QUARTERLY STATEMENT

OF THE

BLUE CROSS & BLUE SHIELD OF RHODE ISLAND

of PROVIDENCE COUNTY

in the state of RHODE ISLAND

TO THE

Insurance Department

OF THE

STATE OF

STATE OF RHODE ISLAND

FOR THE QUARTER ENDED

September 30, 2024

HEALTH

2024

53473202420100103

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2024

OF THE CONDITION AND AFFAIRS OF THE

BLUE CROSS & BLUE SHIELD OF RHODE ISLAND

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

Organized under the Laws of , **State of Domicile or Port of Entry** RI

Country of Domicile

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

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

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

Main Administrative Office 500 EXCHANGE STREET (Street and Number)
PROVIDENCE, RI US 02903 (City or Town, State, Country and Zip Code) 401-459-1000 (Area Code) (Telephone Number)

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

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

Internet Website Address WWW.BCBSRI.COM

Statutory Statement Contact MICHAEL J. MARRONE (Name) 401-459-2183 (Area Code) (Telephone Number) (Extension)
MICHAEL.MARRONE@BCBSRI.ORG (E-Mail Address) 401-459-2183 (Fax Number)

OFFICERS

	Name	Title
1.	MARTHA L. WOFFORD	PRESIDENT & CHIEF EXECUTIVE OFFICER
2.	MICHELE B. LEDERBERG	EVP. CHIEF ADMIN OFFICER & CHIEF LEGAL OFFICER
3.	MICHAEL J. MARRONE	EXEC. VICE PRESIDENT & CHIEF FINANCIAL OFFICER

VICE-PRESIDENTS

Name	Title	Name	Title
ANASTASIA BERGMAN	VP - CHIEF PEOPLE OFFICER	BELISLE CAROLYN #	VP & CHIEF CORP SOCIAL RESPONSIBIL
CHRISTOPHER G. BUSH	SVP - NETWORK MANAGEMENT	DAVID COMELLA	VP - CHIEF INFORMATION OFFICER
MELISSA B. CUMMINGS	EVP - CHIEF CUSTOMER OFFICER	DANGREMOND CATHERINE #	VP POP HEALTH STRATEGY
TARA L. DEMOURA	SVP & CHIEF OPERATING OFFICER	JOHN DONOHUE #	VP - GROUP SALES
JEREMY S. DUNCAN	VP - MARKETING	PETER N. LEFEBER	SVP - VALUE BASED CARE
CHRISTOPHER LOGAN #	VP - CHIEF RISK OFFICER	BRIAN MACKINTOSH	VP - ACTUARIAL AND UNDERWRITING
KRISTEN MCLEAN	SVP - GENERAL COUNSEL	MICHAEL MENARD	VP - MEDICARE
CHRISTINE MUSIAL	VP - SHARED SERVICES	CHRISTINA PITNEY	SVP - GOVERNMENT PROGRAMS
FARAH SHAFI	EVP - CHIEF MEDICAL OFFICER	LINDA WINFREY	VP - CHIEF AUDITOR

DIRECTORS OR TRUSTEES

ADENRELE ABIADE #	ERNEST ALMONTE	CHRISTOPHER BUFFERY	STEPHEN COHAN
CARA CROMWELL #	CHRISTOPHER CROSBY	NICHOLAS DENICE	JOSEPH DIAZ M.D.
LOUIS GIANCOLA	KAREN HAMMOND	MARGARET HOLLAND MCDUFF	MICHAEL A ISRAELITE
GEORGE A KUROSE #	SHARON MORRIS	WILLIAM MURRAY	KEVIN MURPHY #
ROBERT A. SANDERS	MARTHA TEMPLE	VICKI VIRGILIO	

State of . . . .

County of . . . . ss

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

(Signature)	(Signature)	(Signature)
MARTHA L. WOFFORD	MICHELE B. LEDERBERG	MICHAEL J. MARRONE
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
PRESIDENT & CHIEF EXECUTIVE OFFICER	EVP. CHIEF ADMIN OFFICER & CHIEF LEGAL OFFICER	EXEC. VICE PRESIDENT & CHIEF FINANCIAL OFFICER
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
______ day of ____________________, 2024

a. Is this an original filing? [X] Yes [ ] No

b. If no:
1. State the amendment number . . . .
2. Date filed . . . .
3. Number of pages attached . . . .

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	459,103,738		459,103,738	462,559,415
2. Stocks:				
2.1 Preferred stocks	20,130,501		20,130,501	21,128,948
2.2 Common stocks	114,443,317		114,443,317	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 $ 34,624,476 encumbrances)	47,661,943		47,661,943	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 ($ (1,014,445)), cash equivalents ($ 5,283,398), and short-term investments ($ 0)	4,268,953		4,268,953	24,864,668
6. Contract loans (including $ 0 premium notes)				
7. Derivatives				
8. Other invested assets	31,300,759		31,300,759	39,562,025
9. Receivables for securities	1,815		1,815	191
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	676,911,026		676,911,026	698,890,820
13. Title plants less $ 0 charged off (for Title insurers only)				
14. Investment income due and accrued	3,053,044		3,053,044	3,190,224
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	34,522,593	7,793,688	26,728,905	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 ($ 668,005) and contracts subject to redetermination ($ 37,464,446)	38,132,451		38,132,451	36,632,012
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	16,141,560		16,141,560	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	108,541,096	3,062,193	105,478,903	112,611,425
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset				
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	38,616,206	38,598,556	17,650	49,420
21. Furniture and equipment, including health care delivery assets ($ 0)	418,285	418,285		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care ($ 110,625,816) and other amounts receivable	114,899,843	4,274,027	110,625,816	81,745,555
25. Aggregate write-ins for other-than-invested assets	79,128,240	23,977,729	55,150,511	46,900,191
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,110,364,344	78,124,478	1,032,239,866	1,025,794,353
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	1,110,364,344	78,124,478	1,032,239,866	1,025,794,353

DETAILS OF WRITE-IN LINES				
1101.				
1102. NONE				
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	36,226,140	415,438	35,810,702	34,078,414
2502. PREPAID EXPENSES	21,024,177	21,024,177		
2503. FEP UNPAID CLAIMS	15,967,000		15,967,000	10,969,000
2598. Summary of remaining write-ins for Line 25 from overflow page	5,910,923	2,538,114	3,372,809	1,852,777
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	79,128,240	23,977,729	55,150,511	46,900,191

LIABILITIES, CAPITAL AND SURPLUS

		Current Period			Prior Year
		1 Covered	2 Uncovered	3 Total	4 Total
1.	Claims unpaid (less $ 0 reinsurance ceded)	197,578,670		197,578,670	172,331,717
2.	Accrued medical incentive pool and bonus amounts	34,474,649		34,474,649	53,315,471
3.	Unpaid claims adjustment expenses	21,464,756		21,464,756	20,437,460
4.	Aggregate health policy reserves, including the liability of $ 0 for medical loss ratio rebate per the Public Health Service Act	88,213,067		88,213,067	91,542,426
5.	Aggregate life policy reserves				
6.	Property/casualty unearned premium reserve				
7.	Aggregate health claim reserves	4,997,000		4,997,000	4,496,000
8.	Premiums received in advance	22,223,728		22,223,728	17,915,388
9.	General expenses due or accrued	52,807,917		52,807,917	49,481,505
10.1	Current federal and foreign income tax payable and interest thereon (including $ 0 on realized gains (losses))	1,259,891		1,259,891	918,410
10.2	Net deferred tax liability				
11.	Ceded reinsurance premiums payable	2,130,578		2,130,578	654,765
12.	Amounts withheld or retained for the account of others	3,022,405		3,022,405	1,189,803
13.	Remittances and items not allocated	3,799,117		3,799,117	4,910,614
14.	Borrowed money (including $ 57,000,000 current) and interest thereon $ 73,534 (including $ 73,534 current)	57,073,534		57,073,534	70,098,133
15.	Amounts due to parent, subsidiaries and affiliates				
16.	Derivatives				
17.	Payable for securities	374,340		374,340	
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	85,332,822		85,332,822	78,641,032
23.	Aggregate write-ins for other liabilities (including $ 23,055,090 current)	23,548,241		23,548,241	20,313,132
24.	Total liabilities (Lines 1 to 23)	598,300,715		598,300,715	586,245,856
25.	Aggregate write-ins for special surplus funds	XXX	XXX		
26.	Common capital stock	XXX	XXX		
27.	Preferred capital stock	XXX	XXX		
28.	Gross paid in and contributed surplus	XXX	XXX		
29.	Surplus notes	XXX	XXX		
30.	Aggregate write-ins for other than special surplus funds	XXX	XXX		
31.	Unassigned funds (surplus)	XXX	XXX	433,939,151	439,548,497
32.	Less treasury stock, at cost:				
	32.1 0 shares common (value included in Line 26 $ 0)	XXX	XXX		
	32.2 0 shares preferred (value included in Line 27 $ 0)	XXX	XXX		
33.	Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	433,939,151	439,548,497
34.	Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	1,032,239,866	1,025,794,353

	DETAILS OF WRITE-IN LINES				
2301.	OTHER ACCOUNTS PAYABLE	21,894,100		21,894,100	19,451,827
2302.	ACCRUED CAPITAL EXPENSES	2,333,235		2,333,235	1,436,141
2303.	FEP & MISCELLANEOUS CLAIMS PAYABLES	127,754		127,754	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)	23,548,241		23,548,241	20,313,132
2501.		XXX	XXX		
2502.	NONE	XXX	XXX		
2503.		XXX	XXX		
2598.	Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX		
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	XXX	XXX		
3001.		XXX	XXX		
3002.	NONE	XXX	XXX		
3003.		XXX	XXX		
3098.	Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX		
3099.	Totals (Lines 3001 through 3003 plus 3098) (Line 30 above)	XXX	XXX		

STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date 1 Uncovered	Current Year To Date 2 Total	Prior Year To Date 3 Total	Prior Year Ended December 31 4 Total
1. Member Months	X X X	3,492,858	3,476,196	4,251,422
2. Net premium income (including $ 0 non-health premium income)	X X X	1,673,176,399	1,530,211,252	2,049,694,139
3. Change in unearned premium reserves and reserve for rate credits	X X X	(6,329,356)	(584,177)	(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	1,666,847,043	1,529,627,075	2,045,132,082
Hospital and Medical:				
9. Hospital/medical benefits		1,070,016,483	950,715,342	1,289,823,555
10. Other professional services		14,996,878	15,835,966	20,628,281
11. Outside referrals				
12. Emergency room and out-of-area		154,344,420	149,244,832	201,393,758
13. Prescription drugs		210,855,476	181,713,178	238,972,726
14. Aggregate write-ins for other hospital and medical		68,181,360	60,284,334	80,210,775
15. Incentive pool, withhold adjustments and bonus amounts		(19,510,077)	8,377,603	8,192,675
16. Subtotal (Lines 9 to 15)		1,498,884,540	1,366,171,255	1,839,221,770
Less:				
17. Net reinsurance recoveries		14,674,820	6,304,293	13,294,780
18. Total hospital and medical (Lines 16 minus 17)		1,484,209,720	1,359,866,962	1,825,926,990
19. Non-health claims (net)				
20. Claims adjustment expenses, including $ 28,979,888 cost containment expenses		56,700,403	48,051,473	63,506,822
21. General administrative expenses		155,394,761	130,364,428	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)		1,696,304,884	1,538,282,863	2,071,088,204
24. Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	(29,457,841)	(8,655,788)	(25,956,122)
25. Net investment income earned		12,129,586	9,974,349	14,859,094
26. Net realized capital gains (losses) less capital gains tax of $ 0		342,851	(3,284,087)	(5,342,130)
27. Net investment gains (losses) (Lines 25 plus 26)		12,472,437	6,690,262	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		(1,772,892)	18,712,474	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	(18,758,296)	16,746,948	601,743
31. Federal and foreign income taxes incurred	X X X			
32. Net income (loss) (Lines 30 minus 31)	X X X	(18,758,296)	16,746,948	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		68,181,360	60,284,334	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)		68,181,360	60,284,334	80,210,775
2901. OTHER INCOME (NON CORE BUSINESS)			20,000,000	20,000,000
2902. OTHER INCOME (NET OF PENALTIES)		633,886	649,468	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		(2,586,778)	(2,116,994)	(4,070,931)
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)		(1,772,892)	18,712,474	17,040,901

NONE

NONE

STATEMENT OF REVENUE AND EXPENSES (Continued)

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
CAPITAL & SURPLUS ACCOUNT			
33. Capital and surplus prior reporting year	439,548,497	408,954,584	408,954,583
34. Net income or (loss) from Line 32	(18,758,296)	16,746,948	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	2,152,190	21,456,259	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	10,996,760	(9,454,763)	(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)	(5,609,346)	28,748,444	30,593,914
49. Capital and surplus end of reporting period (Line 33 plus 48)	433,939,151	437,703,028	439,548,497

DETAILS OF WRITE-IN LINES			
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
	Cash from Operations	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1.	Premiums collected net of reinsurance	1,671,960,927	1,621,334,277	2,043,301,361
2.	Net investment income	12,297,687	10,247,074	15,196,514
3.	Miscellaneous income	(1,247,892)	18,712,474	18,400,263
4.	Total (Lines 1 to 3)	1,683,010,722	1,650,293,825	2,076,898,138
5.	Benefit and loss related payments	1,508,452,668	1,313,733,511	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	172,488,864	191,880,678	219,666,922
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	(341,480)		
10.	Total (Lines 5 through 9)	1,680,600,052	1,505,614,189	2,035,038,426
11.	Net cash from operations (Line 4 minus Line 10)	2,410,670	144,679,636	41,859,712
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
12.1	Bonds	142,164,544	48,161,510	69,812,338
12.2	Stocks	47,886,504	26,705,995	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	374,340	673,185	63
12.8	Total investment proceeds (Lines 12.1 to 12.7)	190,425,388	75,540,690	99,095,889
13.	Cost of investments acquired (long-term only):			
13.1	Bonds	145,699,766	53,327,154	77,423,429
13.2	Stocks	37,729,133	25,177,009	31,360,178
13.3	Mortgage loans			
13.4	Real estate	4,108,004	3,880,919	5,182,554
13.5	Other invested assets	431,807	360,812	444,490
13.6	Miscellaneous applications	1,624		2,327,117
13.7	Total investments acquired (Lines 13.1 to 13.6)	187,970,334	82,745,894	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)	2,455,054	(7,205,204)	(17,641,879)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
16.1	Surplus notes, capital notes			
16.2	Capital and paid in surplus, less treasury stock			
16.3	Borrowed funds	(13,024,599)	(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)	(12,436,840)	(9,447,270)	(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)	(25,461,439)	(57,487,820)	4,965,965
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(20,595,715)	79,986,612	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)	4,268,953	75,667,482	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	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13	14
		2	3											
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Healt Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health	Other Non-Health
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	389,769	17,865	99,346	21,316	19,958	77,497	22,862	76,478					54,447	
5. Current Year														
6. Current Year Member Months	3,492,858	158,984	896,627	192,807	181,761	691,175	205,581	678,637					487,286	
Total Member Ambulatory Encounters for Period:														
7. Physician	1,410,307	78,659	410,925				122,443	798,280						
8. Non-Physician	1,183,590	103,160	488,635				103,160	488,635						
9. Totals	2,593,897	181,819	899,560				225,603	1,286,915						
10. Hospital Patient Days Incurred	71,355	3,872	15,020				2,344	50,119						
11. Number of Inpatient Admissions	13,393	606	2,994				453	9,340						
12. Health Premiums Written (a)	1,674,708,151	111,230,786	564,212,103	44,153,109	644,120	21,565,806	120,596,341	782,987,463					29,318,423	
13. Life Premiums Direct														
14. Property/Casualty Premiums Written														
15. Health Premiums Earned	1,666,847,044	110,902,442	562,339,824	44,153,109	644,120	21,565,806	120,596,341	782,987,463					23,657,939	
16. Property/Casualty Premiums Earned														
17. Amount Paid for Provision of Health Care S	1,476,014,987	94,238,927	486,735,915	38,294,565	312,876	14,421,581	106,799,062	715,152,442					20,059,619	
18. Amount Incurred for Provision of Health Car	1,498,884,539	100,557,090	492,354,489	37,001,304	434,615	14,562,263	111,554,099	722,361,060					20,059,619	

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 782,987,463

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims unpaid (Reported)						
0199999 Individually listed claims unpaid						
0299999 Aggregate accounts not individually listed - uncovered						
0399999 Aggregate accounts not individually listed - covered	105,584,719	1,208,914	620,478	318,121	(2,150,154)	105,582,078
0499999 Subtotals	105,584,719	1,208,914	620,478	318,121	(2,150,154)	105,582,078
0599999 Unreported claims and other claim reserves						91,996,593
0699999 Total amounts withheld						
0799999 Total claims unpaid						197,578,671
0899999 Accrued medical incentive pool and bonus amounts						34,474,649

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	6
	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	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability Dec. 31 of Prior Year
1. Comprehensive (hospital and medical) individual	8,659,237	85,579,690	21,226	17,636,144	8,680,463	15,938,600
2. Comprehensive (hospital and medical) group	46,221,804	473,555,706	953,086	55,951,435	47,174,890	54,801,661
3. Medicare Supplement	4,927,171	33,367,394	(10,150)	6,250,668	4,917,021	7,533,779
4. Vision only	19,474	293,402		121,739	19,474	
5. Dental only	953,307	13,468,274	21,224	1,394,776	974,531	1,205,000
6. Federal Employees Health Benefits Plan	10,596,160	96,202,902	421,407	15,843,366	11,017,567	11,185,689
7. Title XVIII - Medicare	50,370,639	717,002,211	3,397,639	95,412,111	53,768,278	81,001,988
8. Title XIX - Medicaid						
9. Credit A&H						
10. Disability Income						
11. Long-term care						
12. Other health	1,939,210	18,120,409	1,290,250	3,870,750	3,229,460	5,161,000
13. Health subtotal (Lines 1 to 12)	123,687,002	1,437,589,988	6,094,682	196,480,989	129,781,684	176,827,717
14. Health care receivables (a)	5,319,076	72,322,901	12,618,303	24,511,902	17,937,379	42,452
15. Other non-health						
16. Medical incentive pools and bonus amounts	29,359,781	1,895,547	23,496,809	10,977,840	52,856,590	53,315,471
17. Totals (Lines 13 - 14 + 15 + 16)	147,727,707	1,367,162,634	16,973,188	182,946,927	164,700,895	230,100,736

(a) Excludes $ 127,662 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 3rd 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 #	09/30/2024	12/31/2023
Net Income					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	$ (18,758,296)	$ 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	$ (18,758,296)	$ 601,743
Surplus					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	$ 433,939,151	$ 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	$ 433,939,151	$ 439,548,497

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) Amortized Cost Basis Before Other-Than-Temporary Impairment	(2) Other-Than-Temporary Impairment Recognized in Loss	(3) 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) CUSIP	(2) Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value at Time of OTTI	(7) 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 September 30, 2024:

a. The aggregate amount of unrealized losses:	
1. Less than 12 months	$ 48,295
2. 12 months or longer	9,696,522
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	$ 6,150,356
2. 12 months or longer	82,494,108

(5) The evaluation of impairments is a quantitative and qualitative process, which is subject to risks and uncertainties and is intended to determine whether declines in the fair value of investments should be recognized in the current period. The risks and uncertainties include changes in general economic conditions, the issuer's financial condition or near term recovery prospects, the effects of changes in interest rates or credit spreads and the recovery period. As of September 30, 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	(23.800)%
(2)	Cash Equivalents	123.800 %
(3)	Short-Term Investments	%
(4)	Total (Must equal 100%)	100.000 %

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	2,280,000
(d) Excess stock	
(e) Aggregate total (a+b+c+d)	$ 2,792,900
(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

			Eligible for Redemption			
	(1)	(2)	(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) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total collateral pledged	$ 172,341,869	$ 180,347,856	$ 57,000,000
2. Prior year-end total collateral pledged	160,360,195	171,821,623	70,000,000

(b) Maximum amount pledged during reporting period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current year total maximum collateral pledged	$ 172,341,869	$ 180,347,856	$ 57,000,000
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	$ 57,000,000	XXX
(b) Funding agreements		$
(c) Other		XXX
(d) Aggregate total (a+b+c)	$ 57,000,000	$
2. Prior Year-end		
(a) Debt	$ 70,000,000	XXX
(b) Funding agreements		$
(c) Other		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	$ 57,000,000
2. Funding agreements	
3. Other	
4. Aggregate total (Lines 1+2+3)	$ 57,000,000

(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 - September 30, 2024 and 2023 included the following components:

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	09/30/2024	12/31/2023	09/30/2024	12/31/2023	09/30/2024	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 September 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 September 30, 2024:

	ASC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASC
a. Gross reimbursement for medical cost incurred	$ 976,622,061	$ -	$ 976,622,061
b. Gross administrative fees accrued	54,685,316	-	54,685,316
c. Total revenue	$ 1,031,307,377	$ -	$ 1,031,307,377
d. Claims incurred	976,622,061	-	976,622,061
e. Variable cost	21,436,068	-	21,436,068
f. Contribution to fixed overhead	$ 33,249,248	$ -	$ 33,249,248
g. Total fixed overhead	50,017,493	-	50,017,493
h. Total net gain or (loss) from operations	$ (16,768,245)	$ -	$ (16,768,245)

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 September 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
a.	Assets at fair value					
	Bonds	$	$ 445,844,058	$	$	$ 445,844,058
	Preferred stock-unaffiliated	20,130,501				20,130,501
	Common stock-affiliated			–		–
	Common stock-unaffiliated	110,090,962	2,792,900	32,860,214		145,744,076
	Total assets at fair value/NAV	$ 130,221,463	$ 448,636,958	$ 32,860,214	$	$ 611,718,635
b.	Liabilities at fair value					
	Line of Credit	$	$ 57,073,534	$	$	$ 57,073,534
	Mortgage Loan		36,460,169			36,460,169
	Total liabilities at fair value	$	$ 93,533,703	$	$	$ 93,533,703

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 September 30, 2024.

	Description	Beginning balance as of 07/01/2024	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 09/30/2024
a.	Assets										
	Common stock-affiliated	$ –	$	$	$	$	$	$	$	$	$ –
	Common stock-unaffiliated	31,914,753				895,583	49,878				32,860,214
	Total assets	$ 31,914,753	$	$	$	$ 895,583	$ 49,878	$	$	$	$ 32,860,214
b.	Liabilities										
	Total liabilities	$	$	$	$	$	$	$	$	$	$

There were unrealized gains of $895,583 for the period ending September 30, 2024.

(3) There were no transfers between levels as of September 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	$ 445,844,058	$ 459,103,738	$	$ 445,844,058	$	$	$
Preferred stock-unaffiliated	20,130,501	20,130,501	20,130,501				
Common stock-affiliated							
Common stock-unaffiliated	145,744,076	145,744,076	110,090,962	2,792,900	32,860,214		

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 3rd 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)	$ 11,104,446
Liabilities	
2. Risk adjustment user fees payable for ACA risk adjustment	$ 104,141
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	$ 9,131,033
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	108,613
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA reinsurance	$ 12,447,923
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	4,626,433
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)		(9)	(10)
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable (including high risk pool payments)	$ 11,930,000	$	$ 9,956,587	$	$ 1,973,413	$	$ 51,064	$	A	$ 2,024,477	$
2. Premium adjustments (payable) (including high risk pool premium)		(148,845)		(153,318)		4,473		(4,473)	B		–
3. Subtotal ACA Permanent Risk Adjustment Program	$ 11,930,000	$ (148,845)	$ 9,956,587	$ (153,318)	$ 1,973,413	$ 4,473	$ 51,064	$ (4,473)		$ 2,024,477	$ –
b. Transitional ACA Reinsurance Program											
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	$
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium	$	$	$	$	$	$	$	$	I	$	$
2. Reserve for rate credits or policy experience rating refunds									J		
3. Subtotal ACA Risk Corridors Program	$	$	$	$	$	$	$	$		$	$
d. Total for ACA risk sharing provisions	$ 28,731,790	$ (148,845)	$ 18,936,887	$ (153,318)	$ 9,794,903	$ 4,473	$ 51,064	$ (4,473)		$ 9,845,967	$ –

Explanations of Adjustments
A: Risk Adjustment updated based on HHS Notification
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

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)	$	$	$	$	$	$

NOTES TO FINANCIAL STATEMENTS

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 September 30, 2024, $123,103,000 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $6,740,000 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 $67,422,000 favorable prior-year development since December 31, 2023, to September 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 [X] No [ ]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$	$
14.24 Short-Term Investments	$	$
14.25 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 [X]

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

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $
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 [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian Address
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 [X]

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 acess 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 [X] 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 [X] 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 [X] No [ ]

18.2 If no, list exceptions:

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

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 [X]

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 [X]

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:

1.1	A&H loss percent	90.78 %
1.2	A&H cost containment percent	1.74 %
1.3	A&H expense percent excluding cost containment expenses	10.99 %

2.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
2.2	If yes, please provide the amount of custodial funds held as of the reporting date.	$
2.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
2.4	If yes, please provide the balance of the funds administered as of the reporting date.	$

3.	Is the reporting entity licensed or chartered, registered, qualified, eligible, or writing business in at least two states?	Yes [ ] No [X]
3.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of the reporting entity?	Yes [ ] No [X]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	1	Direct Business Only								
		2	3	4	5	6	7	8	9	10
States, Etc.	Activ Statu (a)	Accident & Health Premiums	Medicare Title XVIII	Medicaid Title XIX	CHIP Title XX1	Federal Employees Health Benefits Program Premiums	Life & Annuity Premiums & Other Considerations	Property / Casualty Premiums	Total Columns 2 Through 8	Deposit-Type Contracts
1. Alabama AL	N									
2. Alaska AK	N									
3. Arizona AZ	N									
4. Arkansas AR	N									
5. California CA	N									
6. Colorado CO	N									
7. Connecticut CT	N									
8. Delaware DE	N									
9. District of Columbia DC	N									
10. Florida FL	N									
11. Georgia GA	N									
12. Hawaii HI	N									
13. Idaho ID	N									
14. Illinois IL	N									
15. Indiana IN	N									
16. Iowa IA	N									
17. Kansas KS	N									
18. Kentucky KY	N									
19. Louisiana LA	N									
20. Maine ME	N									
21. Maryland MD	N									
22. Massachusetts MA	N									
23. Michigan MI	N									
24. Minnesota MN	N									
25. Mississippi MS	N									
26. Missouri MO	N									
27. Montana MT	N									
28. Nebraska NE	N									
29. Nevada NV	N									
30. New Hampshire NH	N									
31. New Jersey NJ	N									
32. New Mexico NM	N									
33. New York NY	N									
34. North Carolina NC	N									
35. North Dakota ND	N									
36. Ohio OH	N									
37. Oklahoma OK	N									
38. Oregon OR	N									
39. Pennsylvania PA	N									
40. Rhode Island RI	L	771,122,137	782,282,541			120,596,341			1,674,001,019	
41. South Carolina SC	N									
42. South Dakota SD	N									
43. Tennessee TN	N									
44. Texas TX	N									
45. Utah UT	N									
46. Vermont VT	N									
47. Virginia VA	N									
48. Washington WA	N									
49. West Virginia WV	N									
50. Wisconsin WI	N									
51. Wyoming WY	N									
52. American Samoa AS	N									
53. Guam GU	N									
54. Puerto Rico PR	N									
55. U.S. Virgin Islands VI	N									
56. Northern Mariana Islands MP	N									
57. Canada CAN	N									
58. Aggregate other alien OT	X X									
59. Subtotal	X X	771,122,137	782,282,541			120,596,341			1,674,001,019	
60. Reporting entity contributions for Employee Benefit Plans	X X	2,209	704,922						707,131	
61. Totals (Direct Business)	X X	771,124,346	782,987,463			120,596,341			1,674,708,150	

DETAILS OF WRITE-INS										
58001.	X X									
58002.	X X									
58003.	X X									
58998. Summary of remaining write-ins for Line 58	X X									
58999. Totals (Lines 58001 through 58003 plus 58 (Line 58 above)	X X									

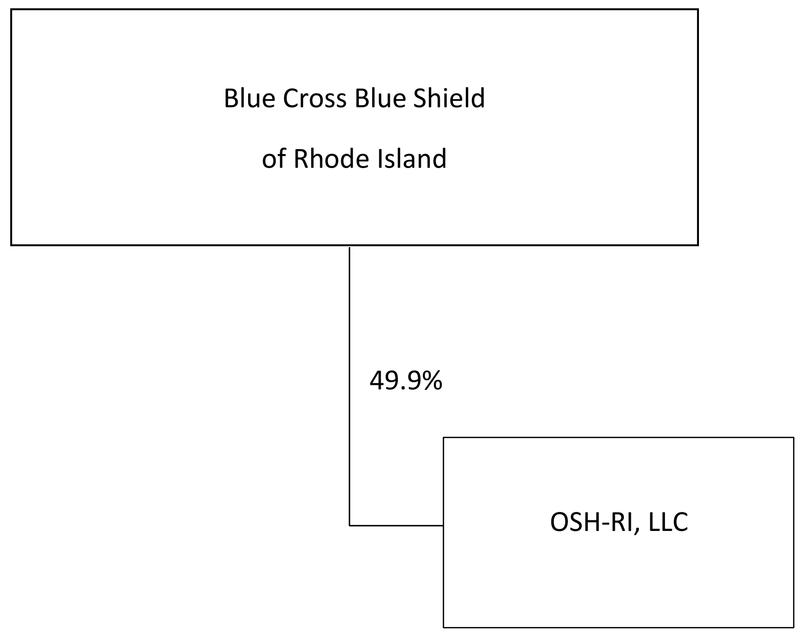
NONE

(a) Active Status Counts

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

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

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity / Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0	BLUE CROSS AND BLUE SHIELD OF RHODE ISLA	53473	05-0158952	0	0		BLUE CROSS AND BLUE SHIELD OF RHODE ISLAND	RI	RE	BLUE CROSS AND BLUE SHIELD OF RHODE ISL	BOARD OF DIRECTORS		BOARD OF DIRECTORS	NO	
0	OSH-RI, LLC	00000	61-1903507	0	0		BCBS OF RHODE ISLAND & OAK STREET HEALTH	RI	NIA	BCBS OF RHODE ISLAND & OAK STREET HEAL	BOARD OF DIRECTORS		BOARD OF DIRECTORS	NO	

Asterik	Explanation
	NONE

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

1. Explanation

2. Explanation

Bar Code:

OVERFLOW PAGE FOR WRITE-INS

Page 2 - Continuation

ASSETS

	Current Year			Prior Year
	1	2	3	4
REMAINING WRITE-INS AGGREGATED AT LINE 25 FOR OTHER THAN INVESTED ASSETS	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
2504. HISTORICAL TAX CREDITS	3,158,250		3,158,250	1,640,000
2505. LEASEHOLD IMPROVEMENTS	2,292,775	2,292,775		
2506. LOAN & INTEREST RECEIVABLE	245,339	245,339		
2507. COLLATERAL FUND HOME & HOST	214,559		214,559	212,777
2597. Totals (Lines 2501 through 2596) (Page 2, Line 2598)	5,910,923	2,538,114	3,372,809	1,852,777

OVERFLOW PAGE FOR WRITE-INS

Page 3 - Continuation

LIABILITIES, CAPITAL AND SURPLUS

	Current Year			Prior Year
	1	2	3	4
WRITE-INS AGGREGATED AT LINE 23 FOR OTHER LIABILITIES	Covered	Uncovered	Total	Total
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

REMAINING WRITE-INS AGGREGATED AT LINE 29 FOR GAINS AND LOSSES IN SURPLUS	Current Year To Date 1 Uncovered	Current Year To Date 2 Total	Prior Year To Date 3 Total	Prior Year Ended December 31 4 Total
2904. INDIGO COMMISSIONS		11,420	10,821	12,907
2905. INTEREST EXPENSE IRS		(3,829)	(177)	(174,225)
2906. HEALTH INFORMATION EXCHANGE		(1,049,232)	(1,086,504)	(1,086,504)
2907. BANK SERVICE CHARGES		(1,545,137)	(1,041,134)	(1,287,923)
2908. OTHER EXPENSE - SETTLEMENT COSTS				(1,535,186)
2997. Totals (Lines 2904 through 2996) (Page 4, Line 2998)		(2,586,778)	(2,116,994)	(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	4,108,004	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	1,767,489	2,444,995
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	47,661,943	45,321,428
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	47,661,943	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 commitment 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	431,807	417,889
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(8,693,073)	13,831,881
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)	31,300,759	39,562,025
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	31,300,759	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	183,428,899	108,783,607
3. Accrual of discount	554,380	667,324
4. Unrealized valuation increase (decrease)	10,845,264	19,145,896
5. Total gain (loss) on disposals	342,850	(5,342,130)
6. Deduct consideration for bonds and stocks disposed of	190,051,043	99,095,823
7. Deduct amortization of premium	585,301	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)	593,677,556	589,142,507
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	593,677,556	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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	360,942,378	57,400,835	53,526,668	1,078,860	378,033,638	360,942,378	365,895,405	368,721,669
2. NAIC 2 (a)	61,995,964	19,835,274	16,267,492	(1,044,713)	64,816,795	61,995,964	64,519,033	78,204,324
3. NAIC 3 (a)					479,935			13,559,448
4. NAIC 4 (a)	27,645,360			1,043,940	27,881,580	27,645,360	28,689,300	2,073,975
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	450,583,702	77,236,109	69,794,160	1,078,087	471,211,948	450,583,702	459,103,738	462,559,416
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4	19,112,769			1,017,732	21,833,472	19,112,769	20,130,501	21,128,948
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	19,112,769			1,017,732	21,833,472	19,112,769	20,130,501	21,128,948
15. Total Bonds & Preferred Stock	469,696,471	77,236,109	69,794,160	2,095,819	493,045,420	469,696,471	479,234,239	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 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
7709999999 Totals		XXX			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
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)		

NONE

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
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)

NONE

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)

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)

NONE

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							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	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 Year To Date	2 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	77,829,903	65,155,461
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	80,681,883	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)	5,283,398	8,135,378
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	5,283,398	8,135,378

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
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		

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	Stat	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvement and Changes Encumbranc	Book/Adjuste Carrying Valu Less Encumbranc Prior Year	Current Year' Depreciation	Current Year' Other Than Temporary Impairment Recognized	Current Year' Change in Encumbranc	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjuste Carrying Valu Less Encumbranc on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbranc	Taxes, Repairs and Expenses Incurred
0399999 Totals																			

NONE

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisitions	Value of Land and Buildings
NONE								
3399999 Totals				XXX	XXX			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
NONE																	
059999 Totals																	

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 CUSIP Ident-ification	2 Name or Description	Location 3 City	4 State	5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
000000-00-0	BCBS Venture Partners IV, LLC	Chicago	IL	BCBS Venture Partners IV, LLC		05/04/2020			25,582			0.940
000000-00-0	BCBS Venture Partners V, LLC	Chicago	IL	BCBS Venture Partners V, LLC		05/01/2023			24,296			1.370
1999999 Common Stocks - Joint Venture, Partnership or Limited Liability Interests - Unaffiliated									49,878			XXX
6099999 Subtotal Unaffiliated									49,878			XXX
6299999 Totals									49,878			XXX

E03

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1 CUSIP Ident-ification	2 Name or Description	Location 3 City	4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.	15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
6299999 Totals																			

NONE

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 Modifer and SVO Administrative Symbol
91282C-KQ-3	UNITED STATES TREASURY		07/30/2024	HARRIS NESBITT CORP BONDS		2,034,067	2,000,000.00	18,308	1.A
91282C-KZ-3	UNITED STATES TREASURY		07/31/2024	HARRIS NESBITT CORP BONDS		2,513,578	2,500,000.00	5,053	1.A
91282C-LC-3	UNITED STATES TREASURY		08/01/2024	CHASE SECURITIES INC		1,887,728	1,876,000.00	408	1.A
91282C-LF-6	UNITED STATES TREASURY		08/29/2024	DEUTSCHE BANK ALEX BROWN		1,000,666	1,000,000.00	1,579	1.A
91282C-LG-4	UNITED STATES TREASURY		08/29/2024	HARRIS NESBITT CORP BONDS		1,399,674	1,400,000.00	2,140	1.A
91282C-LH-2	UNITED STATES TREASURY		09/17/2024	HARRIS NESBITT CORP BONDS		1,002,697	1,000,000.00	1,865	1.A
91282C-LJ-8	UNITED STATES TREASURY		09/17/2024	Various		4,293,885	4,250,000.00	5,594	1.A
91282C-LM-1	UNITED STATES TREASURY		09/27/2024	SALOMON BROTHERS INC		750,968	750,000.00		1.A
0109999999	Bonds - U. S. Government				X X X	14,883,263	14,776,000.00	34,947	X X X
3132DW-ER-0	FH SD8244 - RMBS		08/26/2024	TORONTO DOMINION SECURTIES (USA) INC		1,146,497	1,200,128.05	3,467	1.A
3132DW-GX-5	FH SD8314 - RMBS		08/26/2024	TORONTO DOMINION SECURTIES (USA) INC		1,075,994	1,100,013.92	3,575	1.A
3140J9-XA-4	FN BM5172 - RMBS		08/29/2024	MIZUHO SECURITIES USA INC.		3,997,443	3,999,942.81	14,500	1.A
3140QU-6U-5	FN CB8982 - RMBS		08/29/2024	Wachovia Bank		3,732,056	3,746,397.79	15,090	1.A
3140XN-EN-0	FN FS6440 - RMBS		08/29/2024	MIZUHO SECURITIES USA INC.		3,865,259	4,000,267.65	12,890	1.A
3142GR-U8-1	FH RJ1506 - RMBS		08/26/2024	SALOMON BROTHERS INC		1,197,324	1,200,418.71	4,335	1.A
0909999999	Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	15,014,573	15,247,168.93	53,857	X X X
025816-DP-1	AMERICAN EXPRESS CO		08/07/2024	MITSUBISHI UFJ SECURITIES		252,033	250,000.00	6,089	1.F FE
025816-DV-8	AMERICAN EXPRESS CO		08/01/2024	Merrill Lynch		504,115	500,000.00	420	1.F FE
02665W-FL-0	AMERICAN HONDA FINANCE CORP		07/08/2024	Montgomery		579,832	580,000.00		1.G FE
02665W-FQ-9	AMERICAN HONDA FINANCE CORP		09/03/2024	DEUTSCHE BANK ALEX BROWN		619,256	620,000.00		1.G FE
03027X-BJ-8	AMERICAN TOWER CORP		08/07/2024	Merrill Lynch		448,545	500,000.00	167	2.B FE
031162-CQ-1	AMGEN INC		08/07/2024	GOLDMAN		480,765	500,000.00	4,267	2.A FE
036752-AB-9	ELEVANCE HEALTH INC		08/07/2024	Merrill Lynch		973,240	1,000,000.00	6,793	2.A FE
037389-BB-8	AON CORP		08/07/2024	Merrill Lynch		746,183	750,000.00	4,969	2.A FE
053015-AH-6	AUTOMATIC DATA PROCESSING INC		09/04/2024	Montgomery		493,223	495,000.00		1.D FE
05565E-CJ-2	BMW US CAPITAL LLC		08/07/2024	Montgomery		1,013,640	1,000,000.00	17,150	1.F FE
059165-ER-7	BALTIMORE GAS AND ELECTRIC CO		08/07/2024	SALOMON BROTHERS INC		256,982	250,000.00	2,282	1.F FE
06051G-HQ-5	BANK OF AMERICA CORP		08/07/2024	CHASE SECURITIES INC		2,412,100	2,500,000.00	276	1.G FE
06051G-MA-4	BANK OF AMERICA CORP		09/17/2024	Wachovia Bank		528,860	500,000.00	4,177	1.G FE
06368L-3L-8	BANK OF MONTREAL		09/17/2024	RBS GREENWICH CAPITAL		264,098	250,000.00	3,980	1.F FE
06406R-BX-4	BANK OF NEW YORK MELLON CORP		08/07/2024	CHASE SECURITIES INC		503,935	500,000.00	1,087	1.E FE
06418G-AN-7	BANK OF NOVA SCOTIA		09/04/2024	SCOTIA MCLEOD INC		495,000	495,000.00		1.D FE
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC		08/07/2024	CHASE SECURITIES INC		435,770	500,000.00	983	1.E FE
11134L-AR-0	BROADCOM CORP		08/07/2024	DONALDSON LUFKIN & JENRETTE		482,240	500,000.00	1,118	2.B FE
11135F-CB-5	BROADCOM INC		09/26/2024	TORONTO DOMINION SECURTIES (USA) INC		374,340	375,000.00		2.B FE
126650-DM-9	CVS HEALTH CORP		08/07/2024	US Bancorp Piper-DTC		452,090	500,000.00	3,015	2.B FE
133131-AW-2	CAMDEN PROPERTY TRUST		08/01/2024	GOLDMAN		489,205	500,000.00	6,093	1.G FE

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 Modifer and SVO Administrative Symbol
133131-AX-0	CAMDEN PROPERTY TRUST		08/07/2024	Merrill Lynch		702,210	750,000.00	2,428	1.G FE
20030N-BH-3	COMCAST CORP		08/07/2024	Merrill Lynch		719,940	750,000.00	2,036	1.G FE
210518-DX-1	CONSUMERS ENERGY CO		07/29/2024	Wachovia Bank		274,381	275,000.00		1.E FE
26442U-AL-8	DUKE ENERGY PROGRESS LLC		08/07/2024	Morgan Stanley		419,640	500,000.00	4,806	1.F FE
277432-AW-0	EASTMAN CHEMICAL CO		08/07/2024	Merrill Lynch		496,005	500,000.00	4,188	2.B FE
29250N-AZ-8	ENBRIDGE INC		08/07/2024	CHASE SECURITIES INC		927,030	1,000,000.00	7,205	2.A FE
29444U-BR-6	EQUINIX INC		08/14/2024	Merrill Lynch		917,080	1,000,000.00	5,000	2.B FE
341081-GG-6	FLORIDA POWER & LIGHT CO		08/07/2024	Morgan Stanley		859,840	1,000,000.00	340	1.D FE
38141G-B3-7	GOLDMAN SACHS GROUP INC		09/17/2024	SALOMON BROTHERS INC		338,705	325,000.00	2,646	1.F FE
38141G-WV-2	GOLDMAN SACHS GROUP INC		08/07/2024	Merrill Lynch		1,930,580	2,000,000.00	22,248	2.A FE
404119-CP-2	HCA INC		08/07/2024	DEUTSCHE BANK ALEX BROWN		507,110	500,000.00	4,839	2.C FE
40414L-AR-0	HEALTHPEAK OP LLC		08/07/2024	Various		1,276,436	1,350,000.00	2,669	2.A FE
502431-AS-8	L3HARRIS TECHNOLOGIES INC		08/07/2024	SCOTIA MCLEOD INC		763,035	750,000.00	15,255	2.B FE
548661-ED-5	LOWE'S COMPANIES INC		08/07/2024	Merrill Lynch		1,071,708	1,200,000.00	8,103	2.A FE
57636Q-BB-9	MASTERCARD INC		09/03/2024	CHASE SECURITIES INC		619,256	620,000.00		1.D FE
58769J-AW-7	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		07/29/2024	SALOMON BROTHERS INC		584,152	585,000.00		1.F FE
606822-CY-8	MITSUBISHI UFJ FINANCIAL GROUP INC	C	08/07/2024	DONALDSON LUFKIN & JENRETTE		915,615	900,000.00	14,284	1.G FE
617446-8P-7	MORGAN STANLEY		08/07/2024	DAIWA SECURITIES AMERICA INC.		1,128,840	1,200,000.00	15,333	1.E FE
64952W-EY-5	NEW YORK LIFE GLOBAL FUNDING		08/07/2024	CHASE SECURITIES INC		1,011,540	1,000,000.00	3,907	1.A FE
655844-CE-6	NORFOLK SOUTHERN CORP		08/07/2024	Merrill Lynch		681,810	750,000.00	5,153	2.A FE
681919-BG-0	OMNICOM GROUP INC		07/30/2024	Wachovia Bank		583,070	585,000.00		2.A FE
68389X-BN-4	ORACLE CORP		08/07/2024	Merrill Lynch		239,900	250,000.00	1,873	2.B FE
693475-BR-5	PNC FINANCIAL SERVICES GROUP INC		08/01/2024	GOLDMAN		512,660	500,000.00	3,876	1.G FE
693475-BV-6	PNC FINANCIAL SERVICES GROUP INC		08/07/2024	BNP Paribas		506,955	500,000.00	1,251	1.G FE
6944PL-3C-1	PACIFIC LIFE GLOBAL FUNDING II		08/22/2024	CHASE SECURITIES INC		494,911	495,000.00		1.D FE
709599-BS-2	PENSKE TRUCK LEASING CO LP		08/07/2024	CHASE SECURITIES INC		769,275	750,000.00	831	2.B FE
74153W-CV-9	PRICOA GLOBAL FUNDING I		08/20/2024	DEUTSCHE BANK ALEX BROWN		529,343	530,000.00		1.D FE
74350L-AA-2	PROLOGIS TARGETED US LOGISTICS FUND LP		08/01/2024	CHASE SECURITIES INC		611,346	600,000.00	12,688	1.G FE
74350L-AB-0	PROLOGIS TARGETED US LOGISTICS FUND LP		08/07/2024	Merrill Lynch		257,930	250,000.00	5,767	1.G FE
74350L-AC-8	PROLOGIS TARGETED U.S. LOGISTICS FUND L.		08/08/2024	Wachovia Bank		109,292	110,000.00		1.G FE
760759-AS-9	REPUBLIC SERVICES INC		08/07/2024	Montgomery		966,800	1,000,000.00	7,781	2.A FE
780097-BG-5	NATWEST GROUP PLC	C	08/01/2024	Merrill Lynch		299,025	300,000.00	3,017	1.G FE
780097-BP-5	NATWEST GROUP PLC	C	08/07/2024	Morgan Stanley		956,040	1,000,000.00	6,487	1.G FE
78355H-LC-1	RYDER SYSTEM INC		07/29/2024	MITSUBISHI UFJ SECURITIES		293,805	295,000.00		2.A FE
80414L-2N-4	SAUDI ARABIAN OIL CO	C	07/10/2024	CITIBANK		283,119	285,000.00		1.E FE
817826-AD-2	7-ELEVEN INC		08/07/2024	Morgan Stanley		670,613	750,000.00	4,821	2.B FE
842400-GQ-0	SOUTHERN CALIFORNIA EDISON CO		08/07/2024	Merrill Lynch		980,220	1,000,000.00	18,317	1.G FE
857477-BY-8	STATE STREET CORP		08/07/2024	Morgan Stanley		521,070	500,000.00	7,598	1.F FE
87264A-AV-7	T-MOBILE USA INC		08/07/2024	DONALDSON LUFKIN & JENRETTE		498,115	500,000.00	462	2.B FE
87264A-DL-6	T-MOBILE USA INC		09/23/2024	Wachovia Bank		249,485	250,000.00		2.B FE
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD	C	08/07/2024	GOLDMAN		1,013,580	1,000,000.00	10,000	2.A FE

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 Modifer and SVO Administrative Symbol
89115A-2Y-7	TORONTO-DOMINION BANK		08/07/2024	Morgan Stanley		1,013,340	1,000,000.00	17,063	1.E FE
89788M-AG-7	TRUIST FINANCIAL CORP		08/07/2024	Merrill Lynch		244,632	250,000.00	1,775	2.A FE
89788M-AQ-5	TRUIST FINANCIAL CORP		08/01/2024	RBC Dain Rauscher (US)		647,628	600,000.00	10,980	1.G FE
91159H-JP-6	US BANCORP		08/07/2024	Merrill Lynch		1,043,170	1,000,000.00	19,230	1.F FE
91324P-FJ-6	UNITEDHEALTH GROUP INC		08/07/2024	Merrill Lynch		1,532,310	1,500,000.00	2,790	1.F FE
927804-GP-3	VIRGINIA ELECTRIC AND POWER CO		08/07/2024	DEUTSCHE BANK ALEX BROWN		1,249,275	1,250,000.00	3,993	1.F FE
95000U-3H-4	WELLS FARGO & CO		08/07/2024	Merrill Lynch		1,311,000	1,200,000.00	22,719	1.E FE
1109999999	Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	47,338,274	48,270,000.00	346,625	X X X
2509999997	Subtotal - Bonds - Part 3				X X X	77,236,110	78,293,168.93	435,429	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	77,236,110	78,293,168.93	435,429	X X X
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON		09/27/2024	FHLB Bank	73,658.000	7,365,800			
5019999999	Common Stock - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				X X X	7,365,800	X X X		X X X
024071-81-3	AMERICAN FUNDS BAL R6		09/30/2024	Reliance Trust	49.822	1,767			
256219-10-6	DODGE & COX STCK I		09/30/2024	Reliance Trust	12.215	3,254			
315911-72-7	FIDELITY INTERNATIONL IX		09/30/2024	Reliance Trust	11.219	579			
315911-75-0	FIDELITY 500 INDEX		09/30/2024	Reliance Trust	193.572	37,548			
316146-35-6	FIDELITY US BOND INDEX		09/30/2024	Reliance Trust	1,546.129	16,188			
57629H-35-0	MASSMUTUAL:CR B I		09/30/2024	Reliance Trust	60.700	566			
57630E-57-8	MASSMUTUAL S:ST BD I		09/24/2024	Reliance Trust	520.137	4,469			
57630E-87-5	MASSMUTUAL S:BL CH I		09/30/2024	Reliance Trust	40.104	937			
57630G-14-4	MASSMUTUAL S:TRP 60 I		09/30/2024	Reliance Trust	397.219	7,584			
57630G-18-5	MASSMUTUAL SELECT TRP RETIREMENT 2055 I		09/30/2024	Reliance Trust	250.588	4,615			
57630G-27-6	MASSMUTUAL S:TRP 45 I		09/30/2024	Reliance Trust	791.626	14,213			
57630G-32-6	MASSMUTUAL S:TRP 40 I		09/30/2024	Reliance Trust	212.498	3,660			
57630G-36-7	MASSMUTUAL S:TRP 35 I		09/30/2024	Reliance Trust	1,014.113	16,967			
57630G-41-7	MASSMUTUAL S:TRP 30 I		09/30/2024	Reliance Trust	80.866	1,268			
57630G-45-8	MASSMUTUAL S:TRP 25 I		09/30/2024	Reliance Trust	1,590.521	23,964			
57630G-49-0	MASSMUTUAL S:TRP 20 I		09/30/2024	Reliance Trust	25.667	371			
649280-81-5	AMERICAN FUNDS NWLD R6		09/30/2024	Reliance Trust	24.066	1,963			
704329-24-2	PAYDEN:EM MKT BD SI		09/27/2024	Northern Trust	17,920.430	188,215			
779562-20-6	T ROWE PRICE NH I		09/30/2024	Reliance Trust	112.121	6,355			
921908-87-7	VANGUARD RE IDX ADM		09/30/2024	Reliance Trust	121.488	15,736			
922908-83-5	VANGUARD MD-CP I INST		09/30/2024	Reliance Trust	296.905	20,524			

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 Modifer and SVO Administrative Symbol
922908-87-6	VANGUARD S-C ID INST		09/30/2024	Reliance Trust	172.769	18,860			
969251-71-9	WM BLAIR:INTL LDRS I		09/30/2024	Reliance Trust	670.199	14,136			
5329999999	Common Stock - Mutual Funds - Designations Not Assigned by the SVO				X X X	403,739	X X X		X X X
5989999997	Subtotal - Common Stock - Part 3				X X X	7,769,539	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	7,769,539	X X X		X X X
5999999999	Total - Preferred and Common Stock				X X X	7,769,539	X X X		X X X
6009999999	Totals				X X X	85,005,649	X X X	435,429	X X X

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 Ident-ification	Description	Foreign	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 Modifer and SVO Administrative Symbol
36179R-VB-2	G2 MA3310 - RMBS		09/01/2024	Paydown		6,652	6,652.19	7,023	6,977		(325)		(325)		6,652				155	12/20/2045	1.A
36179R-VD-8	G2 MA3312 - RMBS		09/01/2024	Paydown		3,904	3,904.07	4,167	4,156		(252)		(252)		3,904				131	12/20/2045	1.A
36179S-QX-8	G2 MA4070 - RMBS		09/01/2024	Paydown		4,659	4,659.10	4,933	4,891		(232)		(232)		4,659				122	11/20/2046	1.A
36179T-4N-2	G2 MA5329 - RMBS		08/29/2024	Various		295,907	313,979.69	321,731	320,910		(208)		(208)		320,703		(24,796)	(24,796)	8,190	07/20/2048	1.A
36200R-LW-0	GN 570141 - RMBS		09/01/2024	Paydown		315	315.49	315	315						315				14	12/15/2031	1.A
36202E-NA-3	G2 003985 - RMBS		09/01/2024	Paydown		414	413.78	418	416		(2)		(2)		414				15	05/20/2037	1.A
36202E-ZG-7	G2 004343 - RMBS		09/01/2024	Paydown		1,164	1,164.45	1,200	1,195		(31)		(31)		1,164				42	01/20/2039	1.A
36205R-XM-4	GN 398584 - RMBS		09/01/2024	Paydown		55	55.34	54	55		1		1		55				3	06/15/2029	1.A
36207J-2F-9	GN 433774 - RMBS		09/01/2024	Paydown		635	635.01	648	639		(4)		(4)		635				30	05/15/2028	1.A
36210B-WF-8	GN 487646 - RMBS		09/01/2024	Paydown		30	30.45	30	30						30				2	09/15/2029	1.A
38378N-WU-3	GNR 2014-017 AM - CMBS		09/01/2024	Paydown		722	721.73	749	732		(10)		(10)		722				17	06/16/2048	1.A
38379U-K5-4	GNR 2016-131 A - CMBS		08/16/2024	Paydown		16,684	16,684.08	16,616	16,667		17		17		16,684				244	04/16/2057	1.A
38381R-QR-3	GNR 2019-023 NE - CMO/RMBS		09/01/2024	Paydown		10,165	10,165.01	10,249	10,270		(105)		(105)		10,165				236	11/20/2048	1.A
91282C-KG-5	UNITED STATES TREASURY		07/08/2024	GOLDMAN		447,538	450,000.00	448,753			62		62		448,814		(1,276)	(1,276)	5,072	03/31/2029	1.A
91282C-KK-6	UNITED STATES TREASURY		07/01/2024	CHASE SECURITIES INC		230,161	230,000.00	229,398			48		48		229,447		715	715	1,889	04/30/2026	1.A
91282C-LG-4	UNITED STATES TREASURY		09/18/2024	Barclays Bank		75,489	75,000.00	74,983							74,983		506	506	260	08/15/2027	1.A
0109999999	Bonds - U. S. Government				X X X	1,094,494	1,114,380.39	1,121,267	367,253		(1,041)		(1,041)		1,119,346		(24,851)	(24,851)	16,422	X X X	X X X
917542-QV-7	UTAH ST - MBS		07/01/2024	Paydown		60,519	60,518.86	60,901	60,615		(96)		(96)		60,519				2,142	07/01/2025	1.A FE
917542-QV-7	UTAH ST		07/01/2024	Paydown			0.11													07/01/2025	1.A FE
0509999999	Bonds - U.S. States, Territories and Possessions				X X X	60,519	60,518.97	60,901	60,615		(96)		(96)		60,519				2,142	X X X	X X X
3128MJ-V2-3	FH G08632 - RMBS		09/01/2024	Paydown		2,833	2,833.32	2,970	2,953		(119)		(119)		2,833				67	03/01/2045	1.A
31292H-BB-9	FH C00934 - RMBS		09/01/2024	Paydown		28	28.05	28	28						28				2	03/01/2030	1.A
31294M-AC-5	FH E02703 - RMBS		09/01/2024	Paydown		1,207	1,207.09	1,228	1,209		(2)		(2)		1,207				32	07/01/2025	1.A
31307T-L9-0	FH J36652 - RMBS		09/01/2024	Various		388,732	402,280.44	403,035	402,727		(83)		(83)		402,644		(13,911)	(13,911)	8,970	03/01/2032	1.A
31326M-EY-5	FH 2B6451 - RMBS		09/01/2024	Paydown		7,075	7,074.89	7,247	7,352		(277)		(277)		7,075				166	08/01/2047	1.A
3132A8-6Y-0	FH ZS8087 - RMBS		09/01/2024	Various		724,612	764,852.05	775,369	772,555		(820)		(820)		771,734		(47,122)	(47,122)	14,214	04/01/2033	1.A
3132DM-2Z-7	FH SD0792 - RMBS		09/01/2024	Paydown		25,581	25,580.70	25,657	25,646		(65)		(65)		25,581				353	12/01/2051	1.A
3132DM-ZK-4	FH SD0746 - RMBS		09/01/2024	Paydown		66,103	66,103.21	66,558	66,501		(398)		(398)		66,103				845	11/01/2051	1.A
3132DN-NS-8	FH SD1301 - RMBS		09/01/2024	Paydown		13,009	13,008.81	13,320	13,289		(280)		(280)		13,009				435	07/01/2052	1.A
3132DN-QB-2	FH SD1350 - RMBS		09/01/2024	Paydown		13,109	13,109.03	13,068	13,068		41		41		13,109				387	07/01/2052	1.A
3132DN-QH-9	FH SD1356 - RMBS		09/01/2024	Paydown		5,987	5,987.49	6,118	6,104		(117)		(117)		5,987				212	07/01/2052	1.A
3132DN-VJ-9	FH SD1517 - RMBS		09/01/2024	Paydown		23,388	23,387.94	23,417	23,410		(22)		(22)		23,388				714	09/01/2052	1.A
3132DQ-BS-4	FH SD2749 - RMBS		09/01/2024	Paydown		12,648	12,647.98	11,996	12,011		637		637		12,648				338	03/01/2053	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 Ident-ification	Description	Foreign	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 Modifer and SVO Administrative Symbol
3132DQ-F6-8	FH SD2889 - RMBS		09/01/2024	Paydown		28,256	28,255.83	28,631	28,613		(357)		(357)		28,256				1,015	05/01/2053	1.A
3132DQ-MZ-6	FH SD3076 - RMBS		09/01/2024	Paydown		27,931	27,931.28	27,739	27,743		188		188		27,931				886	05/01/2053	1.A
3132DQ-RS-7	FH SD3197 - RMBS		09/01/2024	Paydown		39,660	39,660.04	40,205	40,187		(527)		(527)		39,660				1,482	06/01/2053	1.A
3132DV-KV-6	FH SD7508 - RMBS		08/29/2024	Various		1,013,802	1,076,801.55	1,130,642	1,115,979		(1,268)		(1,268)		1,114,711		(100,908)	(100,908)	28,086	10/01/2049	1.A
3132DV-LV-5	FH SD7540 - RMBS		09/01/2024	Paydown		525	524.67	552	549		(24)		(24)		525				9	05/01/2051	1.A
3132DW-B5-1	FH SD8160 - RMBS		09/01/2024	Paydown		108,102	108,102.35	109,960	109,742		(1,640)		(1,640)		108,102				1,441	08/01/2051	1.A
3132DW-ER-0	FH SD8244 - RMBS		09/01/2024	Paydown		7,650	7,649.89	7,308			342		342		7,650				26	09/01/2052	1.A
3132DW-ES-8	FH SD8245 - RMBS		09/01/2024	Paydown		33,221	33,220.74	31,565			1,655		1,655		33,221				502	09/01/2052	1.A
3132DW-FQ-1	FH SD8275 - RMBS		09/01/2024	Paydown		10,412	10,412.39	9,893			519		519		10,412				193	12/01/2052	1.A
3132DW-GX-5	FH SD8314 - RMBS		09/01/2024	Paydown		5,281	5,280.80	5,165			115		115		5,281				20	04/01/2053	1.A
3132E0-GB-2	FH SD3794 - RMBS		09/01/2024	Paydown		71,353	71,352.52	64,329			7,039		7,039		71,353				709	09/01/2052	1.A
3132E0-NX-6	FH SD4006 - RMBS		09/01/2024	Paydown		59,747	59,747.09	59,252	59,253		494		494		59,747				2,161	09/01/2053	1.A
3132M9-T5-3	FH Q28972 - RMBS		09/01/2024	Paydown		5,768	5,767.60	6,148	6,107		(340)		(340)		5,768				154	10/01/2044	1.A
3132WN-UV-2	FH Q48695 - RMBS		09/01/2024	Paydown		9,662	9,662.26	9,964	9,946		(284)		(284)		9,662				257	06/01/2047	1.A
3132XT-AE-8	FH Q50904 - RMBS		09/01/2024	Paydown		2,407	2,406.64	2,425	2,424		(17)		(17)		2,407				56	09/01/2047	1.A
31335A-QK-7	FH G60458 - RMBS		08/29/2024	Various		126,874	133,707.96	140,665	139,704		(261)		(261)		139,443		(12,569)	(12,569)	3,487	01/01/2044	1.A
31335B-2A-3	FH G61669 - RMBS		09/01/2024	Various		490,340	536,977.62	528,923	529,431		267		267		529,698		(39,358)	(39,358)	12,006	01/01/2047	1.A
31335B-M7-8	FH G61282 - RMBS		08/29/2024	Various		3,068,305	3,375,220.42	3,302,970	3,307,932		1,537		1,537		3,309,469		(241,164)	(241,164)	75,582	01/01/2048	1.A
3133AN-QZ-0	FH QC4072 - RMBS		09/01/2024	Paydown		4,112	4,112.28	4,310	4,286		(173)		(173)		4,112				74	07/01/2051	1.A
3133BG-C6-3	FH QE6393 - RMBS		09/01/2024	Paydown		5,511	5,511.05	5,544	5,539		(28)		(28)		5,511				184	07/01/2052	1.A
3133BJ-N7-3	FH QE8514 - RMBS		09/01/2024	Paydown		105,230	105,230.33	103,274	103,391		1,839		1,839		105,230				2,809	08/01/2052	1.A
3133BJ-NR-9	FH QE8500 - RMBS		09/01/2024	Paydown		52,511	52,510.78	51,132	51,218		1,293		1,293		52,511				1,929	08/01/2052	1.A
3133BJ-NS-7	FH QE8501 - RMBS		09/01/2024	Paydown		3,199	3,199.44	3,218	3,216		(16)		(16)		3,199				107	08/01/2052	1.A
3133BM-Q6-5	FH QF0477 - RMBS		09/01/2024	Paydown		2,436	2,435.75	2,459	2,456		(20)		(20)		2,436				88	09/01/2052	1.A
3133KG-LG-1	FH RA1227 - RMBS		09/01/2024	Paydown		7,954	7,953.99	8,135	8,091		(137)		(137)		7,954				152	08/01/2049	1.A
3138E0-KJ-7	FN AJ7496 - RMBS		09/01/2024	Paydown		5,541	5,540.63	5,721	5,583		(43)		(43)		5,541				111	12/01/2026	1.A
3138LJ-4T-4	FN AN6233 - CMBS/RMBS		09/01/2024	Paydown		1,989	1,988.52	2,031	1,993		(4)		(4)		1,989				41	12/01/2024	1.A
3138WB-UK-9	FN AS2385 - RMBS		09/01/2024	Paydown		21,075	21,074.92	22,267	22,117		(1,042)		(1,042)		21,075				626	05/01/2044	1.A
3138WD-BZ-3	FN AS3655 - RMBS		09/01/2024	Paydown		1,739	1,738.91	1,887	1,873		(134)		(134)		1,739				52	10/01/2044	1.A
3138WE-KK-4	FN AS4797 - RMBS		09/01/2024	Paydown		10,035	10,034.64	10,402	10,357		(322)		(322)		10,035				234	04/01/2045	1.A
3138WG-DN-1	FN AS6408 - RMBS		09/01/2024	Paydown		3,460	3,459.90	3,660	3,634		(174)		(174)		3,460				80	01/01/2046	1.A
3138WG-FT-6	FN AS6477 - RMBS		09/01/2024	Paydown		2,613	2,612.67	2,629	2,627		(15)		(15)		2,613				56	01/01/2046	1.A
3138WG-G6-5	FN AS6520 - RMBS		09/01/2024	Paydown		2,952	2,951.78	3,107	3,088		(136)		(136)		2,952				70	01/01/2046	1.A
3138WL-CM-3	FN AS9975 - RMBS		09/01/2024	Paydown		378	377.98	395	393		(15)		(15)		378				9	07/01/2047	1.A
3138Y4-6V-6	FN AX3583 - RMBS		08/29/2024	Various		255,306	268,837.20	280,515	278,524		(578)		(578)		277,946		(22,640)	(22,640)	6,993	07/01/2042	1.A
31403D-XF-1	FN 745978 - RMBS		09/01/2024	Paydown		1,078	1,078.40	1,084	1,134		(55)		(55)		1,078				45	10/01/2036	1.A
3140FE-5K-6	FN BD7149 - RMBS		09/01/2024	Paydown		26,875	26,874.60	27,100	27,084		(209)		(209)		26,875				628	04/01/2047	1.A

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 Foreign	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: 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.	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifer and SVO Administrative Symbol
3140FX-D7-4	FN BF0125 - RMBS		09/01/2024	Paydown		3,279	3,278.89	3,466	3,459		(180)		(180)		3,279				88	07/01/2056	1.A
3140FX-DM-1	FN BF0107 - RMBS		09/01/2024	Paydown		7,891	7,890.61	8,497	8,476		(586)		(586)		7,891				235	06/01/2056	1.A
3140FX-E4-0	FN BF0154 - RMBS		09/01/2024	Paydown		7,141	7,141.08	7,421	7,366		(225)		(225)		7,141				160	11/01/2046	1.A
3140FX-EE-8	FN BF0132 - RMBS		09/01/2024	Paydown		3,181	3,181.38	3,362	3,354		(173)		(173)		3,181				85	07/01/2056	1.A
3140FX-FN-7	FN BF0172 - RMBS		09/01/2024	Paydown		967	966.93	998	996		(29)		(29)		967				26	01/01/2041	1.A
3140FX-GG-1	FN BF0198 - RMBS		09/01/2024	Paydown		7,012	7,012.24	7,221	7,218		(206)		(206)		7,012				187	11/01/2040	1.A
3140FX-GK-2	FN BF0201 - RMBS		09/01/2024	Paydown		3,754	3,753.99	3,815	3,811		(57)		(57)		3,754				102	08/01/2051	1.A
3140FX-GL-0	FN BF0202 - RMBS		09/01/2024	Paydown		2,769	2,768.52	2,884	2,878		(109)		(109)		2,769				84	01/01/2051	1.A
3140GT-V3-1	FN BH5133 - RMBS		09/01/2024	Paydown		4,085	4,084.51	4,171	4,282		(198)		(198)		4,085				70	09/01/2047	1.A
3140H1-VX-5	FN BJ0629 - RMBS		09/01/2024	Paydown		47,616	47,615.66	49,058	48,878		(1,262)		(1,262)		47,616				1,258	03/01/2048	1.A
3140HE-AJ-1	FN BK0908 - RMBS		09/01/2024	Paydown		9,601	9,601.24	9,906	9,852		(251)		(251)		9,601				250	07/01/2048	1.A
3140HM-ZD-9	FN BK7939 - RMBS		09/01/2024	Paydown		1,293	1,292.78	1,328	1,319		(26)		(26)		1,293				39	11/01/2048	1.A
3140HP-S9-9	FN BK9543 - RMBS		09/01/2024	Paydown		1,124	1,123.71	1,173	1,161		(38)		(38)		1,124				36	11/01/2048	1.A
3140J5-FG-9	FN BM1066 - RMBS		09/01/2024	Paydown		641	640.60	671	668		(28)		(28)		641				17	02/01/2047	1.A
3140J7-VZ-5	FN BM3331 - RMBS		09/01/2024	Paydown		141,245	141,245.20	141,966	141,914		(669)		(669)		141,245				3,101	08/01/2047	1.A
3140J8-MN-0	FN BM3964 - RMBS		09/01/2024	Paydown		7,818	7,818.32	7,895	7,887		(69)		(69)		7,818				184	07/01/2046	1.A
3140J9-ME-8	FN BM4856 - RMBS		09/01/2024	Paydown		132,814	132,814.28	137,038	136,850		(4,036)		(4,036)		132,814				3,607	04/01/2047	1.A
3140J9-T9-2	FN BM5075 - RMBS		09/01/2024	Various		2,200,305	2,388,668.36	2,355,807	2,358,508		1,110		1,110		2,359,618		(159,312)	(159,312)	53,397	08/01/2046	1.A
3140J9-XA-4	FN BM5172 - RMBS		09/01/2024	Paydown		34,626	34,626.32	34,605			22		22		34,626				130	08/01/2047	1.A
3140JA-CQ-9	FN BM5478 - RMBS		09/01/2024	Paydown		5,218	5,218.01	5,465	5,450		(232)		(232)		5,218				156	01/01/2049	1.A
3140JA-EU-8	FN BM5546 - RMBS		09/24/2024	Various		572,856	598,954.90	606,442	605,665		(333)		(333)		605,332		(32,476)	(32,476)	15,609	05/01/2044	1.A
3140JA-GD-4	FN BM5595 - RMBS		08/29/2024	Various		144,657	151,638.41	153,297	153,119		(74)		(74)		153,044		(8,387)	(8,387)	3,952	08/01/2045	1.A
3140MY-AD-4	FN BW6303 - RMBS		09/01/2024	Paydown		2,433	2,432.63	2,456	2,453		(20)		(20)		2,433				74	08/01/2052	1.A
3140N3-AR-0	FN BW9915 - RMBS		09/01/2024	Paydown		96,714	96,713.63	93,450	93,689		3,025		3,025		96,714				3,144	10/01/2052	1.A
3140ND-B8-9	FN BX8162 - RMBS		09/01/2024	Paydown		2,319	2,318.72	2,299	2,300		19		19		2,319				77	05/01/2053	1.A
3140QA-NJ-5	FN CA3092 - RMBS		09/01/2024	Paydown		26,241	26,241.16	27,406	27,060		(819)		(819)		26,241				830	02/01/2049	1.A
3140QB-3Q-9	FN CA4406 - RMBS		09/01/2024	Paydown		42,648	42,648.23	43,505	43,280		(632)		(632)		42,648				862	10/01/2049	1.A
3140QG-ZQ-3	FN CA8850 - RMBS		09/01/2024	Paydown		160,720	160,720.13	167,048	166,247		(5,526)		(5,526)		160,720				2,232	02/01/2051	1.A
3140QL-NS-1	FN CB1300 - RMBS		09/01/2024	Paydown		41,333	41,333.12	43,445	43,180		(1,847)		(1,847)		41,333				699	08/01/2051	1.A
3140QN-V2-5	FN CB3332 - RMBS		08/29/2024	Various		1,484,976	1,591,477.61	1,484,799	1,488,781		2,589		2,589		1,491,370		(6,394)	(6,394)	41,541	04/01/2052	1.A
3140QP-3W-5	FN CB4412 - RMBS		09/01/2024	Paydown		58,942	58,942.37	60,508	60,526		(1,584)		(1,584)		58,942				2,214	08/01/2052	1.A
3140QP-BG-1	FN CB3638 - RMBS		09/01/2024	Paydown		74,747	74,747.00	75,962	75,864		(1,117)		(1,117)		74,747				2,267	05/01/2052	1.A
3140QP-JJ-7	FN CB3864 - RMBS		09/01/2024	Paydown		60,191	60,191.13	60,962	60,871		(680)		(680)		60,191				1,807	06/01/2052	1.A
3140QQ-F6-7	FN CB4688 - RMBS		09/01/2024	Paydown		9,074	9,074.34	9,341	9,313		(239)		(239)		9,074				316	09/01/2052	1.A
3140QR-KR-3	FN CB5703 - RMBS		09/01/2024	Paydown		15,429	15,429.10	15,931	15,888		(459)		(459)		15,429				625	02/01/2053	1.A
3140QS-GL-9	FN CB6502 - RMBS		09/01/2024	Paydown		33,807	33,807.30	31,536			2,271		2,271		33,807				564	06/01/2053	1.A
3140QU-6U-5	FN CB8982 - RMBS		09/01/2024	Paydown		6,252	6,251.89	6,228			24		24		6,252				26	08/01/2054	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 Ident-ification	Description	Foreign	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifer and SVO Administrative Symbol
3140X7-5M-7	FN FM4451 - RMBS		09/01/2024	Paydown		50,772	50,772.12	53,961	53,369		(2,597)		(2,597)		50,772				848	09/01/2050	1.A
3140X8-EE-3	FN FM4632 - RMBS		09/01/2024	Paydown		58,562	58,562.11	61,104	60,707		(2,145)		(2,145)		58,562				806	10/01/2050	1.A
3140XB-6D-7	FN FM8067 - RMBS		09/01/2024	Paydown		51,658	51,658.44	54,936	54,472		(2,814)		(2,814)		51,658				1,032	07/01/2051	1.A
3140XB-JE-1	FN FM7460 - RMBS		09/01/2024	Paydown		17,420	17,419.98	17,268	17,269		150		150		17,420				466	03/01/2051	1.A
3140XK-KX-7	FN FS3909 - RMBS		09/01/2024	Paydown		31,769	31,768.55	31,491	31,497		272		272		31,769				1,096	02/01/2053	1.A
3140XK-M9-8	FN FS3983 - RMBS		09/01/2024	Paydown		16,473	16,473.03	16,836	16,802		(328)		(328)		16,473				590	03/01/2053	1.A
3140XK-SG-6	FN FS4118 - RMBS		09/01/2024	Paydown		22,325	22,325.28	22,228	22,229		97		97		22,325				756	03/01/2053	1.A
3140XL-A3-2	FN FS4525 - RMBS		09/01/2024	Paydown		47,039	47,038.91	47,722	47,687		(648)		(648)		47,039				1,806	04/01/2053	1.A
3140XL-EK-0	FN FS4637 - RMBS		09/01/2024	Paydown		92,050	92,049.83	93,287	93,219		(1,169)		(1,169)		92,050				3,470	05/01/2053	1.A
3140XL-FY-9	FN FS4682 - RMBS		09/01/2024	Paydown		12,563	12,562.83	12,665	12,659		(96)		(96)		12,563				443	05/01/2053	1.A
3140XL-RZ-3	FN FS5003 - RMBS		08/29/2024	Various		901,601	955,269.09	893,848	894,097		1,784		1,784		895,881		5,720	5,720	24,929	08/01/2050	1.A
3140XM-JT-4	FN FS5673 - RMBS		09/01/2024	Paydown		34,320	34,320.33	31,730			2,590		2,590		34,320				549	02/01/2053	1.A
3140XN-EN-0	FN FS6440 - RMBS		09/01/2024	Paydown		24,817	24,817.42	23,980			838		838		24,817				83	10/01/2048	1.A
31417G-F2-7	FN AB9184 - RMBS		08/29/2024	Various		150,443	163,804.82	167,900	167,262		(135)		(135)		167,127		(16,684)	(16,684)	3,665	04/01/2043	1.A
31418A-X5-2	FN MA1599 - RMBS		09/01/2024	Paydown		8,804	8,804.22	9,163	9,113		(309)		(309)		8,804				173	09/01/2043	1.A
31418C-NT-7	FN MA3101 - RMBS		09/01/2024	Paydown		1,056	1,056.15	1,125	1,115		(59)		(59)		1,056				32	08/01/2047	1.A
31418C-QC-1	FN MA3150 - RMBS		09/01/2024	Paydown		842	842.20	898	889		(47)		(47)		842				25	10/01/2047	1.A
31418D-UG-5	FN MA4182 - RMBS		09/01/2024	Paydown		59,970	59,969.93	61,947	61,598		(1,628)		(1,628)		59,970				797	11/01/2050	1.A
31418D-YB-2	FN MA4305 - RMBS		09/01/2024	Paydown		40,455	40,454.55	40,537	40,518		(64)		(64)		40,455				539	04/01/2051	1.A
31418E-J6-8	FN MA4784 - RMBS		09/01/2024	Paydown		26,578	26,577.77	25,353			1,225		1,225		26,578				500	10/01/2052	1.A
3142GR-U8-1	FH RJ1506 - RMBS		09/01/2024	Paydown		3,427	3,427.14	3,418			9		9		3,427				14	05/01/2054	1.A
35563P-GG-8	SCRT 2018-3 MA - CMO/RMBS		09/01/2024	Paydown		1,146	1,145.55	1,139	1,140		5		5		1,146				27	08/27/2057	1.A
54627R-AL-4	LASGOV 22A A1 - ABS		08/01/2024	Paydown		75,285	75,285.00	75,285	75,285						75,285				2,722	02/01/2029	1.A FE
798170-AG-1	SUCCESSOR AGENCY TO THE REDEVEL		08/01/2024	Maturity @ 100.00		180,000	180,000.00	180,000	180,000						180,000				5,324	08/01/2024	1.C FE
91412H-BM-4	UNIVERSITY CALIF REVS		08/01/2024	Call @ 100.00		135,000	135,000.00	135,000	135,000						135,000				3,471	05/15/2025	1.C FE
0909999999	Bonds - U.S. Special Revenue and Special Assessment Non-Guaranteed Obligations				X X X	14,407,696	15,293,375.97	15,129,400	14,839,557		(11,749)		(11,749)		15,102,904		(695,205)	(695,205)	363,309	X X X	X X X
00084D-AU-4	ABN AMRO BANK NV	C	08/07/2024	Merrill Lynch		844,533	900,000.00	900,000	900,000						900,000		(55,467)	(55,467)	8,944	06/16/2027	2.A FE
00206R-ML-3	AT&T INC		08/07/2024	Morgan Stanley		1,133,844	1,190,000.00	1,188,013	1,189,094		241		241		1,189,334		(55,490)	(55,490)	17,589	03/25/2026	2.B FE
002824-BM-1	ABBOTT LABORATORIES		09/06/2024	Merrill Lynch		198,922	200,000.00	206,312	201,589		(738)		(738)		200,851		(1,929)	(1,929)	7,621	09/15/2025	1.D FE
00287Y-AQ-2	ABBVIE INC		08/07/2024	Merrill Lynch		296,421	300,000.00	314,151	303,145		(1,681)		(1,681)		301,464		(5,043)	(5,043)	7,920	05/14/2025	1.G FE
032654-AU-9	ANALOG DEVICES INC		08/07/2024	DONALDSON LUFKIN & J		288,470	320,000.00	318,096	318,681		161		161		318,842		(30,371)	(30,371)	4,639	10/01/2028	1.F FE
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE I		08/07/2024	CHASE SECURITIES INC		592,878	600,000.00	659,406	630,694		(4,370)		(4,370)		626,324		(33,446)	(33,446)	19,667	04/13/2028	1.G FE
036752-AR-4	ELEVANCE HEALTH INC		09/05/2024	Barclays Bank		957,700	1,000,000.00	943,100	967,659		9,731		9,731		977,389		(19,689)	(19,689)	14,625	03/15/2026	2.A FE
037833-DP-2	APPLE INC		08/07/2024	CHASE SECURITIES INC		1,019,827	1,120,000.00	1,109,046	1,113,462		649		649		1,114,111		(94,284)	(94,284)	22,381	09/11/2029	1.B FE
052769-AD-8	AUTODESK INC		09/17/2024	DONALDSON LUFKIN & J		348,782	350,000.00	355,114	351,141		(668)		(668)		350,473		(1,691)	(1,691)	11,612	06/15/2025	2.A FE

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 Ident-ification	Description	Foreign	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 Modifer and SVO Administrative Symbol
05565E-BK-0	BMW US CAPITAL LLC		07/29/2024	JEFFERIES & COMPANY,		1,475,145	1,490,000.00	1,487,452	1,489,305		311		311		1,489,617		(14,472)	(14,472)	46,972	04/09/2025	1.F FE
06051G-GF-0	BANK OF AMERICA CORP		08/07/2024	CHASE SECURITIES INC		293,442	300,000.00	322,401	309,955		(1,905)		(1,905)		308,051		(14,609)	(14,609)	12,046	01/20/2028	1.G FE
06051G-GR-4	BANK OF AMERICA CORP		08/07/2024	GOLDMAN		1,694,368	1,750,000.00	1,711,395	1,729,698		2,508		2,508		1,732,206		(37,839)	(37,839)	65,847	07/21/2028	1.G FE
06051G-KJ-7	BANK OF AMERICA CORP		08/07/2024	DONALDSON LUFKIN & J		1,069,726	1,130,000.00	1,130,000	1,130,000						1,130,000		(60,274)	(60,274)	29,147	02/04/2028	1.G FE
06368L-AP-1	BANK OF MONTREAL		09/14/2024	Maturity @ 100.00		1,510,000	1,510,000.00	1,509,049	1,509,658		342		342		1,510,000				64,175	09/14/2024	1.F FE
06406R-AB-3	BANK OF NEW YORK MELLON CORP		08/07/2024	Morgan Stanley		389,104	400,000.00	424,188	410,817		(2,038)		(2,038)		408,779		(19,675)	(19,675)	13,806	02/07/2028	1.F FE
06406R-AR-8	BANK OF NEW YORK MELLON CORP		09/26/2024	DONALDSON LUFKIN & J		754,362	880,000.00	879,674	879,764		23		23		879,788		(125,425)	(125,425)	16,900	01/28/2031	1.F FE
06761K-AL-5	BABSN 2019-III A1R - CDO	C	07/22/2024	Paydown		4,395	4,394.50	4,397	4,395						4,395				225	04/21/2031	1.A FE
07177M-AB-9	BAXALTA INC		09/06/2024	Barclays Bank		297,879	300,000.00	308,583	303,590		(2,001)		(2,001)		301,589		(3,710)	(3,710)	8,533	06/23/2025	2.A FE
099724-AL-0	BORGWARNER INC		08/07/2024	Wachovia Bank		185,178	195,000.00	194,452	194,715		47		47		194,762		(9,584)	(9,584)	5,699	07/01/2027	2.A FE
10112R-BF-0	BOSTON PROPERTIES LP		08/07/2024	Merrill Lynch		861,056	1,120,000.00	808,685	830,160		13,451		13,451		843,610		17,446	17,446	23,400	10/01/2033	2.B FE
110122-BB-3	BRISTOL-MYERS SQUIBB CO		08/07/2024	DONALDSON LUFKIN & J		389,580	400,000.00	410,396	406,792		(1,253)		(1,253)		405,539		(15,959)	(15,959)	12,314	02/27/2027	1.F FE
185512-AA-8	CNL 2022-A A1 - ABS		09/01/2024	Paydown		22,362	22,361.68	22,359	22,360		2		2		22,362				898	03/01/2033	1.A FE
228023-AB-3	CROWLEY CONRO LLC		08/15/2024	Redemption @ 100.00		3,223	3,223.23	3,223	3,223						3,223				135	08/15/2043	1.A
233853-AF-7	DAIMLER TRUCK FINANCE NORTH AMER		08/07/2024	GOLDMAN		611,767	650,000.00	647,173	648,296		339		339		648,635		(36,868)	(36,868)	8,450	12/14/2026	1.G FE
244199-BH-7	DEERE & CO		08/07/2024	Morgan Stanley		88,573	90,000.00	89,878	89,967		15		15		89,982		(1,410)	(1,410)	2,014	04/15/2025	1.E FE
24422E-VF-3	JOHN DEERE CAPITAL CORP		08/07/2024	Morgan Stanley		421,528	450,000.00	449,703	449,860		26		26		449,886		(28,357)	(28,357)	7,197	03/09/2027	1.E FE
24422E-WA-3	JOHN DEERE CAPITAL CORP		08/07/2024	Montgomery		1,015,060	1,080,000.00	1,079,384	1,079,621		74		74		1,079,695		(64,636)	(64,636)	19,737	01/11/2027	1.E FE
26884A-BG-7	ERP OPERATING LP		08/07/2024	Merrill Lynch		386,400	400,000.00	423,452	410,905		(1,907)		(1,907)		408,998		(22,598)	(22,598)	13,253	08/01/2027	1.G FE
278865-AV-2	ECOLAB INC		08/07/2024	Merrill Lynch		385,032	400,000.00	398,628	399,143		176		176		399,320		(14,288)	(14,288)	8,310	11/01/2026	1.G FE
278865-BL-3	ECOLAB INC		08/07/2024	DONALDSON LUFKIN & J		356,102	380,000.00	379,886	379,933		13		13		379,946		(23,844)	(23,844)	6,392	02/01/2027	1.G FE
28628C-AA-4	ELFI 22A A - ABS		09/25/2024	Paydown		12,118	12,117.78	12,117	12,118						12,118				367	08/26/2047	1.A FE
29444U-BG-0	EQUINIX INC		08/07/2024	Merrill Lynch		365,454	395,000.00	394,009	394,489		85		85		394,574		(29,120)	(29,120)	7,564	07/15/2027	2.B FE
31620M-BR-6	FIDELITY NATIONAL INFORMATION SER		08/07/2024	Merrill Lynch		265,017	280,000.00	279,580	279,815		51		51		279,866		(14,849)	(14,849)	3,014	03/01/2026	2.B FE
36164Q-6M-5	GE CAPITAL INTERNATIONAL FUNDING	C	09/06/2024	CHASE SECURITIES INC		295,767	300,000.00	303,666	301,927		(697)		(697)		301,230		(5,463)	(5,463)	8,264	11/15/2025	2.A FE
36250H-AE-3	GSMS 2014-GC26 A5 - CMBS		09/01/2024	Paydown		131,881	131,881.46	131,062	131,659		223		223		131,881				3,419	11/13/2047	1.A
369550-BG-2	GENERAL DYNAMICS CORP		09/17/2024	Morgan Stanley		59,624	60,000.00	59,264	59,842		81		81		59,923		(300)	(300)	1,768	05/15/2025	1.F FE
370334-CF-9	GENERAL MILLS INC		07/29/2024	Barclays Bank		494,950	500,000.00	505,620	501,177		(598)		(598)		500,579		(5,629)	(5,629)	15,722	04/17/2025	2.B FE
37045X-DR-4	GENERAL MOTORS FINANCIAL COMPAN		08/07/2024	RBC Dain Rauscher (US)		1,011,231	1,075,000.00	1,073,947	1,074,352		120		120		1,074,472		(63,241)	(63,241)	23,999	02/26/2027	2.B FE
37331N-AJ-0	GEORGIA-PACIFIC LLC		08/07/2024	GOLDMAN		840,464	870,000.00	869,826	869,941		20		20		869,961		(29,497)	(29,497)	13,026	09/30/2025	1.G FE
375558-BX-0	GILEAD SCIENCES INC		08/07/2024	SALOMON BROTHERS I		906,590	1,000,000.00	977,560	986,404		2,127		2,127		988,530		(81,940)	(81,940)	10,233	10/01/2027	2.A FE
38141G-WB-6	GOLDMAN SACHS GROUP INC		08/07/2024	Morgan Stanley		1,638,621	1,670,000.00	1,776,930	1,708,234		(10,934)		(10,934)		1,697,300		(58,679)	(58,679)	66,438	01/26/2027	2.A FE
38141G-ZK-3	GOLDMAN SACHS GROUP INC		08/07/2024	CHASE SECURITIES INC		762,923	805,000.00	805,000	805,000						805,000		(42,077)	(42,077)	20,307	02/24/2028	1.F FE
413875-AR-6	L3HARRIS TECHNOLOGIES INC		07/29/2024	DONALDSON LUFKIN & J		592,926	600,000.00	602,334	600,488		(260)		(260)		600,228		(7,302)	(7,302)	17,436	04/27/2025	2.B FE
437076-CA-8	HOME DEPOT INC		08/07/2024	Morgan Stanley		85,907	90,000.00	89,562	89,786		38		38		89,824		(3,917)	(3,917)	1,831	04/15/2027	1.F FE
437076-CN-0	HOME DEPOT INC		08/07/2024	DONALDSON LUFKIN & J		221,952	230,000.00	228,767	229,178		144		144		229,323		(7,370)	(7,370)	5,382	04/15/2027	1.F FE
438516-CE-4	HONEYWELL INTERNATIONAL INC		08/07/2024	Merrill Lynch		692,415	750,000.00	692,010	712,066		6,932		6,932		718,998		(26,583)	(26,583)	7,723	03/01/2027	1.F FE

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 Ident-ification	Description	Foreign	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 Modifer and SVO Administrative Symbol
459200-KH-3	INTERNATIONAL BUSINESS MACHINES C		08/07/2024	CHASE SECURITIES INC		594,944	640,000.00	638,816	639,414		102		102		639,517		(44,573)	(44,573)	7,948	05/15/2027	1.G FE
46591F-AC-8	JPMMT 195 A3 - CMO/RMBS		09/01/2024	Paydown		1,010	1,009.71	890	879		131		131		1,010				24	11/25/2049	1.A
46591K-AC-7	JPMMT 2019-8 A3 - CMO/RMBS		09/01/2024	Paydown		2,182	2,182.10	1,829	1,864		318		318		2,182				49	03/25/2050	1.A
46643T-BJ-0	JPMBB 2014-C26 A4 - CMBS		09/01/2024	Paydown		1,790	1,790.23	1,765	1,784		6		6		1,790				47	01/17/2048	1.A
46648C-AB-0	JPMMT 2017-1 A2 - CMO/RMBS		09/01/2024	Paydown		1,310	1,309.50	1,089	1,087		222		222		1,310				31	01/25/2047	1.A
46649Y-AC-9	JPMMT 189 A3 - CMO/RMBS		09/01/2024	Paydown		1,096	1,095.91	958	970		126		126		1,096				29	02/25/2049	1.A
46652F-AD-2	JPMMT 2020-4 A3A - CMO/RMBS		09/01/2024	Paydown		3,242	3,242.07	2,491	2,533		709		709		3,242				49	11/25/2050	1.A
46652F-BK-5	JPMMT 2020-4 A13 - CMO/RMBS		09/25/2024	Paydown		4,213	4,212.65	3,366	3,332		881		881		4,213				77	11/25/2050	1.A
46652T-AC-4	JPMMT 2020-8 A3 - CMO/RMBS		09/01/2024	Paydown		8,570	8,569.70	6,832	6,887		1,683		1,683		8,570				175	03/27/2051	1.A
46653J-AC-5	JPMMT 2020-5 A3 - CMO/RMBS		09/01/2024	Paydown		3,514	3,514.02	2,800	2,836		678		678		3,514				68	12/26/2050	1.A
484915-AA-1	OGS 2022-A A - ABS		08/01/2024	Paydown		25,451	25,451.49	25,446	25,452						25,451				1,396	08/01/2034	1.A FE
512807-AN-8	LAM RESEARCH CORP		08/29/2024	Morgan Stanley		347,708	350,000.00	352,804	350,515		(358)		(358)		350,158		(2,450)	(2,450)	12,746	03/15/2025	1.G FE
512807-AS-7	LAM RESEARCH CORP		08/07/2024	Morgan Stanley		394,728	400,000.00	413,196	407,201		(2,075)		(2,075)		405,125		(10,397)	(10,397)	13,458	03/15/2026	1.G FE
55336V-AJ-9	MPLX LP		09/06/2024	GOLDMAN		624,412	625,000.00	653,812	631,210		(3,635)		(3,635)		627,576		(3,163)	(3,163)	23,529	06/01/2025	2.B FE
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC		08/29/2024	GOLDMAN		1,138,028	1,150,000.00	1,192,684	1,166,077		(5,329)		(5,329)		1,160,748		(22,719)	(22,719)	41,448	03/14/2026	1.G FE
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II		09/06/2024	BNP Paribas		791,408	800,000.00	798,368	799,452		168		168		799,620		(8,212)	(8,212)	27,276	03/08/2026	1.B FE
58013M-FN-9	MCDONALD'S CORP		09/06/2024	Wachovia Bank		64,257	65,000.00	64,977	64,992		3		3		64,996		(739)	(739)	2,550	07/01/2025	2.A FE
606822-BZ-6	MITSUBISHI UFJ FINANCIAL GROUP INC	C	08/07/2024	RBC Dain Rauscher (US)		1,739,137	1,855,000.00	1,855,000	1,855,000						1,855,000		(115,863)	(115,863)	24,929	10/13/2027	1.G FE
61744Y-AK-4	MORGAN STANLEY		08/07/2024	SALOMON BROTHERS I		226,888	235,000.00	228,827	231,741		401		401		232,143		(5,255)	(5,255)	8,814	07/22/2028	1.G FE
61747Y-EK-7	MORGAN STANLEY		08/07/2024	GOLDMAN		761,111	805,000.00	805,000	805,000						805,000		(43,889)	(43,889)	20,865	01/21/2028	1.E FE
61764P-BU-5	MSBAM 2014-C19 A4 - CMBS		09/01/2024	Paydown		18,174	18,173.72	17,961	18,121		52		52		18,174				471	12/17/2047	1.A
639057-AC-2	NATWEST GROUP PLC	C	08/07/2024	Merrill Lynch		800,513	850,000.00	850,000	850,000						850,000		(49,487)	(49,487)	9,072	06/14/2027	1.G FE
63942A-AA-4	NAVSL 2020-I A1A - ABS		09/15/2024	Paydown		3,080	3,079.59	2,816	2,867		213		213		3,080				27	04/15/2069	1.A FE
63942P-AA-1	NAVSL 2022-B A - ABS		09/15/2024	Paydown		23,414	23,414.36	23,410	23,409		5		5		23,414				653	10/15/2070	1.A FE
65535H-AZ-2	NOMURA HOLDINGS INC	C	08/07/2024	GOLDMAN		1,014,887	1,080,000.00	1,080,000	1,080,000						1,080,000		(65,113)	(65,113)	26,271	01/22/2027	2.A FE
655844-AW-8	NORFOLK SOUTHERN CORP		09/06/2024	MARKET04		150,447	150,000.00	172,638	154,378		(2,168)		(2,168)		152,210		(1,763)	(1,763)	6,801	05/17/2025	2.A FE
66815L-2J-7	NORTHWESTERN MUTUAL GLOBAL FUN		08/29/2024	Morgan Stanley		810,183	815,000.00	814,723	814,857		62		62		814,919		(4,736)	(4,736)	37,943	07/01/2025	1.A FE
68389X-BS-3	ORACLE CORP		09/17/2024	Wachovia Bank		79,682	80,000.00	77,005	79,551		367		367		79,918		(236)	(236)	1,986	11/15/2024	2.B FE
68389X-BU-8	ORACLE CORP		08/07/2024	CHASE SECURITIES INC		419,373	440,000.00	439,054	439,538		82		82		439,620		(20,247)	(20,247)	10,506	04/01/2027	2.B FE
69701C-AA-8	PSTAT 221 A1 - CDO	C	07/15/2024	Paydown		309,382	309,382.27	304,061	304,879		4,504		4,504		309,382				15,005	04/15/2030	1.A FE
719160-AA-1	PHOENIX 2012 LLC		07/03/2024	Maturity @ 100.00		35,535	35,535.04	34,175	35,326		266		266		35,535				571	07/03/2024	1.D FE
75513E-CH-2	RTX CORP		08/07/2024	DONALDSON LUFKIN & J		964,121	990,000.00	1,115,740	1,051,352		(12,264)		(12,264)		1,039,088		(74,967)	(74,967)	31,089	03/15/2027	2.A FE
77341D-AA-5	ROCKT 2017-3 A - CDO	C	07/22/2024	Paydown		70,000	70,000.00	70,088	70,072		(72)		(72)		70,000				3,652	10/21/2030	1.A FE
78409V-BJ-2	S&P GLOBAL INC		08/07/2024	GOLDMAN		985,355	1,060,000.00	1,052,029	1,053,929		660		660		1,054,590		(69,235)	(69,235)	26,792	03/01/2029	1.G FE
78448Y-AM-3	SMB 2021-A APL - ABS		09/15/2024	Paydown		17,942	17,942.19	17,877	17,784		158		158		17,942				752	01/15/2053	1.A FE
78471H-AB-4	SOFI 2019-A A2X - ABS		09/15/2024	Paydown		37,080	37,079.55	36,941	36,977		103		103		37,080				916	06/15/2048	1.A FE
785592-AM-8	SABINE PASS LIQUEFACTION LLC		08/29/2024	DONALDSON LUFKIN & J		320,154	320,000.00	345,427	324,387		(3,145)		(3,145)		321,243		(1,089)	(1,089)	20,830	03/01/2025	2.A FE

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 Ident-ification	Description	Foreign	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
80282K-BC-9	SANTANDER HOLDINGS USA INC		08/07/2024	Montgomery		476,483	510,000.00	510,000	510,000						510,000		(33,517)	(33,517)	13,828	01/06/2028	2.A FE
808513-BB-0	CHARLES SCHWAB CORP		08/29/2024	Merrill Lynch		611,931	615,000.00	614,668	614,912		47		47		614,959		(3,028)	(3,028)	24,108	03/24/2025	1.F FE
82620K-AZ-6	SIEMENS FINANCIERINGSMAATSCHAPPI	C	08/07/2024	GOLDMAN		461,667	485,000.00	484,505	484,779		60		60		484,839		(23,173)	(23,173)	5,287	03/11/2026	1.D FE
83206N-AA-5	SMB 22B A1A - ABS		09/15/2024	Paydown		23,455	23,454.76	23,289	23,286		169		169		23,455				618	02/16/2055	1.A FE
857477-BS-1	STATE STREET CORP		08/07/2024	Morgan Stanley		847,100	895,000.00	895,000	895,000						895,000		(47,900)	(47,900)	19,772	02/07/2028	1.F FE
872540-AQ-2	TJX COMPANIES INC		08/07/2024	Merrill Lynch		359,449	375,000.00	372,203	374,185		176		176		374,362		(14,913)	(14,913)	7,570	09/15/2026	1.F FE
87264A-BB-0	T-MOBILE USA INC		09/17/2024	Morgan Stanley		203,264	205,000.00	204,953	204,989		6		6		204,995		(1,732)	(1,732)	6,637	04/15/2025	2.B FE
88240T-AA-9	ERCOTT 2022 A1 - ABS		08/01/2024	Paydown		32,519	32,518.92	32,518	32,527		(8)		(8)		32,519				1,387	08/01/2036	1.A FE
89114T-ZN-5	TORONTO-DOMINION BANK		08/07/2024	Morgan Stanley		1,185,486	1,255,000.00	1,253,632	1,254,155		164		164		1,254,319		(68,834)	(68,834)	26,240	01/12/2027	1.E FE
89115A-2J-0	TORONTO-DOMINION BANK		09/13/2024	Maturity @ 100.00		806,000	806,000.00	806,000	806,000						806,000				34,537	09/13/2024	1.E FE
89236T-JV-8	TOYOTA MOTOR CREDIT CORP		08/07/2024	ING FINANCIAL MARKET		1,009,427	1,070,000.00	1,068,887	1,069,312		134		134		1,069,446		(60,019)	(60,019)	21,742	01/13/2027	1.E FE
906548-CM-2	UNION ELECTRIC CO		08/07/2024	Merrill Lynch		105,943	110,000.00	109,641	109,866		22		22		109,889		(3,946)	(3,946)	2,100	06/15/2027	1.F FE
911312-BX-3	UNITED PARCEL SERVICE INC		09/18/2024	Morgan Stanley		228,944	230,000.00	229,759	229,936		36		36		229,972		(1,028)	(1,028)	8,671	04/01/2025	1.F FE
91324P-CW-0	UNITEDHEALTH GROUP INC		08/07/2024	DONALDSON LUFKIN & J		1,509,339	1,540,000.00	1,698,605	1,618,151		(15,293)		(15,293)		1,602,858		(93,519)	(93,519)	56,524	01/15/2027	1.F FE
91324P-CY-6	UNITEDHEALTH GROUP INC		08/07/2024	Merrill Lynch		585,552	600,000.00	637,098	617,114		(3,028)		(3,028)		614,086		(28,534)	(28,534)	16,481	04/15/2027	1.F FE
92343V-EN-0	VERIZON COMMUNICATIONS INC		09/17/2024	Merrill Lynch		148,988	150,000.00	144,881	149,058		595		595		149,653		(666)	(666)	5,528	02/15/2025	2.A FE
927804-FS-8	VIRGINIA ELECTRIC AND POWER CO		07/29/2024	Morgan Stanley		884,736	900,000.00	895,030	898,889		462		462		899,351		(14,615)	(14,615)	19,763	05/15/2025	1.F FE
928563-AK-1	VMWARE LLC		08/07/2024	GOLDMAN		366,544	410,000.00	407,872	408,572		179		179		408,751		(42,207)	(42,207)	7,237	08/15/2028	2.B FE
949746-RW-3	WELLS FARGO & CO		08/07/2024	CHASE SECURITIES INC		291,465	300,000.00	307,560	302,822		(720)		(720)		302,102		(10,637)	(10,637)	7,150	04/22/2026	2.A FE
95000U-2A-0	WELLS FARGO & CO		08/07/2024	CHASE SECURITIES INC		285,395	295,000.00	291,419	293,164		238		238		293,402		(8,007)	(8,007)	7,518	05/22/2028	2.A FE
961214-EW-9	WESTPAC BANKING CORP	C	08/07/2024	GOLDMAN		1,691,415	1,870,000.00	1,870,000	1,870,000						1,870,000		(178,585)	(178,585)	26,173	11/20/2028	1.D FE
1109999999	Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	51,182,922	53,657,936.43	53,841,265	53,536,468		(25,027)		(25,027)		53,511,392		(2,328,472)	(2,328,472)	1,384,657	X X X	X X X
2509999997	Subtotal - Bonds - Part 4				X X X	66,745,631	70,126,211.76	70,152,833	68,803,893		(37,913)		(37,913)		69,794,161		(3,048,528)	(3,048,528)	1,766,530	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	66,745,631	70,126,211.76	70,152,833	68,803,893		(37,913)		(37,913)		69,794,161		(3,048,528)	(3,048,528)	1,766,530	X X X	X X X
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTO		09/03/2024	FHLB Bank	72,858.00	7,285,800		7,285,800							7,285,800						
5019999999	Common Stock - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				X X X	7,285,800		7,285,800							7,285,800					X X X	X X X
256219-10-6	DODGE & COX STCK I		08/19/2024	Reliance Trust	15.49	4,122		2,941	3,773	(832)			(832)		2,941		1,181	1,181	33		
315911-75-0	FIDELITY 500 INDEX		08/19/2024	Reliance Trust	44.18	8,533		3,805	7,311	(3,506)			(3,506)		3,805		4,729	4,729	52		

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 Ident-ification	Description	Foreign	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifer and SVO Administrative Symbol
552966-80-6	MFS INTERNATIONAL EQT R6		07/31/2024	Northern Trust	75,105.49	2,670,000		1,810,042	2,483,254	(673,212)			(673,212)		1,810,042		859,958	859,958			
57630E-87-5	MASSMUTUAL S:BL CH I		09/20/2024	Reliance Trust	175.67	4,411		3,822	3,185	320			320		3,822		588	588			
57630G-32-6	MASSMUTUAL S:TRP 40 I		08/19/2024	Reliance Trust	238.71	4,099		3,691	3,669	22			22		3,691		408	408			
57630G-49-0	MASSMUTUAL S:TRP 20 I		08/19/2024	Reliance Trust	569.05	8,223		8,003							8,003		219	219			
5329999999	Common Stock - Mutual Funds - Designations Not Assigned by the SVO				XXX	2,699,388	XXX	1,832,304	2,501,192	(677,208)			(677,208)		1,832,304		867,083	867,083	85	XXX	XXX
464287-20-0	ISHARES:CORE S&P 500		07/31/2024	Bear Stearns	11,417.00	6,317,050		3,137,711	5,453,102	(2,315,390)			(2,315,390)		3,137,711		3,179,339	3,179,339	37,407		
5819999999	Common Stock - Exchange Traded Funds				XXX	6,317,050	XXX	3,137,711	5,453,102	(2,315,390)			(2,315,390)		3,137,711		3,179,339	3,179,339	37,407	XXX	XXX
5989999997	Subtotal - Common Stock - Part 4				XXX	16,302,238	XXX	12,255,815	7,954,294	(2,992,598)			(2,992,598)		12,255,815		4,046,422	4,046,422	37,492	XXX	XXX
5989999998	Summary Item from Part 5 for Common Stocks (N/A for Quarterly)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999	Total - Common Stocks				XXX	16,302,238	XXX	12,255,815	7,954,294	(2,992,598)			(2,992,598)		12,255,815		4,046,422	4,046,422	37,492	XXX	XXX
5999999999	Total - Preferred and Common Stocks				XXX	16,302,238	XXX	12,255,815	7,954,294	(2,992,598)			(2,992,598)		12,255,815		4,046,422	4,046,422	37,492	XXX	XXX
6009999999	Totals					83,047,869	XXX	82,408,648	76,758,187	(2,992,598)	(37,913)		(3,030,511)		82,049,976		997,894	997,894	1,804,022	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

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

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

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

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

NONE

(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	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/ Adjusted Carrying Value >0	Contracts With Book/ Adjusted Carrying Value <0	Exposure net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NONE												
0999999999 Gross Totals												
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64												

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
			NONE					
0199999999 Total Collateral Pledged by Reporting Entity							X X X	X X X

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
			NONE					
0299999999 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 Offse to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deffered 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)
Total								XXX										

NONE

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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifer and SVO Administrative Symbol	5 Fair Value	6 Book / Adjusted Carrying Value	7 Maturity Dates
	NONE					
9999999999 Totals						X X X

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

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administraive Symbol	5 Fair Value	6 Book / Adjusted Carrying Value	7 Maturity Dates
9999999999 Totals						X X X

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of	Amount of	6	7	8	
			Rate	Interest	Interest				
			of	Received During Current	Accrued at Current				
Depository		Code	Interest	Quarter	Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
CITIZENS BANK - OPERATING	PROVIDENCE, RI		0.180	8,010		11,325,076	21,112,131	11,104,209	
CITIZENS BANK - DENTAL UCDS	PROVIDENCE, RI					(621,611)	(1,229,335)	(1,226,105)	
CITIZENS BANK - FACETS	PROVIDENCE, RI					(132,008)	(2,255,941)	(1,742,439)	
CITIZENS BANK - CLEARCYCLE	PROVIDENCE, RI					(33,856,648)	(9,517,151)	(12,184,413)	
CITIZENS BANK - ADMIN	PROVIDENCE, RI					(1,273,498)	(745,577)	(1,779,180)	
CITIZENS BANK - CASH BLDG MGMT	PROVIDENCE, RI					76,268	(66,009)	(35,182)	
CITIZENS BANK - CERIDIAN	PROVIDENCE, RI					(6,161)	(7,090)	(3,797)	
CITIZENS BANK - HEALTH EXCHANGE	PROVIDENCE, RI					147,287	152,356	157,404	
RELIANCE TRUST	WARRINGTON, PA					26,216	6	6	
FHLB BOSTON	BOSTON, MA		4.380	243,450	68,854	14,927,994	61,475,324	4,693,552	
0199998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX						XXX
0199999 Total - Open Depositories		XXX	XXX	251,460	68,854	(9,387,085)	68,918,714	(1,015,945)	XXX
Suspended Depositories									
0299998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories		XXX	XXX						XXX
0299999 Total Suspended Depositories		XXX	XXX						XXX
0399999 Total Cash on Deposit		XXX	XXX	251,460	68,854	(9,387,085)	68,918,714	(1,015,945)	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX	1,500	1,500	1,500	XXX
0599999 Total		XXX	XXX	251,460	68,854	(9,385,585)	68,920,214	(1,014,445)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
665279-87-3	NORTHERN INST:TREAS PRM		09/30/2024	4.770	X X X	4,965,327	16,870	11,347
8209999999	Exempt Money Market Mutual Funds – as Identified by SVO					4,965,327	16,870	11,347
000000-00-0	FEP FACETS REPURCHASE AGREEMENT	RA	09/30/2024	0.180	X X X	116,410		2,659
57629E-20-9	MASSMUTUAL P:USGMM R5		09/30/2024		X X X	201,661		6,566
8309999999	All Other Money Market Mutual Funds					318,071		9,225
8609999999	Total Cash Equivalents					5,283,398	16,870	20,572

53473202436500103

MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

NAIC Group Code 0000 NAIC Company Code 53473

	Individual Coverage		Group Coverage		5
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	Total Cash
1. Premiums Collected	5,729,296	XXX	6,784,413	XXX	12,513,709
2. Earned Premiums	5,869,002	XXX	7,063,489	XXX	XXX
3. Claims Paid	5,779,673	XXX	5,727,400	XXX	11,507,073
4. Claims Incurred	5,702,523	XXX	5,814,232	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	833,354	XXX	361,660	XXX	1,195,014
8. Expenses Incurred	745,589	XXX	323,507	XXX	XXX
9. Underwriting Gain or Loss	(579,110)	XXX	925,750	XXX	XXX
10. Cash Flow Result	XXX	XXX	XXX	XXX	(188,378)

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