32,127,782</u>
h. Total net gain or (loss) from operations	<u>\$ (5,974,483)</u>	<u>\$ -</u>	<u>\$ (5,974,483)</u>

#### C. Medicare or Other Similarly Structured Cost Based Reimbursement Contract

The Plan has a Medicare or similarly structured cost based reimbursement contract during 2024 and 2023.

The Medicare Part D program is a partially insured plan.

### 19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - No Significant Changes

### 20. Fair Value Measurements

#### A. Fair Value Measurement

##### (1) Fair value at reporting date

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.

The following table provides information as of June 30, 2024 about the Plan's financial assets and liabilities measured at fair value on a recurring basis.

## NOTES TO FINANCIAL STATEMENTS

### 20. Fair Value Measurements (Continued)

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
<b>a. Assets at fair value</b>					
Bonds	\$	\$ 419,140,947	\$	\$	\$ 419,140,947
Preferred stock-unaffiliated	19,112,769				19,112,769
Common stock-affiliated			-		-
Common stock-unaffiliated	112,479,234	2,712,900	31,914,753		147,106,887
<b>Total assets at fair value/NAV</b>	<b>\$ 131,592,003</b>	<b>\$ 421,853,847</b>	<b>\$ 31,914,753</b>	<b>\$</b>	<b>\$ 585,360,603</b>
<b>b. Liabilities at fair value</b>					
Line of Credit	\$	\$ 55,098,703	\$	\$	\$ 55,098,703
Mortgage Loan		37,461,628			37,461,628
<b>Total liabilities at fair value</b>	<b>\$</b>	<b>\$ 92,560,331</b>	<b>\$</b>	<b>\$</b>	<b>\$ 92,560,331</b>

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.

#### (2) Fair value measurements in Level 3 of the fair value hierarchy

The following table presents the changes in our equity securities classified as Level 3 for the year-ended June 30, 2024.

Description	Beginning balance as of 04/01/2024	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2024
<b>a. Assets</b>										
Common stock-affiliated	\$ -	\$	\$	\$	\$	\$	\$	\$	\$	\$ -
Common stock-unaffiliated	31,006,442				653,642	254,669				31,914,753
<b>Total assets</b>	<b>\$ 31,006,442</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$ 653,642</b>	<b>\$ 254,669</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$ 31,914,753</b>
<b>b. Liabilities</b>										
<b>Total liabilities</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>

There were unrealized gains of \$653,642 for the period ending June 30, 2024.

#### (3) There were no transfers between levels as of June 30, 2024.

#### (4) 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.

#### (5) Derivatives - Not Applicable

#### B. Other Fair Value Disclosures - Not Applicable

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 419,140,947	\$ 450,583,702	\$	\$ 419,140,947	\$	\$	\$
Preferred stock-unaffiliated	19,112,769	19,112,769	19,112,769				
Common stock-affiliated	-	-					
Common stock-unaffiliated	147,106,887	147,106,887	112,479,234	2,712,900	31,914,753		

#### D. Not Practicable to Estimate Fair Value - Not Applicable

#### E. Nature and Risk of Investments Reported at NAV - Not Applicable

### 21. Other Items - No Significant Changes

### 22. Events Subsequent - No Significant Changes

### 23. Reinsurance - No Significant Changes

### 24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

#### A. Method Used to Estimate - No Significant Changes

#### B. Method Used to Record - No Significant Changes

#### C. Amount and Percent of Net Retrospective Premiums - No Significant Changes

#### D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - No Significant Changes

#### 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.

## NOTES TO FINANCIAL STATEMENTS

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

- 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 2nd Qtr 2024 subject to the risk sharing provisions of ACA.

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

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

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

	Amount
a. Permanent ACA Risk Adjustment Program	
Assets	
1. Premium adjustments receivable due to the ACA risk adjustment (including high-risk pool payments).....	\$..... 18,179,521
Liabilities	
2. Risk adjustment user fees payable for ACA risk adjustment.....	\$..... 221,093
3. Premium adjustments payable due to ACA risk adjustment (including high-risk pool premium).....	.....
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA risk adjustment.....	\$..... 6,249,521
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid).....	..... 72,248
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA reinsurance.....	\$..... 10,466,560
2. Amounts recoverable for claims unpaid due to ACA reinsurance (contra liability).....	.....
3. Amounts receivable relating to uninsured plans for contributions for ACA reinsurance.....	.....
Liabilities	
4. Liabilities for contributions payable due to ACA reinsurance – not reported as ceded premium.....	\$.....
5. Ceded reinsurance premiums payable due to ACA reinsurance.....	.....
6. Liabilities for amounts held under uninsured plans contributions for ACA reinsurance.....	.....
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA reinsurance.....	\$.....
8. Reinsurance recoveries (income statement) due to ACA reinsurance payments or expected payments.....	..... 2,645,070
9. ACA reinsurance contributions - not reported as ceded premium.....	.....
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA risk corridors liabilities.....	\$.....
2. Reserve for rate credits or policy experience rating refunds due to ACA risk corridors.....	.....
Operations (Revenue & Expense)	
3. Effect of ACA risk corridors on net premium income (paid/received).....	\$.....
4. Effect of ACA risk corridors on change in reserves for rate credits.....	.....

## NOTES TO FINANCIAL STATEMENTS

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

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

	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments		Unsettled Balances as of the Reporting Date		
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances	Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)	
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	Ref	(9)	(10)
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)
<b>a. Permanent ACA Risk Adjustment Program</b>											
1. Premium adjustments receivable (including high risk pool payments).....											
	\$ 11,930,000	\$	\$	\$	\$ 11,930,000	\$	\$	\$	A	\$ 11,930,000	\$
2. Premium adjustments payable (including high risk pool premium).....											
		(148,845)				(148,845)		148,845	B		-
3. Subtotal ACA Permanent Risk Adjustment Program.....											
	\$ 11,930,000	\$ (148,845)	\$	\$	\$ 11,930,000	\$ (148,845)	\$	\$ 148,845		\$ 11,930,000	\$ -
<b>b. Transitional ACA Reinsurance Program</b>											
1. Amounts recoverable for claims paid.....											
	\$ 16,801,790	\$	\$ 8,980,300	\$	\$ 7,821,490	\$	\$	\$	C	\$ 7,821,490	\$
2. Amounts recoverable for claims unpaid (contra liability).....											
									D		
3. Amounts receivable relating to uninsured plans.....											
									E		
4. Liabilities for contributions payable due to ACA reinsurance - not reported as ceded premium.....											
									F		
5. Ceded reinsurance premiums payable.....											
									G		
6. Liability for amounts held under uninsured plans.....											
									H		
7. Subtotal ACA Transitional Reinsurance Program.....											
	\$ 16,801,790	\$	\$ 8,980,300	\$	\$ 7,821,490	\$	\$	\$		\$ 7,821,490	\$
<b>c. Temporary ACA Risk Corridors Program</b>											
1. Accrued retrospective premium.....											
	\$	\$	\$	\$	\$	\$	\$	\$	I	\$	\$
2. Reserve for rate credits or policy experience rating refunds.....											
									J		
3. Subtotal ACA Risk Corridors Program.....											
	\$	\$	\$	\$	\$	\$	\$	\$		\$	\$
<b>d. Total for ACA risk sharing provisions</b>											
	\$ 28,731,790	\$ (148,845)	\$ 8,980,300	\$	\$ 19,751,490	\$ (148,845)	\$	\$ 148,845		\$ 19,751,490	\$ -

**Explanations of Adjustments**

- A: None
- B: Risk Adjustment updated based on HHS Notification
- C: None
- D: None
- E: None
- F: None
- G: None
- H: None
- I: None
- J: None

(4) Roll-forward of risk corridors asset and liability balances by program benefit year - Not Applicable

(5) ACA risk corridors receivable as of reporting date

## NOTES TO FINANCIAL STATEMENTS

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

Risk Corridors Program Year	(1) Estimated Amount to be Filed or Final Amount Filed with CMS	(2) Nonaccrued Amounts for Impairment or Other Reasons	(3) Amounts Received from CMS	(4) Asset Balance Gross of Nonadmissions (1-2-3)	(5) Nonadmitted Amount	(6) Net Admitted Asset (4-5)
a. 2014.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....
b. 2015.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....
c. 2016.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....
d. Total (a+b+c).....	<u>\$.....</u>	<u>\$.....</u>	<u>\$.....</u>	<u>\$.....</u>	<u>\$.....</u>	<u>\$.....</u>

**25. Change in Incurred Claims and Claim Adjustment Expenses**

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

Reserves as of December 31, 2023, were \$197,265,000 and as of June 30, 2024, \$124,279,000 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$14,514,000 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 \$58,472,000 favorable prior-year development since December 31, 2023, to June 30, 2024. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. The Plan did not experience prior year claim development on retrospectively rated policies.

B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Claims and Claim Adjustment Expenses - Not Applicable

**26. Intercompany Pooling Arrangements** - No Significant Changes

**27. Structured Settlements** - Not Applicable

**28. Health Care Receivables** - No Significant Changes

**29. Participating Policies** - No Significant Changes

**30. Premium Deficiency Reserves** - No Significant Changes

**31. Anticipated Salvage and Subrogation** - No Significant Changes

# 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 [ X ] No [ ]

2.2 If yes, date of change: 03/07/2024

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 [ ] No [ X ]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).  
 .....  
 .....  
 .....

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

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

### FINANCIAL

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

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

### 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 .....	\$ 10,226,793	\$ _____
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ 10,226,793	\$ _____
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 .....	323 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

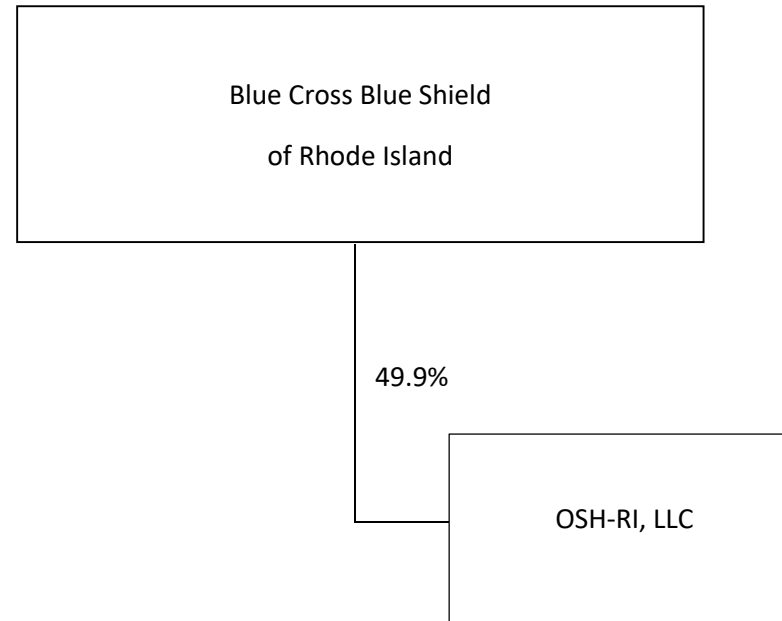
- |     |   |                |
|-----|---|----------------|
| 1.  | Operating Percentages:  |                |
| 1.1 | A&H loss percent .....  | 91.88 %        |
| 1.2 | A&H cost containment percent .....  | 1.65 %         |
| 1.3 | A&H expense percent excluding cost containment expenses .....   | 10.31 %        |
| 2.1 | Do you act as a custodian for health savings accounts?  | Yes [ ] No [X] |
| 2.2 | If yes, please provide the amount of custodial funds held as of the reporting date.   | \$ _____       |
| 2.3 | Do you act as an administrator for health savings accounts?   | Yes [ ] No [X] |
| 2.4 | If yes, please provide the balance of the funds administered as of the reporting date.  | \$ _____       |
| 3.  | Is the reporting entity licensed or chartered, registered, qualified, eligible, or writing business in at least two states?                                 | Yes [ ] No [X] |
| 3.1 | If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of the reporting entity? | Yes [ ] No [X] |





## SCHEDULE 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	5347300000	05-015895261-1903507	00	00		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
	<b>NONE</b>

## 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
<b>REMAINING WRITE-INS AGGREGATED AT LINE 25 FOR OTHER THAN INVESTED ASSETS</b>	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
2504. HISTORICAL TAX CREDITS	3,158,250		3,158,250	1,640,000
2505. LEASEHOLD IMPROVEMENTS	2,299,310	2,299,310		
2506. LOAN & INTEREST RECEIVABLE	245,951	245,339	612	
2507. COLLATERAL FUND HOME & HOST	228,665		228,665	212,777
2597. Totals (Lines 2501 through 2596) (Page 2, Line 2598)	5,932,176	2,544,649	3,387,527	1,852,777



**OVERFLOW PAGE FOR WRITE-INS**

**Page 3 - Continuation**

**LIABILITIES, CAPITAL AND SURPLUS**

	Current Year			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
<b>WRITE-INS AGGREGATED AT LINE 23 FOR OTHER LIABILITIES</b>				
2304. UNFUNDED ACCUMULATED BENEFIT OBLIGATION	(806,848)		(806,848)	(806,848)
2397. Totals (Lines 2304 through 2396) (Page 3, Line 23)	(806,848)		(806,848)	(806,848)

**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
<b>REMAINING WRITE-INS AGGREGATED AT LINE 29 FOR GAINS AND LOSSES IN SURPLUS</b>				
2904. INDIGO COMMISSIONS		7,973	7,329	12,907
2905. INTEREST EXPENSE IRS		957	(177)	(174,225)
2906. HEALTH INFORMATION EXCHANGE		(524,232)	(543,252)	(1,086,504)
2907. BANK SERVICE CHARGES		(1,206,816)	(834,678)	(1,287,923)
2908. OTHER EXPENSE - SETTLEMENT COSTS				(1,535,186)
2997. Totals (Lines 2904 through 2996) (Page 4, Line 2998)		(1,722,118)	(1,370,778)	(4,070,931)

## 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	45,321,428	42,583,869
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances	2,730,207	5,182,554
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	1,178,326	2,444,995
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	46,873,309	45,321,428
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	46,873,309	45,321,428

## 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	39,562,025	25,285,654
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		26,601
2.2 Additional investment made after acquisition	381,929	363,381
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(9,577,975)	13,886,389
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	30,365,979	39,562,025
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	30,365,979	39,562,025

## 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	589,142,507	566,040,428
2. Cost of bonds and stocks acquired	98,423,250	108,783,607
3. Accrual of discount	357,578	667,324
4. Unrealized valuation increase (decrease)	6,594,906	19,145,896
5. Total gain (loss) on disposals	(655,041)	(5,342,130)
6. Deduct consideration for bonds and stocks disposed of	107,003,175	99,095,823
7. Deduct amortization of premium	422,647	1,056,795
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	586,437,378	589,142,507
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	586,437,378	589,142,507

## 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

S102

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
<b>BONDS</b>								
1. NAIC 1 (a)	378,033,638	10,379,667	28,124,092	653,165	378,033,638	360,942,378		368,721,669
2. NAIC 2 (a)	64,816,795		2,664,590	(156,241)	64,816,795	61,995,964		78,204,324
3. NAIC 3 (a)	479,935			(479,935)	479,935			13,559,448
4. NAIC 4 (a)	27,881,580			(236,220)	27,881,580	27,645,360		2,073,975
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	471,211,948	10,379,667	30,788,682	(219,231)	471,211,948	450,583,702		462,559,416
<b>PREFERRED STOCK</b>								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4	21,833,472		2,645,795	(74,908)	21,833,472	19,112,769		21,128,948
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	21,833,472		2,645,795	(74,908)	21,833,472	19,112,769		21,128,948
15. Total Bonds & Preferred Stock	493,045,420	10,379,667	33,434,477	(294,139)	493,045,420	469,696,471		483,688,364

(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 Totals	<b>NONE</b>				

### 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	<b>NONE</b>	
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)	<b>NONE</b>	
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
<b>NONE</b>															

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## SCHEDULE DB - PART C - SECTION 2

### Replication (Synthetic Asset) Transactions Open

9016

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

NONE



## SCHEDULE DB VERIFICATION

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

Book/Adjusted Carrying Value Check

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

**NONE**

Fair Value Check

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

Potential Exposure Check

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

## SCHEDULE E PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	8,135,378	2,459,281
2. Cost of cash equivalents acquired	50,633,152	65,155,461
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	52,973,739	59,479,364
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)	5,794,791	8,135,378
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	5,794,791	8,135,378

### 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 Building 500 Exchange Street	Providence	RI	09/01/2009	RBS Citizens		1,377,797		
0199999 Acquired by Purchase						1,377,797		
0399999 Totals						1,377,797		

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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.							
<b>NONE</b>																			
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-KK-6	UNITED STATES TREASURY		04/30/2024	DEUTSCHE BANK ALEX BROWN		1,346,469	1,350,000.00	179	1.A
91282C-KQ-3	UNITED STATES TREASURY		06/04/2024	CHASE SECURITIES INC		751,232	750,000.00	1,872	1.A
91282C-KT-7	UNITED STATES TREASURY		06/04/2024	Montgomery		3,018,169	3,000,000.00	1,844	1.A
91282C-KX-8	UNITED STATES TREASURY		06/28/2024	SALOMON BROTHERS INC		1,991,800	2,000,000.00	231	1.A
0109999999	Bonds - U. S. Government				X X X	7,107,670	7,100,000.00	4,126	X X X
06051G-MA-4	BANK OF AMERICA CORP		06/04/2024	Morgan Stanley		351,848	350,000.00	7,017	1.E FE
13607L-8C-0	CANADIAN IMPERIAL BANK OF COMMERCE		06/24/2024	OPPENHEIMER & ASSOCIATES		578,000	578,000.00		1.F FE
38151L-AG-5	GOLDMAN SACHS BANK USA		05/15/2024	GOLDMAN		820,000	820,000.00		1.E FE
61690U-8B-9	MORGAN STANLEY BANK NA		06/04/2024	Merrill Lynch		503,605	500,000.00	382	1.D FE
61747Y-FQ-3	MORGAN STANLEY		05/15/2024	Morgan Stanley		1,018,544	1,000,000.00	4,399	1.E FE
1109999999	Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	3,271,997	3,248,000.00	11,798	X X X
2509999997	Subtotal - Bonds - Part 3				X X X	10,379,667	10,348,000.00	15,924	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	10,379,667	10,348,000.00	15,924	X X X
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON		06/27/2024	FHLB Bank	92,642.000	9,264.200			
5019999999	Common Stock - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				X X X	9,264.200	X X X		X X X
024071-81-3	AMERICAN FUNDS BAL R6		06/24/2024	Reliance Trust	279.003	9,451			
256219-10-6	DODGE & COX STCK I		06/27/2024	Reliance Trust	72.060	18,337			
315911-72-7	FIDELITY INTERNATIONL IX		06/24/2024	Reliance Trust	10.788	537			
315911-75-0	FIDELITY 500 INDEX		06/24/2024	Reliance Trust	322.426	59,068			
316146-35-6	FIDELITY US BOND INDEX		06/24/2024	Reliance Trust	1,499.440	15,227			
41665H-78-9	HARTFD:SCHR EM E SDR		06/28/2024	Northern Trust	87,822.010	1,500,000			
57630E-57-8	MASSMUTUAL S:ST BD I		06/24/2024	Reliance Trust	745.101	6,206			
57630E-87-5	MASSMUTUAL S:BL CH I		06/24/2024	Reliance Trust	28.820	654			
57630G-14-4	MASSMUTUAL S:TRP 60 I		06/24/2024	Reliance Trust	388.889	7,104			
57630G-18-5	MASSMUTUAL SELECT TRP RETIREMENT 2055 I		06/24/2024	Reliance Trust	234.172	4,129			
57630G-27-6	MASSMUTUAL S:TRP 45 I		06/24/2024	Reliance Trust	788.725	13,547			
57630G-32-6	MASSMUTUAL S:TRP 40 I		06/24/2024	Reliance Trust	183.246	3,029			
57630G-36-7	MASSMUTUAL S:TRP 35 I		06/24/2024	Reliance Trust	30.057	482			
57630G-41-7	MASSMUTUAL S:TRP 30 I		06/24/2024	Reliance Trust	575.344	8,766			
57630G-45-8	MASSMUTUAL S:TRP 25 I		06/24/2024	Reliance Trust	815.617	11,818			
57630G-49-0	MASSMUTUAL S:TRP 20 I		06/24/2024	Reliance Trust	557.906	7,844			

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### 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
649280-81-5	AMERICAN FUNDS NWLD R6		06/24/2024	Reliance Trust	23.121	1,837			
704329-24-2	PAYDEN:EM MKT BD SI		06/27/2024	Northern Trust	17,849.940	183,429			
779562-20-6	T ROWE PRICE NH I		06/24/2024	Reliance Trust	104.816	5,865			
921908-87-7	VANGUARD RE IDX ADM		06/24/2024	Reliance Trust	107.524	12,642			
922908-83-5	VANGUARD MD-CP I INST		06/28/2024	Reliance Trust	412.161	27,505			
922908-87-6	VANGUARD S-C ID INST		06/24/2024	Reliance Trust	230.756	24,391			
969251-71-9	WM BLAIR:INTL LDERS I		06/24/2024	Reliance Trust	669.173	13,791			
5329999999	Common Stock - Mutual Funds - Designations Not Assigned by the SVO				X X X	1,935,659	X X X		X X X
5989999997	Subtotal - Common Stock - Part 3				X X X	11,199,859	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
5989999999	Total - Common Stock				X X X	11,199,859	X X X		X X X
5999999999	Total - Preferred and Common Stock				X X X	11,199,859	X X X		X X X
6009999999	Totals				X X X	21,579,526	X X X	15,924	X X X

E04.1

### 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
36179R-VB-2	G2 MA3310 - RMBS		06/01/2024	Paydown		7,238	7,237.69	7,641	7,591		(353)		(353)		7,238				106	12/20/2045	1.A
36179R-VD-8	G2 MA3312 - RMBS		06/01/2024	Paydown		4,923	4,923.36	5,255	5,241		(317)		(317)		4,923				110	12/20/2045	1.A
36179S-QX-8	G2 MA4070 - RMBS		06/01/2024	Paydown		7,507	7,506.73	7,948	7,881		(374)		(374)		7,507				129	11/20/2046	1.A
36179T-4N-2	G2 MA5329 - RMBS		06/01/2024	Paydown		9,186	9,186.38	9,413	9,389		(203)		(203)		9,186				136	07/20/2048	1.A
36200R-LW-0	GN 570141 - RMBS		06/01/2024	Paydown		70	69.94	70	70						70				2	12/15/2031	1.A
36202E-NA-3	G2 003985 - RMBS		06/01/2024	Paydown		398	397.68	401	400		(2)		(2)		398				9	05/20/2037	1.A
36202E-ZG-7	G2 004343 - RMBS		06/01/2024	Paydown		1,197	1,196.61	1,233	1,228		(31)		(31)		1,197				28	01/20/2039	1.A
36205R-XM-4	GN 398584 - RMBS		06/01/2024	Paydown		54	54.26	53	53		1		1		54				2	06/15/2029	1.A
36207J-2F-9	GN 433774 - RMBS		06/01/2024	Paydown		625	625.46	638	630		(4)		(4)		625				18	05/15/2028	1.A
36210B-WF-8	GN 487646 - RMBS		06/01/2024	Paydown		30	29.84	29	30						30				1	09/15/2029	1.A
38378N-WU-3	GNR 2014-017 AM - CMBS		06/01/2024	Paydown		715	714.95	742	725		(10)		(10)		715				11	06/16/2048	1.A
38379U-K5-4	GNR 2016-131 A - CMBS		06/01/2024	Paydown		1,555	1,554.99	1,549	1,553		2		2		1,555				14	04/16/2057	1.A
38381R-QR-3	GNR 2019-023 NE - CMO/RMBS		06/01/2024	Paydown		8,125	8,125.20	8,192	8,209		(84)		(84)		8,125				119	11/20/2048	1.A
91282C-KG-5	UNITED STATES TREASURY		04/01/2024	Morgan Stanley		2,972	3,000.00	2,992						2,992		(19)	(19)			03/31/2029	1.A FE
0109999999	Bonds - U. S. Government				X X X	44,595	44,623.09	46,156	43,000		(1,375)		(1,375)		44,615		(19)	(19)	685	X X X	X X X
68607L-XQ-5	OREGON		06/01/2024	Paydown		38,168	38,168.28	46,090	41,220		(3,052)		(3,052)		38,168				1,124	06/01/2027	1.B FE
0509999999	Bonds - U.S. States, Territories and Possessions				X X X	38,168	38,168.28	46,090	41,220		(3,052)		(3,052)		38,168				1,124	X X X	X X X
93974C-RF-9	WASHINGTON ST		04/01/2024	Call @ 100.00		100,000	100,000.00	117,649	111,975		(259)		(259)		111,717		(11,717)	(11,717)	3,393	08/01/2033	1.B FE
0709999999	Bonds - U.S. Political Subdivisions of States, Territories and Possessions				X X X	100,000	100,000.00	117,649	111,975		(259)		(259)		111,717		(11,717)	(11,717)	3,393	X X X	X X X
3128MJ-V2-3	FH G08632 - RMBS		06/01/2024	Paydown		2,630	2,630.17	2,757	2,741		(111)		(111)		2,630				39	03/01/2045	1.A
31292H-BB-9	FH C00934 - RMBS		06/01/2024	Paydown		27	27.34	27	27						27				1	03/01/2030	1.A
31294M-AC-5	FH E02703 - RMBS		06/01/2024	Paydown		1,188	1,187.67	1,208	1,190		(2)		(2)		1,188				20	07/01/2025	1.A
31307T-L9-0	FH J36652 - RMBS		06/01/2024	Paydown		21,021	21,020.66	21,060	21,044		(23)		(23)		21,021				265	03/01/2032	1.A
31326M-EY-5	FH 2B6451 - RMBS		06/01/2024	Paydown		3,122	3,122.04	3,198	3,244		(122)		(122)		3,122				48	08/01/2047	1.A
3132A8-6Y-0	FH ZS8087 - RMBS		06/01/2024	Paydown		45,708	45,707.92	46,336	46,168		(460)		(460)		45,708				478	04/01/2033	1.A
3132DM-Z2-7	FH SD0792 - RMBS		06/01/2024	Paydown		31,574	31,573.78	31,668	31,655		(81)		(81)		31,574				276	12/01/2051	1.A
3132DM-ZK-4	FH SD0746 - RMBS		06/01/2024	Paydown		56,189	56,189.07	56,575	56,528		(338)		(338)		56,189				468	11/01/2051	1.A
3132DN-NS-8	FH SD1301 - RMBS		06/01/2024	Paydown		7,724	7,724.20	7,909	7,891		(166)		(166)		7,724				150	07/01/2052	1.A
3132DN-QB-2	FH SD1350 - RMBS		06/01/2024	Paydown		9,257	9,257.19	9,228	9,228		29		29		9,257				190	07/01/2052	1.A
3132DN-QH-9	FH SD1356 - RMBS		06/01/2024	Paydown		9,061	9,061.25	9,258	9,238		(177)		(177)		9,061				197	07/01/2052	1.A
3132DN-VJ-9	FH SD1517 - RMBS		06/01/2024	Paydown		15,718	15,717.70	15,737	15,732		(15)		(15)		15,718				302	09/01/2052	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	3132DQ-BS-4	FH SD2749 - RMBS	06/01/2024	Paydown			12,969	12,969.47	12,301			12,317								216	03/01/2053	1.A
	3132DQ-F6-8	FH SD2889 - RMBS	06/01/2024	Paydown			34,155	34,155.03	34,609			34,586								827	05/01/2053	1.A
	3132DQ-MZ-6	FH SD3076 - RMBS	06/01/2024	Paydown			13,664	13,664.10	13,570			13,572								298	05/01/2053	1.A
	3132DQ-RS-7	FH SD3197 - RMBS	06/01/2024	Paydown			34,678	34,678.16	35,155			35,139								804	06/01/2053	1.A
	3132DV-KV-6	FH SD7508 - RMBS	06/01/2024	Paydown			26,640	26,639.90	27,972			27,609								392	10/01/2049	1.A
	3132DV-LV-5	FH SD7540 - RMBS	06/01/2024	Paydown			527	526.64	554			551								6	05/01/2051	1.A
	3132DW-B5-1	FH SD8160 - RMBS	06/01/2024	Paydown			98,973	98,972.91	100,674			100,474								830	08/01/2051	1.A
	3132DW-ES-8	FH SD8245 - RMBS	06/01/2024	Paydown			28,752	27,304.66	25,944											106	09/01/2052	1.A
	3132DW-FQ-1	FH SD8275 - RMBS	06/01/2024	Paydown			10,377	10,376.74	9,860								1,447		1,447	78	12/01/2052	1.A
	3132E0-GB-2	FH SD3794 - RMBS	06/01/2024	Paydown			32,178	31,470.04	28,372											103	09/01/2052	1.A
	3132E0-NX-6	FH SD4006 - RMBS	06/01/2024	Paydown			98,399	98,399.30	97,584											2,371	09/01/2053	1.A
	3132M9-T5-3	FH Q28972 - RMBS	06/01/2024	Paydown			5,964	5,963.72	6,357											99	10/01/2044	1.A
	3132WN-UV-2	FH Q48695 - RMBS	06/01/2024	Paydown			10,820	10,820.37	11,159											180	06/01/2047	1.A
	3132XT-AE-8	FH Q50904 - RMBS	06/01/2024	Paydown			2,357	2,356.54	2,375											34	09/01/2047	1.A
	31335A-QK-7	FH G60458 - RMBS	06/01/2024	Paydown			3,241	3,241.25	3,410											48	01/01/2044	1.A
	31335B-2A-3	FH G61669 - RMBS	06/01/2024	Paydown			15,698	15,697.67	15,462											208	01/01/2047	1.A
	31335B-M7-8	FH G61282 - RMBS	06/01/2024	Paydown			80,140	80,139.55	78,424											1,034	01/01/2048	1.A
	3133AN-QZ-0	FH QC4072 - RMBS	06/01/2024	Paydown			5,482	5,482.19	5,745											60	07/01/2051	1.A
	3133BG-C6-3	FH QE6393 - RMBS	06/01/2024	Paydown			3,196	3,195.64	3,215											57	07/01/2052	1.A
	3133BJ-N7-3	FH QE8514 - RMBS	06/01/2024	Paydown			14,167	14,166.54	13,903											270	08/01/2052	1.A
	3133BJ-NR-9	FH QE8500 - RMBS	06/01/2024	Paydown			218,894	218,893.63	213,148											4,730	08/01/2052	1.A
	3133BJ-NS-7	FH QE8501 - RMBS	06/01/2024	Paydown			12,396	12,396.00	12,470											268	08/01/2052	1.A
	3133BM-Q6-5	FH QF0477 - RMBS	06/01/2024	Paydown			12,527	12,526.81	12,646											247	09/01/2052	1.A
	3133KG-LG-1	FH RA1227 - RMBS	06/01/2024	Paydown			8,695	8,695.19	8,894											100	08/01/2049	1.A
	3138E0-KJ-7	FN AJ7496 - RMBS	06/01/2024	Paydown			5,359	5,359.00	5,533											67	12/01/2026	1.A
	3138LJ-4T-4	FN AN6233 - CMBS/RMBS	06/01/2024	Paydown			1,962	1,961.89	2,004											25	12/01/2024	1.A
	3138WB-UK-9	FN AS2385 - RMBS	06/01/2024	Paydown			11,369	11,369.07	12,012											221	05/01/2044	1.A
	3138WD-BZ-3	FN AS3655 - RMBS	06/01/2024	Paydown			9,237	9,237.45	10,024											155	10/01/2044	1.A
	3138WE-KK-4	FN AS4797 - RMBS	06/01/2024	Paydown			8,146	8,146.48	8,444											125	04/01/2045	1.A
	3138WG-DN-1	FN AS6408 - RMBS	06/01/2024	Paydown			3,148	3,147.99	3,330											48	01/01/2046	1.A
	3138WG-FT-6	FN AS6477 - RMBS	06/01/2024	Paydown			1,040	1,039.66	1,046											15	01/01/2046	1.A
	3138WG-G6-5	FN AS6520 - RMBS	06/01/2024	Paydown			3,166	3,166.26	3,333											46	01/01/2046	1.A
	3138WL-CM-3	FN AS9975 - RMBS	06/01/2024	Paydown			419	418.98	438											7	07/01/2047	1.A
	3138Y4-6V-6	FN AX3583 - RMBS	06/01/2024	Paydown			3,635	3,634.64	3,793											53	07/01/2042	1.A
	31403D-XF-1	FN 745978 - RMBS	06/01/2024	Paydown			1,027	1,027.34	1,032											27	10/01/2036	1.A
	3140FE-5K-6	FN BD7149 - RMBS	06/01/2024	Paydown			61,702	61,702.40	62,219											1,004	04/01/2047	1.A
	3140FX-D7-4	FN BF0125 - RMBS	06/01/2024	Paydown			3,215	3,215.41	3,399											54	07/01/2056	1.A

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	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
3140FX-DM-1	FN BF0107 - RMBS		06/01/2024	Paydown		14,140	14,140.40	15,227	15,190		(1,050)		(1,050)		14,140				264	06/01/2056	1.A
3140FX-E4-0	FN BF0154 - RMBS		06/01/2024	Paydown		4,219	4,219.39	4,385	4,352		(133)		(133)		4,219				65	11/01/2046	1.A
3140FX-EE-8	FN BF0132 - RMBS		06/01/2024	Paydown		2,556	2,556.28	2,701	2,695		(139)		(139)		2,556				44	07/01/2056	1.A
3140FX-FN-7	FN BF0172 - RMBS		06/01/2024	Paydown		1,943	1,942.83	2,005	2,002		(59)		(59)		1,943				33	01/01/2041	1.A
3140FX-GG-1	FN BF0198 - RMBS		06/01/2024	Paydown		7,150	7,149.96	7,363	7,360		(210)		(210)		7,150				122	11/01/2040	1.A
3140FX-GK-2	FN BF0201 - RMBS		06/01/2024	Paydown		4,601	4,601.27	4,676	4,671		(70)		(70)		4,601				75	08/01/2051	1.A
3140FX-GL-0	FN BF0202 - RMBS		06/01/2024	Paydown		2,908	2,908.10	3,029	3,023		(115)		(115)		2,908				54	01/01/2051	1.A
3140GT-V3-1	FN BH5133 - RMBS		06/01/2024	Paydown		514	513.79	525	539		(25)		(25)		514				5	09/01/2047	1.A
3140H1-VX-5	FN BJ0629 - RMBS		06/01/2024	Paydown		25,313	25,313.47	26,080	25,984		(671)		(671)		25,313				440	03/01/2048	1.A
3140HE-AJ-1	FN BK0908 - RMBS		06/01/2024	Paydown		8,919	8,918.97	9,202	9,152		(233)		(233)		8,919				159	07/01/2048	1.A
3140HM-ZD-9	FN BK7939 - RMBS		06/01/2024	Paydown		2,722	2,722.33	2,797	2,777		(54)		(54)		2,722				53	11/01/2048	1.A
3140HP-S9-9	FN BK9543 - RMBS		06/01/2024	Paydown		48	48.43	51	50		(2)		(2)		48				1	11/01/2048	1.A
3140J5-FG-9	FN BM1066 - RMBS		06/01/2024	Paydown		959	959.05	1,004	1,001		(42)		(42)		959				17	02/01/2047	1.A
3140J7-VZ-5	FN BM3331 - RMBS		06/01/2024	Paydown		90,379	90,379.08	90,840	90,807		(428)		(428)		90,379				1,372	08/01/2047	1.A
3140J8-MN-0	FN BM3964 - RMBS		06/01/2024	Paydown		11,159	11,158.49	11,268	11,256		(98)		(98)		11,158				167	07/01/2046	1.A
3140J9-ME-8	FN BM4856 - RMBS		06/01/2024	Paydown		117,693	117,692.63	121,435	121,269		(3,577)		(3,577)		117,693				1,996	04/01/2047	1.A
3140J9-T9-2	FN BM5075 - RMBS		06/01/2024	Paydown		70,047	70,047.00	69,089	69,167		880		880		70,047				873	08/01/2046	1.A
3140JA-CQ-9	FN BM5478 - RMBS		06/01/2024	Paydown		5,221	5,221.26	5,468	5,453		(232)		(232)		5,221				98	01/01/2049	1.A
3140JA-EU-8	FN BM5546 - RMBS		06/01/2024	Paydown		20,258	20,258.37	20,512	20,485		(227)		(227)		20,258				304	05/01/2044	1.A
3140JA-GD-4	FN BM5595 - RMBS		06/01/2024	Paydown		4,075	4,074.61	4,119	4,114		(40)		(40)		4,075				58	08/01/2045	1.A
3140MY-AD-4	FN BW6303 - RMBS		06/01/2024	Paydown		9,016	9,016.05	9,102	9,091		(75)		(75)		9,016				188	08/01/2052	1.A
3140N3-AR-0	FN BW9915 - RMBS		06/01/2024	Paydown		109,870	109,869.66	106,162	106,433		3,437		3,437		109,870				2,271	10/01/2052	1.A
3140ND-B8-9	FN BX8162 - RMBS		06/01/2024	Paydown		2,262	2,262.21	2,243	2,244		19		19		2,262				48	05/01/2053	1.A
3140QA-NJ-5	FN CA3092 - RMBS		06/01/2024	Paydown		7,185	7,184.62	7,503	7,409		(224)		(224)		7,185				149	02/01/2049	1.A
3140QB-3Q-9	FN CA4406 - RMBS		06/01/2024	Paydown		42,470	42,469.91	43,323	43,099		(630)		(630)		42,470				514	10/01/2049	1.A
3140QG-ZQ-3	FN CA8850 - RMBS		06/01/2024	Paydown		161,029	161,028.57	167,369	166,566		(5,537)		(5,537)		161,029				1,393	02/01/2051	1.A
3140QL-NS-1	FN CB1300 - RMBS		06/01/2024	Paydown		39,810	39,810.11	41,844	41,589		(1,779)		(1,779)		39,810				428	08/01/2051	1.A
3140QN-V2-5	FN CB3332 - RMBS		06/01/2024	Paydown		25,774	25,774.16	24,046	24,111		1,663		1,663		25,774				371	04/01/2052	1.A
3140QP-3W-5	FN CB4412 - RMBS		06/01/2024	Paydown		39,121	39,121.20	40,160	40,172		(1,051)		(1,051)		39,121				903	08/01/2052	1.A
3140QP-BG-1	FN CB3638 - RMBS		06/01/2024	Paydown		41,154	41,154.03	41,823	41,769		(615)		(615)		41,154				814	05/01/2052	1.A
3140QP-JJ-7	FN CB3864 - RMBS		06/01/2024	Paydown		53,638	53,638.02	54,325	54,244		(606)		(606)		53,638				981	06/01/2052	1.A
3140QQ-F6-7	FN CB4688 - RMBS		06/01/2024	Paydown		8,736	8,735.57	8,992	8,965		(230)		(230)		8,736				194	09/01/2052	1.A
3140QR-KR-3	FN CB5703 - RMBS		06/01/2024	Paydown		15,583	15,582.62	16,089	16,046		(464)		(464)		15,583				407	02/01/2053	1.A
3140QS-GL-9	FN CB6502 - RMBS		06/01/2024	Paydown		61,815	61,815.09	57,662	57,662		4,153		4,153		61,815				417	06/01/2053	1.A
3140X7-5M-7	FN FM4451 - RMBS		06/01/2024	Paydown		25,224	25,223.55	26,808	26,513		(1,290)		(1,290)		25,224				264	09/01/2050	1.A
3140X8-EE-3	FN FM4632 - RMBS		06/01/2024	Paydown		28,554	28,553.98	29,793	29,600		(1,046)		(1,046)		28,554				230	10/01/2050	1.A
3140XB-6D-7	FN FM8067 - RMBS		06/01/2024	Paydown		90,673	90,672.49	96,425	95,611		(4,939)		(4,939)		90,672				1,280	07/01/2051	1.A

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### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current 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
3140XB-JE-1	FN FM7460 - RMBS		06/01/2024	Paydown		22,813	22,813.22	22,614	22,616		197		197		22,813				382	03/01/2051	1.A
3140XD-2J-4	FN FM9776 - RMBS		06/18/2024	Various		3,299,935	3,782,401.01	3,888,062	3,877,330		(2,716)		(2,716)		3,874,614		(574,679)	(574,679)	62,456	11/01/2051	1.A
3140XK-KX-7	FN FS3909 - RMBS		06/01/2024	Paydown		24,777	24,776.97	24,560	24,565		212		212		24,777				556	02/01/2053	1.A
3140XK-M9-8	FN FS3983 - RMBS		06/01/2024	Paydown		23,202	23,202.22	23,713	23,665		(463)		(463)		23,202				580	03/01/2053	1.A
3140XK-SG-6	FN FS4118 - RMBS		06/01/2024	Paydown		13,716	13,716.36	13,656	13,657		59		59		13,716				282	03/01/2053	1.A
3140XL-A3-2	FN FS4525 - RMBS		06/01/2024	Paydown		31,861	31,860.64	32,324	32,300		(439)		(439)		31,861				771	04/01/2053	1.A
3140XL-EK-0	FN FS4637 - RMBS		06/01/2024	Paydown		76,123	76,122.94	77,146	77,090		(967)		(967)		76,123				1,700	05/01/2053	1.A
3140XL-FY-9	FN FS4682 - RMBS		06/01/2024	Paydown		10,727	10,727.45	10,815	10,810		(82)		(82)		10,727				217	05/01/2053	1.A
3140XL-RZ-3	FN FS5003 - RMBS		06/01/2024	Paydown		21,477	21,476.56	20,096	20,101		1,375		1,375		21,477				325	08/01/2050	1.A
3140XM-JT-4	FN FS5673 - RMBS		06/01/2024	Paydown		34,654	34,654.03	32,039			2,615		2,615		34,654				250	02/01/2053	1.A
31417G-F2-7	FN AB9184 - RMBS		06/01/2024	Paydown		4,111	4,111.45	4,214	4,198		(87)		(87)		4,111				56	04/01/2043	1.A
31418A-X5-2	FN MA1599 - RMBS		06/01/2024	Paydown		8,107	8,107.06	8,438	8,392		(285)		(285)		8,107				102	09/01/2043	1.A
31418C-NT-7	FN MA3101 - RMBS		06/01/2024	Paydown		665	664.98	708	702		(37)		(37)		665				13	08/01/2047	1.A
31418C-QC-1	FN MA3150 - RMBS		06/01/2024	Paydown		481	480.86	513	508		(27)		(27)		481				9	10/01/2047	1.A
31418D-UG-5	FN MA4182 - RMBS		06/01/2024	Paydown		52,630	52,629.53	54,365	54,059		(1,429)		(1,429)		52,630				445	11/01/2050	1.A
31418D-YB-2	FN MA4305 - RMBS		06/01/2024	Paydown		39,089	39,088.98	39,168	39,151		(62)		(62)		39,089				329	04/01/2051	1.A
31418E-J6-8	FN MA4784 - RMBS		06/01/2024	Paydown		29,468	29,468.44	28,110			1,358		1,358		29,468				229	10/01/2052	1.A
35563P-GG-8	SCRT 2018-3 MA - CMO/RMBS		06/01/2024	Paydown		1,246	1,246.41	1,240	1,240		6		6		1,246				18	08/27/2057	1.A
54627R-AL-4	LASGOV 22A A1 - ABS		02/01/2024	Paydown			(0.21)													02/01/2029	1.A FE
64469D-B9-1	NEW HAMPSHIRE ST HSG FIN AUTH SIN		05/01/2024	Call @ 100.00		5,000	5,000.00	5,000	5,000						5,000				86	07/01/2040	1.C FE
64971W-6A-3	NEW YORK N Y CITY TRANSITIONAL FIN		05/01/2024	Maturity @ 100.00		130,000	130,000.00	130,000	130,000						130,000				1,788	05/01/2024	1.A FE
83756C-SA-4	SOUTH DAKOTA HOUSING DEVELOPME		05/01/2024	Call @ 100.00		10,000	10,000.00	10,000	10,000						10,000				153	11/01/2037	1.A FE
88213A-KB-0	BOARD OF REGENTS TEXAS A & M UNIV		05/15/2024	Maturity @ 100.00		175,000	175,000.00	175,000	175,000						175,000				2,230	05/15/2024	1.A FE
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATION		04/01/2024	Paydown		7,640	7,639.76	7,640	7,640						7,640				227	04/01/2033	1.A FE
0909999999	Bonds - U.S. Special Revenue and Special Assessment Non-Guaranteed Obligations				X X X	6,280,993	6,761,303.82	6,880,237	6,683,048		(11,511)		(11,511)		6,853,515		(572,524)	(572,524)	107,903	X X X	X X X
037833-DU-1	APPLE INC		05/14/2024	Merrill Lynch		2,549,487	3,045,000.00	3,062,008	3,055,985		(664)		(664)		3,055,321		(505,834)	(505,834)	25,819	05/11/2030	1.B FE
05550M-AU-8	BBCMS 2019-C3 A4 - CMBS		05/14/2024	Barclays Bank		1,519,869	1,650,000.00	1,895,695	1,805,873		(10,727)		(10,727)		1,795,146		(275,277)	(275,277)	27,096	05/17/2052	1.A
05568Y-AA-6	BNSF 2007-1 PTC - ABS		04/01/2024	Various		126,240	126,239.63	139,031	127,732		(1,492)		(1,492)		126,240				3,785	04/01/2024	1.C FE
08163G-AU-4	BMARK 2021-B28 A5 - CMBS		05/14/2024	CHASE SECURITIES INC		1,544,121	1,900,000.00	1,956,996	1,946,714		(2,238)		(2,238)		1,944,476		(400,355)	(400,355)	19,365	08/17/2054	1.A
08163M-AE-7	BMARK 2021-B31 A5 - CMBS		06/18/2024	CHASE SECURITIES INC		1,520,438	1,800,000.00	1,528,523	1,564,602		11,606		11,606		1,576,208		(55,771)	(55,771)	26,557	12/17/2054	1.A
084664-CW-9	BERKSHIRE HATHAWAY FINANCE CORP		05/14/2024	BNY/SUNTRUST CAPITA		635,864	780,000.00	778,409	778,895		58		58		778,953		(143,089)	(143,089)	6,629	10/15/2030	1.C FE
10112R-AZ-7	BOSTON PROPERTIES LP		05/15/2024	Merrill Lynch		58,934	60,000.00	59,854	59,977		8		8		59,986		(1,052)	(1,052)	1,611	01/15/2025	2.B FE
124166-AA-7	BMILK 1 A1 - CDO	C	06/06/2024	Paydown		246,979	246,978.52	246,979	246,979						246,979				10,594	10/15/2031	1.A FE
12595B-AD-3	CSAIL 2017-C8 A4 - CMBS		05/14/2024	Morgan Stanley		2,314,160	2,500,000.00	2,754,492	2,648,836		(16,579)		(16,579)		2,632,258		(318,097)	(318,097)	38,866	06/17/2050	1.A
14315J-AQ-2	CGMS 2017-2 A1R - CDO	C	06/14/2024	Paydown		842,925	842,925.12	826,910	833,611		9,315		9,315		842,925				35,490	07/20/2031	1.A FE

E05.3

### 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	
172967-JP-7	CITIGROUP INC	05/15/2024	GOLDMAN		176,090	180,000.00	180,464	180,090						180,065		(3,974)	(3,974)	3,300	04/27/2025	1.G FE	
17322M-AW-6	CGCMT 2014-GC21 A5 - CMBS	04/12/2024	Paydown		65,382	65,381.53	66,005	65,357		25		25		65,382				840	05/10/2047	1.A	
191216-DD-9	COCA-COLA CO	05/14/2024	HSBC SECURITIES		819,774	940,000.00	939,257	939,576		37		37		939,613		(119,839)	(119,839)	6,293	03/15/2028	1.E FE	
23312V-AF-3	DBJPM 2016-C3 A5 - CMBS	05/14/2024	Morgan Stanley		941,992	1,000,000.00	1,054,375	1,022,763		(3,410)		(3,410)		1,019,353		(77,361)	(77,361)	13,246	08/12/2049	1.A	
28628C-AA-4	ELFI 22A A - ABS	06/25/2024	Paydown		13,217	13,217.11	13,217	13,217						13,217				244	08/26/2047	1.A FE	
29273R-BD-0	ENERGY TRANSFER LP	05/15/2024	DEUTSCHE BANK ALEX		1,134,061	1,150,000.00	1,146,357	1,149,170		232		232		1,149,402		(15,341)	(15,341)	31,309	03/15/2025	2.B FE	
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING LL	05/15/2024	GOLDMAN		690,116	700,000.00	710,108	701,698		(726)		(726)		700,972		(10,856)	(10,856)	19,833	02/15/2025	1.G FE	
36252T-AR-6	GSMS 2016-GS2 A4 - CMBS	05/14/2024	GOLDMAN		1,167,913	1,225,000.00	1,325,584	1,265,155		(7,192)		(7,192)		1,257,963		(90,050)	(90,050)	17,124	05/12/2049	1.A	
437076-BT-8	HOME DEPOT INC	05/14/2024	DONALDSON LUFKIN & J		463,102	495,000.00	548,252	523,004		(2,965)		(2,965)		520,039		(56,937)	(56,937)	9,317	09/14/2027	1.F FE	
44107T-AX-4	HOST HOTELS & RESORTS LP	04/01/2024	Maturity @ 100.00		187,000	187,000.00	186,205	186,969		31		31		187,000				2,737	04/01/2024	2.C FE	
46591F-AC-8	JPMMT 195 A3 - CMO/RMBS	06/01/2024	Paydown		2,157	2,156.58	1,901	1,877		279		279		2,157				34	11/25/2049	1.A	
46591K-AC-7	JPMMT 2019-8 A3 - CMO/RMBS	06/01/2024	Paydown		5,048	5,048.44	4,231	4,313		735		735		5,048				74	03/25/2050	1.A	
46648C-AB-0	JPMMT 2017-1 A2 - CMO/RMBS	06/01/2024	Paydown		992	991.59	825	823		168		168		992				14	01/25/2047	1.A	
46649Y-AC-9	JPMMT 189 A3 - CMO/RMBS	06/01/2024	Paydown		4,560	4,560.34	3,986	4,035		525		525		4,560				88	02/25/2049	1.A	
46652F-AD-2	JPMMT 2020-4 A3A - CMO/RMBS	06/01/2024	Paydown		2,948	2,947.77	2,265	2,303		645		645		2,948				35	11/25/2050	1.A	
46652F-BK-5	JPMMT 2020-4 A13 - CMO/RMBS	06/25/2024	Paydown		3,830	3,830.40	3,061	3,029		801		801		3,830				54	11/25/2050	1.A	
46652T-AC-4	JPMMT 2020-8 A3 - CMO/RMBS	06/01/2024	Paydown		3,406	3,406.29	2,715	2,737		669		669		3,406				40	03/27/2051	1.A	
46653J-AC-5	JPMMT 2020-5 A3 - CMO/RMBS	06/01/2024	Paydown		4,474	4,473.84	3,565	3,610		864		864		4,474				61	12/26/2050	1.A	
539830-BP-3	LOCKHEED MARTIN CORP	05/14/2024	Morgan Stanley		596,267	715,000.00	747,790	737,028		(1,269)		(1,269)		735,759		(139,492)	(139,492)	5,548	06/15/2030	1.G FE	
63942A-AA-4	NAVSL 2020-I A1A - ABS	06/15/2024	Paydown		3,885	3,884.76	3,552	3,616		269		269		3,885				21	04/15/2069	1.A FE	
63942P-AA-1	NAVSL 2022-B A - ABS	06/15/2024	Paydown		25,918	25,917.57	25,913	25,912		6		6		25,918				447	10/15/2070	1.A FE	
655844-CE-6	NORFOLK SOUTHERN CORP	05/14/2024	Montgomery		403,047	460,000.00	501,096	486,649		(1,713)		(1,713)		484,936		(81,888)	(81,888)	6,354	11/01/2029	2.A FE	
666807-BM-3	NORTHROP GRUMMAN CORP	05/15/2024	DONALDSON LUFKIN & J		294,594	300,000.00	296,748	299,371		226		226		299,597		(5,003)	(5,003)	7,374	01/15/2025	2.A FE	
693342-AA-5	PCG 2022-A A1 - ABS	06/01/2024	Paydown		50,054	50,053.59	50,053	50,059		(5)		(5)		50,054				899	07/01/2032	1.A FE	
693342-AF-4	PCG 2022-B A1 - ABS	06/01/2024	Paydown		75,457	75,457.02	75,455	75,470		(13)		(13)		75,457				1,517	06/01/2033	1.A FE	
69701C-AA-8	PSTAT 221 A1 - CDO	04/15/2024	Paydown		229,315	229,314.50	225,370	225,976		3,338		3,338		229,315				7,425	04/15/2030	1.A FE	
719160-AA-1	PHOENIX 2012 LLC	04/03/2024	Paydown		35,418	35,418.36	34,063	35,210		209		209		35,418				142	07/03/2024	1.D FE	
77341D-AA-5	ROCKT 2017-3 A - CDO	04/22/2024	Paydown		67,188	67,187.50	67,271	67,256		(69)		(69)		67,188				2,354	10/21/2030	1.A FE	
78433L-AG-1	EIX 2023-A A1 - ABS	06/15/2024	Paydown		3,666	3,666.27	3,666	3,666						3,666				86	06/15/2042	1.A FE	
78448Y-AM-3	SMB 2021-A APL - ABS	06/15/2024	Paydown		18,986	18,986.12	18,917	18,819		168		168		18,986				492	01/15/2053	1.A FE	
78471H-AB-4	SOFI 2019-A A2X - ABS	06/15/2024	Paydown		34,022	34,022.10	33,895	33,928		94		94		34,022				522	06/15/2048	1.A FE	
785592-AM-8	SABINE PASS LIQUEFACTION LLC	06/07/2024	Call @ 100.00		480,000	480,000.00	528,797	486,885		(3,215)		(3,215)		483,669		(3,669)	(3,669)	17,820	03/01/2025	2.A FE	
808513-AX-3	CHARLES SCHWAB CORP	05/15/2024	GOLDMAN		98,417	100,000.00	99,933	99,987		3		3		99,991		(1,574)	(1,574)	1,882	05/21/2025	1.F FE	
83206N-AA-5	SMB 22B A1A - ABS	06/15/2024	Paydown		33,590	33,589.66	33,352	33,347		242		242		33,590				539	02/16/2055	1.A FE	
907818-EY-0	UNION PACIFIC CORP	06/18/2024	SALOMON BROTHERS I		849,791	875,000.00	1,031,360	967,548		(9,463)		(9,463)		958,085		(108,294)	(108,294)	26,882	09/10/2028	1.G FE	
94989D-AW-9	WFCM 2015-C27 A5 - CMBS	05/14/2024	Morgan Stanley		952,400	973,000.00	1,037,765	987,581		(5,360)		(5,360)		982,221		(29,821)	(29,821)	15,390	02/18/2048	1.A	

E05.4

### 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	Forfeign	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
1109999999	Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	21,297,094	23,414,654.61	24,256,266	23,777,238		(36,572)		(36,572)		23,740,670		(2,443,574)	(2,443,574)	396,149	X X X	X X X
2509999997	Subtotal - Bonds - Part 4				X X X	27,760,850	30,358,749.80	31,346,398	30,656,481		(52,769)		(52,769)		30,788,685		(3,027,834)	(3,027,834)	509,254	X X X	X X X
2509999998	Summary Item from Part 5 for Bonds (N/A for Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
2509999999	Subtotal - Bonds				X X X	27,760,850	30,358,749.80	31,346,398	30,656,481		(52,769)		(52,769)		30,788,685		(3,027,834)	(3,027,834)	509,254	X X X	X X X
464288-68-7	ISHARES:PREF AND INC SEC		06/18/2024	CITIGROUP GLOBAL MA	71,634.00	2,260,133		2,645,795	2,234,264	411,530			411,530		2,645,795		(385,662)	(385,662)	59,170		4,B
4019999999	Preferred Stock - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred				X X X	2,260,133	X X X	2,645,795	2,234,264	411,530			411,530		2,645,795		(385,662)	(385,662)	59,170	X X X	X X X
4509999997	Subtotal - Preferred Stock - Part 4				X X X	2,260,133	X X X	2,645,795	2,234,264	411,530			411,530		2,645,795		(385,662)	(385,662)	59,170	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	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
4509999999	Total - Preferred Stocks				X X X	2,260,133	X X X	2,645,795	2,234,264	411,530			411,530		2,645,795		(385,662)	(385,662)	59,170	X X X	X X X
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTO		06/03/2024	FHLB Bank	104,127.00	10,412,700		10,412,700							10,412,700						
5019999999	Common Stock - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				X X X	10,412,700		10,412,700							10,412,700					X X X	X X X
256219-10-6	DODGE & COX STCK I		05/20/2024	Reliance Trust	0.25	64		46	60	(14)			(14)		46		18	18			
315911-75-0	FIDELITY 500 INDEX		05/20/2024	Reliance Trust	2.07	381		161	342	(181)			(181)		161		220	220	1		
57630E-87-5	MASSMUTUAL S:BL CH I		05/20/2024	Reliance Trust	7.07	161		161	140	21			21		161						
57630G-32-6	MASSMUTUAL S:TRP 40 I		05/20/2024	Reliance Trust	464.23	7,781		7,334	7,135	199			199		7,334		447	447			
57630G-36-7	MASSMUTUAL S:TRP 35 I		05/20/2024	Reliance Trust	468.36	7,639		7,002	7,072	(70)			(70)		7,002		637	637			
57630G-49-0	MASSMUTUAL S:TRP 20 I		05/29/2024	Reliance Trust	1,752.30	24,532		26,767	23,393	3,374			3,374		26,767		(2,235)	(2,235)			
779562-20-6	T ROWE PRICE NH I		05/29/2024	Reliance Trust	347.48	19,296		28,749	19,647	9,102			9,102		28,749		(9,453)	(9,453)			
921908-87-7	VANGUARD RE IDX ADM		05/29/2024	Reliance Trust	68.95	7,943		10,340	8,734	1,607			1,607		10,340		(2,397)	(2,397)	72		
969251-71-9	WM BLAIR:INTL LDERS I		05/29/2024	Reliance Trust	599.46	12,505		10,987	11,749	(763)			(763)		10,987		1,518	1,518			
5329999999	Common Stock - Mutual Funds - Designations Not Assigned by the SVO				X X X	80,302	X X X	91,547	78,272	13,275			13,275		91,547		(11,245)	(11,245)	73	X X X	X X X
464287-20-0	ISHARES:CORE S&P 500		05/14/2024	Merrill Lynch	5,921.00	3,114,137		1,627,256	2,828,047	(1,200,791)			(1,200,791)		1,627,256		1,486,880	1,486,880	9,860		

E055

### SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 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.							
5819999999	Common Stock - Exchange Traded Funds				X X X	3,114,137	X X X	1,627,256	2,828,047	(1,200,791)			(1,200,791)		1,627,256		1,486,880	1,486,880	9,860	X X X	X X X
5989999997	Subtotal - Common Stock - Part 4				X X X	13,607,139	X X X	12,131,503	2,906,319	(1,187,516)			(1,187,516)		12,131,503		1,475,635	1,475,635	9,933	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	13,607,139	X X X	12,131,503	2,906,319	(1,187,516)			(1,187,516)		12,131,503		1,475,635	1,475,635	9,933	X X X	X X X
5999999999	Total - Preferred and Common Stocks				X X X	15,867,272	X X X	14,777,298	5,140,583	(775,986)			(775,986)		14,777,298		1,089,973	1,089,973	69,103	X X X	X X X
6009999999	Totals					43,628,122	X X X	46,123,696	35,797,064	(775,986)	(52,769)		(828,755)		45,565,983		(1,937,861)	(1,937,861)	578,357	X X X	X X X

E056

### 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)	
<b>NONE</b>																							
1759999999 Total							XXX	XXX	XXX	XXX				XXX								XXX	XXX

E06

(a)

Code	Description of Hedged Risk(s)
<b>NONE</b>	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
<b>NONE</b>	

### SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
NONE			
Total Net Cash Deposits			

E07

(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 D - SECTION 1

### Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

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

E08

## SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

EO9

Collateral Pledged to Reporting Entity

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







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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	3,733,276	XXX	4,805,921	XXX	8,539,197
2. Earned Premiums	4,043,525	XXX	4,808,894	XXX	XXX
3. Claims Paid	4,037,559	XXX	4,418,893	XXX	8,456,452
4. Claims Incurred	4,110,027	XXX	4,540,898	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	647,994	XXX	280,207	XXX	928,201
8. Expenses Incurred	502,211	XXX	217,132	XXX	XXX
9. Underwriting Gain or Loss	(568,713)	XXX	50,864	XXX	XXX
10. Cash Flow Result	XXX	XXX	XXX	XXX	(845,456)

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