

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

September 30, 2010

HEALTH

2010



53473201020100103

HEALTH QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2010
OF THE CONDITION AND AFFAIRS OF THE

BLUE CROSS & BLUE SHIELD OF RHODE ISLAND

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

Organized under the Laws of 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. <u>JAMES E. PURCELL</u>	<u>PRESIDENT & CEO</u>
2. <u>MICHELE B. LEDERBERG</u>	<u>EXEC V.P. & GENERAL COUNSEL</u>
3. <u>DOROTHY A. COLEMAN</u>	<u>EXEC V.P. & CFO</u>

VICE-PRESIDENTS

Name	Title	Name	Title
<u>CHRISTOPHER G. BUSH #</u>	<u>V.P. - UNDERWRITING</u>	<u>THOMAS D. CAUTHORN</u>	<u>V.P. - SALES</u>
<u>RICHARD P. FARIAS</u>	<u>CHIEF OPERATING OFFICER</u>	<u>ERIC E. GASBARRO</u>	<u>V.P.- HUMAN RESOURCES</u>
<u>AUGUSTINE A. MANOCCHIA M.D.</u>	<u>V.P. & CHIEF MEDICAL OFFICER</u>	<u>SHANNA C. MARZILLI</u>	<u>SR. V.P.- STRAT. TRANSFOR. & PLAN.</u>
<u>LINDA H. NEWTON</u>	<u>V.P.- COMM. REL, CORP RESP & DIVER</u>	<u>BRIAN M. O'MALLEY</u>	<u>V.P. - FINANCE</u>
<u>MICHAEL H. SAMUELSON</u>	<u>SR. V.P.- HEALTH & WELLNESS</u>	<u>MARK D. WAGONER</u>	<u>V.P. - CHIEF CONTR. OFF, NETWORK MGT</u>
<u>WILLIAM K. WRAY</u>	<u>EXEC V.P. & CHIEF INFORM. OFFICER</u>		

DIRECTORS OR TRUSTEES

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

State of RHODE ISLAND
 County of PROVIDENCE ss

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

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

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	413,187,343		413,187,343	410,013,638
2. Stocks:				
2.1 Preferred stocks				205,941
2.2 Common stocks	34,144,365		34,144,365	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 \$ (88,342,676) encumbrances)	31,223,943		31,223,943	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 (\$ (9,581,508)), cash equivalents (\$ 397,661), and short-term investments (\$ 7,333,864)	(1,849,983)		(1,849,983)	14,388,872
6. Contract loans (including \$ 0 premium notes)				
7. Derivatives				
8. Other invested assets	5,711,064		5,711,064	5,169,448
9. Receivables for securities				
10. Aggregate write-ins for invested assets				
11. Subtotals, cash and invested assets (Lines 1 to 10)	482,416,732		482,416,732	537,356,510
12. Title plants less \$ 0 charged off (for Title insurers only)				
13. Investment income due and accrued	3,769,456		3,769,456	3,825,923
14. Premiums and considerations:				
14.1 Uncollected premiums and agents' balances in the course of collection	26,204,914	1,281,733	24,923,181	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	2,770,524	327,725	2,442,799	953,948
15 Reinsurance:				
15.1 Amounts recoverable from reinsurers	150,747		150,747	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	20,769,309		20,769,309	17,790,157
17.1 Current federal and foreign income tax recoverable and interest thereon	13,849,720		13,849,720	6,869,569
17.2 Net deferred tax asset	23,120,428		23,120,428	19,604,715
18. Guaranty funds receivable or on deposit				
19. Electronic data processing equipment and software	94,910,906	89,254,258	5,656,648	5,356,492
20. Furniture and equipment, including health care delivery assets (\$ 0)	9,467,191	9,467,191		
21. Net adjustment in assets and liabilities due to foreign exchange rates				
22. Receivables from parent, subsidiaries and affiliates	486,716		486,716	302,775
23. Health care (\$ 15,882,667) and other amounts receivable	20,100,158	4,217,491	15,882,667	16,080,658
24. Aggregate write-ins for other than invested assets	97,847,404	80,065,107	17,782,297	21,659,090
25. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 11 to 24)	795,864,205	184,613,505	611,250,700	678,811,789
26. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
27. Total (Lines 25 and 26)	795,864,205	184,613,505	611,250,700	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	80,020,819	80,020,819		
2402. OTHER RECEIVABLES	12,652,378		12,652,378	16,281,412
2403. FEP UNPAID CLAIMS	4,733,000		4,733,000	4,988,000
2498. Summary of remaining write-ins for Line 24 from overflow page	441,207	44,288	396,919	389,678
2499. Totals (Lines 2401 through 2403 plus 2498) (Line 24 above)	97,847,404	80,065,107	17,782,297	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)	111,881,638		111,881,638	122,846,590
2. Accrued medical incentive pool and bonus amounts	400,000		400,000	661,542
3. Unpaid claims adjustment expenses	30,147,872		30,147,872	26,682,473
4. Aggregate health policy reserves	103,200,000		103,200,000	101,600,000
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves	1,262,000		1,262,000	1,188,000
8. Premiums received in advance	24,835,279		24,835,279	25,347,647
9. General expenses due or accrued	40,123,995		40,123,995	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	1,345,094		1,345,094	1,890,112
13. Remittances and items not allocated	804,898		804,898	917,565
14. Borrowed money (including \$ 0 current) and interest thereon \$ 0 (including \$ 0 current)				
15. Amounts due to parent, subsidiaries and affiliates	1,448,020		1,448,020	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	20,981,190		20,981,190	21,967,813
22. Aggregate write-ins for other liabilities (including \$ 23,525,095 current)	27,621,610		27,621,610	37,839,826
23. Total liabilities (Lines 1 to 22)	364,051,596		364,051,596	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	247,199,104	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	247,199,104	298,721,361
33. Total liabilities, capital and surplus (Lines 23 and 32)	X X X	X X X	611,250,700	678,811,789

DETAILS OF WRITE-IN LINES				
2201. OTHER ACCOUNTS PAYABLE	13,820,226		13,820,226	15,388,627
2202. ACCRUED CAPITAL EXPENSES	5,010,263		5,010,263	13,475,203
2203. LIABILITY FOR DIRECT PAY PREMIUM ASSISTANCE PROGRAM	4,037,317		4,037,317	5,835,205
2298. Summary of remaining write-ins for Line 22 from overflow page	4,753,804		4,753,804	3,140,791
2299. Totals (Lines 2201 through 2203 plus 2298) (Line 22 above)	27,621,610		27,621,610	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	3,370,203	3,983,687	4,649,054
2. Net premium income (including \$ 0 non-health premium income)	X X X	1,236,359,750	1,284,209,384	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	1,236,359,750	1,284,209,384	1,703,431,639
Hospital and Medical:				
9. Hospital/medical benefits		763,828,746	797,700,166	1,052,434,475
10. Other professional services		18,490,858	20,818,851	26,880,014
11. Outside referrals				
12. Emergency room and out-of-area		103,788,468	108,339,821	141,880,039
13. Prescription drugs		156,928,731	151,486,624	196,644,185
14. Aggregate write-ins for other hospital and medical		40,545,656	37,698,552	50,634,829
15. Incentive pool, withhold adjustments and bonus amounts				
16. Subtotal (Lines 9 to 15)		1,083,582,459	1,116,044,014	1,468,473,542
Less:				
17. Net reinsurance recoveries		176,026	83,181	354,396
18. Total hospital and medical (Lines 16 minus 17)		1,083,406,433	1,115,960,833	1,468,119,146
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$ 20,407,084 cost containment expenses		68,405,877	65,295,801	89,814,615
21. General administrative expenses		130,031,746	120,739,279	170,246,019
22. Increase in reserves for life and accident and health contracts (including \$ 0 increase in reserves for life only)		1,600,000	70,514,000	101,414,000
23. Total underwriting deductions (Lines 18 through 22)		1,283,444,056	1,372,509,913	1,829,593,780
24. Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	(47,084,306)	(88,300,529)	(126,162,141)
25. Net investment income earned		12,232,074	15,854,221	20,582,194
26. Net realized capital gains (losses) less capital gains tax of \$ 0		11,006,323	74,978	(3,893,802)
27. Net investment gains (losses) (Lines 25 plus 26)		23,238,397	15,929,199	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		(190,010)	3,381,675	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	(24,035,919)	(68,989,655)	(105,056,228)
31. Federal and foreign income taxes incurred	X X X	(7,204,413)	(3,235,688)	(5,111,809)
32. Net income (loss) (Lines 30 minus 31)	X X X	(16,831,506)	(65,753,967)	(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		40,545,656	37,698,552	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)		40,545,656	37,698,552	50,634,829
2901. INCOME FROM HISTORIC TAX CREDITS		757,188	1,191,540	1,884,540
2902. OTHER INCOME (NOTE RECEIVABLE)		38,226	127,540	161,514
2903. INTEREST INCOME (NET OF PENALTIES)		5,371	(68,936)	29,122
2998. Summary of remaining write-ins for Line 29 from overflow page		(990,795)	2,131,531	2,342,345
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)		(190,010)	3,381,675	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
CAPITAL & SURPLUS ACCOUNT			
33. Capital and surplus prior reporting year	298,721,361	412,317,769	412,317,769
34. Net income or (loss) from Line 32	(16,831,506)	(65,753,967)	(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	(6,461,778)	13,864,142	21,634,554
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax	3,515,713	8,085,710	5,473,615
39. Change in nonadmitted assets	(32,516,690)	(36,164,410)	(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	772,004	(4,667,580)	(6,551,580)
48. Net change in capital and surplus (Lines 34 to 47)	(51,522,257)	(84,636,105)	(113,596,408)
49. Capital and surplus end of reporting period (Line 33 plus 48)	247,199,104	327,681,664	298,721,361

DETAILS OF WRITE-IN LINES			
4701. CHANGE IN UNRECOGNIZED PRIOR SERVICE COST	772,004	(4,667,580)	(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)	772,004	(4,667,580)	(6,551,580)

CASH FLOW

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	1,254,747,064	1,301,259,684	1,707,217,177
2. Net investment income	13,421,921	16,541,710	22,190,975
3. Miscellaneous income	(1,987,898)	1,638,357	2,138,935
4. Total (Lines 1 to 3)	1,266,181,087	1,319,439,751	1,731,547,087
5. Benefit and loss related payments	1,170,957,787	1,217,854,248	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	127,342,939	130,631,801	181,034,848
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)	(89,153)	(4,759,844)	(4,759,844)
10. Total (Lines 5 through 9)	1,298,211,573	1,343,726,205	1,743,973,615
11. Net cash from operations (Line 4 minus Line 10)	(32,030,486)	(24,286,454)	(12,426,528)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	104,531,435	148,020,730	178,496,480
12.2 Stocks	53,219,793	9,657,841	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	(1,147,819)	39,279,490	44,838,550
12.8 Total investment proceeds (Lines 12.1 to 12.7)	156,603,409	196,958,061	243,224,940
13. Cost of investments acquired (long-term only):			
13.1 Bonds	107,013,339	76,271,568	114,714,708
13.2 Stocks	8,222,313	10,038,886	20,836,398
13.3 Mortgage loans			
13.4 Real estate	1,115,313	41,897,119	43,805,184
13.5 Other invested assets		1,233,645	1,233,645
13.6 Miscellaneous applications	30,100,813	43,069,575	58,374,993
13.7 Total investments acquired (Lines 13.1 to 13.6)	146,451,778	172,510,793	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)	10,151,631	24,447,268	4,260,012
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	5,640,000	14,878,570	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)	5,640,000	14,878,570	2,628,020
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(16,238,855)	15,039,384	(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)	(1,849,983)	34,966,752	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	372,269	14,859	201,015	24,978		28,926	22,717	33,102	14,291	32,381
5. Current Year										
6. Current Year Member Months	3,370,203	131,450	1,834,885	225,113		249,986	204,893	302,665	134,231	286,980
Total Member Ambulatory Encounters for Period:										
7. Physician	1,405,151	45,088	935,605					353,075	71,383	
8. Non-Physician	559,183	20,248	423,878					83,949	31,108	
9. Totals	1,964,334	65,336	1,359,483					437,024	102,491	
10. Hospital Patient Days Incurred	87,921	3,523	38,628					41,175	4,595	
11. Number of Inpatient Admissions	18,117	588	9,083					7,346	1,100	
12. Health Premiums Written (a)	1,240,772,307	44,519,262	714,026,679	37,456,073		21,564,550	76,497,836	296,360,288	37,025,458	13,322,161
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	1,236,359,750	44,519,262	709,763,778	37,456,073		21,564,550	76,497,836	296,360,288	36,875,802	13,322,161
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	1,094,558,927	35,906,395	632,011,193	33,267,802		18,386,857	70,775,928	258,728,654	33,936,248	11,545,850
18. Amount Incurred for Provision of Health Care Services	1,083,406,433	38,812,374	617,841,586	33,572,802		18,490,857	70,379,089	257,912,071	34,806,668	11,590,986

(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)	88,140,346	579,515,700	3,968,511	69,251,014	92,108,857	84,279,894
2. Medicare Supplement	4,337,984	28,929,818	103,679	4,799,321	4,441,663	4,598,000
3. Dental only	1,217,098	17,169,759	21,518	1,386,482	1,238,616	1,304,000
4. Vision only						
5. Federal Employees Health Benefits Plan	4,913,589	65,862,339	74,885	4,977,964	4,988,474	5,449,688
6. Title XVIII - Medicare	23,863,429	234,865,225	(614,586)	24,078,820	23,248,843	24,280,818
7. Title XIX - Medicaid	4,294,453	29,641,795	214,165	4,021,164	4,508,618	3,364,909
8. Other health	712,285	10,833,565	163,853	696,848	876,138	757,281
9. Health subtotal (Lines 1 to 8)	127,479,184	966,818,201	3,932,025	109,211,613	131,411,209	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	127,740,726	966,818,201	4,332,025	109,211,613	132,072,751	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 3rd 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 September 30, 2010 was \$4,037,317. The Plan did not commit any additional money for 3rd 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 \$6,235,934 for January – September 2010. There would be no impact on surplus reserves.

<u>NET INCOME</u>	<u>2010</u>
(1) The Plan's state basis (RI)	\$(16,831,506)
(2) State permitted practice that increases NAIC SAP loss - Depreciation of software	\$ (6,235,934)
(3) NAIC SAP	\$(23,067,440)

- (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 September 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	\$2,470,032	\$(1,040)	\$1,259,024	\$(126,658)	\$3,729,056	\$(127,698)

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 September 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 \$88,342,676.

(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 \$3,331,134.

(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

NOTES TO FINANCIAL STATEMENTS

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, - September 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	\$655,129,172	- -	\$655,129,172
b. Gross administrative fees accrued	37,104,847	- -	37,104,847
c. Other income or expenses (including interest paid to or received from plans)	- -	- -	- -
d. Gross expenses incurred (claims and administrative)	716,497,925	- -	716,497,925
e. Total net gain or (loss) from operations	(24,263,906)	- -	(24,263,906)

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

NOTES TO FINANCIAL STATEMENTS

- no significant change

24. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2009 were \$150,717,000. As of September 30, 2010, \$135,044,000 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$4,980,000 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 \$7,842,000 unfavorable prior-year development since December 31, 2009 to September 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 September 30, 2010, the Plan had liabilities of \$103,200,000 related to premium deficiency reserves of which \$102,900,000 relates to the comprehensive line of business and \$300,000 to Medicare supplement. At December 31, 2009, the Plan had liabilities of \$101,600,000 related to premium deficiency reserves of which \$92,100,000 relates to the comprehensive line of business, \$3,200,000 to Medicare supplement and \$6,300,000 for its Medicaid line of business. This is an increase of \$1,600,000 compared to December 31, 2009. As a result of exiting the Medicaid program effective January 1, 2011, there is no longer a premium deficiency to report for this program. 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 [X] 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	\$ 5,711,064
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 5,169,448	\$ 5,711,064
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ _____	\$ _____

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No []
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 [X] 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 [X]

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 | 87.80 % |
| 1.2 | A&H cost containment percent | 1.70 % |
| 1.3 | A&H expense percent excluding cost containment expenses | 14.40 % |
- 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.	1	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	830,522,511	296,218,785	37,025,458	76,497,836			1,240,264,590	
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	830,522,511	296,218,785	37,025,458	76,497,836			1,240,264,590	
60. Reporting entity contributions for Employee Benefit Plans		XXX	366,214	141,503					507,717	
61. Totals (Direct Business)		(a) 1	830,888,725	296,360,288	37,025,458	76,497,836			1,240,772,307	

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 0000	BLUE CROSS & BLUE SHIELD OF RHODE ISLAN HEALTH & WELLNESS INSTITUTE	53473 00000	RI RI	05-0158952 20-4336322	BLUE CROSS & BLUE SHIELD OF RHODE ISLAND 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

OVERFLOW PAGE FOR WRITE-INS

Page 2 - Continuation

	Current Year			Prior Year
	1	2	3	4
REMAINING WRITE-INS AGGREGATED AT LINE 24 FOR OTHER THAN INVESTED ASSETS	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
2404. COLLATERAL FUND HOME & HOST	396,919		396,919	384,287
2405. LEASEHOLD IMPROVEMENTS	35,552	35,552		
2406. PNS EQUIPMENT/BLUE CROSS MDSE INVENTORY	8,736	8,736		5,391
2497. Totals (Lines 2401 through 2496) (Page 2, Line 2498)	441,207	44,288	396,919	389,678

OVERFLOW PAGE FOR WRITE-INS

Page 3 - Continuation

	Current Year			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
WRITE-INS AGGREGATED AT LINE 22 FOR OTHER LIABILITIES				
2204. UNFUNDED BENEFIT OBLIG/OTHER CARRIER PAYABLES	2,748,630		2,748,630	737,215
2205. FEP & MISCELLANEOUS CLAIMS PAYABLES	1,833,308		1,833,308	1,115,645
2206. PAYABLE FOR ANNUAL EXPERIENCE ACCOUNTING	157,491		157,491	1,210,971
2207. CAPITAL LEASES	14,375		14,375	76,960
2297. Totals (Lines 2204 through 2296) (Page 3, Line 22)	4,753,804		4,753,804	3,140,791

OVERFLOW PAGE FOR WRITE-INS

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

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
REMAINING WRITE-INS AGGREGATED AT LINE 29 FOR GAINS AND LOSSES IN SURPLUS				
2904. INTEREST IRS		1,620		(68,451)
2905. REALIZED GAIN ON SALE OF BUILDING			3,066,726	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)		(163,771)	(239,711)	(307,222)
2909. ELECTRONIC HEALTH RECORDS		(174,600)	(482,486)	(646,886)
2910. EMR GRANT PROGRAM		(269,866)		(198,707)
2911. BANK SERVICE CHARGES		(284,178)	(241,368)	(355,454)
2997. Totals (Lines 2904 through 2996) (Page 4, Line 2998)		(990,795)	2,131,531	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	1,115,313	43,805,184
3. Current year change in encumbrances	1,147,819	(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	1,859,632	787,814
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	31,223,944	30,820,444
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	31,223,944	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)	541,616	(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)	5,711,063	5,169,447
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	5,711,063	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	115,235,642	135,551,106
3. Accrual of discount	168,457	505,744
4. Unrealized valuation increase (decrease)	(7,003,392)	21,655,188
5. Total gain (loss) on disposals	11,006,323	2,729,784
6. Deduct consideration for bonds and stocks disposed of	157,751,228	198,386,390
7. Deduct amortization of premium	1,301,838	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)	447,331,708	486,977,744
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	447,331,708	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
BONDS								
1. Class 1 (a)	385,697,770	128,800,804	100,572,882	936,764	399,626,353	385,697,770	414,862,456	410,536,343
2. Class 2 (a)	3,659,747			(938)	2,000,239	3,659,747	3,658,809	6,329,292
3. Class 3 (a)	1,999,908			39	1,999,870	1,999,908	1,999,947	1,999,832
4. Class 4 (a)	1,462,942			(1,462,942)		1,462,942		
5. Class 5 (a)								
6. Class 6 (a)								
7. Total Bonds	392,820,367	128,800,804	100,572,882	(527,077)	403,626,462	392,820,367	420,521,212	418,865,467
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5	205,941		205,941		205,941	205,941		205,941
13. Class 6								
14. Total Preferred Stock	205,941		205,941		205,941	205,941		205,941
15. Total Bonds & Preferred Stock	393,026,308	128,800,804	100,778,823	(527,077)	403,832,403	393,026,308	420,521,212	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	7,333,864	X X X	7,333,864	1,392	

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	242,167,779	208,988,707
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	243,685,743	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)	7,333,865	8,851,829
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	7,333,865	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	NONE	
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	NONE	
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	
NONE																
9999999	Totals					XXX	XXX	XXX			XXX	XXX	XXX			

505

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year to Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX									
4. Less: Closed or Disposed of Transactions				NONE						
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX			XXX		XXX		XXX
7. Ending Inventory										

9016

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	63,880,731	638,717,920
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	63,802,514	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)	397,661	319,444
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	397,661	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	09/30/2010	Dineo Corp		621,497		(40,248)
0199999 Acquired by Purchase						621,497		(40,248)
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.							
NONE																			
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									
NONE												
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.						
NONE																			
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-E2-4	FANNIE MAE		08/26/2010	BANK OF AMERICA		9,203,544	9,000,000.00	2,188	1
31398A-UJ-9	FANNIE MAE		08/26/2010	HSBC SECURITIES		3,177,210	3,000,000.00	18,208	1
31398A-X3-1	FANNIE MAE		07/29/2010	MORGAN STANLEY		2,010,428	2,000,000.00	1,458	1
3137EA-CD-9	FREDDIE MAC		07/29/2010	DEUTSCHE BANK		2,120,280	2,000,000.00	333	1
3137EA-CL-1	FREDDIE MAC		08/31/2010	DEUTSCHE BANK		1,994,204	2,000,000.00	535	1
912827-7B-2	US TREASURY N/B		08/16/2010	US BANK		581,642	555,000.00	75	1
912828-HR-4	US TREASURY N/B		08/16/2010	GOLDMAN, SACHS & CO		5,510,156	5,000,000.00	951	1
912828-JH-4	US TREASURY N/B		07/29/2010	GOLDMAN, SACHS & CO		2,206,797	2,000,000.00	36,464	1
912828-KT-6	US TREASURY N/B		08/16/2010	GOLDMAN, SACHS & CO		5,199,805	5,000,000.00	45,099	1
912828-NL-0	US TREASURY N/B		07/29/2010	CGM		3,031,641	3,000,000.00	4,586	1
912828-NR-7	US TREASURY N/B		08/16/2010	GOLDMAN, SACHS & CO		5,118,359	5,000,000.00	5,486	1
912828-JZ-4	US TREASURY NOTE		08/16/2010	GOLDMAN, SACHS & CO		5,145,313	5,000,000.00	4,042	1
0399999	Total Bonds U. S. Government				X X X	45,299,379	43,555,000.00	119,425	X X X
161571-CH-5	CHAIT 2007-A17 A		08/31/2010	JP MORGAN SECURITIES		1,089,453	1,000,000.00	2,560	1FE
200340-AN-7	COMERICA INC		09/13/2010	JP MORGAN SECURITIES		823,977	825,000.00		1FE
263534-CB-3	EI DU PONT DE NEMOUR		09/20/2010	MORGAN STANLEY		1,997,180	2,000,000.00		1FE
36161H-AD-3	GEEMT 2010-1-A4		09/22/2010	BANK OF AMERICA		1,999,532	2,000,000.00		1FE
57629W-BM-1	MASSMUTUAL GLOBAL FDG		09/20/2010	CHARLES SCHWAB		3,497,865	3,500,000.00		1FE
3899999	Total Bonds Industrial and Miscellaneous (Unaffiliated)				X X X	9,408,007	9,325,000.00	2,560	X X X
8399997	Total Bonds Part 3				X X X	54,707,386	52,880,000.00	121,985	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	54,707,386	52,880,000.00	121,985	X X X
023586-10-0	AMERCO INC		07/28/2010	CONIFER SECURITIES	320.000	22,075			L
03524A-10-8	ANHEUSER BUSCH INBEV	R	07/07/2010	CAPITAL INSTITUTIONAL SER	2,800.000	142,937			L
G0450A-10-5	ARCH CAPITAL GROUP LTD	R	07/09/2010	DOWLING & PARTNERS	290.000	22,402			L
05534B-76-0	BCE INC	I	08/06/2010	VARIOUS	1,550.000	48,877			L
125581-80-1	CIT GROUP INC		07/22/2010	VARIOUS	1,910.000	69,910			L
23627R-10-5	DANISCO A/S	R	08/04/2010	DEUTSCHE BANK	5,030.000	49,723			L
307000-10-9	FAMILY DOLLAR STORES INC		07/30/2010	VARIOUS	7,060.000	272,714			L
344849-10-4	FOOT LOCKER INC		08/25/2010	VARIOUS	8,480.000	103,987			L
37733W-10-5	GLAXO SMITHKLINE PLC	R	07/12/2010	CAPITAL INSTITUTIONAL SER	3,369.000	117,624			L
438128-30-8	HONDA MOTOR CO LTD	R	08/10/2010	VARIOUS	7,360.000	235,633			L
448579-10-2	HYAT HOTELS CORP-A		07/09/2010	CITATION	660.000	24,333			L
493267-10-8	KEYCORP		08/10/2010	VARIOUS	23,600.000	201,503			L
608554-20-0	MOLEX INC-A		08/12/2010	VARIOUS	990.000	15,832			L
780259-20-6	ROYAL DUTCH SHELL PLC	R	08/31/2010	SANFORD BERNSTEIN	760.000	40,484			L

(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)
848574-10-9	SPIRIT AEROSYSTEMS		09/08/2010	VARIOUS	7,220,000	142,306			L
871013-10-8	SWISSCOM	R	08/31/2010	MORGAN STANLEY	4,568,000	171,664			L
878237-10-6	TECH DATA CORP		09/02/2010	VARIOUS	7,520,000	287,575			L
879664-10-0	TELLABS INC		07/16/2010	CITATION	3,940,000	29,781			L
G96666-10-5	WILLIS GROUP HOLDINGS	R	07/13/2010	VARIOUS	3,730,000	119,127			L
9099999	Total Common Stock Industrial and Miscellaneous (Unaffiliated)				X X X	2,118,487	X X X		X X X
9799997	Total Common Stock Part 3				X X X	2,118,487	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	2,118,487	X X X		X X X
9899999	Total Preferred and Common Stock				X X X	2,118,487	X X X		X X X
9999999	Totals				X X X	56,825,873	X X X	121,985	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 eign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design-ation or Market Indicator (a)	
31359M-YN-7	FANNIE MAE		08/15/2010	MATURITY		4,000,000	4,000,000.00	3,914,696		16,333		16,333		4,000,000				170,000	08/15/2010	1	
3133XD-TA-9	FEDERAL HOME LOAN BANK		08/31/2010	BANQUE PARIBAS		2,025,060	2,000,000.00	2,063,660		(14,881)		(14,881)		2,006,273		18,787	18,787	68,875	12/10/2010	1	
36200Q-YY-4	GNMA I 15 YR #569627		09/15/2010	PRINCIPAL RECEIPT		1,173	1,173.06	1,214		(3)		(3)		1,199		(25)	(25)	51	02/15/2017	1	
36201F-RA-7	GNMA I 15 YR #581981		09/15/2010	PRINCIPAL RECEIPT		2,010	2,010.12	2,043		(2)		(2)		2,030		(20)	(20)	81	05/15/2017	1	
36201B-HY-5	GNMA I 15 YR P/T POOL #578147		09/15/2010	PRINCIPAL RECEIPT		45,592	45,591.68	46,432		(46)		(46)		46,096		(504)	(504)	1,789	06/15/2017	1	
36201J-GM-5	GNMA I 15 YR P/T POOL #584404		09/15/2010	PRINCIPAL RECEIPT		10,356	10,355.92	10,372		(2)		(2)		10,357		(1)	(1)	380	05/15/2017	1	
36200R-KH-4	GNMA I 15YR #570096		09/15/2010	PRINCIPAL RECEIPT		12,377	12,376.89	12,547		(13)		(13)		12,465		(88)	(88)	550	12/15/2016	1	
36200R-LW-0	GNMA I 30-YR #570141		09/15/2010	PRINCIPAL RECEIPT		1,149	1,148.97	1,149						1,149				50	12/15/2031	1	
36211E-KW-7	GNMA I P/T POOL #510709		09/15/2010	PRINCIPAL RECEIPT		208	208.28	209						208				10	11/15/2014	1	
36211M-QZ-6	GNMA I P/T POOL #517172		09/15/2010	PRINCIPAL RECEIPT		2,052	2,052.33	2,062		(1)		(1)		2,054		(1)	(1)	93	11/15/2014	1	
36202F-DC-7	GNMA II #004599		09/20/2010	PRINCIPAL RECEIPT		79,496	79,496.20	83,111		(27)		(27)		83,083		(3,587)	(3,587)	1,753	12/20/2039	1	
36202E-ZF-9	GNMA II POOL #004342		09/20/2010	PRINCIPAL RECEIPT		185,861	185,861.25	189,549		(55)		(55)		189,472		(3,611)	(3,611)	6,219	01/20/2039	1	
36202E-ZG-7	GNMA II POOL #004343		09/20/2010	PRINCIPAL RECEIPT		156,505	156,505.41	161,274		(93)		(93)		161,146		(4,641)	(4,641)	5,871	01/20/2039	1	
36202E-NA-3	GNMA II POOL #3985		09/20/2010	PRINCIPAL RECEIPT		79,043	79,043.10	79,759		(16)		(16)		79,727		(684)	(684)	2,967	05/20/2037	1	
36205R-XM-4	GNMA P/T POOL #398584		09/15/2010	PRINCIPAL RECEIPT		61	60.71	59						59		1	1	3	06/15/2029	1	
36207J-2F-9	GNMA P/T POOL #433774		09/15/2010	PRINCIPAL RECEIPT		1,179	1,179.09	1,203		(1)		(1)		1,201		(22)	(22)	53	05/15/2028	1	
36210B-WF-8	GNMA P/T POOL #487646		09/15/2010	PRINCIPAL RECEIPT		49	49.01	48		1		1		49				2	09/15/2029	1	
36211E-KG-2	GNMA P/T POOL #510695		09/15/2010	PRINCIPAL RECEIPT		1,312	1,312.39	1,325		(1)		(1)		1,315		(3)	(3)	69	11/15/2014	1	
36211R-MX-4	GNMA P/T POOL #520674		09/15/2010	PRINCIPAL RECEIPT		108	108.17	109						109				6	04/15/2030	1	
36211X-R7-3	GNMA P/T POOL #526210		09/15/2010	PRINCIPAL RECEIPT		2,090	2,090.21	2,110		(2)		(2)		2,095		(5)	(5)	112	02/15/2015	1	
36225A-D2-3	GNMA P/T POOL #780121		09/15/2010	PRINCIPAL RECEIPT		3,855	3,855.24	4,146		(7)		(7)		4,035		(180)	(180)	230	04/15/2025	1	
912827-6J-6	US TREASURY NOTE		08/16/2010	MATURITY		4,500,000	4,500,000.00	4,669,063		(13,688)		(13,688)		4,500,000				258,750	08/15/2010	1	
912828-ED-8	US TREASURY NT		08/16/2010	MATURITY		582,000	582,000.00	603,793		(13,573)		(13,573)		582,000				24,008	08/15/2010	1	
0399999	Total - Bonds - U.S. Governments				X X X	11,691,536	11,666,478.0	11,849,933		(26,077)		(26,077)		11,686,122		5,416	5,416	541,922	X X X	X X X	
312967-4A-7	FEDERAL HOME LOAN GOLD		09/15/2010	PRINCIPAL RECEIPT		16,691	16,690.51	16,735		(3)		(3)		16,713		(23)	(23)	522	06/01/2019	1	
312967-J7-8	FEDERAL HOME LOAN GOLD		09/15/2010	PRINCIPAL RECEIPT		15,211	15,210.51	15,239		(2)		(2)		15,223		(12)	(12)	440	05/01/2019	1	
31335H-3N-1	FGTW PL C90805		09/15/2010	PRINCIPAL RECEIPT		18,145	18,144.66	18,663		(17)		(17)		18,582		(437)	(437)	646	03/01/2024	1	
3128NH-BR-3	FH 1J0948 5/1 ARM		09/15/2010	PRINCIPAL RECEIPT		156,946	156,945.96	156,701		3		3		156,688		258	258	4,936	03/01/2038	1	
3128QJ-Q3-3	FHARM 5/1 POOL 1G1374		09/15/2010	PRINCIPAL RECEIPT		77,184	77,184.32	77,178		(13)		(13)		77,150		34	34	2,614	12/01/2036	1	
3128S4-FJ-1	FHLMC ARM 3/1 POOL#1Q0169		09/15/2010	PRINCIPAL RECEIPT		48,088	48,087.52	48,211		(9)		(9)		48,194		(107)	(107)	1,038	11/01/2036	1	
3128KR-3N-2	FHLMC GOLD #A61705		09/15/2010	PRINCIPAL RECEIPT		163,621	163,620.65	161,458		2,294		2,294		163,774		(153)	(153)	5,810	06/01/2037	1	
3128L9-PP-2	FHLMC GOLD #A75830		09/15/2010	PRINCIPAL RECEIPT		173,295	173,295.33	173,268		(5)		(5)		173,258		37	37	6,117	04/01/2038	1	
312926-ZB-7	FHLMC GOLD #A80738		09/15/2010	PRINCIPAL RECEIPT		239,764	239,764.08	240,551		(17)		(17)		240,523		(759)	(759)	9,074	08/01/2038	1	
312935-F3-8	FHLMC GOLD #A88286		09/15/2010	PRINCIPAL RECEIPT		45,623	45,622.98	47,047		(18)		(18)		47,030		(1,407)	(1,407)	1,521	08/01/2039	1	
312966-W5-9	FHLMC GOLD #B14268		09/15/2010	PRINCIPAL RECEIPT		81,201	81,201.48	81,100		(2)		(2)		81,086		116	116	1,947	10/01/2019	1	
3128M5-UZ-1	FHLMC GOLD #G03900		09/15/2010	PRINCIPAL RECEIPT		161,307	161,306.82	160,399		5		5		160,417		890	890	6,026	02/01/2038	1	
3128GW-2X-5	FHLMC GOLD 15 YR #E92590		09/15/2010	PRINCIPAL RECEIPT		8,154	8,154.48	8,313		(8)		(8)		8,251		(97)	(97)	275	11/01/2017	1	
31294J-5N-4	FHLMC GOLD 15-YR #E00853		09/15/2010	PRINCIPAL RECEIPT		1,582	1,581.90	1,584		(24)		(24)		1,753		(171)	(171)	62	04/01/2015	1	
3128GH-JZ-5	FHLMC GOLD 15YR #E81180		09/15/2010	PRINCIPAL RECEIPT		2,280	2,280.38	2,331		(4)		(4)		2,309		(28)	(28)	110	08/01/2015	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-2U-1	FHLMC GOLD 15YR #E92587	09/15/2010	PRINCIPAL RECEIPT		1,361	1,360.80	1,387	1,378		(1)		(1)		1,377		(16)	(16)	45	11/01/2017	1	
3128LX-R4-4	FHLMC GOLD G02307	09/15/2010	PRINCIPAL RECEIPT		181,191	181,191.13	172,330	172,471		98		98		172,569		8,622	8,622	6,149	08/01/2036	1	
31292H-BB-9	FHLMC GOLD P/T POOL #C00934	09/15/2010	PRINCIPAL RECEIPT		485	485.48	486	485						485				23	03/01/2030	1	
31294J-NS-3	FHLMC GOLD P/T POOL#E00401	08/16/2010	PRINCIPAL RECEIPT		1,012	1,011.82	1,049	1,010		2		2		1,012				55	09/01/2010	1	
31395V-G4-5	FHR 2989 TE	09/15/2010	PRINCIPAL RECEIPT		49,338	49,338.32	49,612	49,369		(34)		(34)		49,335		3	3	1,646	12/15/2022	1	
31396G-LP-4	FHR 3101 UA	09/15/2010	PRINCIPAL RECEIPT		89,478	89,477.90	89,646	89,393		(51)		(51)		89,342		136	136	3,338	11/15/2031	1	
31396N-6W-1	FHR 3138 PA	09/15/2010	PRINCIPAL RECEIPT		177,003	177,002.76	176,588	176,616		4		4		176,621		382	382	6,789	02/15/2027	1	
31397T-SN-3	FHRR R016 AM	09/15/2010	PRINCIPAL RECEIPT		153,960	153,960.12	153,702	153,681		(7)		(7)		153,674		286	286	5,191	06/15/2018	1	
31403D-XF-1	FNARM 5/1 POOL 745978	09/27/2010	PRINCIPAL RECEIPT		97,128	97,127.62	97,598	97,572		(16)		(16)		97,557		(429)	(429)	2,987	10/01/2036	1	
31411G-SF-0	FNARM 5/1 POOL 907818	09/27/2010	PRINCIPAL RECEIPT		201,504	201,503.76	203,267	203,183		(85)		(85)		203,098		(1,594)	(1,594)	7,541	01/01/2037	1	
31411S-3C-8	FNARM 5/1 POOL 914395	09/27/2010	PRINCIPAL RECEIPT		141,889	141,888.53	142,881	142,832		(943)		(943)		141,889				4,775	03/01/2037	1	
31385Y-N3-5	FNMA 15 YR #556710	09/27/2010	PRINCIPAL RECEIPT		765	765.22	779	779		(2)		(2)		777		(12)	(12)	37	11/01/2015	1	
31388V-MM-7	FNMA 15-YR #616064	09/27/2010	PRINCIPAL RECEIPT		3,626	3,625.91	3,641	3,632		(2)		(2)		3,630		(4)	(4)	135	11/01/2016	1	
31371H-DT-2	FNMA 15YR P/T POOL #252214	09/27/2010	PRINCIPAL RECEIPT		1,730	1,729.88	1,757	1,730		(1)		(1)		1,728		2	2	72	01/01/2014	1	
31385P-5Q-3	FNMA 15YR P/T POOL #549055	09/27/2010	PRINCIPAL RECEIPT		1,504	1,503.63	1,518	1,511		(2)		(2)		1,509		(6)	(6)	72	07/01/2015	1	
31409G-SV-9	FNMA 5/1 ARM #870932	09/27/2010	PRINCIPAL RECEIPT		160,635	160,635.36	161,809	161,792		(58)		(58)		161,734		(1,099)	(1,099)	5,515	10/01/2037	1	
31411F-UW-2	FNMA 7/1 ARM #906997	09/27/2010	PRINCIPAL RECEIPT		109,148	109,148.28	108,551	108,558		2		2		108,559		589	589	3,705	05/01/2037	1	
31380S-3Z-4	FNMA DWARF P/T POOL #449116	09/27/2010	PRINCIPAL RECEIPT		3,881	3,880.79	3,955	3,867		(1)		(1)		3,866		15	15	176	11/01/2013	1	
31371H-FA-1	FNMA P/T POOL #252261	09/27/2010	PRINCIPAL RECEIPT		2,565	2,564.92	2,602	2,568		(3)		(3)		2,565				108	02/01/2014	1	
31371H-X4-5	FNMA P/T POOL #252799	09/27/2010	PRINCIPAL RECEIPT		4,993	4,993.24	4,940	4,953		2		2		4,955		38	38	216	10/01/2014	1	
31371J-S7-0	FNMA P/T POOL #253542	09/27/2010	PRINCIPAL RECEIPT		2,005	2,004.80	2,023	2,014		(2)		(2)		2,013		(8)	(8)	104	12/01/2015	1	
31379R-EM-6	FNMA P/T POOL #426840	09/27/2010	PRINCIPAL RECEIPT		19,893	19,893.15	21,756	20,488		(30)		(30)		20,458		(565)	(565)	1,108	01/01/2025	1	
31379X-H3-2	FNMA P/T POOL #432350	09/27/2010	PRINCIPAL RECEIPT		5,462	5,462.22	5,533	5,474		(8)		(8)		5,466		(4)	(4)	230	06/01/2013	1	
31383H-PW-8	FNMA P/T POOL #503637	09/27/2010	PRINCIPAL RECEIPT		1,835	1,835.44	1,837	1,831		(1)		(1)		1,831		5	5	77	06/01/2014	1	
31403C-6L-0	FNMA POOL #745275	09/27/2010	PRINCIPAL RECEIPT		140,536	140,535.73	136,891	136,956		52		52		137,008		3,528	3,528	4,613	02/01/2036	1	
31407X-XZ-9	FNMA POOL #844096	09/27/2010	PRINCIPAL RECEIPT		67,806	67,805.84	68,230	68,209		(16)		(16)		68,193		(388)	(388)	2,909	11/01/2035	1	
31418M-T3-6	FNMA POOL #AD0569	09/27/2010	PRINCIPAL RECEIPT		90,340	90,339.88	93,957			(35)		(35)		93,922		(3,582)	(3,582)	1,984	01/01/2040	1	
3128JR-P7-5	FREDDIE MAC 7/1 ARM POOL 847646	09/15/2010	PRINCIPAL RECEIPT		109,302	109,301.65	109,080	109,081		(7)		(7)		109,074		228	228	4,086	11/01/2036	1	
38376G-EQ-9	GNR 2010-16A	09/16/2010	PRINCIPAL RECEIPT		5,870	5,869.63	5,951			(2)		(2)		5,950		(80)	(80)	31	01/16/2040	1	
3199999	U.S. Total - Bonds - Special Revenue and Special Assessment Non-Guaranteed Obl		X X X		3,035,337	3,035,335.39	3,032,143	2,930,204		1,033		1,033		3,031,148		4,188	4,188	104,855	X X X	X X X	
048312-AB-8	ACETF 2002-1 A2	07/20/2010	PRINCIPAL RECEIPT		167,213	167,213.06	164,391	166,576		160		160		166,737		477	477	5,280	04/20/2013	1FE	
03061N-JN-0	AMCAR 2005-CF A4	09/07/2010	PRINCIPAL RECEIPT		87,340	87,340.15	86,095	87,147		57		57		87,205		136	136	2,738	06/06/2012	1FE	
07383F-GE-2	BSCMS 2001-TOP4 A1	09/15/2010	PRINCIPAL RECEIPT		117,066	117,065.99	116,513	116,752		57		57		116,809		257	257	4,226	11/15/2016	1FE	
07383F-QT-8	BSCMS 2003-T10 A1	09/13/2010	PRINCIPAL RECEIPT		12,036	12,035.64	11,080	11,325		176		176		11,501		534	534	319	03/13/2040	1FE	
14911X-AC-0	CFAT 2007-A-A3A	08/25/2010	PRINCIPAL RECEIPT		254,396	254,395.98	254,341	254,529		(33)		(33)		254,496		(100)	(100)	9,171	06/25/2012	1FE	
161571-BM-5	CHAIT 2006-A7 A	08/31/2010	MORGAN STANLEY		999,844	1,000,000.00	987,734	993,020		4,850		4,850		997,870		1,974	1,974	2,082	02/15/2013	1FE	
15200D-AB-3	CNP 2005-A A2	08/02/2010	PRINCIPAL RECEIPT		191,090	191,089.58	190,231	190,748		342		342		191,090				9,497	08/01/2014	1FE	
20825U-AB-0	CONOCO FUNDING CO	08/03/2010	FULL CALL		4,276,060	4,000,000.00	4,310,620	4,152,718		(49,059)		(49,059)		4,103,659		172,401	172,401	203,200	10/15/2011	1FE	
34529D-AB-8	FORDL 2009-A A2	09/15/2010	PRINCIPAL RECEIPT		448,962	448,962.11	448,949	449,024		(49)		(49)		448,976		(13)	(13)	8,055	05/15/2011	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)
36158Y-GZ-6	GENENTECH INC		09/10/2010	PRINCIPAL RECEIPT		258,739	258,738.70	252,634	256,309		822		822		257,131		1,608	1,608	8,110	12/10/2037	1FE
368710-AE-9	GENENTECH INC		07/15/2010	MATURITY		2,000,000	2,000,000.00	2,037,920	2,009,712		(9,712)		(9,712)		2,000,000				88,000	07/15/2010	1FE
466247-TW-3	JPMMT 2005-A6 3A2		09/27/2010	PRINCIPAL RECEIPT		77,525	77,525.12	77,286	77,260		(1)		(1)		77,259		266	266	2,336	09/25/2035	4FE
52108H-LH-5	LBUBS 2002-C4 A4		09/17/2010	PRINCIPAL RECEIPT		23,776	23,776.01	23,910	23,856		(25)		(25)		23,832		(56)	(56)	697	09/15/2026	1FE
52108H-E2-6	LBUBS 2004-C4 A2		09/17/2010	PRINCIPAL RECEIPT		21,007	21,007.21	21,556	20,997		5		5		21,002		5	5	613	06/15/2029	1FE
52108H-J5-4	LBUBS 2004-C6 A2		09/17/2010	PRINCIPAL RECEIPT		51,639	51,639.44	49,697	51,615		11		11		51,626		14	14	1,364	08/15/2029	1FE
52108H-6T-6	LBUBS 2005-C5 A2		09/17/2010	PRINCIPAL RECEIPT		12,463	12,462.76	12,292	12,430		16		16		12,446		17	17	380	09/15/2030	1FE
61745M-TD-5	MSC 2003-IQ5 A4		09/15/2010	PRINCIPAL RECEIPT		61,582	61,582.38	64,257			(325)		(325)		63,933		(2,350)	(2,350)	1,357	04/15/2038	1FE
61745M-6B-4	MSC 2005-HQ6 A1		07/13/2010	PRINCIPAL RECEIPT		70,386	70,385.87	70,562	70,345		41		41		70,386				1,929	08/13/2042	1FE
61746W-XM-7	MSDWC 2002 - IQ3 A3		09/15/2010	PRINCIPAL RECEIPT		61,807	61,806.90	63,580	62,157		(173)		(173)		61,984		(177)	(177)	1,983	09/15/2037	1FE
57164R-AW-2	MVCOT 2005-2 A		09/20/2010	PRINCIPAL RECEIPT		20,127	20,126.50	20,126	20,194		(10)		(10)		20,184		(58)	(58)	706	10/20/2027	1FE
65475X-AC-0	NAROT 2008-B A3		09/15/2010	PRINCIPAL RECEIPT		197,079	197,078.96	197,067	197,155		(26)		(26)		197,129		(50)	(50)	5,814	04/16/2012	1FE
90327L-AD-2	USAOT 2006-4 A4		09/15/2010	PRINCIPAL RECEIPT		173,340	173,339.96	175,920	174,150		(212)		(212)		173,938		(598)	(598)	5,649	10/15/2012	1FE
90327X-AC-8	USAOT 2009-1 A3		09/15/2010	PRINCIPAL RECEIPT		422,359	422,358.52	432,571	430,543		(3,464)		(3,464)		427,078		(4,720)	(4,720)	8,213	06/17/2013	1FE
3899999	Total - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	10,005,836	9,729,930.84	10,069,332	9,828,562		(56,552)		(56,552)		9,836,271		169,567	169,567	371,719	X X X	X X X
8399997	Total - Bonds - Part 4				X X X	24,732,709	24,431,744.2	24,951,408	24,387,856		(81,596)		(81,596)		24,553,541		179,171	179,171	1,018,496	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
8399999	Total Bonds				X X X	24,732,709	24,431,744.2	24,951,408	24,387,856		(81,596)		(81,596)		24,553,541		179,171	179,171	1,018,496	X X X	X X X
72723#-12-7	PLANS' HOLDING CORPORATION		08/17/2010	VARIOUS	94,252.00	54,783		205,941	205,941						205,941		(151,158)	(151,158)			P5A
8499999	Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)				X X X	54,783	X X X	205,941	205,941						205,941		(151,158)	(151,158)			X X X
8999997	Total - Preferred Stock - Part 4				X X X	54,783	X X X	205,941	205,941						205,941		(151,158)	(151,158)		X X X	X X X
8999998	Summary Item from Part 5 for Preferred 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
8999999	Total Preferred Stocks				X X X	54,783	X X X	205,941	205,941						205,941		(151,158)	(151,158)		X X X	X X X
000886-30-9	ADC TELECOMMUNICATIONS INC		07/28/2010	VARIOUS	26,950.00	337,153		166,928	167,360		(432)		(432)		166,928		170,226	170,226			L
01741R-10-2	ALLEGHENY TECHNOLOGIES		09/27/2010	VARIOUS	4,010.00	188,500		109,852	179,528		(69,676)		(69,676)		109,852		78,648	78,648	1,795		L
023586-10-0	AMERCO INC		09/27/2010	VARIOUS	880.00	71,378		29,578	43,754		(14,176)		(14,176)		29,578		41,800	41,800			L
03060R-10-1	AMERICREDIT CORP		08/10/2010	VARIOUS	10,780.00	259,557		138,960	205,251		(66,291)		(66,291)		138,960		120,597	120,597			L
030710-10-7	AMERON INTERNATIONAL CORP		09/27/2010	CANTOR FITZGERALD	1,220.00	81,734		61,553	77,421		(15,868)		(15,868)		61,553		20,182	20,182	1,098		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	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)
04544X-30-0	ASSISTED LIVING CONCEPTS INC-A		09/27/2010	CANTOR FITZGERALD	1,340.00	39,494		28,746	35,336	(6,589)			(6,589)		28,746		10,747	10,747			L
053807-10-3	AVNET INC		09/27/2010	CANTOR FITZGERALD	2,560.00	67,816		43,043	77,210	(34,167)			(34,167)		43,043		24,773	24,773			L
05964H-10-5	BANCO SANTANDER SA	R	08/31/2010	JP MORGAN SECURIT	22,140.00	256,820		247,057	363,982	(116,925)			(116,925)		247,057		9,763	9,763	11,485		L
127097-10-3	CABOT OIL & GAS CORP		09/27/2010	CANTOR FITZGERALD	1,600.00	45,588		48,591	69,744	(21,153)			(21,153)		48,591		(3,003)	(3,003)	144		L
14057C-10-6	CAPITOL FED FINL		09/27/2010	CANTOR FITZGERALD	5,880.00	143,413		184,985	184,985						184,985		(41,572)	(41,572)	8,820		L
147528-10-3	CASEYS GEN STORES INC		09/27/2010	VARIOUS	2,790.00	118,841		74,699	89,029	(14,330)			(14,330)		74,699		44,142	44,142	753		L
M22465-10-4	CHECKPOINT SOFTWARE	R	08/10/2010	VARIOUS	6,100.00	209,775		200,018	155,848	(6,293)			(6,293)		200,018		9,758	9,758			L
125581-80-1	CIT GROUP INC		09/27/2010	CANTOR FITZGERALD	2,150.00	87,496		83,618							83,618		3,879	3,879			L
201723-10-3	COMMERCIAL METALS CO		09/27/2010	CANTOR FITZGERALD	4,140.00	60,084		50,164	64,791	(14,627)			(14,627)		50,164		9,920	9,920	1,500		L
247916-20-8	DENBURY RESOURCES INC		09/27/2010	CANTOR FITZGERALD	4,880.00	75,729		44,571	72,224	(27,653)			(27,653)		44,571		31,158	31,158			L
24872B-10-0	DENSO CORP	R	08/10/2010	VARIOUS	1,900.00	216,539		200,539	226,951	(26,412)			(26,412)		200,539		16,000	16,000	2,096		L
254709-10-8	DISCOVER FINANCIAL SERVICES		09/27/2010	CANTOR FITZGERALD	5,080.00	84,216		81,358							81,358		2,858	2,858	102		L
292562-10-5	ENCORE WIRE CORP		09/27/2010	CANTOR FITZGERALD	5,160.00	108,280		95,821	108,721	(12,900)			(12,900)		95,821		12,458	12,458	353		L
307000-10-9	FAMILY DOLLAR STORES INC		09/27/2010	CANTOR FITZGERALD	2,060.00	88,855		76,185							76,185		12,670	12,670			L
316773-10-0	FIFTH THIRD BANCORP		09/27/2010	CANTOR FITZGERALD	3,610.00	43,520		35,198	35,198						35,198		8,322	8,322	110		L
344849-10-4	FOOT LOCKER INC		09/27/2010	CANTOR FITZGERALD	8,130.00	119,987		90,568	90,568						90,568		29,419	29,419	4,299		L
351649-10-8	FOXCONN INTERNATIONAL HLDGS	R	09/01/2010	JP MORGAN SECURIT	6,300.00	79,658		152,724							152,724		(73,066)	(73,066)			L
387328-10-7	GRANITE CONSTRUCTION INC		07/30/2010	VARIOUS	1,980.00	46,269		66,647	66,647						66,647		(20,377)	(20,377)	893		L
443683-10-7	HUDSON CITY BANCORP INC		09/27/2010	CANTOR FITZGERALD	8,290.00	100,237		106,472	113,822	(7,350)			(7,350)		106,472		(6,235)	(6,235)	3,731		L
448579-10-2	HYAT HOTELS CORP-A		09/27/2010	CANTOR FITZGERALD	1,510.00	57,898		58,913							58,913		(1,015)	(1,015)			L
46146P-10-2	INVESTORS BANCORP INC		09/27/2010	CANTOR FITZGERALD	4,220.00	48,481		44,774	46,167	(1,393)			(1,393)		44,774		3,706	3,706			L
471115-40-2	JARDINE MATHESON HOLDING	R	07/01/2010	BANK OF AMERICA	4,229.00	148,478		109,726	128,773	(19,047)			(19,047)		109,726		38,752	38,752	2,749		L
472319-10-2	JEFFERIES GROUP INC		09/27/2010	CANTOR FITZGERALD	2,460.00	55,813		46,545	58,376	(11,831)			(11,831)		46,545		9,268	9,268	554		L
483007-70-4	KAISER ALUMINUM CORP		09/27/2010	CANTOR FITZGERALD	2,120.00	88,650		55,003	88,234	(33,231)			(33,231)		55,003		33,647	33,647	1,526		L
493267-10-8	KEYCORP		09/27/2010	CANTOR FITZGERALD	5,280.00	41,713		44,703							44,703		(2,990)	(2,990)	53		L
527288-10-4	LEUCADIA NATIONAL CORP		09/27/2010	CANTOR FITZGERALD	3,640.00	86,369		72,072	86,596	(14,524)			(14,524)		72,072		14,297	14,297			L
587118-10-0	MENS WEARHOUSE INC		09/27/2010	CANTOR FITZGERALD	2,720.00	64,273		57,283	57,283						57,283		6,990	6,990	734		L
608554-20-0	MOLEX INC-A		09/27/2010	CANTOR FITZGERALD	2,110.00	36,799		27,863	40,364	(12,501)			(12,501)		27,863		8,935	8,935	1,182		L
62473G-10-2	MTU AERO ENGIN	R	08/11/2010	CAPITAL INSTITUTION	3,961.00	114,114		100,144	108,531	(8,388)			(8,388)		100,144		13,971	13,971	1,800		L
670184-10-0	NSK LTD	R	08/10/2010	CAPITAL INSTITUTION	1,290.00	83,552		81,643	94,227	(12,583)			(12,583)		81,643		1,909	1,909	734		L
682680-10-3	ONEOK INC		09/27/2010	CANTOR FITZGERALD	2,140.00	95,085		63,135	95,380	(32,245)			(32,245)		63,135		31,950	31,950	2,868		L
726503-10-5	PLAINS ALL AMERICAN PIPELINE LP		09/27/2010	VARIOUS	2,320.00	143,341		101,561	122,612	(21,051)			(21,051)		101,561		41,780	41,780	6,508		L
72723#-10-1	PLANS' HOLDING CORPORATION		08/17/2010	VARIOUS	801.00	466		1,750	1,750						1,750		(1,284)	(1,284)			A
729251-10-8	PLUM CREEK TIMBER CO INC		09/27/2010	CANTOR FITZGERALD	2,330.00	82,030		87,795	87,981	(186)			(186)		87,795		(5,765)	(5,765)	2,936		L
693483-10-9	POSCO ADR	R	08/11/2010	BANK OF AMERICA	1,700.00	176,965		169,626	222,870	(53,244)			(53,244)		169,626		7,339	7,339	2,793		L
754730-10-9	RAYMOND JAMES FINANCIAL		09/27/2010	CANTOR FITZGERALD	1,710.00	42,769		40,647	40,647						40,647		2,122	2,122	619		L
806882-10-6	SCHNITZER STL INDS INC		09/27/2010	CANTOR FITZGERALD	1,900.00	89,978		35,830	90,630	(54,800)			(54,800)		35,830		54,147	54,147	97		L
78440X-10-1	SL GREEN REALTY CORP		09/27/2010	CANTOR FITZGERALD	1,600.00	101,627		18,743	80,384	(61,641)			(61,641)		18,743		82,883	82,883	518		L

(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	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
835898-10-7	SOTHEBYS HOLDINGS INC-A		07/06/2010	CITATION	1,040.00	23,617		17,908	23,379	(5,471)			(5,471)		17,908		5,709	5,709	104		L
848574-10-9	SPIRIT AEROSYSTEMS		09/27/2010	CANTOR FITZGERALD	1,700.00	33,186		33,354							33,354		(168)	(168)			L
878237-10-6	TECH DATA CORP		09/27/2010	CANTOR FITZGERALD	2,020.00	79,174		75,856							75,856		3,317	3,317			L
879664-10-0	TELLABS INC		09/27/2010	CANTOR FITZGERALD	2,660.00	20,105		15,109	15,109						15,109		4,996	4,996	160		L
889115-10-1	TOKYO GAS CO	R	07/01/2010	BANK OF AMERICA	6,900.00	312,939		283,952	194,285						283,952		28,987	28,987	3,725		L
889905-20-4	TOMRA SYSTEMS	R	09/02/2010	DEUTSCHE BANK	8,960.00	51,178		30,195	43,008	(12,813)			(12,813)		30,195		20,983	20,983	696		L
896522-10-9	TRINITY INDUSTRIES INC		09/27/2010	CANTOR FITZGERALD	3,550.00	73,541		55,948	61,912	(5,964)			(5,964)		55,948		17,593	17,593	568		L
903914-10-9	ULTRA PETROLEUM CORP		09/27/2010	CANTOR FITZGERALD	390.00	15,221		20,601							20,601		(5,380)	(5,380)			L
902788-10-8	UMB FINANCIAL CORPORATION		09/27/2010	CANTOR FITZGERALD	1,210.00	42,522		44,520	47,614	(3,093)			(3,093)		44,520		(1,998)	(1,998)	672		L
91879Q-10-9	VAIL RESORTS INC		09/27/2010	CANTOR FITZGERALD	1,690.00	63,031		38,392	63,882	(25,490)			(25,490)		38,392		24,640	24,640			L
G9618E-10-7	WHITE MOUNTAINS INSURANCE GR	R	09/27/2010	CANTOR FITZGERALD	260.00	80,362		46,601	86,492	(39,891)			(39,891)		46,601		33,761	33,761	260		L
974280-30-7	WINN DIXIE STORES INC		09/27/2010	CANTOR FITZGERALD	7,170.00	51,219		80,249							80,249		(29,030)	(29,030)			L
084423-10-2	WR BERKLEY CORP		09/27/2010	CANTOR FITZGERALD	3,110.00	83,920		72,521	76,630	(4,109)			(4,109)		72,521		11,399	11,399	591		L
9099999	Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)				X X X	5,419,355		4,450,837	4,491,486	(888,338)			(888,338)		4,450,837		968,518	968,518	69,626	X X X	X X X
9799997	Total - Common Stock - Part 4				X X X	5,419,355	X X X	4,450,837	4,491,486	(888,338)			(888,338)		4,450,837		968,518	968,518	69,626	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
9799999	Total Common Stocks				X X X	5,419,355	X X X	4,450,837	4,491,486	(888,338)			(888,338)		4,450,837		968,518	968,518	69,626	X X X	X X X
9899999	Total Preferred and Common Stocks				X X X	5,474,138	X X X	4,656,778	4,697,427	(888,338)			(888,338)		4,656,778		817,360	817,360	69,626	X X X	X X X
9999999	Totals					30,206,847	X X X	29,608,186	29,085,283	(888,338)	(81,596)		(969,934)		29,210,319		996,531	996,531	1,088,122	X X X	X X X

E05.4

(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)							
NONE																													
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
NONE	

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of 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			
							NONE												
1449999 Total							XXX	XXX	XXX	XXX	XXX	XXX							XXX

E07

Broker Name	Net Cash Deposits
NONE	
Total Net Cash Deposits	

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

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		
NONE											
0899999 Total											

E08



53473201036500103

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	10,817,710	XXX	1,896,971	XXX	12,714,681
2. Earned Premiums	8,053,975	XXX	2,949,008	XXX	XXX
3. Claims Paid	9,278,829	XXX	3,215,958	XXX	12,494,787
4. Claims Incurred	7,251,873	XXX	3,224,494	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	793,324	XXX	171,497	XXX	964,821
8. Expenses Incurred	990,870	XXX	219,924	XXX	XXX
9. Underwriting Gain or Loss	(188,768)	XXX	(495,410)	XXX	XXX
10. Cash Flow Result	XXX	XXX	XXX	XXX	(744,927)

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