

**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**

**RHODE ISLAND**

**FOR THE QUARTER ENDED**

**June 30, 2010**

**HEALTH**

**2010**



53473201020100120

# HEALTH QUARTERLY STATEMENT

AS OF JUNE 30, 2010  
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 RHODE ISLAND State of Domicile or Port of Entry RHODE ISLAND

Country of Domicile UNITED STATES

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

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

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

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

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

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

Internet Website Address: WWW.BCBSRI.COM

Statutory Statement Contact: BRIAN M. O'MALLEY 401-459-1924  
 (Name) (Area Code) (Telephone Number) (Extension)  
BRIAN.O'MALLEY@BCBSRI.ORG 401-459-1198  
 (E-Mail Address) (Fax Number)

### OFFICERS

Name	Title
1. JAMES E. PURCELL	PRESIDENT & CEO
2. MICHELE B. LEDERBERG	EXEC V.P. & GENERAL COUNSEL
3. DOROTHY A. COLEMAN	EXEC V.P. & CFO

### VICE-PRESIDENTS

Name	Title	Name	Title
THOMAS A. BOYD	V.P. - STAT., ACTUARIAL, UNDERWRIT.	THOMAS D. CAUTHORN	V.P. - SALES
RICHARD P. FARIAS	CHIEF OPERATING OFFICER	ERIC E. GASBARRO	V.P. - HUMAN RESOURCES
AUGUSTINE A. MANOCCHIA M.D.	V.P. & CHIEF MEDICAL OFFICER	SHANNA C. MARZILLI	SR. V.P. - OPERATIONS & STRAT. PLAN.
LINDA H. NEWTON	V.P. - DIVERSITY & COMM. RELATIONS	BRIAN M. O'MALLEY	V.P. - FINANCE
MICHAEL H. SAMUELSON	SR. V.P. - HEALTH & WELLNESS	MARK D. WAGGONER	V.P. - PROVIDER CONTRACTING
WILLIAM K. WRAY	EXEC V.P. & CHIEF INFORM. OFFICER		

### DIRECTORS OR TRUSTEES

DENISE A. BARGE	FRANCIS X. BASILE JR. M.D.	FREDRIC V. CHRISTIAN M.D.	JUDGE EDWARD C. CLIFTON
MEREDITH CURREN	MICHAEL V. D'AMBRA	CHRISTINE C. FERGUSON	SAMUEL H. HAVENS
PETER C. HAYES	JUANA I. HORTON	DEBORAH R. JACOBSON	CHUCK LOCURTO
JOHN P. MAGUIRE	CAROL A. MUMFORD	ROBERT G. NORTON #	ANNE E. POWERS
RANDY A. WYROFSKY #			

State of RHODE ISLAND  
County of PROVIDENCE ss

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

(Signature) JAMES E. PURCELL	(Signature) MICHELE B. LEDERBERG	(Signature) DOROTHY A. COLEMAN
(Printed Name) 1.	(Printed Name) 2.	(Printed Name) 3.
PRESIDENT & CEO	EXEC V.P. & GENERAL COUNSEL	EXEC V.P. & CFO
(Title)	(Title)	(Title)

Subscribed and sworn to before me this \_\_\_\_\_ day of \_\_\_\_\_, 2010

a. Is this an original filing?  Yes  No

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

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	383,560,576		383,560,576	410,013,638
2. Stocks:				
2.1 Preferred stocks	205,941		205,941	205,941
2.2 Common stocks	33,943,009		33,943,009	76,758,167
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 \$ 88,964,172 encumbrances)	31,299,593		31,299,593	30,820,444
4.2 Properties held for the production of income (less \$ 0 encumbrances)				
4.3 Properties held for sale (less \$ 0 encumbrances)				
5. Cash (\$ (15,095,577)), cash equivalents (\$ 293,168), and short-term investments (\$ 9,259,788)	(5,542,621)		(5,542,621)	14,388,872
6. Contract loans (including \$ 0 premium notes)				
7. Derivatives				
8. Other invested assets	5,840,566		5,840,566	5,169,448
9. Receivables for securities	527,487		527,487	
10. Aggregate write-ins for invested assets				
11. Subtotals, cash and invested assets (Lines 1 to 10)	449,834,551		449,834,551	537,356,510
12. Title plants less \$ 0 charged off (for Title insurers only)				
13. Investment income due and accrued	3,387,238		3,387,238	3,825,923
14. Premiums and considerations:				
14.1 Uncollected premiums and agents' balances in the course of collection	76,011,359	296,251	75,715,108	48,784,004
14.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums)				
14.3 Accrued retrospective premiums	1,490,970	327,725	1,163,245	953,948
15 Reinsurance:				
15.1 Amounts recoverable from reinsurers				227,948
15.2 Funds held by or deposited with reinsured companies				
15.3 Other amounts receivable under reinsurance contracts				
16. Amounts receivable relating to uninsured plans	25,692,775		25,692,775	17,790,157
17.1 Current federal and foreign income tax recoverable and interest thereon	10,669,208		10,669,208	6,869,569
17.2 Net deferred tax asset	25,743,913		25,743,913	19,604,715
18. Guaranty funds receivable or on deposit				
19. Electronic data processing equipment and software	90,550,147	83,292,024	7,258,123	5,356,492
20. Furniture and equipment, including health care delivery assets (\$ 0)	9,740,824	9,740,824		
21. Net adjustment in assets and liabilities due to foreign exchange rates				
22. Receivables from parent, subsidiaries and affiliates	560,085		560,085	302,775
23. Health care (\$ 20,552,010) and other amounts receivable	20,552,010	4,584,733	15,967,277	16,080,658
24. Aggregate write-ins for other than invested assets	95,761,514	76,006,244	19,755,270	21,659,090
25. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 11 to 24)	809,994,594	174,247,801	635,746,793	678,811,789
26. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
27. Total (Lines 25 and 26)	809,994,594	174,247,801	635,746,793	678,811,789

DETAILS OF WRITE-IN LINES				
1001.				
1002.				
1003.				
1098. Summary of remaining write-ins for Line 10 from overflow page				
1099. Totals (Lines 1001 through 1003 plus 1098) (Line 10 above)				
2401. PREPAID EXPENSES	75,206,736	75,206,736		
2402. OTHER RECEIVABLES	12,416,550		12,416,550	16,281,412
2403. FEP UNPAID CLAIMS	4,836,000		4,836,000	4,988,000
2498. Summary of remaining write-ins for Line 24 from overflow page	3,302,228	799,508	2,502,720	389,678
2499. Totals (Lines 2401 through 2403 plus 2498) (Line 24 above)	95,761,514	76,006,244	19,755,270	21,659,090

## LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$ 0 reinsurance ceded)	113,429,168		113,429,168	122,846,590
2. Accrued medical incentive pool and bonus amounts	400,000		400,000	661,542
3. Unpaid claims adjustment expenses	30,825,804		30,825,804	26,682,473
4. Aggregate health policy reserves	116,300,000		116,300,000	101,600,000
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves	1,295,000		1,295,000	1,188,000
8. Premiums received in advance	29,823,709		29,823,709	25,347,647
9. General expenses due or accrued	40,261,959		40,261,959	37,435,188
10.1 Current federal and foreign income tax payable and interest thereon (including \$ 0 on realized gains (losses))				
10.2 Net deferred tax liability				
11. Ceded reinsurance premiums payable				
12. Amounts withheld or retained for the account of others	1,578,008		1,578,008	1,890,112
13. Remittances and items not allocated	868,226		868,226	917,565
14. Borrowed money (including \$ 0 current) and interest thereon \$ 0 (including \$ 0 current)				
15. Amounts due to parent, subsidiaries and affiliates	714,771		714,771	1,713,672
16. Derivatives				
17. Payable for securities				
18. Funds held under reinsurance treaties (with \$ 0 authorized reinsurers and \$ 0 unauthorized reinsurers)				
19. Reinsurance in unauthorized companies				
20. Net adjustments in assets and liabilities due to foreign exchange rates				
21. Liability for amounts held under uninsured plans	20,262,124		20,262,124	21,967,813
22. Aggregate write-ins for other liabilities (including \$ 23,052,330 current)	27,803,894		27,803,894	37,839,826
23. Total liabilities (Lines 1 to 22)	383,562,663		383,562,663	380,090,428
24. Aggregate write-ins for special surplus funds	X X X	X X X		
25. Common capital stock	X X X	X X X		
26. Preferred capital stock	X X X	X X X		
27. Gross paid in and contributed surplus	X X X	X X X		
28. Surplus notes	X X X	X X X		
29. Aggregate write-ins for other than special surplus funds	X X X	X X X		
30. Unassigned funds (surplus)	X X X	X X X	252,184,130	298,721,361
31. Less treasury stock, at cost:				
31.1 0 shares common (value included in Line 25 \$ 0)	X X X	X X X		
31.2 0 shares preferred (value included in Line 26 \$ 0)	X X X	X X X		
32. Total capital and surplus (Lines 24 to 30 minus Line 31)	X X X	X X X	252,184,130	298,721,361
33. Total liabilities, capital and surplus (Lines 23 and 32)	X X X	X X X	635,746,793	678,811,789

DETAILS OF WRITE-IN LINES				
2201. OTHER ACCOUNTS PAYABLE	12,719,722		12,719,722	15,388,627
2202. ACCRUED CAPITAL EXPENSES	6,170,819		6,170,819	13,475,203
2203. LIABILITY FOR DIRECT PAY PREMIUM ASSISTANCE PROGRAM	4,691,999		4,691,999	5,835,205
2298. Summary of remaining write-ins for Line 22 from overflow page	4,221,354		4,221,354	3,140,791
2299. Totals (Lines 2201 through 2203 plus 2298) (Line 22 above)	27,803,894		27,803,894	37,839,826
2401. ....	X X X	X X X		
2402. ....	X X X	X X X		
2403. ....	X X X	X X X		
2498. Summary of remaining write-ins for Line 24 from overflow page	X X X	X X X		
2499. Totals (Lines 2401 through 2403 plus 2498) (Line 24 above)	X X X	X X X		
2901. ....	X X X	X X X		
2902. ....	X X X	X X X		
2903. ....	X X X	X X X		
2998. Summary of remaining write-ins for Line 29 from overflow page	X X X	X X X		
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	X X X	X X X		

## STATEMENT OF REVENUE AND EXPENSES

	Current Year		Prior Year	Prior Year Ended
	To Date		To Date	December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member Months	X X X	2,251,888	2,668,736	4,649,054
2. Net premium income (including \$ 0 non-health premium income)	X X X	828,946,277	860,472,817	1,703,431,639
3. Change in unearned premium reserves and reserve for rate credits	X X X			
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	828,946,277	860,472,817	1,703,431,639
<b>Hospital and Medical:</b>				
9. Hospital/medical benefits		513,927,368	542,337,481	1,052,434,475
10. Other professional services		13,359,404	15,397,892	26,880,014
11. Outside referrals				
12. Emergency room and out-of-area		67,059,835	71,769,773	141,880,039
13. Prescription drugs		105,900,037	103,899,811	196,644,185
14. Aggregate write-ins for other hospital and medical		27,766,458	24,984,067	50,634,829
15. Incentive pool, withhold adjustments and bonus amounts				
16. Subtotal (Lines 9 to 15)		728,013,102	758,389,024	1,468,473,542
<b>Less:</b>				
17. Net reinsurance recoveries		25,278	201,507	354,396
18. Total hospital and medical (Lines 16 minus 17)		727,987,824	758,187,517	1,468,119,146
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$ 13,485,142 cost containment expenses		45,107,508	43,543,935	89,814,615
21. General administrative expenses		85,949,246	79,927,066	170,246,019
22. Increase in reserves for life and accident and health contracts (including \$ 0 increase in reserves for life only)		14,700,000	29,914,000	101,414,000
23. Total underwriting deductions (Lines 18 through 22)		873,744,578	911,572,518	1,829,593,780
24. Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	(44,798,301)	(51,099,701)	(126,162,141)
25. Net investment income earned		8,402,362	10,812,332	20,582,194
26. Net realized capital gains (losses) less capital gains tax of \$ 0		10,009,797	(403,711)	(3,893,802)
27. Net investment gains (losses) (Lines 25 plus 26)		18,412,159	10,408,621	16,688,392
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		5,642	1,862,328	4,417,521
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	(26,380,500)	(38,828,752)	(105,056,228)
31. Federal and foreign income taxes incurred	X X X	(4,056,189)	(3,262,958)	(5,111,809)
32. Net income (loss) (Lines 30 minus 31)	X X X	(22,324,311)	(35,565,794)	(99,944,419)

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		27,766,458	24,984,067	50,634,829
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)		27,766,458	24,984,067	50,634,829
2901. INCOME FROM HISTORIC TAX CREDITS		757,188	812,000	1,884,540
2902. OTHER INCOME (NOTE RECEIVABLE)		33,094	92,330	161,514
2903. INTEREST INCOME (NET OF PENALTIES)		7,514	(71,193)	29,122
2998. Summary of remaining write-ins for Line 29 from overflow page		(792,154)	1,029,191	2,342,345
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)		5,642	1,862,328	4,417,521

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

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
<b>CAPITAL &amp; SURPLUS ACCOUNT</b>			
33. Capital and surplus prior reporting year	298,721,361	412,317,769	412,317,769
34. Net income or (loss) from Line 32	(22,324,311)	(35,565,794)	(99,944,419)
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	(8,739,420)	4,182,999	21,634,554
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax	6,139,198	4,542,922	5,473,615
39. Change in nonadmitted assets	(22,150,988)	(34,688,712)	(34,208,578)
40. Change in unauthorized 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	538,290	(2,783,581)	(6,551,580)
48. Net change in capital and surplus (Lines 34 to 47)	(46,537,231)	(64,312,166)	(113,596,408)
49. Capital and surplus end of reporting period (Line 33 plus 48)	252,184,130	348,005,603	298,721,361

<b>DETAILS OF WRITE-IN LINES</b>			
4701. CHANGE IN UNRECOGNIZED PRIOR SERVICE COST	538,290	(2,783,581)	(6,551,580)
4702.			
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page			
4799. Totals (Lines 4701 through 4703 plus 4798) (Line 47 above)	538,290	(2,783,581)	(6,551,580)

## CASH FLOW

Cash from Operations	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums collected net of reinsurance	798,768,664	863,917,631	1,707,217,177
2. Net investment income	9,573,911	11,535,291	22,190,975
3. Miscellaneous income	(1,137,564)	659,582	2,138,935
4. Total (Lines 1 to 3)	807,205,011	876,112,504	1,731,547,087
5. Benefit and loss related payments	794,362,418	819,223,669	1,567,698,611
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	83,122,475	91,745,519	181,034,848
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)	(90,941)	1,067,302	(4,759,844)
10. Total (Lines 5 through 9)	877,393,952	912,036,490	1,743,973,615
11. Net cash from operations (Line 4 minus Line 10)	(70,188,941)	(35,923,986)	(12,426,528)
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	79,798,729	97,682,343	178,496,480
12.2 Stocks	47,745,655	5,162,493	19,889,910
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	(526,323)	30,051,386	44,838,550
12.8 Total investment proceeds (Lines 12.1 to 12.7)	127,018,061	132,896,222	243,224,940
13. Cost of investments acquired (long-term only):			
13.1 Bonds	52,305,944	54,232,261	114,714,708
13.2 Stocks	6,103,826	5,852,030	20,836,398
13.3 Mortgage loans			
13.4 Real estate	1,155,561	32,986,280	43,805,184
13.5 Other invested assets			1,233,645
13.6 Miscellaneous applications	22,002,505	27,639,806	58,374,993
13.7 Total investments acquired (Lines 13.1 to 13.6)	81,567,836	120,710,377	238,964,928
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)	45,450,225	12,185,845	4,260,012
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	4,807,223	12,381,788	2,628,020
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	4,807,223	12,381,788	2,628,020
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(19,931,493)	(11,356,353)	(5,538,496)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	14,388,872	19,927,368	19,927,368
19.2 End of period (Line 18 plus Line 19.1)	(5,542,621)	8,571,015	14,388,872

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

20.0001			
20.0002			
20.0003			

## EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
Total Members at end of:										
1. Prior Year	383,164	14,188	212,490	25,060		27,093	22,963	39,258	15,176	26,936
2. First Quarter	378,113	14,477	206,942	25,072		27,273	22,828	33,936	14,853	32,732
3. Second Quarter	375,105	14,333	203,945	24,862		28,271	22,754	33,240	15,040	32,660
4. Third Quarter										
5. Current Year										
6. Current Year Member Months	2,251,888	86,701	1,231,201	150,251		163,953	136,667	203,179	90,034	189,902
Total Member Ambulatory Encounters for Period:										
7. Physician	913,732	28,199	610,838					231,132	43,563	
8. Non-Physician	356,551	12,536	272,528					53,564	17,923	
9. Totals	1,270,283	40,735	883,366					284,696	61,486	
10. Hospital Patient Days Incurred	56,192	1,981	24,282					26,782	3,147	
11. Number of Inpatient Admissions	11,771	363	5,807					4,880	721	
12. Health Premiums Written (a)	831,733,379	29,118,963	476,907,363	24,894,930		14,331,693	51,405,238	202,321,885	24,087,651	8,665,656
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	828,946,277	29,118,963	474,220,248	24,894,930		14,331,693	51,405,238	202,321,885	23,987,664	8,665,656
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	737,559,788	23,194,988	425,004,139	22,460,733		13,018,405	46,660,729	177,165,556	22,045,278	8,009,960
18. Amount Incurred for Provision of Health Care Services	727,987,824	25,264,526	411,787,729	23,496,733		13,359,405	46,336,740	176,278,540	23,385,128	8,079,023

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ 0



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

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5 Claims Incurred in Prior Years (Columns 1 + 3)	6 Estimated Claim Reserve and Claim Liability Dec. 31 of Prior Year
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec. 31 of Prior Year	4 On Claims Incurred During the Year		
1. Comprehensive (hospital and medical)	82,762,952	365,174,633	9,833,885	63,502,394	92,596,837	84,279,894
2. Medicare Supplement	4,120,100	18,340,633	268,481	5,365,519	4,388,581	4,598,000
3. Dental only	1,188,668	11,829,737	65,394	1,579,606	1,254,062	1,304,000
4. Vision only						
5. Federal Employees Health Benefits Plan	4,901,173	41,759,556	148,990	4,976,709	5,050,163	5,449,688
6. Title XVIII - Medicare	23,358,002	153,807,554	338,113	23,055,690	23,696,115	24,280,818
7. Title XIX - Medicaid	4,231,855	17,813,423	375,408	4,329,351	4,607,263	3,364,909
8. Other health	93,730	7,916,230	163,853	720,775	257,583	757,281
9. Health subtotal (Lines 1 to 8)	120,656,480	616,641,766	11,194,124	103,530,044	131,850,604	124,034,590
10. Health care receivables (a)						
11. Other non-health						
12. Medical incentive pools and bonus amounts	261,542		400,000		661,542	661,542
13. Totals	120,918,022	616,641,766	11,594,124	103,530,044	132,512,146	124,696,132

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

## NOTES TO FINANCIAL STATEMENTS

### 1. Summary of Significant Accounting Policies

#### A. Accounting Practices

- (1) The quarterly statement has been completed in accordance with the NAIC Accounting Practices and Procedures manual.
- (2) The Plan's 2010 2<sup>nd</sup> quarter 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.
- (3) Effective for 2006, the Plan obtained a permitted practice to recognize a liability for premium assistance for direct pay subscribers in addressing healthcare affordability. The liability at June 30, 2010 was \$4,691,999. The Plan did not commit any additional money for 2<sup>nd</sup> Qtr 2010 to premium assistance.  
Also, effective for 2009, the Plan obtained a permitted practice to depreciate blue-transit software over 15 years instead of the prescribed 5 years. If the software were depreciated over 5 years the net loss would be increased by \$4,157,289 for January – June 2010. There would be no impact on surplus reserves.

<u>NET INCOME</u>	<u>2010</u>
(1) The Plan's state basis (RI)	\$(22,324,311)
(2) State permitted practice that increases NAIC SAP loss - Depreciation of software	\$(4,157,289)
(3) NAIC SAP	\$(26,481,600)

- (4) Non-Applicable.

### 2. Accounting Changes and Correction of Errors

- no significant change

### 3. Business Combinations and Goodwill

- no significant change

### 4. Discontinued Operations

- no significant change

### 5. Investments

#### D. Loan-Backed Securities

- (1) The Plan utilizes the prospective method for loan backed securities.
- (2) 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.
- (3) 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.
- (4) The Plan did not recognize any other-than-temporary impairment (OTTI) for loan-backed securities.
- (5) The Plan did not recognize any OTTI for loan-backed securities.
- (6) Loan-backed securities with unrealized losses as of June 30, 2010:

	<u>Less than 12 months</u>		<u>12 months or Greater</u>		<u>Total</u>	
	Fair Value	Unrealized Losses	Fair Value	Unrealized Losses	Fair Value	Unrealized Losses
Loan-Backed Securities	\$70,349	\$(280)	\$1,346,824	\$(116,119)	\$1,417,173	\$(116,399)

## NOTES TO FINANCIAL STATEMENTS

(7) The evaluation of impairments is a quantitative and qualitative process, which is subject to risks and uncertainties and is intended to determine whether declines in the fair value of investments should be recognized in the current period. The risks and uncertainties include changes in general economic conditions, the issuer's financial condition or near term recovery prospects, the effects of changes in interest rates or credit spreads and the recovery period. As of June 30, 2010, 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.

### 6. Joint Ventures, Partnerships and Limited Liability Companies

- no significant change

### 7. Investment Income

- no significant change

### 8. Derivative Instruments

- no significant change

### 9. Income Taxes

- no significant change

### 10. Information Concerning Parent, Subsidiaries and Affiliates

- no significant change

### 11. Debt

- (1) Date issued is January 14, 2008.
- (2) Bank loan for new corporate office building.
- (3) The loan amount is \$90,000,000.
- (4) Carrying value of loan is \$88,964,172.
- (5) The rate at which interest accrues is 5.62% of which 5.02% is fixed plus 0.60% swap rate.
- (6) The effective interest rate is 5.62% of which 5.02% is fixed plus 0.60% swap rate.
- (7) Office building structure.
- (8) Interest paid year to date is \$2,056,386.
- (9) Loan converted to fixed rate mortgage instrument in February 2010.
- (10) Non-Applicable
- (11) Non-Applicable
- (12) Non-Applicable
- (13) Non-Applicable

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

- no significant change

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

- no significant change

### 14. Contingencies

- no significant change

### 15. Leases

- no significant change

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**NOTES TO FINANCIAL STATEMENTS**


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

- no significant change

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

- no significant change

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

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

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

The gain from operations from Administrative Services Contract (ASC) uninsured plans and the uninsured portion of partially insured plans was as follows during January 1, - June 30, 2010:

	<u>ASC</u> <u>Uninsured</u> <u>Plans</u>	<u>Uninsured</u> <u>Portion of</u> <u>Partially</u> <u>Insured Plans</u>	<u>Total</u> <u>ASC</u>
a. Gross reimbursement for medical cost incurred	\$436,650,658	- -	\$436,650,658
b. Gross administrative fees accrued	25,404,315	- -	25,404,315
c. Other income or expenses (including interest paid to or received from plans)	- -	- -	- -
d. Gross expenses incurred (claims and administrative)	477,892,511	- -	477,892,511
e. Total net gain or (loss) from operations	(15,837,538)	- -	(15,837,538)

C) The Plan did not have a Medicare or similarly structured cost based reimbursement contract during 2010.

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

- no significant change

20. Other Items

- no significant change

21. Events Subsequent

- no significant change

22. Reinsurance

- no significant change

23. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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**NOTES TO FINANCIAL STATEMENTS**

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- no significant change

24. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2009 were \$150,717,000. As of June 30, 2010, \$127,358,000 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$14,202,000 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 \$8,298,000 unfavorable prior-year development since December 31, 2009 to June 30, 2010. The increase is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. The Plan did not experience prior year claim development on retrospectively rated policies.

25. Intercompany Pooling Arrangements

- no significant change

26. Structured Settlements

- no significant change

27. Health Care Receivables

- no significant change

28. Participating Policies

Participating policies do not apply to the Plan.

29. Premium Deficiency Reserves

As of June 30, 2010, the Plan had liabilities of \$116,300,000 related to premium deficiency reserves of which \$111,200,000 relates to the comprehensive line of business, \$900,000 to Medicare supplement and \$4,200,000 for its Medicaid contract with the State of Rhode Island. This is an increase of \$14,700,000 compared to December 31, 2009. The Plan included anticipated investment income when calculating its premium deficiency reserves.

30. Anticipated Salvage and Subrogation

- no significant change

# GENERAL INTERROGATORIES

## PART 1 – COMMON INTERROGATORIES

### GENERAL

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

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

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

2.2 If yes, date of change: \_\_\_\_\_

3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]  
If yes, complete the Schedule Y – Part 1 – organizational chart.

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. \_\_\_\_\_ 12/31/2009 \_\_\_\_\_

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. \_\_\_\_\_ 12/31/2005 \_\_\_\_\_

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). \_\_\_\_\_ 03/29/2007 \_\_\_\_\_

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

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

## GENERAL INTERROGATORIES

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 Office of Thrift Supervision (OTS), 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 OTS	6 FDIC	7 SEC
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, 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 [X] No [ ]

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:

\$ \_\_\_\_\_

## GENERAL INTERROGATORIES

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

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

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds .....	\$ _____	\$ _____
14.22 Preferred Stock .....	\$ _____	\$ _____
14.23 Common Stock .....	\$ _____	\$ _____
14.24 Short-Term Investments .....	\$ _____	\$ _____
14.25 Mortgage Loans on Real Estate .....	\$ _____	\$ _____
14.26 All Other .....	\$ 5,169,448	\$ 4,568,916
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ 5,169,448	\$ 4,568,916
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$ _____	\$ _____

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

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

16. 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 3, III Conducting Examinations, F – Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes  No

16.1 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
STATE STREET BANK .....	200 CLARENDON STREET, BOSTON, MA 02111 .....
.....	.....

16.2 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)
.....	.....	.....
.....	.....	.....

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes  No

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

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

## GENERAL INTERROGATORIES

16.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2  Name(s)	3  Address
107423	CONNING ASSET MANAGEMENT	ONE FINANCIAL PLAZA, HARTFORD, CT 06103
108254	ADVISORY RESEARCH	TWO PRUDENTIAL PLAZA, 180 N. STETSON
108254	ADVISORY RESEARCH	SUITE 5780, CHICAGO, IL 60601
145923	GLOBAL CURRENTS INVESTMENTS	DELAWARE CORPORATE CENTER II
145923	GLOBAL CURRENTS INVESTMENTS	2 RIGHTER PARKWAY
145923	GLOBAL CURRENTS INVESTMENTS	WILMINGTON, DE 19803

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?

Yes  No

17.2 If no, list exceptions:

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

## GENERAL INTERROGATORIES

### PART 2 - HEALTH

1. Operating Percentages:
- |     |   |         |
|-----|---|---------|
| 1.1 | A&H loss percent  | 91.22 % |
| 1.2 | A&H cost containment percent                            | 1.63 %  |
| 1.3 | A&H expense percent excluding cost containment expenses | 14.18 % |
- 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. \$ \_\_\_\_\_

## SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	Federal ID Number	Effective Date	Name of Reinsurer	Location	Type of Reinsurance Ceded	Is Insurer Authorized? (Yes or No)
<div style="position: absolute; top: 50%; left: 50%; transform: translate(-50%, -50%); font-size: 48px; font-weight: bold;">NONE</div>						

## SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

### Current Year To Date - Allocated by States and Territories

States, Etc.	Active Status	Direct Business Only								
		2 Accident & Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Program Premiums	6 Life & Annuity Premiums & Other Considerations	7 Property / Casualty Premiums	8 Total Columns 2 Through 7	9 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	553,671,642	202,227,432	24,087,651	51,405,238		831,391,963		
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	CN	N								
58. Aggregate other alien	OT	XXX								
59. Subtotal		XXX	553,671,642	202,227,432	24,087,651	51,405,238		831,391,963		
60. Reporting entity contributions for Employee Benefit Plans		XXX	246,963	94,453				341,416		
61. Totals (Direct Business)	(a) 1		553,918,605	202,321,885	24,087,651	51,405,238		831,733,379		

DETAILS OF WRITE-INS										
5801.		XXX								
5802.		XXX								
5803.		XXX								
5898. Summary of remaining write-ins for Line 58		XXX								
5899. Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)		XXX								

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG;(R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

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

**PART 1 - ORGANIZATIONAL CHART**

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Company Name
0000	BLUE CROSS & BLUE SHIELD OF RHODE ISLAN	53473	RI	05-0158952	BLUE CROSS & BLUE SHIELD OF RHODE ISLAND
0000	HEALTH & WELLNESS INSTITUTE	00000	RI	20-4336322	HEALTH & WELLNESS INSTITUTE

## 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 .....

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**OVERFLOW PAGE FOR WRITE-INS**


---

**Page 2 - Continuation**

	Current Year			Prior Year
	1	2	3	4
<b>REMAINING WRITE-INS AGGREGATED AT LINE 24 FOR OTHER THAN INVESTED ASSETS</b>	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
2404. PBM IMPLEMENTATION COST RECOVERY	2,085,096		2,085,096	
2405. NOTE RECEIVABLE - PEROT SYSTEMS	744,868	744,868		
2406. COLLATERAL FUND HOME & HOST	400,137		400,137	384,287
2407. LEASEHOLD IMPROVEMENTS	38,949	38,949		
2408. PNS EQUIPMENT/BLUE CROSS MDSE INVENTORY	33,178	15,691	17,487	5,391
2497. Totals (Lines 2401 through 2496) (Page 2, Line 2498)	3,302,228	799,508	2,502,720	389,678

**OVERFLOW PAGE FOR WRITE-INS**

**Page 3 - Continuation**

	Current Year			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
<b>WRITE-INS AGGREGATED AT LINE 22 FOR OTHER LIABILITIES</b>				
2204. UNFUNDED BENEFIT OBLIG/OTHER CARRIER PAYABLES .....	2,235,183		2,235,183	737,215
2205. FEP & MISCELLANEOUS CLAIMS PAYABLES .....	1,607,126		1,607,126	1,115,645
2206. PAYABLE FOR ANNUAL EXPERIENCE ACCOUNTING .....	343,431		343,431	1,210,971
2207. CAPITAL LEASES .....	35,614		35,614	76,960
2297. Totals (Lines 2204 through 2296) (Page 3, Line 22)	4,221,354		4,221,354	3,140,791

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**OVERFLOW PAGE FOR WRITE-INS**


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**Page 4 - Continuation****STATEMENT OF REVENUE AND EXPENSES**

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
<b>REMAINING WRITE-INS AGGREGATED AT LINE 29 FOR GAINS AND LOSSES IN SURPLUS</b>				
2904. INTEREST IRS		1,620		(68,451)
2905. REALIZED GAIN ON SALE OF BUILDING			1,672,758	4,460,695
2906. STOP-LOSS COMMISSION FEES			28,370	28,370
2907. HEALTH INFORMATION EXCHANGE		(100,000)		(570,000)
2908. INVESTMENT EXPENSE (PREMIUM ASSISTANCE PROGRAM)		(115,995)	(166,447)	(307,222)
2909. ELECTRONIC HEALTH RECORDS		(133,600)	(359,786)	(646,886)
2910. BANK SERVICE CHARGES		(189,313)	(145,704)	(355,454)
2911. EMR GRANT PROGRAM		(254,866)		(198,707)
2997. Totals (Lines 2904 through 2996) (Page 4, Line 2998)		(792,154)	1,029,191	2,342,345

**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	30,820,444	32,641,623
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	1,155,561	43,805,184
3. Current year change in encumbrances	526,322	(44,838,549)
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	1,202,733	787,814
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	31,299,594	30,820,444
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	31,299,594	30,820,444

**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	5,169,447	3,956,435
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		1,233,645
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	671,119	(20,633)
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)	5,840,566	5,169,447
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	5,840,566	5,169,447

**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	486,977,744	532,996,617
2. Cost of bonds and stocks acquired	58,409,770	135,551,106
3. Accrual of discount	127,025	505,744
4. Unrealized valuation increase (decrease)	(9,410,539)	21,655,188
5. Total gain (loss) on disposals	10,009,797	2,729,784
6. Deduct consideration for bonds and stocks disposed of	127,544,384	198,386,390
7. Deduct amortization of premium	859,888	1,450,719
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		6,623,586
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	417,709,525	486,977,744
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	417,709,525	486,977,744

## SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. Class 1 (a)	399,626,353	129,426,270	139,816,008	(3,538,845)	399,626,353	385,697,770		410,536,343
2. Class 2 (a)	2,000,239			1,659,508	2,000,239	3,659,747		6,329,292
3. Class 3 (a)	1,999,870			38	1,999,870	1,999,908		1,999,832
4. Class 4 (a)			84,112	1,547,054		1,462,942		
5. Class 5 (a)								
6. Class 6 (a)								
7. Total Bonds	403,626,462	129,426,270	139,900,120	(332,245)	403,626,462	392,820,367		418,865,467
<b>PREFERRED STOCK</b>								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5	205,941				205,941	205,941		205,941
13. Class 6								
14. Total Preferred Stock	205,941				205,941	205,941		205,941
15. Total Bonds & Preferred Stock	403,832,403	129,426,270	139,900,120	(332,245)	403,832,403	393,026,308		419,071,408

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated, short-term and cash-equivalent bonds by NAIC designation:

NAIC 1 \$ 0; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0

### SCHEDULE DA - PART 1

#### Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
9199999	9,259,788	X X X	9,259,788	774	

### SCHEDULE DA - VERIFICATION

#### Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	8,851,829	23,843,564
2. Cost of short-term investments acquired	168,074,361	208,988,707
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	167,666,401	223,980,442
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)	9,259,789	8,851,829
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	9,259,789	8,851,829

## SCHEDULE DB - PART A - VERIFICATION

### Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 8, prior year)		
2.	Cost (Paid)/Consideration Received on additions		
3.	Unrealized Valuation increase/(decrease)		
4.	Total gain (loss) on termination recognized	<b>NONE</b>	
5.	Considerations received/(paid) on terminations		
6.	Amortization		
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item		
8.	Total foreign exchange change in Book/Adjusted Carrying Value		
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		

## SCHEDULE DB - PART B - VERIFICATION

### Future Contracts

1.	Book/Adjusted carrying value, December 31 of prior year		
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)		
3.1	Change in variation margin on open contracts		
3.2	Add:		
	Change in adjustment to basis of hedged item		
3.21	Section 1, Column 16, current year to date minus		
3.22	Section 1, Column 16, prior year		
	Change in amount recognized		
3.23	Section 1, Column 15, current year to date minus	<b>NONE</b>	
3.24	Section 1, Column 15, prior year		
3.3	Subtotal (Line 3.1 minus Line 3.2)		
4.1	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		
4.3	Subtotal (Line 4.1 minus Line 4.2)		
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Recognized		
5.2	Used to adjust basis of hedged items		
6.	Book/Adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)		
7.	Deduct total nonadmitted amounts		
8.	Statement value at end of current period (Line 6 minus Line 7)		

### SCHEDULE DB - PART C - SECTION 1

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

Replicated (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held					
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16	
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value	
<b>NONE</b>																
9999999	Totals					XXX	XXX	XXX			XXX	XXX	XXX			

505



## 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, Net Broker Cash Deposit Write-in (Footnote) .....		
3. Part B, Section 1, Column 17 .....		
4. Subtotal (Line 2 minus Line 3) .....		
5. Total (Line 1 plus Line 4) .....		
6. Part D, Column 5 .....		
7. Part D, Column 6 .....		
8. Total (Line 5 minus Line 6 minus Line 7) .....		

NONE

Fair Value Check

9. Part A, Section 1, Column 16 .....		
10. Part B, Section 1, Column 2 (Number of Contracts) multiplied by Column 12 (Reporting Date Price) .....		
11. Total (Line 9 plus Line 10) .....		
12. Part D, Column 8 .....		
13. Part D, Column 9 .....		
14. Total (Line 11 minus Line 12 minus Line 13) .....		

Potential Exposure Check

15. Part A, Section 1, Column 21 .....		
16. Part B, Section 1, Column 18 .....		
17. Part D, Column 11 .....		
18. Total (Line 15 plus Line 16 minus Line 17) .....		

**SCHEDULE E - VERIFICATION**

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	319,444	19,881,669
2. Cost of cash equivalents acquired	46,467,614	638,717,920
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	46,493,890	658,280,145
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)	293,168	319,444
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	293,168	319,444

### SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
CORPORATE OFFICE BUILDING (500 Exchange Street)	Providence	RI	06/30/2010	Dimeo Corp		621,497		(14,077)
0199999 Acquired by Purchase						621,497		(14,077)
0399999 Totals								

EO1

### SCHEDULE A - PART 3

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

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



### 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		5 Name of Vendor or General Partner	6 NAIC Desig- nation	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
		3 City	4 State									
<b>NONE</b>												
4199999 Totals												X X X

EO3

### 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		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						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
		3 City	4 State					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.						
<b>NONE</b>																			
4199999 Totals																			

### SCHEDULE D - PART 3

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

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
31398A-T7-7	FANNIE MAE		06/09/2010	JEFFERIES & CO, INC		8,022,568	8,000,000.00	750	1
31398A-XJ-6	FANNIE MAE		06/09/2010	BANK OF AMERICA		4,092,580	4,000,000.00	6,944	1
912828-NL-0	US TREASURY N/B		06/29/2010	BANK AMERICA SECURITIES		5,016,211	5,000,000.00		1
0399999	Total Bonds U. S. Government				X X X	17,131,359	17,000,000.00	7,694	X X X
38376G-EQ-9	GNR 2010-16A		06/16/2010	RBS US		1,513,043	1,492,290.41	2,665	1
3199999	U.S. Total Bonds Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	1,513,043	1,492,290.41	2,665	X X X
06052M-AC-9	BAAT 2010-2 A3		06/16/2010	BANK OF AMERICA		599,983	600,000.00		1FE
17305E-ER-2	CCCIT 2009-A5 A5		06/15/2010	JP MORGAN SECURITIES		1,675,008	1,650,000.00	18,047	1FE
354613-AE-1	FRANKLIN RESOURCES INC		05/17/2010	BANK AMERICA SECURITIES		648,850	650,000.00		1FE
36828Q-HW-9	GECMC 2004-C3 A4		06/08/2010	DEUTSCHE BANK		1,045,234	1,000,000.00	1,441	1FE
74456Q-AW-6	PUB SVC ELEC & GAS		05/17/2010	BARCLAYS CAPITAL		549,021	550,000.00		1FE
984135-AB-9	XTRA FINANCE CORP		04/15/2010	BANK OF AMERICA		1,061,340	1,000,000.00	2,718	1FE
3899999	Total Bonds Industrial and Miscellaneous (Unaffiliated)				X X X	5,579,436	5,450,000.00	22,206	X X X
8399997	Total Bonds Part 3				X X X	24,223,838	23,942,290.41	32,565	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	X X X	X X X	X X X	X X X
8399999	Total Bonds				X X X	24,223,838	23,942,290.41	32,565	X X X
00762U-20-0	ADVANTEST CORP	R	04/16/2010	CANTOR FITZGERALD & CO	3,000.000	79,037			L
010199-30-5	AKZO NOBEL N.V. ADR	R	04/23/2010	CANTOR FITZGERALD & CO	1,000.000	61,510			L
G0450A-10-5	ARCH CAPITAL GROUP LTD	R	04/01/2010	BNY ESI	2,000.000	152,271			L
05534B-76-0	BCE INC	I	06/25/2010	RBC CAPITAL MARKETS	4,880.000	147,248			L
05565A-20-2	BNP PARIBAS	R	06/21/2010	MORGAN STANLEY	100.000	3,135			L
127097-10-3	CABOT OIL & GAS CORP		05/26/2010	CITATION	960.000	31,394			L
143658-30-0	CARNIVAL CORP		06/10/2010	CAPITAL INSTITUTIONAL SER	7,120.000	258,104			L
171778-10-3	CIELO SA	R	06/11/2010	VARIOUS	15,460.000	140,811			L
125581-80-1	CIT GROUP INC		04/05/2010	A.G.EDWARDS & SONS	1,810.000	70,457			L
23627R-10-5	DANISCO A/S	R	06/11/2010	DEUTSCHE BANK	7,720.000	64,981			L
254709-10-8	DISCOVER FINANCIAL SERVICES		05/04/2010	VARIOUS	13,710.000	215,454			L
448579-10-2	HYAT HOTELS CORP-A		04/13/2010	VARIOUS	3,780.000	146,975			L
483007-70-4	KAISER ALUMINUM CORP		06/08/2010	VARIOUS	1,270.000	45,606			L
626425-10-2	MURATA MANUFACTURING CO	R	04/12/2010	KNIGHT SECURITIES	2,400.000	138,432			L
641069-40-6	NESTLE SA	R	04/28/2010	IMPERIAL CAPITAL	2,700.000	130,692			L
66987V-10-9	NOVARTIS AG ADR	R	06/25/2010	MORGAN STANLEY	210.000	10,184			L
716495-10-6	PETROHAWK ENERGY		06/21/2010	STERN AGEE	1,350.000	29,057			L
765658-30-7	RICOH COMPANY	R	06/24/2010	BANK OF AMERICA	2,522.000	172,175			L

EA4

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 0.

### 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 or Market Indicator (a)
824551-10-5	SHIN ETSU CHEM CO	R	04/28/2010	KNIGHT SECURITIES	3,600.000	205,341			L
865621-30-4	SUMITOMO METAL INDUSTRIES	R	04/07/2010	CANTOR FITZGERALD & CO	6,900.000	210,188			L
903914-10-9	ULTRA PETROLEUM CORP		06/17/2010	CITATION	460.000	23,180			L
084423-10-2	WR BERKLEY CORP		04/14/2010	VARIOUS	1,710.000	45,379			L
9099999	Total Common Stock Industrial and Miscellaneous (Unaffiliated)				X X X	2,381,611	X X X		X X X
9799997	Total Common Stock Part 3				X X X	2,381,611	X X X		X X X
9799998	Summary Item from Part 5 for Common Stocks				X X X	X X X	X X X	X X X	X X X
9799999	Total Common Stock				X X X	2,381,611	X X X		X X X
9899999	Total Preferred and Common Stock				X X X	2,381,611	X X X		X X X
9999999	Totals				X X X	26,605,449	X X X	32,565	X X X

E04.1

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 0.

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31398A-RH-7	FANNIE MAE		06/28/2010	RBS US		3,078,990	3,000,000.00	3,124,962	3,115,080		(40,792)		(40,792)		3,074,289		4,701	4,701	61,875	05/19/2011	1
3133XK-XD-2	FEDERAL HOME LOAN BANK		05/14/2010	MATURITY		3,000,000	3,000,000.00	2,968,257	2,995,668		4,332		4,332		3,000,000				73,125	05/14/2010	1
3133XR-2Y-5	FEDERAL HOME LOAN BANK		06/11/2010	MATURITY		2,000,000	2,000,000.00	1,993,180	1,998,500		1,500		1,500		2,000,000				30,000	06/11/2010	1
36200Q-YY-4	GNMA I 15 YR #569627		06/15/2010	PRINCIPAL RECEIPT		1,143	1,142.80	1,183	1,170		(2)		(2)		1,169		(26)	(26)	31	02/15/2017	1
36201F-RA-7	GNMA I 15 YR #581981		06/15/2010	PRINCIPAL RECEIPT		1,992	1,992.39	2,025	2,014		(1)		(1)		2,013		(21)	(21)	50	05/15/2017	1
36201B-HY-5	GNMA I 15 YR P/T POOL #578147		06/15/2010	PRINCIPAL RECEIPT		118,441	118,440.99	120,625	119,869		(74)		(74)		119,795		(1,354)	(1,354)	2,640	06/15/2017	1
36201J-GM-5	GNMA I 15 YR P/T POOL #584404		06/15/2010	PRINCIPAL RECEIPT		38,918	38,918.42	38,979	38,929		(4)		(4)		38,925		(7)	(7)	762	05/15/2017	1
36200R-KH-4	GNMA I 15YR #570096		06/15/2010	PRINCIPAL RECEIPT		2,783	2,783.47	2,822	2,806		(2)		(2)		2,805		(21)	(21)	71	12/15/2016	1
36200R-LW-0	GNMA I 30-YR #570141		06/15/2010	PRINCIPAL RECEIPT		916	916.35	916	916						916				24	12/15/2031	1
36211E-KW-7	GNMA I P/T POOL #510709		06/15/2010	PRINCIPAL RECEIPT		204	204.43	205	205						205				6	11/15/2014	1
36211M-QZ-6	GNMA I P/T POOL #517172		06/15/2010	PRINCIPAL RECEIPT		2,014	2,014.33	2,023	2,017		(1)		(1)		2,016		(2)	(2)	55	11/15/2014	1
36202F-DC-7	GNMA II #004599		06/21/2010	PRINCIPAL RECEIPT		30,520	30,520.16	31,908			(5)		(5)		31,903		(1,383)	(1,383)	216	12/20/2039	1
36202E-ZF-9	GNMA II POOL #004342		06/21/2010	PRINCIPAL RECEIPT		118,107	118,107.48	120,451	120,437		(27)		(27)		120,410		(2,303)	(2,303)	2,242	01/20/2039	1
36202E-ZG-7	GNMA II POOL #004343		06/21/2010	PRINCIPAL RECEIPT		126,871	126,870.66	130,736	130,708		(71)		(71)		130,637		(3,766)	(3,766)	2,722	01/20/2039	1
36202E-NA-3	GNMA II POOL #3985		06/20/2010	PRINCIPAL RECEIPT		79,438	79,437.58	80,157	80,141		(11)		(11)		80,130		(693)	(693)	1,867	05/20/2037	1
36205R-XM-4	GNMA P/T POOL #398584		06/15/2010	PRINCIPAL RECEIPT		52	51.82	51	51						51		1	1	2	06/15/2029	1
36207J-ZF-9	GNMA P/T POOL #433774		06/15/2010	PRINCIPAL RECEIPT		33,302	33,301.67	33,989	33,944		(12)		(12)		33,932		(630)	(630)	969	05/15/2028	1
36210B-WF-8	GNMA P/T POOL #487646		06/15/2010	PRINCIPAL RECEIPT		2,129	2,129.23	2,092	2,093		36		36		2,129				80	09/15/2029	1
36211E-KG-2	GNMA P/T POOL #510695		06/15/2010	PRINCIPAL RECEIPT		1,511	1,511.00	1,525	1,516		(1)		(1)		1,515		(4)	(4)	51	11/15/2014	1
36211M-Z7-8	GNMA P/T POOL #517466		06/15/2010	PRINCIPAL RECEIPT		5,308	5,308.03	5,358	5,329		(4)		(4)		5,325		(17)	(17)	211	12/15/2014	1
36211R-MX-4	GNMA P/T POOL #520674		06/15/2010	PRINCIPAL RECEIPT		106	105.91	106	106						106				4	04/15/2030	1
36211X-R7-3	GNMA P/T POOL #526210		06/15/2010	PRINCIPAL RECEIPT		2,046	2,046.42	2,066	2,054		(1)		(1)		2,052		(6)	(6)	69	02/15/2015	1
36225A-D2-3	GNMA P/T POOL #780121		06/15/2010	PRINCIPAL RECEIPT		1,359	1,359.16	1,462	1,425		(2)		(2)		1,423		(64)	(64)	55	04/15/2025	1
912828-DR-8	US TREASURY NOTE		04/15/2010	MATURITY		2,000,000	2,000,000.00	1,972,344	1,997,471		2,529		2,529		2,000,000				40,000	04/15/2010	1
912828-EG-1	US TREASURY NOTE		06/17/2010	JP MORGAN SECURIT		2,018,125	2,000,000.00	1,922,109	1,985,588		9,312		9,312		1,994,900		23,225	23,225	58,757	09/15/2010	1
0399999	Total - Bonds - U.S. Governments				X X X	12,664,275	12,567,162.3	12,559,531	12,638,037		(23,301)		(23,301)		12,646,646		17,630	17,630	275,884	X X X	X X X
312967-4A-7	FEDERAL HOME LOAN GOLD		06/15/2010	PRINCIPAL RECEIPT		48,059	48,058.54	48,186	48,134		(6)		(6)		48,127		(69)	(69)	932	06/01/2019	1
312967-J7-8	FEDERAL HOME LOAN GOLD		06/15/2010	PRINCIPAL RECEIPT		19,888	19,887.57	19,925	19,907		(2)		(2)		19,905		(17)	(17)	391	05/01/2019	1
31335H-3N-1	FGTW PL C90805		06/15/2010	PRINCIPAL RECEIPT		16,288	16,288.06	16,754	16,696		(10)		(10)		16,686		(398)	(398)	353	03/01/2024	1
3128NH-BR-3	FH 1J0948 5/1 ARM		06/15/2010	PRINCIPAL RECEIPT		570,334	570,333.66	569,443	569,387		(24)		(24)		569,363		971	971	9,316	03/01/2038	1
3128QJ-Q3-3	FHARM 5/1 POOL 1G1374		06/15/2010	PRINCIPAL RECEIPT		161,661	161,660.64	161,648	161,617		(21)		(21)		161,596		65	65	3,455	12/15/2036	1
3128S4-FJ-1	FHLMC ARM 3/1 POOL#1Q0169		06/15/2010	PRINCIPAL RECEIPT		89,867	89,866.76	90,098	90,084		(17)		(17)		90,067		(200)	(200)	1,366	11/01/2036	1
3128KR-3N-2	FHLMC GOLD #A61705		06/15/2010	PRINCIPAL RECEIPT		108,556	108,556.15	107,121	107,136		1,523		1,523		108,659		(103)	(103)	2,492	06/01/2037	1
3128L9-PP-2	FHLMC GOLD #A75830		06/15/2010	PRINCIPAL RECEIPT		103,534	103,534.38	103,518	103,515		(2)		(2)		103,513		22	22	2,443	04/01/2038	1
312926-ZB-7	FHLMC GOLD #A80738		06/15/2010	PRINCIPAL RECEIPT		244,127	244,126.93	244,928	244,916		(15)		(15)		244,901		(774)	(774)	6,330	08/01/2038	1
312935-F3-8	FHLMC GOLD #A88286		06/15/2010	PRINCIPAL RECEIPT		84,451	84,451.23	87,087	87,090		(23)		(23)		87,066		(2,615)	(2,615)	1,760	08/01/2039	1
312966-W5-9	FHLMC GOLD #B14268		06/15/2010	PRINCIPAL RECEIPT		24,233	24,233.48	24,203	24,200						24,199		34	34	411	10/01/2019	1
3128M5-UZ-1	FHLMC GOLD #G03900		06/15/2010	PRINCIPAL RECEIPT		161,293	161,293.44	160,386	160,398		4		4		160,402		891	891	3,582	02/01/2038	1
3128MM-K3-6	FHLMC GOLD #G18313		04/15/2010	VARIOUS		2,783,069	2,682,624.57	2,770,439	2,769,840		(1,638)		(1,638)		2,768,202		14,867	14,867	46,384	06/01/2024	1

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 0.

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design-ation or Market Indicator (a)	
3128GW-2X-5	FHLMC GOLD 15 YR #E92590		06/15/2010	PRINCIPAL RECEIPT		7,226	7,226.33	7,367	7,319		(5)	(5)		7,314		(88)	(88)	153	11/01/2017	1	
31294J-5N-4	FHLMC GOLD 15-YR #E00853		06/15/2010	PRINCIPAL RECEIPT		340	339.81	340	382		(3)	(3)		378		(38)	(38)	9	04/01/2015	1	
3128GH-JZ-5	FHLMC GOLD 15YR #E81180		06/15/2010	PRINCIPAL RECEIPT		2,234	2,234.48	2,284	2,266		(2)	(2)		2,264		(29)	(29)	65	08/01/2015	1	
3128GW-2U-1	FHLMC GOLD 15YR #E92587		06/15/2010	PRINCIPAL RECEIPT		1,181	1,180.81	1,204	1,196		(1)	(1)		1,195		(14)	(14)	25	11/01/2017	1	
3128LX-R4-4	FHLMC GOLD G02307		06/15/2010	PRINCIPAL RECEIPT		173,398	173,398.15	164,918	165,054		75	75		165,129		8,269	8,269	3,596	08/01/2036	1	
31292H-BB-9	FHLMC GOLD P/T POOL #C00934		06/15/2010	PRINCIPAL RECEIPT		1,381	1,380.88	1,381	1,380					1,380				46	03/01/2030	1	
31294J-NS-3	FHLMC GOLD P/T POOL#E00401		06/15/2010	PRINCIPAL RECEIPT		1,941	1,940.67	2,012	1,937			2		1,939		2	2	62	09/01/2010	1	
31395U-E3-1	FHR 2980 LG		05/17/2010	PRINCIPAL RECEIPT		160,510	160,510.37	160,485	160,249		84	84		160,333		178	178	2,775	04/15/2025	1	
31395V-G4-5	FHR 2989 TE		06/15/2010	PRINCIPAL RECEIPT		55,182	55,182.23	55,488	55,217		(21)	(21)		55,196		(13)	(13)	1,081	12/15/2022	1	
31396G-LP-4	FHR 3101 UA		06/15/2010	PRINCIPAL RECEIPT		90,652	90,652.10	90,822	90,566		(32)	(32)		90,535		118	118	1,966	11/15/2031	1	
31396N-6W-1	FHR 3138 PA		06/15/2010	PRINCIPAL RECEIPT		99,556	99,556.22	99,323	99,339		1	1		99,340		216	216	2,155	02/15/2027	1	
31397T-SN-3	FHRR R016 AM		06/15/2010	PRINCIPAL RECEIPT		202,798	202,798.20	202,458	202,430		(6)	(6)		202,424		374	374	4,152	06/15/2018	1	
31403D-XF-1	FNARM 5/1 POOL 745978		06/25/2010	PRINCIPAL RECEIPT		188,947	188,947.12	189,862	189,812		(29)	(29)		189,783		(836)	(836)	4,251	10/01/2036	1	
31411G-SF-0	FNARM 5/1 POOL 907818		06/25/2010	PRINCIPAL RECEIPT		321,555	321,555.24	324,369	324,236		(128)	(128)		324,107		(2,552)	(2,552)	8,072	01/01/2037	1	
31411S-3C-8	FNARM 5/1 POOL 914395		06/25/2010	PRINCIPAL RECEIPT		1,011,541	1,011,541.06	1,018,614	1,018,267		(6,726)	(6,726)		1,011,541				25,818	03/01/2037	1	
31385Y-N3-5	FNMA 15 YR #556710		06/25/2010	PRINCIPAL RECEIPT		750	749.79	772	763		(1)	(1)		762		(12)	(12)	22	11/01/2015	1	
31388V-MM-7	FNMA 15-YR #616064		06/25/2010	PRINCIPAL RECEIPT		2,013	2,012.73	2,021	2,016		(1)	(1)		2,015		(3)	(3)	47	11/01/2016	1	
31371H-DT-2	FNMA 15YR P/T POOL #252214		06/25/2010	PRINCIPAL RECEIPT		1,385	1,385.39	1,407	1,385		(1)	(1)		1,384		1	1	35	01/01/2014	1	
31385P-5Q-3	FNMA 15YR P/T POOL #549055		06/25/2010	PRINCIPAL RECEIPT		1,464	1,464.07	1,478	1,471		(1)	(1)		1,470		(6)	(6)	46	07/01/2015	1	
31409G-SV-9	FNMA 5/1 ARM #870932		06/25/2010	PRINCIPAL RECEIPT		105,827	105,826.53	106,600	106,589		(36)	(36)		106,553		(726)	(726)	2,381	10/01/2037	1	
31411F-UW-2	FNMA 7/1 ARM #906997		06/25/2010	PRINCIPAL RECEIPT		210,373	210,372.88	209,222	209,234		3	3		209,237		1,136	1,136	4,434	05/01/2037	1	
31380S-3Z-4	FNMA DWARF P/T POOL #449116		06/25/2010	PRINCIPAL RECEIPT		5,951	5,951.15	6,065	5,930		(1)	(1)		5,929		22	22	166	11/01/2013	1	
31371H-FA-1	FNMA P/T POOL #252261		06/25/2010	PRINCIPAL RECEIPT		1,939	1,938.69	1,967	1,941		(1)	(1)		1,940		(1)	(1)	49	02/01/2014	1	
31371H-X4-5	FNMA P/T POOL #252799		06/25/2010	PRINCIPAL RECEIPT		7,326	7,326.37	7,249	7,267		2	2		7,269		57	57	197	10/01/2014	1	
31371J-S7-0	FNMA P/T POOL #253542		06/25/2010	PRINCIPAL RECEIPT		1,227	1,227.05	1,238	1,233		(1)	(1)		1,232		(5)	(5)	45	12/01/2015	1	
31379R-EM-6	FNMA P/T POOL #426840		06/25/2010	PRINCIPAL RECEIPT		970	970.35	1,061	999		(1)	(1)		998		(28)	(28)	36	01/01/2025	1	
31379X-H3-2	FNMA P/T POOL #432350		06/25/2010	PRINCIPAL RECEIPT		5,424	5,423.76	5,494	5,436		(5)	(5)		5,431		(7)	(7)	139	06/01/2013	1	
31383H-PW-8	FNMA P/T POOL #503637		06/25/2010	PRINCIPAL RECEIPT		1,804	1,804.04	1,806	1,800					1,800		4	4	46	06/01/2014	1	
31403C-6L-0	FNMA POOL #745275		06/25/2010	PRINCIPAL RECEIPT		187,875	187,874.91	183,002	183,090		58	58		183,148		4,727	4,727	4,176	02/01/2036	1	
31407X-XZ-9	FNMA POOL #844096		06/25/2010	PRINCIPAL RECEIPT		389,247	389,247.36	391,680	391,564		(82)	(82)		391,482		(2,235)	(2,235)	9,637	11/01/2035	1	
31418M-T3-6	FNMA POOL #AD0569		06/25/2010	PRINCIPAL RECEIPT		37,012	37,011.80	38,494			(9)	(9)		38,484		(1,473)	(1,473)	470	01/01/2040	1	
3128JR-P7-5	FREDDIE MAC 7/1 ARM POOL 847646		06/15/2010	PRINCIPAL RECEIPT		264,660	264,660.05	264,122	264,125		(26)	(26)		264,099		561	561	5,959	11/01/2036	1	
3199999	U.S. Total - Bonds - Special Revenue and Special Assessment Non-Guaranteed Obl				X X X	7,959,049	7,858,606.00	7,948,341	7,907,413		(7,125)	(7,125)		7,938,777		20,273	20,273	161,326	X X X	X X X	
048312-AB-8	ACETF 2002-1 A2		04/20/2010	PRINCIPAL RECEIPT		170,364	170,363.50	167,489	169,715		42	42		169,757		607	607	3,586	04/20/2013	1FE	
03061N-JN-0	AMCAR 2005-CF A4		06/07/2010	PRINCIPAL RECEIPT		101,599	101,599.46	100,151	101,375		31	31		101,406		193	193	1,838	06/06/2012	1FE	
05947U-R8-3	BACM 2005-3 A4		04/20/2010	ROYSDOM		2,006,250	2,000,000.00	1,975,313	1,985,530		785	785		1,986,314		19,936	19,936	36,825	07/10/2043	1FE	
07181X-AB-9	BAXTER FINCO BV	R	04/20/2010	CITIGROUP GLOBAL		2,041,540	2,000,000.00	1,991,800	1,996,512		1,326	1,326		1,997,838		43,702	43,702	49,611	10/15/2010	1FE	
084670-AV-0	BERSHIRE HATHAWAY INC		04/15/2010	WALL ST		1,015,100	1,000,000.00	999,170			30	30		999,200		15,900	15,900	6,133	02/11/2015	1FE	
097014-AC-8	BOEING CAP CORP		06/23/2010	MF GLOBAL		2,034,120	2,000,000.00	2,275,560	2,037,378		(23,972)	(23,972)		2,013,407		20,713	20,713	111,035	09/27/2010	1FE	

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 0.

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)	
07383F-GE-2	BSCMS 2001-TOP4 A1		06/15/2010	PRINCIPAL RECEIPT		36,794	36,793.96	36,620	36,695		10		10		36,705		89	89	736	11/15/2016	1FE	
07383F-QT-8	BSCMS 2003-T10 A1		06/14/2010	PRINCIPAL RECEIPT		10,214	10,214.36	9,404	9,611		91		91		9,702		513	513	174	03/13/2040	1FE	
14911X-AC-0	CFAT 2007-A-A3A		06/25/2010	PRINCIPAL RECEIPT		121,660	121,660.17	121,634	121,724		(8)		(8)		121,715		(55)	(55)	2,538	06/25/2012	1FE	
17314J-AP-8	CITIBANK NA		06/28/2010	MORGAN STANLEY		1,008,270	1,000,000.00	999,760	999,795		58		58		999,853		8,417	8,417	9,618	09/22/2011	1FE	
12620H-AD-9	CNH 2007-C-A3A		05/17/2010	PRINCIPAL RECEIPT		119,975	119,975.22	119,963	119,981		(6)		(6)		119,975				2,435	12/15/2011	1FE	
341099-CE-7	FLORIDA POWER CORP		06/01/2010	MATURITY		1,000,000	1,000,000.00	994,800	999,128		872		872		1,000,000				22,500	06/01/2010	1FE	
34529D-AB-8	FORDL 2009-A A2		06/15/2010	PRINCIPAL RECEIPT		438,526	438,525.62	438,513	438,586		(34)		(34)		438,552		(26)	(26)	4,432	05/15/2011	1FE	
36158Y-GZ-6	GEPMC 2002-3A A1		06/10/2010	PRINCIPAL RECEIPT		25,405	25,405.20	24,806	25,167		43		43		25,210		195	195	449	12/10/2037	1FE	
41283A-BV-0	HDMOT2005-2 A2		05/17/2010	PRINCIPAL RECEIPT		258,175	258,175.32	255,735	257,965		50		50		258,014		161	161	4,350	02/15/2012	1FE	
466247-TW-3	JPMMT 2005-A6 3A2		06/25/2010	PRINCIPAL RECEIPT		84,401	84,401.38	84,141	84,113		(1)		(1)		84,112		290	290	1,829	09/25/2035	4FE	
52108H-LH-5	LBUBS 2002-C4 A4		06/17/2010	PRINCIPAL RECEIPT		24,920	24,920.33	25,061	25,004		(14)		(14)		24,991		(70)	(70)	448	09/15/2026	1FE	
52108H-EZ-6	LBUBS 2004-C4 A2		06/17/2010	PRINCIPAL RECEIPT		20,716	20,716.06	21,251	20,706		10		10		20,716				369	06/15/2029	1FE	
52108H-J5-4	LBUBS 2004-C6 A2		06/17/2010	PRINCIPAL RECEIPT		272,159	272,159.34	261,921	272,031		128		128		272,159				4,738	08/15/2029	1FE	
52108H-6T-6	LBUBS 2005-C5 A2		06/17/2010	PRINCIPAL RECEIPT		19,713	19,713.05	19,444	19,662		23		23		19,685		28	28	376	09/15/2030	1FE	
61745M-TD-5	MSC 2003-IQ5 A4		06/15/2010	PRINCIPAL RECEIPT		17,275	17,274.94	18,025	18,025		(48)		(48)		17,977		(702)	(702)	217	04/15/2038	1FE	
61745M-6B-4	MSC 2005-HQ6 A1		06/14/2010	PRINCIPAL RECEIPT		109,792	109,791.99	110,066	109,728		24		24		109,751		41	41	2,390	08/13/2042	1FE	
61746W-XM-7	MSDWC 2002-IQ3 A3		06/15/2010	PRINCIPAL RECEIPT		63,767	63,767.06	65,597	64,128		(111)		(111)		64,017		(250)	(250)	1,295	09/15/2037	1FE	
57164R-AW-2	MVCOT 2005-2 A		06/20/2010	PRINCIPAL RECEIPT		17,565	17,564.76	17,624	17,624		(5)		(5)		17,619		(54)	(54)	386	10/20/2027	1FE	
65475X-AC-0	NAROT 2008-B A3		06/15/2010	PRINCIPAL RECEIPT		214,906	214,906.34	214,893	214,989		(17)		(17)		214,972		(66)	(66)	3,854	04/16/2012	1FE	
637432-DA-0	NATIONAL RURAL UTILITIES		06/23/2010	JEFFERIES & CO, INC		1,009,460	1,000,000.00	990,120	995,922		2,575		2,575		998,497		10,963	10,963	32,448	10/01/2010	1FE	
742718-DL-0	PROCTER & GAMBLE CO		06/28/2010	FULL CALL		1,392,263	1,275,000.00	1,274,720	1,274,772		26		26		1,274,797		117,466	117,466	55,880	01/15/2014	1FE	
913017-BC-2	UNITED TECH CORP		06/15/2010	FULL CALL		1,028,146	1,000,000.00	1,139,280	1,021,695		(11,218)		(11,218)		1,010,477		17,668	17,668	41,563	11/15/2010	1FE	
90327L-AD-2	USAOT 2006-4 A4		06/15/2010	PRINCIPAL RECEIPT		197,228	197,228.26	200,164	198,150		(145)		(145)		198,004		(776)	(776)	3,842	10/15/2012	1FE	
3899999	Total - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	14,860,303	14,600,156.3	14,952,965	13,617,686		(29,455)		(29,455)		14,605,422		254,883	254,883	405,895	X X X	X X X	
8399997	Total - Bonds - Part 4				X X X	35,483,627	35,025,924.6	35,460,837	34,163,136		(59,881)		(59,881)		35,190,845		292,786	292,786	843,105	X X X	X X X	
8399998	Summary Item from Part 5 for Bonds				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
8399999	Total Bonds				X X X	35,483,627	35,025,924.6	35,460,837	34,163,136		(59,881)		(59,881)		35,190,845		292,786	292,786	843,105	X X X	X X X	
000886-30-9	ADC TELECOMMUNICATIONS INC		04/14/2010	JEFFERIES & CO, INC		9,180.00	77,463	55,579	57,008		(1,429)		(1,429)		55,579		21,885	21,885			L	
01741R-10-2	ALLEGHENY TECHNOLOGIES		04/14/2010	JEFFERIES & CO, INC		1,280.00	70,722	24,754	57,306		(32,552)		(32,552)		24,754		45,969	45,969	230		L	
G02602-10-3	AMDOCS LIMITED	R	05/27/2010	CANTOR FITZGERALD		5,600.00	162,554	148,057	159,768		(11,711)		(11,711)		148,057		14,497	14,497			L	
023586-10-0	AMERCO INC		04/14/2010	JEFFERIES & CO, INC		1,570.00	93,896	72,989	78,060		(5,071)		(5,071)		72,989		20,907	20,907			L	
03060R-10-1	AMERICREDIT CORP		04/14/2010	JEFFERIES & CO, INC		4,740.00	123,506	63,805	90,250		(26,445)		(26,445)		63,805		59,701	59,701			L	
030710-10-7	AMERON INTERNATIONAL CORP		04/14/2010	JEFFERIES & CO, INC		450.00	29,908	22,181	28,557		(6,376)		(6,376)		22,181		7,727	7,727	135		L	
03485P-20-1	ANGLO AMERICAN PLC	R	05/27/2010	CANTOR FITZGERALD		9,800.00	190,034	154,343	212,464		(58,121)		(58,121)		154,343		35,691	35,691			L	

E05.2

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 0.

### SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)	
										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.								
04544X-30-0	ASSISTED LIVING CONCEPTS INC-A		04/14/2010	JEFFERIES & CO, INC	1,620.00	55,478		34,753	42,719	(7,966)			(7,966)		34,753		20,725	20,725				L
053807-10-3	AVNET INC		04/14/2010	JEFFERIES & CO, INC	3,370.00	108,851		59,061	101,639	(42,578)			(42,578)		59,061		49,789	49,789				L
055262-50-5	BASF AG	R	05/27/2010	CANTOR FITZGERALD	3,800.00	202,317		170,647	235,980	(65,333)			(65,333)		170,647		31,670	31,670	6,221			L
127097-10-3	CABOT OIL & GAS CORP		04/14/2010	JEFFERIES & CO, INC	1,030.00	41,641		32,784	44,898	(12,113)			(12,113)		32,784		8,857	8,857	31			L
14057C-10-6	CAPITOL FED FINL		04/14/2010	JEFFERIES & CO, INC	2,030.00	76,953		63,864	63,864						63,864		13,089	13,089	1,015			L
143658-30-0	CARNIVAL CORP		05/27/2010	CANTOR FITZGERALD	7,100.00	256,056		192,260	224,999	(32,739)			(32,739)		192,260		63,796	63,796	1,420			L
147528-10-3	CASEYS GEN STORES INC		04/14/2010	JEFFERIES & CO, INC	2,620.00	103,339		70,227	83,604	(13,377)			(13,377)		70,227		33,111	33,111	223			L
156700-10-6	CENTURYTEL INC		05/17/2010	VARIOUS	11,341.00	390,166		297,681	410,658	(112,977)			(112,977)		297,681		92,486	92,486	8,222			L
125581-80-1	CIT GROUP INC		04/14/2010	JEFFERIES & CO, INC	1,480.00	58,949		57,557							57,557		1,392	1,392				L
12618H-30-9	CNX GAS CORP		04/07/2010	RBC DAIN	920.00	34,975		16,349	27,158	(10,810)			(10,810)		16,349		18,626	18,626				L
201723-10-3	COMMERCIAL METALS CO		04/14/2010	JEFFERIES & CO, INC	3,340.00	54,191		34,594	52,271	(17,677)			(17,677)		34,594		19,597	19,597	802			L
126153-10-5	CPFL ENERGIA	R	06/30/2010	BANK AMERICA SECU	4,500.00	305,399		276,522	203,874	(1,973)			(1,973)		276,522		28,877	28,877	7,612			L
225401-10-8	CREDIT SUISSE GROUP	R	05/27/2010	CANTOR FITZGERALD	3,400.00	132,191		135,518	167,144	(31,626)			(31,626)		135,518		(3,328)	(3,328)	3,942			L
D1668R-12-3	DAIMLER AG	R	05/27/2010	VARIOUS	6,500.00	313,019		258,310	346,450	(88,140)			(88,140)		258,310		54,709	54,709				L
23304Y-10-0	DBS GROUP HOLDINGS	R	05/27/2010	KNIGHT SECURITIES	3,800.00	147,133		129,034	167,200	(38,166)			(38,166)		129,034		18,099	18,099				L
247916-20-8	DENBURY RESOURCES INC		04/14/2010	JEFFERIES & CO, INC	7,990.00	140,527		69,647	118,252	(48,605)			(48,605)		69,647		70,880	70,880				L
24872B-10-0	DENSO CORP	R	05/27/2010	KNIGHT SECURITIES	1,700.00	182,232		116,693	203,062	(86,368)			(86,368)		116,693		65,539	65,539				L
292562-10-5	ENCORE WIRE CORP		05/27/2010	VARIOUS	3,950.00	81,336		83,227	73,405	(9,822)			(9,822)		73,405		7,931	7,931	158			L
316773-10-0	FIFTH THIRD BANCORP		04/14/2010	JEFFERIES & CO, INC	6,130.00	91,669		59,768	59,768						59,768		31,901	31,901	123			L
344849-10-4	FOOT LOCKER INC		04/14/2010	JEFFERIES & CO, INC	7,530.00	117,611		81,077	83,884	(2,808)			(2,808)		81,077		36,535	36,535	1,130			L
35177Q-10-5	FRANCE TELECOM	R	04/23/2010	MOGAVERO	7,800.00	178,478		188,157	196,872	(8,715)			(8,715)		188,157		(9,679)	(9,679)				L
38059T-10-6	GOLD FIELDS	R	05/27/2010	CANTOR FITZGERALD	15,300.00	208,653		159,219	200,583	(41,364)			(41,364)		159,219		49,434	49,434	993			L
387328-10-7	GRANITE CONSTRUCTION INC		06/30/2010	VARIOUS	1,970.00	48,352		64,461	66,310	(1,849)			(1,849)		64,461		(16,110)	(16,110)	512			L
443683-10-7	HUDSON CITY BANCORP INC		04/14/2010	JEFFERIES & CO, INC	6,110.00	89,746		76,271	83,890	(7,620)			(7,620)		76,271		13,476	13,476	917			L
448579-10-2	HYAT HOTELS CORP-A		04/14/2010	JEFFERIES & CO, INC	1,840.00	74,390		70,275							70,275		4,115	4,115				L
46146P-10-2	INVESTORS BANCORP INC		04/14/2010	JEFFERIES & CO, INC	6,410.00	87,637		68,010	70,125	(2,115)			(2,115)		68,010		19,627	19,627				L
471115-40-2	JARDINE MATHESON HOLDING	R	06/30/2010	VARIOUS	1,471.00	53,221		44,792	44,792						44,792		8,429	8,429	956			L
472319-10-2	JEFFERIES GROUP INC		04/14/2010	CONIFER SECURITIE	1,890.00	53,458		33,543	44,850	(11,306)			(11,306)		33,543		19,914	19,914	142			L
483007-70-4	KAISER ALUMINUM CORP		04/14/2010	JEFFERIES & CO, INC	1,500.00	60,716		38,917	62,430	(23,513)			(23,513)		38,917		21,798	21,798	360			L
527288-10-4	LEUCADIA NATIONAL CORP		04/14/2010	JEFFERIES & CO, INC	4,740.00	131,046		93,852	112,765	(18,913)			(18,913)		93,852		37,194	37,194				L
50186V-10-2	LG DISPLAY CO	R	05/27/2010	VARIOUS	11,100.00	206,442		143,625	187,923	(44,298)			(44,298)		143,625		62,817	62,817	2,069			L
54336Q-20-3	LONMIN PLC	R	06/14/2010	MORGAN STANLEY	5,900.00	137,583		170,054	186,145	(16,091)			(16,091)		170,054		(32,471)	(32,471)				L
560877-30-0	MAKITA CORP	R	04/06/2010	KNIGHT SECURITIES	5,500.00	186,774		124,382	193,820	(69,438)			(69,438)		124,382		62,392	62,392				L
587118-10-0	MENS WEARHOUSE INC		04/14/2010	JEFFERIES & CO, INC	3,720.00	96,499		78,343	78,343						78,343		18,156	18,156	335			L
608554-20-0	MOLEX INC-A		04/14/2010	JEFFERIES & CO, INC	1,420.00	25,940		18,894	27,165	(8,270)			(8,270)		18,894		7,045	7,045	433			L
62473G-10-2	MTU AERO ENGIN	R	06/25/2010	MORGAN STANLEY	4,339.00	124,441		54,928	118,889	(63,960)			(63,960)		54,928		69,513	69,513	1,972			L
654902-20-4	NOKIA CORP	R	04/08/2010	BLOOMBERG TRADE	13,000.00	196,795		167,050	167,050						167,050		29,745	29,745				L
670184-10-0	NSK LTD	R	06/25/2010	BANK OF AMERICA	724.00	54,244		45,822	52,884	(7,062)			(7,062)		45,822		8,423	8,423	293			L

E05.3

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 0.

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)	
682680-10-3	ONEOK INC		04/14/2010	JEFFERIES & CO, INC	1,620.00	77,430		36,661	72,203	(35,543)			(35,543)		36,661		40,769	40,769	713		L	
690368-10-5	OVERSEAS SHIPBUILDING GROUP		04/14/2010	JEFFERIES & CO, INC	7,610.00	368,762		170,051	334,460	(164,408)			(164,408)		170,051		198,711	198,711	3,329		L	
716495-10-6	PETROHAWK ENERGY		04/14/2010	JEFFERIES & CO, INC	590.00	13,547		15,405							15,405		(1,858)	(1,858)			L	
726503-10-5	PLAINS ALL AMERICAN PIPELINE LP		04/14/2010	JEFFERIES & CO, INC	1,260.00	74,706		55,552	66,591	(11,039)			(11,039)		55,552		19,154	19,154	1,169		L	
729251-10-8	PLUM CREEK TIMBER CO INC		04/14/2010	JEFFERIES & CO, INC	2,790.00	112,077		103,079	105,350	(2,271)			(2,271)		103,079		8,998	8,998	1,172		L	
75281A-10-9	RANGE RESOURCES CORP		04/14/2010	JEFFERIES & CO, INC	1,030.00	52,230		52,617							52,617		(387)	(387)	41		L	
754730-10-9	RAYMOND JAMES FINANCIAL		04/14/2010	JEFFERIES & CO, INC	2,200.00	66,148		52,294	52,294						52,294		13,854	13,854	484		L	
7591EP-10-0	REGIONS FINANCIAL CORP		06/30/2010	VARIOUS	36,890.00	277,239		205,656	154,468						205,656		71,582	71,582	661		L	
78572M-10-5	SABMILLER PLC	R	06/14/2010	MORGAN STANLEY	5,100.00	145,210		82,744	150,705	(67,961)			(67,961)		82,744		62,466	62,466			L	
806882-10-6	SCHNITZER STL INDS INC		04/14/2010	JEFFERIES & CO, INC	2,110.00	121,690		56,008	100,647	(44,639)			(44,639)		56,008		65,682	65,682	36		L	
826197-50-1	SIEMENS AG	R	05/20/2010	EASTSHORE PARTNE	1,200.00	105,076		82,822	110,040	(27,218)			(27,218)		82,822		22,254	22,254	1,982		L	
78440X-10-1	SL GREEN REALTY CORP		04/14/2010	JEFFERIES & CO, INC	2,520.00	155,260		27,216	126,605	(99,389)			(99,389)		27,216		128,044	128,044	504		L	
835898-10-7	SOTHEBYS HOLDINGS INC-A		06/30/2010	VARIOUS	8,120.00	250,554		117,560	182,538	(64,977)			(64,977)		117,560		132,994	132,994	605		L	
879664-10-0	TELLABS INC		04/14/2010	JEFFERIES & CO, INC	4,780.00	40,627		27,150	27,150						27,150		13,477	13,477	96		L	
881624-20-9	TEVA PHARMACEUTICAL INDS LTD	R	06/30/2010	VARIOUS	1,040.00	54,349		46,622	58,427	(11,805)			(11,805)		46,622		7,726	7,726	340		L	
872434-10-5	THK CO LTD	R	05/27/2010	KNIGHT SECURITIES	17,400.00	173,397		121,911	151,902	(29,991)			(29,991)		121,911		51,486	51,486			L	
889115-10-1	TOKYO GAS CO	R	06/30/2010	BANK AMERICA SECU	200.00	9,132		7,930	7,930						7,930		1,202	1,202			L	
H8817H-10-0	TRANSOCEAN LTD	R	04/30/2010	VARIOUS	3,500.00	272,617		275,887	289,800	(13,913)			(13,913)		275,887		(3,270)	(3,270)			L	
896522-10-9	TRINITY INDUSTRIES INC		04/14/2010	JEFFERIES & CO, INC	6,750.00	161,224		106,380	117,720	(11,340)			(11,340)		106,380		54,844	54,844	540		L	
902788-10-8	UMB FINANCIAL CORPORATION		04/14/2010	JEFFERIES & CO, INC	4,080.00	171,393		140,757	160,548	(19,791)			(19,791)		140,757		30,636	30,636	1,510		L	
91879Q-10-9	VAIL RESORTS INC		04/14/2010	JEFFERIES & CO, INC	3,470.00	154,258		92,302	131,166	(38,864)			(38,864)		92,302		61,956	61,956			L	
92857W-20-9	VODAFONE GROUP PLC	R	04/08/2010	BLOOMBERG TRADE	8,650.00	196,790		190,391	199,729	(9,338)			(9,338)		190,391		6,399	6,399	3,710		L	
G9618E-10-7	WHITE MOUNTAINS INSURANCE GR	R	04/14/2010	JEFFERIES & CO, INC	290.00	104,351		77,462	96,471	(19,010)			(19,010)		77,462		26,889	26,889	290		L	
974280-30-7	WINN DIXIE STORES INC		04/14/2010	JEFFERIES & CO, INC	7,600.00	100,090		85,061							85,061		15,028	15,028			L	
084423-10-2	WR BERKLEY CORP		04/14/2010	JEFFERIES & CO, INC	1,390.00	37,421		31,624	34,250	(2,626)			(2,626)		31,624		5,797	5,797	167		L	
9099999	Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)				X X X	8,952,109		6,673,196	8,029,894	(1,763,420)			(1,763,420)		6,673,196		2,278,909	2,278,909	57,595	X X X	X X X	
233203-82-7	DIMENSIONAL LARGE CAP VALUE S		05/19/2010	VARIOUS	428,192.81	8,000,000		5,742,066	7,304,969	(1,562,904)			(1,562,904)		5,742,066		2,257,934	2,257,934	21,918		L	
784924-9U-8	SSGA S&P 500 FLAGSHIP FUND CTF		06/17/2010	VARIOUS	248,761.04	12,008,751		11,939,756	11,952,044	(70,417)			(70,417)		11,939,756		68,995	68,995	58,128		L	
9299999	Total - Common Stock - Mutual Funds				X X X	20,008,751	X X X	17,681,822	19,257,013	(1,633,321)			(1,633,321)		17,681,822		2,326,929	2,326,929	80,046	X X X	X X X	
9799997	Total - Common Stock - Part 4				X X X	28,960,860	X X X	24,355,018	27,286,907	(3,396,741)			(3,396,741)		24,355,018		4,605,838	4,605,838	137,641	X X X	X X X	
9799998	Summary Item from Part 5 for Common Stocks				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
9799999	Total Common Stocks				X X X	28,960,860	X X X	24,355,018	27,286,907	(3,396,741)			(3,396,741)		24,355,018		4,605,838	4,605,838	137,641	X X X	X X X	

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 0.

### SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										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.							
9899999	Total Preferred and Common Stocks				X X X	28,960,860	X X X	24,355,018	27,286,907	(3,396,741)			(3,396,741)		24,355,018		4,605,838	4,605,838	137,641	X X X	X X X
9999999	Totals					64,444,487	X X X	59,815,855	61,450,043	(3,396,741)	(59,881)		(3,456,622)		59,545,863		4,898,624	4,898,624	980,746	X X X	X X X

E05.5

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues . . . . . 0.

### SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23							
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium Received (Paid)	Current Year Initial Cost of Premium Received (Paid)	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carry Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)							
<b>NONE</b>																													
1449999 Total						XXX	XXX	XXX	XXX					XXX								XXX	XXX						

EO6

(a)

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

### SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Book/ Adjusted Carrying Value	Change in Variation Margin				18 Potential Exposure	19 Hedge Effectiveness at Inception and at Quarter-end (a)
													14 Cumulative	15 Gain (Loss) Recognized in Current Year	16 Gain (Loss) Used to Adjust Basis of Hedged Item	17 Deferred		
						<b>NONE</b>												
1449999 Total						XXX	XXX	XXX	XXX	XXX	XXX							XXX

E07

Broker Name	Net Cash Deposits
<b>NONE</b>	
Total Net Cash Deposits	

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

### SCHEDULE DB - PART D

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

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/ Adjusted Carrying Value >0	6 Contracts With Book/ Adjusted Carrying Value <0	7 Exposure net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
<b>NONE</b>											
0899999 Total											

E08







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## MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

NAIC Group Code 0000

NAIC Company Code 53473

	Individual Coverage		Group Coverage		5 Total Cash
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	
1. Premiums Collected	7,389,205	XXX	1,254,379	XXX	8,643,584
2. Earned Premiums	5,334,494	XXX	1,939,176	XXX	XXX
3. Claims Paid	6,028,219	XXX	1,916,777	XXX	7,944,996
4. Claims Incurred	5,282,464	XXX	1,985,533	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	384,105	XXX	79,791	XXX	463,896
8. Expenses Incurred	525,148	XXX	118,305	XXX	XXX
9. Underwriting Gain or Loss	(473,118)	XXX	(164,662)	XXX	XXX
10. Cash Flow Result	XXX	XXX	XXX	XXX	234,692

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