

ANNUAL STATEMENT
OF THE
COSE Health and Wellness Trust
Of
Cleveland
in the state of
Ohio
to the Insurance Department
of the state of Ohio

For the Year Ended
December 31, 2020

2020



ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

COSE Health and Wellness Trust

NAIC Group Code..... 0, 0
(Current Period) (Prior Period)

NAIC Company Code..... 122

Employer's ID Number..... 81-6240902

Organized under the Laws of OH

State of Domicile or Port of Entry OH

Country of Domicile US

Licensed as Business Type Health

Is HMO Federally Qualified? Yes [] No [X]

Incorporated/Organized..... February 18, 2016

Commenced Business..... August 22, 2016

Statutory Home Office

1240 Huron Road E., Ste. 200 .. Cleveland .. OH .. US .. 44115-1355
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office

1240 Huron Road E., Ste. 200 .. Cleveland .. OH .. US .. 44115-1355
(Street and Number) (City or Town, State, Country and Zip Code)

216-592-2200
(Area Code) (Telephone Number)

Mail Address

1240 Huron Road E., Ste. 200 .. Cleveland .. OH .. US .. 44115-1355
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records

1240 Huron Road E., Ste. 200 .. Cleveland .. OH .. US .. 44115-1355
(Street and Number) (City or Town, State, Country and Zip Code)

216-592-2200
(Area Code) (Telephone Number)

Internet Web Site Address

www.cosemewa.com

Statutory Statement Contact

Timothy E DiPlacido
(Name)
Tdiplacido@gcpartnership.com
(E-Mail Address)

216-592-2292
(Area Code) (Telephone Number) (Extension)

(Fax Number)

OFFICERS

Name	Title	Name	Title
1. Timothy Maynard Reynolds	Chairman	2. John Luteran	Plan Administrator
3.		4.	

OTHER

DIRECTORS OR TRUSTEES

Timothy Maynard Reynolds	Elyse Anne Logan	Martha Judith Lanning	Robert Richard Nicolay III
James Frederick Harmon	Michael Canty		

State of..... Ohio
County of..... Cuyahoga

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

(Signature)
Timothy Maynard Reynolds

1. (Printed Name)
Chairman

(Title)

(Signature)
John Luteran

2. (Printed Name)
Plan Administrator

(Title)

(Signature)

3. (Printed Name)

(Title)

Subscribed and sworn to before me
This _____ day of _____ 2021

a. Is this an original filing? Yes [X] No []
b. If no
1. State the amendment number _____
2. Date filed _____
3. Number of pages attached _____

ASSETS

	Current Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1. Bonds (Schedule D).....	10,570,638		10,570,638	14,929,197
2. Stocks (Schedule D):				
2.1 Preferred stocks.....			.0	
2.2 Common stocks.....			.0	
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens.....			.0	
3.2 Other than first liens.....			.0	
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			.0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			.0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			.0	
5. Cash (\$.....1,873,278, Schedule E-Part 1), cash equivalents (\$.....9,012,323, Schedule E-Part 2) and short-term investments (\$.....(0), Schedule DA).....	10,885,601		10,885,601	32,156,567
6. Contract loans (including \$.....0 premium notes).....			.0	
7. Derivatives (Schedule DB).....			.0	
8. Other invested assets (Schedule BA).....			.0	
9. Receivables for securities.....			.0	
10. Securities lending reinvested collateral assets (Schedule DL).....			.0	
11. Aggregate write-ins for invested assets.....	.0	.0	.0	.0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	21,456,238	.0	21,456,238	47,085,764
13. Title plants less \$.....0 charged off (for Title insurers only).....			.0	
14. Investment income due and accrued.....	54,672		54,672	79,742
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	1,066,781		1,066,781	278,543
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....			.0	
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			.0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	75,874		75,874	59,682
16.2 Funds held by or deposited with reinsured companies.....			.0	
16.3 Other amounts receivable under reinsurance contracts.....	21,220,904		21,220,904	12,288,291
17. Amounts receivable relating to uninsured plans.....			.0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			.0	
18.2 Net deferred tax asset.....			.0	
19. Guaranty funds receivable or on deposit.....			.0	
20. Electronic data processing equipment and software.....			.0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			.0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			.0	
23. Receivables from parent, subsidiaries and affiliates.....			.0	
24. Health care (\$.....37,521) and other amounts receivable.....	96,075	58,554	37,521	183,504
25. Aggregate write-ins for other-than-invested assets.....	54,519	54,519	.0	.0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	44,025,063	113,073	43,911,990	59,975,526
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			.0	
28. TOTAL (Lines 26 and 27).....	44,025,063	113,073	43,911,990	59,975,526

DETAILS OF WRITE-INS

1101. Prepaid Business Insurance.....			.0	
1102. Prepaid State Certification Fee.....			.0	
1103.			.0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	.0	.0	.0	.0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	.0	.0	.0	.0
2501. Prepaid Business Insurance.....	39,019	39,019	.0	
2502. Prepaid State Certification Fee.....	1,000	1,000	.0	
2503. Prepaid State Domestic Assessment Fee.....	14,500	14,500	.0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	.0	.0	.0	.0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	54,519	54,519	.0	.0

COSE Health and Wellness Trust

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....31,768,335 reinsurance ceded).....	7,429,722		7,429,722	35,907,561
2. Accrued medical incentive pool and bonus amounts.....			0	
3. Unpaid claims adjustment expenses.....	1,428,000		1,428,000	1,364,000
4. Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act.....			0	
5. Aggregate life policy reserves.....			0	
6. Property/casualty unearned premium reserves.....			0	
7. Aggregate health claim reserves.....			0	
8. Premiums received in advance.....	2,076,947		2,076,947	1,843,499
9. General expenses due or accrued.....	156,930		156,930	200,429
10.1 Current federal and foreign income tax payable and interest thereon (including \$.....0 on realized capital gains (losses)).....	972		972	(1,775)
10.2 Net deferred tax liability.....			0	
11. Ceded reinsurance premiums payable.....	19,181,191		19,181,191	
12. Amounts withheld or retained for the account of others.....			0	
13. Remittances and items not allocated.....			0	
14. Borrowed money (including \$.....0 current) and interest thereon \$.....0 (including \$.....0 current).....			0	
15. Amounts due to parent, subsidiaries and affiliates.....			0	
16. Derivatives.....			0	
17. Payable for securities.....			0	
18. Payable for securities lending.....			0	
19. Funds held under reinsurance treaties with (\$.....0 authorized reinsurers, \$.....0 unauthorized reinsurers and \$.....0 certified reinsurers).....			0	
20. Reinsurance in unauthorized and certified (\$.....0) companies.....			0	
21. Net adjustments in assets and liabilities due to foreign exchange rates.....			0	
22. Liability for amounts held under uninsured plans.....			0	
23. Aggregate write-ins for other liabilities (including \$.....0 current).....	0	0	0	0
24. Total liabilities (Lines 1 to 23).....	30,273,761	0	30,273,761	39,313,715
25. Aggregate write-ins for special surplus funds.....	XXX	XXX	0	0
26. Common capital stock.....	XXX	XXX		
27. Preferred capital stock.....	XXX	XXX		
28. Gross paid in and contributed surplus.....	XXX	XXX		
29. Surplus notes.....	XXX	XXX	7,500,000	18,950,000
30. Aggregate write-ins for other-than-special surplus funds.....	XXX	XXX	0	0
31. Unassigned funds (surplus).....	XXX	XXX	6,138,229	1,711,811
32. Less treasury stock at cost:				
32.1 .....0.000 shares common (value included in Line 26 \$.....0).....	XXX	XXX		
32.2 .....0.000 shares preferred (value included in Line 27 \$.....0).....	XXX	XXX		
33. Total capital and surplus (Lines 25 to 31 minus Line 32).....	XXX	XXX	13,638,229	20,661,811
34. Total liabilities, capital and surplus (Lines 24 and 33).....	XXX	XXX	43,911,990	59,975,526

DETAILS OF WRITE-INS

2301.			0	
2302.			0	
2303.			0	
2398. Summary of remaining write-ins for Line 23 from overflow page.....	0	0	0	0
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above).....	0	0	0	0
2501.	XXX	XXX		
2502.	XXX	XXX		
2503.	XXX	XXX		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	XXX	XXX	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	XXX	XXX	0	0
3001.	XXX	XXX		
3002.	XXX	XXX		
3003.	XXX	XXX		
3098. Summary of remaining write-ins for Line 30 from overflow page.....	XXX	XXX	0	0
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above).....	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

	Current Year		Prior Year
	1 Uncovered	2 Total	3 Total
1. Member months.....	XXX.....	744,357.....	700,170.....
2. Net premium income (including \$.....0 non-health premium income).....	XXX.....	69,977,205.....	255,795,734.....
3. Change in unearned premium reserves and reserve for rate credits.....	XXX.....	.....	.....
4. Fee-for-service (net of \$.....0 medical expenses).....	XXX.....	.....	.....
5. Risk revenue.....	XXX.....	.....	.....
6. Aggregate write-ins for other health care related revenues.....	XXX.....	0.....	0.....
7. Aggregate write-ins for other non-health revenues.....	XXX.....	0.....	0.....
8. Total revenues (Lines 2 to 7).....	XXX.....	69,977,205.....	255,795,734.....
Hospital and Medical:			
9. Hospital/medical benefits.....	.....	147,513,241.....	167,877,452.....
10. Other professional services.....	.....	10,324,136.....	10,296,769.....
11. Outside referrals.....	.....	500,547.....	639,233.....
12. Emergency room and out-of-area.....	.....	27,079,029.....	28,953,839.....
13. Prescription drugs.....	.....	41,917,571.....	44,309,425.....
14. Aggregate write-ins for other hospital and medical.....	0.....	0.....	0.....
15. Incentive pool, withhold adjustments and bonus amounts.....	.....	.....	.....
16. Subtotal (Lines 9 to 15).....	0.....	227,334,524.....	252,076,717.....
Less:			
17. Net reinsurance recoveries.....	.....	203,278,279.....	26,142,521.....
18. Total hospital and medical (Lines 16 minus 17).....	0.....	24,056,245.....	225,934,196.....
19. Non-health claims (net).....	.....	.....	.....
20. Claims adjustment expenses, including \$.....0 cost containment expenses.....	.....	64,000.....	673,469.....
21. General administrative expenses.....	.....	41,600,562.....	40,394,418.....
22. Increase in reserves for life and accident and health contracts including \$.....0 increase in reserves for life only).....	.....	.....	(10,638,607).....
23. Total underwriting deductions (Lines 18 through 22).....	0.....	65,720,807.....	256,363,475.....
24. Net underwriting gain or (loss) (Lines 8 minus 23).....	XXX.....	4,256,398.....	(567,741).....
25. Net investment income earned (Exhibit of Net Investment Income, Line 17).....	.....	472,983.....	1,167,905.....
26. Net realized capital gains or (losses) less capital gains tax of \$.....0.....	.....	22,979.....	5,494.....
27. Net investment gains or (losses) (Lines 25 plus 26).....	0.....	495,962.....	1,173,399.....
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.....	0.....	0.....	0.....
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29).....	XXX.....	4,752,359.....	605,658.....
31. Federal and foreign income taxes incurred.....	XXX.....	249,744.....	478,949.....
32. Net income (loss) (Lines 30 minus 31).....	XXX.....	4,502,616.....	126,709.....

DETAILS OF WRITE-INS			
0601.	XXX.....	.....	.....
0602.	XXX.....	.....	.....
0603.	XXX.....	.....	.....
0698. Summary of remaining write-ins for Line 6 from overflow page.....	XXX.....	0.....	0.....
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above).....	XXX.....	0.....	0.....
0701.	XXX.....	.....	.....
0702.	XXX.....	.....	.....
0703.	XXX.....	.....	.....
0798. Summary of remaining write-ins for Line 7 from overflow page.....	XXX.....	0.....	0.....
0799. Totals (Lines 0701 through 0703 plus 0798) (Line 7 above).....	XXX.....	0.....	0.....
1401. ....	.....	.....	.....
1402. ....	.....	.....	.....
1403. ....	.....	.....	.....
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0.....	0.....	0.....
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above).....	0.....	0.....	0.....
2901. ....	.....	.....	.....
2902. ....	.....	.....	.....
2903. ....	.....	.....	.....
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0.....	0.....	0.....
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above).....	0.....	0.....	0.....

COSE Health and Wellness Trust

STATEMENT OF REVENUE AND EXPENSES (Continued)

CAPITAL AND SURPLUS ACCOUNT	1 Current Year	2 Prior Year
33. Capital and surplus prior reporting period.....	20,661,811	11,549,185
34. Net income or (loss) from Line 32.....	4,502,616	126,709
35. Change in valuation basis of aggregate policy and claim reserves.....		0
36. Change in net unrealized capital gains and (losses) less capital gains tax of \$.....0.....		0
37. Change in net unrealized foreign exchange capital gain or (loss).....		
38. Change in net deferred income tax.....		
39. Change in nonadmitted assets.....	(76,198)	(14,083)
40. Change in unauthorized and certified reinsurance.....		
41. Change in treasury stock.....		
42. Change in surplus notes.....	(11,450,000)	9,000,000
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.....	0	0
48. Net change in capital and surplus (Lines 34 to 47).....	(7,023,582)	9,112,626
49. Capital and surplus end of reporting period (Line 33 plus 48).....	13,638,229	20,661,811

DETAILS OF WRITE-INS		
4701.		
4702.		
4703.		
4798. Summary of remaining write-ins for Line 47 from overflow page.....	0	0
4799. Totals (Lines 4701 through 4703 plus 4798) (Line 47 above).....	0	0

CASH FLOW

	1 Current Year	2 Prior Year
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	88,603,605	255,826,944
2. Net investment income.....	454,591	1,116,729
3. Miscellaneous income.....		
4. Total (Lines 1 through 3).....	89,058,196	256,943,673
5. Benefit and loss related payments.....	61,395,460	219,574,966
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....		
7. Commissions, expenses paid and aggregate write-ins for deductions.....	41,644,061	40,342,929
8. Dividends paid to policyholders.....		
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	246,996	666,080
10. Total (Lines 5 through 9).....	103,286,518	260,583,975
11. Net cash from operations (Line 4 minus Line 10).....	(14,228,322)	(3,640,303)
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	4,425,000	4,600,000
12.2 Stocks.....		
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.....		
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	4,425,000	4,600,000
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....		
13.2 Stocks.....		
13.3 Mortgage loans.....		
13.4 Real estate.....		
13.5 Other invested assets.....		
13.6 Miscellaneous applications.....		
13.7 Total investments acquired (Lines 13.1 to 13.6).....	0	0
14. Net increase (decrease) in contract loans and premium notes.....		
15. Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....	4,425,000	4,600,000
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	(11,450,000)	9,000,000
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).....	(17,644)	(14,083)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(11,467,644)	8,985,917
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).....	(21,270,966)	9,945,614
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	32,156,567	22,210,953
19.2 End of year (Line 18 plus Line 19.1).....	10,885,601	32,156,567

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

20.0001		
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ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1	2	3	4	5	6	7	8	9	10
	Total	Comprehensive (Hospital and Medical)	Medicare Supplement	Dental Only	Vision Only	Federal Employees Health Benefits Plans	Title XVIII Medicare	Title XIX Medicaid	Other Health	Other Non-Health
1. Net premium income.....	69,977,205	69,977,205								
2. Change in unearned premium reserves and reserve for rate credit.....	.0									
3. Fee-for-service (net of \$.0 medical expenses).....	.0									XXX
4. Risk revenue.....	.0									XXX
5. Aggregate write-ins for other health care related revenues.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	XXX
6. Aggregate write-ins for other non-health care related revenues.....	.0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
7. Total revenues (Lines 1 to 6).....	69,977,205	69,977,205	.0	.0	.0	.0	.0	.0	.0	
8. Hospital/medical benefits.....	147,513,241	147,513,241								XXX
9. Other professional services.....	10,324,136	10,324,136								XXX
10. Outside referrals.....	500,547	500,547								XXX
11. Emergency room and out-of-area.....	27,079,029	27,079,029								XXX
12. Prescription drugs.....	41,917,571	41,917,571								XXX
13. Aggregate write-ins for other hospital and medical.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	XXX
14. Incentive pool, withhold adjustments and bonus amounts.....	.0									XXX
15. Subtotal (Lines 8 to 14).....	227,334,524	227,334,524	.0	.0	.0	.0	.0	.0	.0	XXX
16. Net reinsurance recoveries.....	203,278,279	203,278,279								XXX
17. Total hospital and medical (Lines 15 minus 16).....	24,056,245	24,056,245	.0	.0	.0	.0	.0	.0	.0	XXX
18. Non-health claims (net).....	.0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
19. Claims adjustment expenses including \$.0 cost containment expenses.....	64,000	64,000								
20. General administrative expenses.....	41,600,562	41,600,562								
21. Increase in reserves for accident and health contracts.....	.0									XXX
22. Increase in reserve for life contracts.....	.0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
23. Total underwriting deductions (Lines 17 to 22).....	65,720,807	65,720,807	.0	.0	.0	.0	.0	.0	.0	
24. Net underwriting gain or (loss) (Line 7 minus Line 23).....	4,256,398	4,256,398	.0	.0	.0	.0	.0	.0	.0	

DETAILS OF WRITE-INS										
0501.	.0									XXX
0502.	.0									XXX
0503.	.0									XXX
0598. Summary of remaining write-ins for Line 5 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	XXX
0599. Total (Lines 0501 through 0503 plus 0598) (Line 5 above).....	.0	.0	.0	.0	.0	.0	.0	.0	.0	XXX
0601.	.0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0602.	.0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0603.	.0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0698. Summary of remaining write-ins for Line 6 from overflow page.....	.0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0699. Total (Lines 0601 through 0603 plus 0698) (Line 6 above).....	.0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
1301.	.0									XXX
1302.	.0									XXX
1303.	.0									XXX
1398. Summary of remaining write-ins for Line 13 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	XXX
1399. Total (Lines 1301 through 1303 plus 1398) (Line 13 above).....	.0	.0	.0	.0	.0	.0	.0	.0	.0	XXX

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UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS

		1	2	3	4
Line of Business		Direct Business	Reinsurance Assumed	Reinsurance Ceded	Net Premium Income (Cols. 1 + 2 - 3)
1.	Comprehensive (hospital and medical).....	309,067,049		239,089,844	69,977,205
2.	Medicare Supplement.....				0
3.	Dental only.....				0
4.	Vision only.....				0
5.	Federal Employees Health Benefits Plan.....				0
6.	Title XVIII - Medicare.....				0
7.	Title XIX - Medicaid.....				0
8.	Other health.....				0
9.	Health subtotal (Lines 1 through 8).....	309,067,049	0	239,089,844	69,977,205
10.	Life.....				0
11.	Property/casualty.....				0
12.	Totals (Lines 9 to 11).....	309,067,049	0	239,089,844	69,977,205

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - CLAIMS INCURRED DURING THE YEAR

	1	2	3	4	5	6	7	8	9	10
	Total	Comprehensive (Hospital and Medical)	Medicare Supplement	Dental Only	Vision Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other Health	Other Non-Health
1. Payments during the year:										
1.1 Direct.....	255,812,363	255,812,363								
1.2 Reinsurance assumed.....	0									
1.3 Reinsurance ceded.....	203,278,279	203,278,279								
1.4 Net.....	52,534,084	52,534,084	0	0	0	0	0	0	0	
2. Paid medical incentive pools and bonuses.....	0									
3. Claim liability December 31, current year from Part 2A:										
3.1 Direct.....	7,429,722	7,429,722								
3.2 Reinsurance assumed.....	0									
3.3 Reinsurance ceded.....	0									
3.4 Net.....	7,429,722	7,429,722	0	0	0	0	0	0	0	
4. Claim reserve December 31, current year from Part 2D:										
4.1 Direct.....	0									
4.2 Reinsurance assumed.....	0									
4.3 Reinsurance ceded.....	0									
4.4 Net.....	0	0	0	0	0	0	0	0	0	
5. Accrued medical incentive pools and bonuses, current year.....	0									
6. Net healthcare receivables (a).....	0									
7. Amounts recoverable from reinsurers December 31, current year.....	0									
8. Claim liability December 31, prior year from Part 2A:										
8.1 Direct.....	35,907,561	35,907,561								
8.2 Reinsurance assumed.....	0									
8.3 Reinsurance ceded.....	0									
8.4 Net.....	35,907,561	35,907,561	0	0	0	0	0	0	0	
9. Claim reserve December 31, prior year from Part 2D:										
9.1 Direct.....	0									
9.2 Reinsurance assumed.....	0									
9.3 Reinsurance ceded.....	0									
9.4 Net.....	0	0	0	0	0	0	0	0	0	
10. Accrued medical incentive pools and bonuses, prior year.....	0									
11. Amounts recoverable from reinsurers December 31, prior year.....	0									
12. Incurred benefits:										
12.1 Direct.....	227,334,524	227,334,524	0	0	0	0	0	0	0	
12.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	
12.3 Reinsurance ceded.....	203,278,279	203,278,279	0	0	0	0	0	0	0	
12.4 Net.....	24,056,245	24,056,245	0	0	0	0	0	0	0	
13. Incurred medical incentive pools and bonuses.....	0	0	0	0	0	0	0	0	0	

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - CLAIMS LIABILITY END OF CURRENT YEAR

	1	2	3	4	5	6	7	8	9	10
	Total	Comprehensive (Medical and Hospital)	Medicare Supplement	Dental Only	Vision Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other Health	Other Non-Health
1. Reported in process of adjustment:										
1.1 Direct.....	0									
1.2 Reinsurance assumed.....	0									
1.3 Reinsurance ceded.....	0									
1.4 Net.....	0	0	0	0	0	0	0	0	0	0
2. Incurred but unreported:										
2.1 Direct.....	7,429,722	7,429,722								
2.2 Reinsurance assumed.....	0									
2.3 Reinsurance ceded.....	0									
2.4 Net.....	7,429,722	7,429,722	0	0	0	0	0	0	0	0
3. Amounts withheld from paid claims and capitations:										
3.1 Direct.....	0									
3.2 Reinsurance assumed.....	0									
3.3 Reinsurance ceded.....	0									
3.4 Net.....	0	0	0	0	0	0	0	0	0	0
4. Totals:										
4.1 Direct.....	7,429,722	7,429,722	0	0	0	0	0	0	0	0
4.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0
4.4 Net.....	7,429,722	7,429,722	0	0	0	0	0	0	0	0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2B - ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

Line of Business	Claims Paid During the Year		Claim Reserve and Claim Liability December 31 of Current Year		5	6
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid December 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical).....	32,083,645	20,450,439	517,554	6,912,168	32,601,199	35,907,5
2. Medicare Supplement.....					0	
3. Dental only.....					0	
4. Vision only.....					0	
5. Federal Employees Health Benefits Plan.....					0	
6. Title XVIII - Medicare.....					0	
7. Title XIX - Medicaid.....					0	
8. Other health.....					0	
9. Health subtotal (Lines 1 to 8).....	32,083,645	20,450,439	517,554	6,912,168	32,601,199	35,907,5
10. Healthcare receivables (a).....					0	
11. Other non-health.....					0	
12. Medical incentive pools and bonus amounts.....					0	
13. Totals (Lines 9 - 10 + 11 + 12).....	32,083,645	20,450,439	517,554	6,912,168	32,601,199	35,907,5

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED CLAIMS

(000 Omitted)

SECTION A - PAID HEALTH CLAIMS - GRAND TOTAL

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2016	2 2017	3 2018	4 2019	5 2020
1. Prior.....					
2. 2016.....	557	1,263	1,337	1,337	1,337
3. 2017.....	XXX	20,303	25,881	25,960	25,960
4. 2018.....	XXX	XXX	87,027	103,844	103,844
5. 2019.....	XXX	XXX	XXX	190,516	22,600
6. 2020.....	XXX	XXX	XXX	XXX	20,450

SECTION B - INCURRED HEALTH CLAIMS - GRAND TOTAL

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2016	2 2017	3 2018	4 2019	5 2020
1. Prior.....					
2. 2016.....	1,363	1,275	1,337	1,337	1,337
3. 2017.....	XXX	25,767	26,091	25,960	25,960
4. 2018.....	XXX	XXX	103,948	104,391	104,391
5. 2019.....	XXX	XXX	XXX	225,934	226,336
6. 2020.....	XXX	XXX	XXX	XXX	24,056

SECTION C - INCURRED YEAR HEALTH CLAIM AND CLAIM ADJUSTMENT EXPENSE RATIO - GRAND TOTAL

Years in Which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claim Payments	3 Claim Adjustment Expense Payments	4 Percent (Col. 3/2)	5 Claim and Claim Adjustment Expense Payments (Col. 2 + 3)	6 Percent (Col. 5/1)	7 Claims Unpaid	8 Unpaid Claim Adjustment Expense	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5 + 7 + 8)	10 Percent (Col. 9/1)
1. 2016.....	1,770	1,337		0.0	1,337	75.5			1,337	75.5
2. 2017.....	34,487	25,960		0.0	25,960	75.3		245	26,205	76.0
3. 2018.....	133,703	103,844		0.0	103,844	77.7		446	104,290	78.0
4. 2019.....	255,796	22,600		0.0	22,600	8.8	517	673	23,790	9.3
5. 2020.....	69,977	20,450		0.0	20,450	29.2	6,913	64	27,427	39.2

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED CLAIMS

(\$000 Omitted)

SECTION A - PAID HEALTH CLAIMS - HOSPITAL AND MEDICAL

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2016	2 2017	3 2018	4 2019	5 2020
1. Prior.....					
2. 2016.....	557	1,263	1,337	1,337	1,337
3. 2017.....	XXX	20,303	25,881	25,960	25,960
4. 2018.....	XXX	XXX	87,027	103,844	103,844
5. 2019.....	XXX	XXX	XXX	190,516	22,600
6. 2020.....	XXX	XXX	XXX	XXX	20,450

SECTION B - INCURRED HEALTH CLAIMS - HOSPITAL AND MEDICAL

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2016	2 2017	3 2018	4 2019	5 2020
1. Prior.....					
2. 2016.....	1,363	1,275	1,337	1,337	1,337
3. 2017.....	XXX	25,767	26,091	25,960	25,960
4. 2018.....	XXX	XXX	103,948	104,391	104,391
5. 2019.....	XXX	XXX	XXX	225,934	226,330
6. 2020.....	XXX	XXX	XXX	XXX	24,050

SECTION C - INCURRED YEAR HEALTH CLAIM AND CLAIM ADJUSTMENT EXPENSE RATIO - HOSPITAL AND MEDICAL

Years in Which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claim Payments	3 Claim Adjustment Expense Payments	4 Percent (Col. 3/2)	5 Claim and Claim Adjustment Expense Payments (Col. 2 + 3)	6 Percent (Col. 5/1)	7 Claims Unpaid	8 Unpaid Claim Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5 + 7 + 8)	10 Percent (Col. 9/1)
1. 2016.....	1,770	1,337		0.0	1,337	75.5			1,337	75.5
2. 2017.....	34,487	25,960		0.0	25,960	75.3		245	26,205	76.1
3. 2018.....	133,703	103,844		0.0	103,844	77.7		446	104,290	78.1
4. 2019.....	255,796	22,600		0.0	22,600	8.8	517	673	23,790	9.3
5. 2020.....	69,977	20,450		0.0	20,450	29.2	6,913	64	27,427	39.2

Underwriting and Investment Ex. - Pt. 2C - Development of Paid Health Claims
NONE

Underwriting and Investment Ex. - Pt. 2C - Development of Incurred Health Claims
NONE

Underwriting and Investment Ex. - Pt. 2C - Development Ratio Incurred Year Health Claims
NONE

Underwriting and Investment Ex. - Pt. 2C - Development of Paid Health Claims
NONE

Underwriting and Investment Ex. - Pt. 2C - Development of Incurred Health Claims
NONE

Underwriting and Investment Ex. - Pt. 2C - Development Ratio Incurred Year Health Claims
NONE

Underwriting and Investment Ex. - Pt. 2C - Development of Paid Health Claims
NONE

Underwriting and Investment Ex. - Pt. 2C - Development of Incurred Health Claims
NONE

Underwriting and Investment Ex. - Pt. 2C - Development Ratio Incurred Year Health Claims
NONE

Underwriting and Investment Ex. - Pt. 2C - Development of Paid Health Claims
NONE

Underwriting and Investment Ex. - Pt. 2C - Development of Incurred Health Claims
NONE

Underwriting and Investment Ex. - Pt. 2C - Development Ratio Incurred Year Health Claims
NONE

Underwriting and Investment Ex. - Pt. 2C - Development of Paid Health Claims
NONE

Underwriting and Investment Ex. - Pt. 2C - Development of Incurred Health Claims
NONE

Underwriting and Investment Ex. - Pt. 2C - Development Ratio Incurred Year Health Claims
NONE

Underwriting and Investment Ex. - Pt. 2C - Development of Paid Health Claims
NONE

Underwriting and Investment Ex. - Pt. 2C - Development of Incurred Health Claims
NONE

Underwriting and Investment Ex. - Pt. 2C - Development Ratio Incurred Year Health Claims
NONE

Underwriting and Investment Ex. - Pt. 2C - Development of Paid Health Claims
NONE

Underwriting and Investment Ex. - Pt. 2C - Development of Incurred Health Claims
NONE

Underwriting and Investment Ex. - Pt. 2C - Development Ratio Incurred Year Health Claims
NONE

Underwriting and Investment Ex. - Pt. 2D - Aggregate Reserve for A&H Contracts Only
NONE

COSE Health and Wellness Trust
UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - ANALYSIS OF EXPENSES

	Claim Adjustment Expenses		3 General Administrative Expenses	4 Investment Expenses	5 Total
	1 Cost Containment Expenses	2 Other Claim Adjustment Expenses			
1. Rent (\$.....0 for occupancy of own building).....					0
2. Salaries, wages and other benefits.....					0
3. Commissions (less \$.....0 ceded plus \$.....0 assumed).....					0
4. Legal fees and expenses.....			70,597		70,597
5. Certifications and accreditation fees.....			1,000		1,000
6. Auditing, actuarial and other consulting services.....			234,261		234,261
7. Traveling expenses.....					0
8. Marketing and advertising.....					0
9. Postage, express and telephone.....			658		658
10. Printing and office supplies.....			914		914
11. Occupancy, depreciation and amortization.....					0
12. Equipment.....					0
13. Cost or depreciation of EDP equipment and software.....			8,854		8,854
14. Outsourced services including EDP, claims, and other services.....			36,254,169		36,254,169
15. Boards, bureaus and association fees.....					0
16. Insurance, except on real estate.....			149,333		149,333
17. Collection and bank service charges.....			49,190		49,190
18. Group service and administration fees.....					0
19. Reimbursements by uninsured plans.....					0
20. Reimbursements from fiscal intermediaries.....					0
21. Real estate expenses.....					0
22. Real estate taxes.....					0
23. Taxes, licenses and fees:					
23.1 State and local insurance taxes.....			20,467		20,467
23.2 State premium taxes.....			29,000		29,000
23.3 Regulatory authority licenses and fees.....			163,348		163,348
23.4 Payroll taxes.....					0
23.5 Other (excluding federal income and real estate taxes).....			4,618,769		4,618,769
24. Investment expenses not included elsewhere.....				(11,737)	(11,737)
25. Aggregate write-ins for expenses.....	0	64,000	0	0	64,000
26. Total expenses incurred (Lines 1 to 25).....	0	64,000	41,600,562	(11,737)	(a).....41,652,825
27. Less expenses unpaid December 31, current year.....			156,930		156,930
28. Add expenses unpaid December 31, prior year.....			200,429		200,429
29. Amounts receivable relating to uninsured plans, prior year.....					0
30. Amounts receivable relating to uninsured plans, current year.....					0
31. Total expenses paid (Lines 26 minus 27 plus 28 minus 29 plus 30).....	0	64,000	41,644,061	(11,737)	41,696,324

DETAILS OF WRITE-INS

2501. Claims Adjustment Expense.....		64,000			64,000
2502.					0
2503.					0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0	0
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above).....	0	64,000	0	0	64,000

(a) Includes management fees of \$.....0 to affiliates and \$.....0 to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

		1	2
		Collected During Year	Earned During Year
1.	U.S. Government bonds.....	(a).....145,503	133,961
1.1	Bonds exempt from U.S. tax.....	(a).....	.....
1.2	Other bonds (unaffiliated).....	(a).....161,609	155,310
1.3	Bonds of affiliates.....	(a).....	.....
2.1	Preferred stocks (unaffiliated).....	(b).....	.....
2.11	Preferred stocks of affiliates.....	(b).....	.....
2.2	Common stocks (unaffiliated).....	.....	.....
2.21	Common stocks of affiliates.....	.....	.....
3.	Mortgage loans.....	(c).....	.....
4.	Real estate.....	(d).....	.....
5.	Contract loans.....	.....	.....
6.	Cash, cash equivalents and short-term investments.....	(e).....171,918	171,974
7.	Derivative instruments.....	(f).....	.....
8.	Other invested assets.....	.....	.....
9.	Aggregate write-ins for investment income.....	0	0
10.	Total gross investment income.....	479,030	461,246
11.	Investment expenses.....		(g).....(11,737)
12.	Investment taxes, licenses and fees, excluding federal income taxes.....		(g).....
13.	Interest expense.....		(h).....
14.	Depreciation on real estate and other invested assets.....		(i).....0
15.	Aggregate write-ins for deductions from investment income.....		0
16.	Total deductions (Lines 11 through 15).....		(11,737)
17.	Net investment income (Line 10 minus Line 16).....		472,983

DETAILS OF WRITE-INS

0901.	.....	.....	.....
0902.	.....	.....	.....
0903.	.....	.....	.....
0998.	Summary of remaining write-ins for Line 9 from overflow page.....	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	0	0
1501.	.....		.....
1502.	.....		.....
1503.	.....		.....
1598.	Summary of remaining write-ins for Line 15 from overflow page.....		0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above).....		0

- (a) Includes \$.....60,761 accrual of discount less \$.....17,300 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (b) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued dividends on purchases.
- (c) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (d) Includes \$.....0 for company's occupancy of its own buildings; and excludes \$.....0 interest on encumbrances.
- (e) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (f) Includes \$.....0 accrual of discount less \$.....0 amortization of premium.
- (g) Includes \$.....0 investment expenses and \$.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$.....0 interest on surplus notes and \$.....0 interest on capital notes.
- (i) Includes \$.....0 depreciation on real estate and \$.....0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

	1	2	3	4	5
	Realized Gain (Loss) on Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds.....	.....	.....0	.....	.....
1.1	Bonds exempt from U.S. tax.....	.....	.....0	.....	.....
1.2	Other bonds (unaffiliated).....	22,979	22,979	.....	.....
1.3	Bonds of affiliates.....	.....	.....0	.....	.....
2.1	Preferred stocks (unaffiliated).....	.....	.....0	.....	.....
2.11	Preferred stocks of affiliates.....	.....	.....0	.....	.....
2.2	Common stocks (unaffiliated).....	.....	.....0	.....	.....
2.21	Common stocks of affiliates.....	.....	.....0	.....	.....
3.	Mortgage loans.....	.....	.....0	.....	.....
4.	Real estate.....	.....	.....0	.....	.....
5.	Contract loans.....	.....	.....0	.....	.....
6.	Cash, cash equivalents and short-term investments.....	.....	.....0	.....	.....
7.	Derivative instruments.....	.....	.....0	.....	.....
8.	Other invested assets.....	.....	.....0	.....	.....
9.	Aggregate write-ins for capital gains (losses).....	0	0	0	0
10.	Total capital gains (losses).....	22,979	0	22,979	0

DETAILS OF WRITE-INS

0901.	.....	.....	.....0	.....	.....
0902.	.....	.....	.....0	.....	.....
0903.	.....	.....	.....0	.....	.....
0998.	Summary of remaining write-ins for Line 9 from overflow page.....	0	0	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	0	0	0	0

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D).....			0
2. Stocks (Schedule D):			
2.1 Preferred stocks.....			0
2.2 Common stocks.....			0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens.....			0
3.2 Other than first liens.....			0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company.....			0
4.2 Properties held for the production of income.....			0
4.3 Properties held for sale.....			0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....			0
6. Contract loans.....			0
7. Derivatives (Schedule DB).....			0
8. Other invested assets (Schedule BA).....			0
9. Receivables for securities.....			0
10. Securities lending reinvested collateral assets (Schedule DL).....			0
11. Aggregate write-ins for invested assets.....	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	0	0	0
13. Title plants (for Title insurers only).....			0
14. Investment income due and accrued.....			0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection.....			0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....			0
15.3 Accrued retrospective premiums and contracts subject to redetermination.....			0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers.....			0
16.2 Funds held by or deposited with reinsured companies.....			0
16.3 Other amounts receivable under reinsurance contracts.....			0
17. Amounts receivable relating to uninsured plans.....			0
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0
18.2 Net deferred tax asset.....			0
19. Guaranty funds receivable or on deposit.....			0
20. Electronic data processing equipment and software.....			0
21. Furniture and equipment, including health care delivery assets.....			0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0
23. Receivables from parent, subsidiaries and affiliates.....			0
24. Health care and other amounts receivable.....	58,554		(58,554)
25. Aggregate write-ins for other-than-invested assets.....	54,519	36,875	(17,644)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	113,073	36,875	(76,198)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0
28. TOTALS (Lines 26 and 27).....	113,073	36,875	(76,198)

DETAILS OF WRITE-INS

1101.			0
1102.			0
1103.			0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0	0
2501. Prepaid Business Insurance.....	39,019	21,375	(17,644)
2502. Prepaid State Certification Fee.....	1,000	1,000	0
2503. Prepaid State Domestic Assessment Fee.....	14,500	14,500	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	54,519	36,875	(17,644)

EXHIBIT 1 - ENROLLMENT BY PRODUCT TYPE FOR HEALTH BUSINESS ONLY

Source of Enrollment	Total Members at End of					6 Current Year Member Months
	1 Prior Year	2 First Quarter	3 Second Quarter	4 Third Quarter	5 Current Year	
1. Health maintenance organizations.....						
2. Provider service organizations.....	62,247	61,879	62,075	62,057	61,431	744,357
3. Preferred provider organizations.....						
4. Point of service.....						
5. Indemnity only.....						
6. Aggregate write-ins for other lines of business.....	0	0	0	0	0	0
7. Total.....	62,247	61,879	62,075	62,057	61,431	744,357

DETAILS OF WRITE-INS

0601.						
0602.						
0603.						
0698. Summary of remaining write-ins for Line 6 from overflow page.....	0	0	0	0	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above).....	0	0	0	0	0	0

EXHIBIT 2 - ACCIDENT AND HEALTH PREMIUMS DUE AND UNPAID

1	2	3	4	5	6	7
Name of Debtor	1 - 30 Days	31 - 60 Days	61 - 90 Days	Over 90 Days	Nonadmitted	Admitted
A&H Premiums Due and Unpaid						
Innovest Global INC.....	11,398					11,398
Pin Oak Energy Management Inc.....	11,426					11,426
Murubber Technologies.....	11,467					11,467
Smetzer Tire.....	11,853					11,853
Theken Companies LLC.....	12,324					12,324
Cedar Brook Group.....	13,219					13,219
Clarity Retail Services.....	13,252					13,252
Kard welding.....	13,750					13,750
All Custom Fabricators.....	14,626					14,626
Doan Ford.....	15,452					15,452
Cost Enterprises.....	15,982					15,982
Midlands Technologies.....	16,085					16,085
ARS Recycling Systems	19,376					19,376
White Fence Surgical.....	21,350					21,350
Enterprise Title Agency.....	21,580					21,580
McMillen Paving & Sealing Inc.....	22,711					22,711
Alta Mira Corp.....	11,461	12,262				23,723
Northcoast Research Partners.....	25,519					25,519
Dublin Building Systems.....	27,419					27,419
Southwest Summit Council of Government.....	27,755					27,755
Hydrodec of North America LLC.....	11,046	20,048				31,094
Pusheta Paint & Body LLC.....	9,975	25,581				35,556
0299997. Group subscribers subtotal.....	359,026	57,890	0	0	0	416,916
0299998. Premiums due and unpaid not individually listed.....	452,023					452,023
0299999. Total group.....	811,049	57,890	0	0	0	868,939
0599999. Accident and health premiums due and unpaid (Page 2, Line 15).....	811,049	57,890	0	0	0	868,939

EXHIBIT 3 - HEALTH CARE RECEIVABLES

1	2	3	4	5	6	7
Name of Debtor	1 - 30 Days	31 - 60 Days	61 - 90 Days	Over 90 Days	Nonadmitted	Admitted
Pharmaceutical Rebate Receivables						
0199998. Pharmaceutical Rebate Receivables Not Listed Individually.....	96,075				58,554	37,5
0199999. Total Pharmaceutical Rebate Receivables.....	96,075	0	0	0	58,554	37,5
0799999. Gross Health Care Receivables.....	96,075	0	0	0	58,554	37,5

EXHIBIT 3A - ANALYSIS OF HEALTH CARE RECEIVABLES COLLECTED AND ACCRUED

Type of Health Care Receivable	Health Care Receivables Collected During the Year		Heath Care Receivables Accrued as of December 31 of Current Year		5 Health Care Receivables in Prior Years (Columns 1 + 3)	6 Estimated Health Care Receivables Accrued as of December 31 of Prior Year
	1 On Amounts Accrued Prior to January 1 of Current Year	2 On Amounts Accrued During the Year	3 On Amounts Accrued December 31 of Prior Year	4 On Amounts Accrued During the Year		
1. Pharmaceutical rebate receivables.....		1,444,000		96,075	.0	
2. Claim overpayment receivables.....					.0	
3. Loans and advances to providers.....					.0	
4. Capitation arrangement receivables.....					.0	
5. Risk sharing receivables.....					.0	
6. Other health care receivables.....					.0	
7. Totals (Lines 1 through 6).....	0	1,444,000	0	96,075	.0	.0

Note that the accrued amounts in Columns 3, 4, and 6 are the total health care receivables, not just the admitted portion.

EXHIBIT 4 - CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid Claims						
1	2	3	4	5	6	7
Account	1 - 30 Days	31 - 60 Days	61 - 90 Days	91 - 120 Days	Over 120 Days	Total
Claims Unpaid (Reported)						
0599999. Unreported claim and other claim reserves.....						39,198,04
0799999. Total claims unpaid.....						39,198,04

Ex. 5 - Amounts Due from Parent, Subsidiaries and Affiliates
NONE

Ex. 6 - Amounts Due to Parent, Subsidiaries and Affiliates
NONE

EXHIBIT 7 - PART 1 - SUMMARY OF TRANSACTIONS WITH PROVIDERS

Payment Method	1 Direct Medical Expense Payment	2 Column 1 as a % of Total Payment	3 Total Members Covered	4 Column 3 as a % of Total Members	5 Column 1 Expenses Paid to Affiliated Providers	6 Column 1 Expenses Paid to Non-Affiliated Providers
Capitation Payments:						
1. Medical groups.....	0	0.0				
2. Intermediaries.....	0	0.0				
3. All other providers.....	0	0.0				
4. Total capitation payments.....	0	0.0	0		0	0
Other Payments:						
5. Fee-for-service.....	375,455	0.2	XXX	XXX	375,455	
6. Contractual fee payments.....	217,203,109	99.8	XXX	XXX	217,203,109	
7. Bonus/withhold arrangements - fee-for-service.....	0	0.0	XXX	XXX		
8. Bonus/withhold arrangements - contractual fee payments.....	0	0.0	XXX	XXX		
9. Non-contingent salaries.....	0	0.0	XXX	XXX		
10. Aggregate cost arrangements.....	0	0.0	XXX	XXX		
11. All other payments.....	0	0.0	XXX	XXX		
12. Total other payments.....	217,578,564	100.0	XXX	XXX	217,578,564	0
13. Total (Line 4 plus Line 12).....	217,578,564	100.0	XXX	XXX	217,578,564	0

EXHIBIT 7 - PART 2 - SUMMARY OF TRANSACTIONS WITH INTERMEDIARIES

1 NAIC Code	2 Name of Intermediary	3 Capitation Paid	4 Average Monthly Capitation	5 Intermediary's Total Adjusted Capital	6 Intermediary's Authorized Control Level RBC
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NONE

EXHIBIT 8 - FURNITURE, EQUIPMENT AND SUPPLIES OWNED

	1	2	3	4	5	6
Description	Cost	Improvements	Accumulated Depreciation	Book Value Less Encumbrances	Assets Not Admitted	Net Admitted Assets
1. Administrative furniture and equipment.....						0
2. Medical furniture, equipment and fixtures.....						0
3. Pharmaceuticals and surgical supplies.....						0
4. Durable medical equipment.....						0
5. Other property and equipment.....						0
6. Total.....	0	0	0	0	0	0

NONE

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

	SSAP #	F/S Page	F/S Line #	2020	2019
NET INCOME					
(1) Company state basis (Page 4, Line 32, Columns 2 & 3)	XXX	XXX	XXX	\$ 4,502,616	\$ 126,709
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				\$	\$
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				\$	\$
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ 4,502,616	\$ 126,709
SURPLUS					
(5) Company state basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	\$ 13,638,229	\$ 20,661,811
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				\$	\$
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				\$	\$
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 13,638,229	\$ 20,661,811

B. Use of Estimates in the Preparation of the Financial Statement

Reasonable and conservative estimates from the Trust's Actuaries were used to determine the IBNR and Claims Adjustment amounts. No other balance required estimating.

C. Accounting Policy

These financial statements have been prepared in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures Manual.

- (1) Basis for Short-Term Investments

Not Applicable
- (2) Basis for Bonds and Amortization Schedule

Bonds not backed by other loans are stated at amortized cost using the interest method.
- (3) Basis for Common Stocks

Not Applicable
- (4) Basis for Preferred Stocks

Not Applicable
- (5) Basis for Mortgage Loans

Not Applicable
- (6) Basis for Loan-Backed Securities and Adjustment Methodology

Not Applicable
- (7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities

Not Applicable
- (8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities

Not Applicable
- (9) Accounting Policies for Derivatives

Not Applicable
- (10) Anticipated Investment Income Used in Premium Deficiency Calculation

Not Applicable
- (11) Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses

Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined.
- (12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period

Not Applicable
- (13) Method Used to Estimate Pharmaceutical Rebate Receivables

Not Applicable

D. Going Concern

There is no substantial doubt by Management or the Trustees about the COSE Health and Wellness Trust's ability to continue as a going concern.

NOTES TO FINANCIAL STATEMENTS

Note 2 – Accounting Changes and Corrections of Errors

No Significant changes

Note 3 – Business Combinations and Goodwill

Not Applicable

Note 4 – Discontinued Operations

Not Applicable

Note 5 – Investments

- A.

Mortgage Loans, including Mezzanine Real Estate Loans

Not Applicable
- B.

Debt Restructuring

Not Applicable
- C.

Reverse Mortgages

Not Applicable
- D.

Loan-Backed Securities

Not Applicable
- E.

Dollar Repurchase Agreements and/or Securities Lending Transactions

Not Applicable
- F.

Repurchase Agreements Transactions Accounted for as Secured Borrowing
Repurchase Transaction – Cash Taker – Overview of Secured Borrowing Transactions

Not Applicable
- G.

Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
Repurchase Transactions – Cash Provider – Overview of Secured Borrowing Transactions

Not Applicable
- H.

Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction – Cash Taker – Overview of Sale Transactions

Not Applicable
- I.

Reverse Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction – Cash Provider – Overview of Sale Transactions

Not Applicable
- J.

Real Estate

Not Applicable
- K.

Low-Income Housing Tax Credits (LIHTC)

Not Applicable
- L.

Restricted Assets

Not Applicable
- M.

Working Capital Finance Investments

Not Applicable
- N.

Offsetting and Netting of Assets and Liabilities

Not Applicable
- O.

5GI

Not Applicable

NOTES TO FINANCIAL STATEMENTS

P. Short Sales
Not Applicable

Q. Prepayment Penalty and Acceleration Fees
Not Applicable

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

Not Applicable

Note 7 – Investment Income

A. The bases, by category of investment income, for excluding (nonadmitting) any investment income due and accrued:
No investment income was classified for exclusion

Note 8 – Derivative Instruments

Not Applicable

Note 9 – Income Taxes

- A. Deferred Tax Assets/(Liabilities) - **Not Applicable**
- B. Deferred Tax Liabilities Not Recognized - **Not Applicable**
- C. Current and Deferred Income Taxes

1. Current Income Tax

	1	2	3
	2020	2019	(Col 1-2) Change
a. Federal	\$ 249,744	\$ 478,949	\$ (229,206)
b. Foreign	\$	\$	\$
c. Subtotal	\$ 249,744	\$ 478,949	\$ (229,206)
d. Federal income tax on net capital gains	\$	\$	\$
e. Utilization of capital loss carry-forwards	\$	\$	\$
f. Other	\$	\$	\$
g. Federal and Foreign income taxes incurred	\$ 249,744	\$ 478,949	\$ (229,206)

2. Deferred Tax Assets

	1	2	3
	2020	2019	(Col 1-2) Change
a. Ordinary:			
1. Discounting of unpaid losses	\$	\$	\$
2. Unearned premium reserve			
3. Policyholder reserves			
4. Investments			
5. Deferred acquisition costs			
6. Policyholder dividends accrual			
7. Fixed assets			
8. Compensation and benefits accrual			
9. Pension accrual			
10. Receivables - nonadmitted			
11. Net operating loss carry-forward			
12. Tax credit carry-forward			
13. Other (items <=5% and >5% of total ordinary tax assets)			
Other (items listed individually >5%of total ordinary tax assets)			
99. Subtotal	\$	\$	\$
b. Statutory valuation allowance adjustment			
c. Nonadmitted			
d. Admitted ordinary deferred tax assets (2a99-2b-2c)	\$	\$	\$
e. Capital:			
1. Investments	\$	\$	\$
2. Net capital loss carry-forward			
3. Real estate			
4. Other (items <=5% and >5% of total capital tax assets)			
Other (items listed individually >5% of total capital tax assets)			
99. Subtotal	\$	\$	\$

NOTES TO FINANCIAL STATEMENTS

f. Statutory valuation allowance adjustment			
g. Nonadmitted			
h. Admitted capital deferred tax assets (2e99-2f-2g)			
i. Admitted deferred tax assets (2d+2h)	\$	\$	\$

3. Deferred Tax Liabilities

	1 2020	2 2019	3 (Col 1-2) Change
a. Ordinary:			
1. Investments	\$	\$	\$
2. Fixed assets			
3. Deferred and uncollected premium			
4. Policyholder reserves			
5. Other (items <=5% and >5% of total ordinary tax liabilities)			
Other (items listed individually >5% of total ordinary tax liabilities)			
99. Subtotal	\$	\$	\$
b. Capital:			
1. Investments	\$	\$	\$
2. Real estate			
3. Other (Items <=5% and >5% of total capital tax liabilities)			
Other (items listed individually >5% of total capital tax liabilities)			
99. Subtotal	\$	\$	\$
c. Deferred tax liabilities (3a99+3b99)	\$	\$	\$
4. Net Deferred Tax Assets/Liabilities (2i – 3c)	\$	\$	\$

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate Among the more significant book to tax adjustments were the following:

	Amount	Effective Tax Rate (%)
Permanent Differences:		
Provision computed at statutory rate	\$	%
Change in nonadmitted assets		%
Proration of tax exempt investment income		%
Tax exempt income deduction		%
Dividends received deduction		%
Disallowed travel and entertainment		%
Other permanent differences		%
Temporary Differences:		
Total ordinary DTAs		%
Total ordinary DTLs		%
Total capital DTAs		%
Total capital DTLs		%
Other:		
Statutory valuation allowance adjustment		%
Accrual adjustment – prior year		%
Other		%
Totals	\$	%
Federal and foreign income taxes incurred		%
Realized capital gains (losses) tax		%
Change in net deferred income taxes		%
Total statutory income taxes	\$	%

E. Operating Loss Carry Forwards and Income Taxes Available for Recoupment

1. The amounts, origination dates and expiration dates of operating loss and tax credit carry forwards available for tax purposes:

Description (Operating Loss or Tax Credit Carry Forward)	Amounts	Origination Dates	Expiration Dates
	\$		

2. The following is income tax expense for current year and proceeding years that is available for recoupment in the event of future net losses:

Year	Amounts
	\$

3. The Company’s aggregate amount of deposits admitted under Section 6603 of the Internal Revenue Service Code

F. Consolidated Federal Income Tax Return - **Not Applicable**

G. Federal or Foreign Federal Income Tax Loss Contingencies: - **Not Applicable**

H. Repatriation Transition Tax (RTT) - RTT owed under the TCJA - **Not Applicable**

NOTES TO FINANCIAL STATEMENTS

I. Alternative Minimum Tax Credit - **Not Applicable**

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

Not Applicable

Note 11 – Debt

Not Applicable

Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

Not Applicable

Note 13 – Capital and Surplus, Shareholder's Dividend Restrictions and Quasi-Reorganizations

A Surplus Note payment occurred in October in the amount of \$1,000,000.00
A Surplus Note payment occurred in December in the amount of \$1,000,000.00.

Note 14 – Liabilities, Contingencies and Assessments

Not Applicable

Note 15 – Leases

Not Applicable

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

Not Applicable

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

Not Applicable

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

Not Applicable

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

Not Applicable

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date
The Company restated or reported no assets or liabilities at fair value as of December 31st, 2020.

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements - **Not Applicable**

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
US Government Bonds	\$ 1,527,432	\$ 1,501,101	\$ 1,527,432	\$	\$	\$	\$
US Special Revenue Bonds	\$ 4,325,061	\$ 4,136,348	\$	\$ 4,325,061	\$	\$	\$
Industrial & Miscellaneous	\$ 5,166,844	\$ 4,933,189	\$	\$ 5,166,844	\$	\$	\$

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

E. NAV Practical Expedient Investments - **Not Applicable**

Note 21 – Other Items

Not Applicable

Note 22 – Events Subsequent

Subsequent events have been considered through March 29th, 2021 for these statutory financial statements which are to be issued on March 31st, 2021. There were no events occurring subsequent to the end of the year that merited recognition or disclosure in these statements.

NOTES TO FINANCIAL STATEMENTS

A.	Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the Federal Affordable Care Act (YES/NO)?		Yes []	No [X]
		2020	2019	
B.	ACA fee assessment payable for the upcoming year	\$	\$ 4,800,000	
C.	ACA fee assessment paid	\$ 4,618,769	\$	
D.	Premium written subject to ACA 9010 assessment	\$	\$ 278,963,964	
E.	Total adjusted capital before surplus adjustment (Five-Year Historical Line 14)	\$ 13,638,229		
F.	Total adjusted capital after surplus adjustment (Five-Year Historical Line 14 minus 22B above)	\$ 13,638,229		
G.	Authorized control level (Five-Year Historical Line 15)	\$ 1,604,272		
H.	Would reporting the ACA assessment as of December 31, 2020 have triggered an RBC action level (YES/NO)?		Yes []	No [X]

Note 23 – Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

- (1)

Are any of the reinsurers listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company? Yes [] No [X]
If yes, give full details.
- (2)

Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business? Yes [] No [X]
If yes, give full details.

Section 2 – Ceded Reinsurance Report – Part A

- (1)

Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits? Yes [] No [X]

a.

If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the reporting entity to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate. \$

b.

What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? \$
- (2)

Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies? Yes [] No [X]
If yes, give full details.

Section 3 – Ceded Reinsurance Report – Part B

- (1)

What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. \$
- (2)

Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement? Yes [] No [X]
If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? \$

B. Uncollectible Reinsurance

- (1)

The Company has written off in the current year reinsurance balances due from the entities listed below, the amount of: \$

a.	Losses incurred	\$
b.	Loss adjustment expenses incurred	\$
c.	Premiums earned	\$
d.	Other	\$
Entity		Amount
		\$

C. Commutation of Ceded Reinsurance

The Company has reported in its operations in the current year as a result of commutation of reinsurance with the companies listed below, amounts that are reflected as:

(1)	Losses incurred	\$
(2)	Loss adjustment expenses incurred	\$
(3)	Premiums earned	\$
(4)	Other	\$

NOTES TO FINANCIAL STATEMENTS

Entity	Amount
	\$

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

(1) Reporting Entity Ceding to Certified Reinsurer Whose Rating was Downgraded or Status Subject to Revocation

a. Certified Reinsurers Downgraded or Status Subject to Revocation

Name of Certified Reinsurer	Relationship to Reporting Entity	Date of Action	Jurisdiction of Action	Collateral Percentage Requirement Before	Collateral Percentage Requirement After	Net Obligation Subject to Collateral	Collateral Required (But Not Received)
				%	%	\$	\$

b. Impact to the Reporting Entity as a Result of the Assuming Entity's Downgraded or Revocation of Certified Reinsurer Status

(2) Reporting Entity's Certified Reinsurer Rating Downgraded or Status Subject to Revocation

a. Certified Reinsurer Rating is Downgraded or Status Subject to Revocation

Date of Action	Jurisdiction of Action	Collateral Percentage Requirement Before	Collateral Percentage Requirement After	Net Obligation Subject to Collateral	Collateral Required (But Not Received)
		%	%	\$	\$

b. Impact to the Reporting Entity as a Result of the Certified Reinsurer Rating Downgraded or Revocation of Certified Reinsurer Status

E. Reinsurance Credits

- (1) Disclose any reinsurance contracts subject to A-791 that includes a provision, which limits the reinsurer’s assumption of significant risks identified as in A-791.
- (2) Disclose any reinsurance contracts not subject to A-791, for which reinsurance accounting was applied and includes a provision that limits the reinsurer’s assumptions of risk.
- (3) Disclose if any reinsurance contracts contain features which result in delays in payment in form or in fact.
- (4) Disclose if the reporting entity has reflect reinsurance accounting credit for any contracts not subject to A-791 and not yearly renewal term, which meet the risk transfer requirements of SSAP No. 61R and identify the type of contacts and the reinsurance contracts.
- (5) Disclose if the reporting entity ceded any risk which is not subject to A-791 and not yearly renewable term reinsurance, under any reinsurance contract during the period covered by the financial statement.
- (6) If affirmative disclosure is required for Paragraph 23H(5) above, explain why the contract(s) is treated differently under GAAP and SAP.

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

- A. Method Used to Estimate Accrued Retrospective Premium Adjustments
- B. Retrospective Premiums Recorded Through Written Premium or Adjustment to Earned Premium
- C. Amount and Percentage of Net Premiums Written Subject to Retrospective Rating Features
- D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act

NOTES TO FINANCIAL STATEMENTS

Risk Corridors Program Year	Accrued the Prior Year Written Dec. 31 of the	During on Business Before Prior Year	Received or the Current Business Before the Prior	Paid as of Year on Written Before Dec. 31 of Year	Differences		Adjustments			Unsettled as of the	Balances Reporting Date
					Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)
					5	6	7	8		9	10
	1	2	3	4							
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)
rating refunds											
c. 2016											
1. Accrued retrospective premium	\$	\$	\$	\$	\$	\$	\$	\$	E	\$	\$
2. Reserve for rate credits or policy experience rating refunds	\$	\$	\$	\$	\$	\$	\$	\$	F	\$	\$
d. Total for Risk Corridors	\$	\$	\$	\$	\$	\$	\$	\$		\$	\$

24E(4)d (Columns 1 through 10) should equal 24E(3)c3 (Column 1 through 10 respectively)

- A.
- B.
- C.
- D.
- E.
- F.

(5) ACA Risk Corridors Receivable as of Reporting Date

Risk Corridors Program Year	1 Estimated Amount to be Filed or Final Amount Filed with CMS	2 Non-Accrued Amounts for Impairment or Other Reasons	3 Amounts Received from CMS	4 Asset Balance (Gross of Non-Admissions) (1-2-3)	5 Non-Admitted Amount	5 Net Admitted Asset (4–5)
a. 2014	\$	\$	\$	\$	\$	\$
b. 2015						
c. 2016						
d. Total (a+b+c)	\$	\$	\$	\$	\$	\$

24E(5)d (Column 4) should equal 24E(3)c1 (Column 9)

24E(5)d (Column 6) should equal 24E(2)c1

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

The Trust's outside Actuary continues to analyze reserves and COVID impact to claims on a monthly basis, and Management continues to exercise a conservative approach to the Trust's reserves.

Reserves for December 31st, 2020, were \$59.964million. As of December 31st, 2020, \$52.534million has been paid for claims in the current year, and \$7.430million reserved(IBNR) attributable to insured events for the current year incurred in future periods. A reserve of \$35.907million was established in 2019 for the prior year claims. Claims paid in 2020 associated with this reserve were \$32.601million. The IBNR level of reserve was calculated and verified by the Trust's outside Actuary.

Note 26 – Intercompany Pooling Arrangements

Not Applicable

Note 27 – Structured Settlements

Not Applicable

Note 28 – Health Care Receivables

- A. Pharmaceutical Rebate Receivables

Accrued Pharmacy Rebates for 2020 \$1,444,000. Pharmacy Rebates paid by Third Party Provider \$1,347,925 Pharmacy Rebate Receivables \$96.075

Quarter	Estimated Pharmacy Rebates as Reported on Financial Statements	Pharmacy Rebates as Billed or Otherwise Confirmed	Actual Rebates Received Within 90 Days of Billing	Actual Rebates Received Within 91 to 180 Days of Billing	Actual Rebates Received More than 180 Days After Billing
12/31/2020	\$ 359,000	\$ 359,000	\$	\$	\$
09/30/2020	\$ 392,000	\$ 363,000	\$	\$	\$
06/30/2020	\$ 304,360	\$ 359,000	\$ 316,797	\$ 42,203	\$
03/31/2020	\$ 340,375	\$ 363,000	\$ 346,649	\$ 16,351	\$

- B. Risk-Sharing Receivables

Calendar Year	Evaluation Period Year Ending	Risk Sharing Receivable as Estimated in the Prior Year	Risk Sharing Receivable as Estimated in the Current Year	Risk Sharing Receivable Billed	Risk Sharing Receivable Not Yet Billed	Actual Risk Sharing Amounts Received in Year Billed	Actual Risk Sharing Amounts Received First Year Subsequent	Actual Risk Sharing Amounts Received Second Year Subsequent	Actual Risk Sharing Amounts Received All Other
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NOTES TO FINANCIAL STATEMENTS

0	0	\$	\$	\$	\$	\$	\$	\$	\$
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Note 29 – Participating Policies

Not Applicable

Note 30 – Premium Deficiency Reserves

No reserve was determined necessary as of December 31st, 2020.

Note 31 – Anticipated Salvage and Subrogation

Not Applicabe

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1, 1A and 2.

Yes [] No [X]

1.2

If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations?

Yes [] No [] N/A [X]

1.3

State regulating?

1.4

Is the reporting entity publicly traded or a member of publicly traded group?

Yes [] No [X]

1.5

If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [] No [X]

2.2

If yes, date of change:

3.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

3.2

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.

3.3

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).

3.4

By what department or departments?

3.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments?

Yes [] No [] N/A [X]

3.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [] No [] N/A [X]

4.1

During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11

sales of new business?

Yes [] No [X]

4.12

renewals?

Yes [] No [X]

4.2

During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21

sales of new business?

Yes [] No [X]

4.22

renewals?

Yes [] No [X]

5.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?
If the answer is YES, complete and file the merger history data file with the NAIC.

Yes [] No [X]

5.2

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	2	3
Name of Entity	NAIC Company Code	State of Domicile

6.1

Has the 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]

6.2

If yes, give full information:

7.1

Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity?

Yes [] No [X]

7.2

If yes,

7.21

State the percentage of foreign control

%

7.22

State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1	2
Nationality	Type of Entity

8.1

Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board?

Yes [] No [X]

8.2

If response to 8.1 is yes, please identify the name of the bank holding company.

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [] No [X]

8.4

If the response to 8.3 is yes, please provide below the names and locations (city and state of the main office) of any affiliates regulated by a federal financial regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC

9.

What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
RSM US LLP, Cleveland Ohio

10.1

Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation?

Yes [] No [X]

10.2

If the response to 10.1 is yes, provide information related to this exemption:

10.3

Has the insurer been granted any exemptions related to other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation?

Yes [] No [X]

10.4

If the response to 10.3 is yes, provide information related to this exemption:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

10.5

Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?

Yes [☐]

No [☐]

N/A [☒]

10.6

If the response to 10.5 is no or n/a, please explain:
Due to the size of the Trust, the Board of Trustee's has the fiduciary responsibility of an Audit Committee.

11.

What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Mike Brown, Vice President, Lewis & Ellis, Inc., 11225 College Boulevard, Suite 320, Overland Park, KS 66210

12.1

Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly?

Yes [☐]

No [☒]

12.11

Name of real estate holding company

12.12

Number of parcels involved

0

12.13

Total book/adjusted carrying value

\$

0

12.2

If yes, provide explanation

13.

FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:

13.1

What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2

Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located?

Yes [☐]

No [☐]

13.3

Have there been any changes made to any of the trust indentures during the year?

Yes [☐]

No [☐]

13.4

If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?

Yes [☐]

No [☐]

N/A [☐]

14.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes [☒]

No [☐]

(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.

14.11

If the response to 14.1 is no, please explain:

14.2

Has the code of ethics for senior managers been amended?

Yes [☐]

No [☒]

14.21

If the response to 14.2 is yes, provide information related to amendment(s).

14.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [☐]

No [☒]

14.31

If the response to 14.3 is yes, provide the nature of any waiver(s).

15.1

Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List?

Yes [☐]

No [☒]

15.2

If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1	2	3	4
American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Circumstances That Can Trigger the Letter of Credit	Amount
			\$

16.

Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinator committee thereof?

Yes [☐]

No [☒]

17.

Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof?

Yes [☒]

No [☐]

18.

Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person?

Yes [☒]

No [☐]

19.

Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)?

Yes [☐]

No [☒]

20.1

Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11

To directors or other officers

\$

0

20.12

To stockholders not officers

\$

0

20.13

Trustees, supreme or grand (Fraternal only)

\$

0

20.2

Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21

To directors or other officers

\$

0

20.22

To stockholders not officers

0

20.23

Trustees, supreme or grand (Fraternal only)

0

21.1

Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reporting in the statement?

Yes [☐]

No [☒]

21.2

If yes, state the amount thereof at December 31 of the current year:

21.21

Rented from others

\$

0

21.22

Borrowed from others

\$

0

21.23

Leased from others

\$

0

21.24

Other

\$

0

22.1

Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments?

Yes [☐]

No [☒]

22.2

If answer is yes:

22.21

Amount paid as losses or risk adjustment

\$

0

22.22

Amount paid as expenses

\$

0

22.23

Other amounts paid

\$

0

23.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [☐]

No [☒]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

23.2

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

\$0

INVESTMENT

24.01

Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 24.03)?

Yes [X]No []

24.02

If no, give full and complete information, relating thereto:

24.03

For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet (an alternative is to reference Note 17 where this information is also provided).

24.04

For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions.

\$0

24.05

For the reporting entity's securities lending program, report amount of collateral for other programs.

\$0

24.06

Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract?

Yes []No []N/A [X]

24.07

Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%?

Yes []No []N/A [X]

24.08

Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending?

Yes []No []N/A [X]

24.09

For the reporting entity's securities lending program, state the amount of the following as of December 31 of the current year:

24.091

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$0

24.092

Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$0

24.093

Total payable for securities lending reported on the liability page:

\$0

25.1

Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is current in force? (Exclude securities subject to Interrogatory 21.1 and 24.03.)

Yes []No [X]

25.2

If yes, state the amount thereof at December 31 of the current year:

25.21

Subject to repurchase agreements

\$0

25.22

Subject to reverse repurchase agreements

\$0

25.23

Subject to dollar repurchase agreements

\$0

25.24

Subject to reverse dollar repurchase agreements

\$0

25.25

Placed under option agreements

\$0

25.26

Letter stock or securities restricted as sale – excluding FHLB Capital Stock

\$0

25.27

FHLB Capital Stock

\$0

25.28

On deposit with states

\$0

25.29

On deposit with other regulatory bodies

\$0

25.30

Pledged as collateral – excluding collateral pledged to an FHLB

\$0

25.31

Pledged as collateral to FHLB – including assets backing funding agreements

\$0

25.32

Other

\$0

25.3

For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		\$

26.1

Does the reporting entity have any hedging transactions reported on Schedule DB?

Yes []No [X]

26.2

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

Yes []No []N/A []

Lines 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3

Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a results of interest rate sensitivity?

Yes []No []

26.4

If the response to 26.3 is yes, does the reporting entity utilize:

26.41

Special accounting provision of SSAP No. 108

Yes []No []

26.42

Permitted accounting practice

Yes []No []

26.43

Other accounting guidance

Yes []No []

26.5

By responding yes to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following:

Yes []No []

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guidance Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

27.1

Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity?

Yes []No [X]

27.2

If yes, state the amount thereof at December 31 of the current year:

\$0

28.

Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes [X]No []

28.01

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

1 Name of Custodian(s)	2 Custodian's Address
PNC Institutional Asset Management	PNC Center, 1900 E 9th, Cleveland, OH 44114

28.02

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	2	3
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GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

Name(s)	Location(s)	Complete Explanation(s)
---------	-------------	-------------------------

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes [] No [X]

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

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

28.05 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts", "... handle securities"].

1 Name of Firm or Individual	2 Affiliation
PNC Institutional Asset Management	U
Group Services, Inc.(MEWA Administrator)	A

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [X] No []

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [X] No []

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	PNC Institutional Asset Management		OCC	NO
	Group Services, Inc.(MEWA Administrator)			NO

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D-Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])? Yes [] No [X]

29.2 If yes, complete the following schedule:

1 CUSIP	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
		\$
29.2999 TOTAL		\$

29.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
		\$	

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

		1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1	Bonds	\$ 10,570,638	\$ 11,019,337	\$ 448,699
30.2	Preferred Stocks	\$ 0	\$ 0	\$ 0
30.3	Totals	\$ 10,570,638	\$ 11,019,337	\$ 448,699

30.4 Describe the sources or methods utilized in determining the fair values:

Commerical Software using amounts from the monthly Brokerage Statement.

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No []

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [X] No []

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

32.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [X] No []

32.2 If no, list exceptions:

33. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designation 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? Yes [] No [X]

34. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

a. The security was purchased prior to January 1, 2018.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as an NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.

d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [] No [X]

35. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

a.

The shares were purchased prior to January 1, 2019.

b.

The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c.

The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d.

The fund only or predominantly holds bonds in its portfolio.

e.

The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f.

The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes [☐]

No [☐]

36.

By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E, Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:

a.

The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.

b.

If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.

c.

If the investment is with a related party or affiliate then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.

d.

Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 36.a-36.c are reported as long-term investments.

Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria?

Yes [☐]

No [☐]

N/A [☐]

OTHER

37.1

Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?

\$

0

37.2

List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1	2
Name	Amount Paid
	\$

38.1

Amount of payments for legal expenses, if any?

\$

70,597

38.2

List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1	2
Name	Amount Paid
Baker & Hostetler LLP	\$ 70,597

39.1

Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any?

\$

0

39.2

List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1	2
Name	Amount Paid
	\$

GENERAL INTERROGATORIES

PART 2 – HEALTH INTERROGATORIES

1.1

Does the reporting entity have any direct Medicare Supplement Insurance in force?

1.2

If yes, indicate premium earned on U.S. business only.

\$0

1.3

What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?

\$0

1.31

Reason for excluding:

1.4

Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.

\$0

1.5

Indicate total incurred claims on all Medicare Supplement insurance.

\$0

1.6

Individual policies:

Most current three years:

1.61

Total premium earned

\$0

1.62

Total incurred claims

\$0

1.63

Number of covered lives

0

All years prior to most current three years:

1.64

Total premium earned

\$0

1.65

Total incurred claims

\$0

1.66

Number of covered lives

0

1.7

Group policies:

Most current three years:

1.71

Total premium earned

\$0

1.72

Total incurred claims

\$0

1.73

Number of covered lives

0

All years prior to most current three years:

1.74

Total premium earned

\$0

1.75

Total incurred claims

\$0

1.76

Number of covered lives

0

2.

Health Test:

1

Current Year

2

Prior Year

2.1

Premium Numerator

\$69,977,205

\$255,795,734

2.2

Premium Denominator

\$69,977,205

\$255,795,734

2.3

Premium Ratio (2.1/2.2)

100.0%

100.0%

2.4

Reserve Numerator

\$7,429,722

\$35,907,561

2.5

Reserve Denominator

\$7,429,722

\$35,907,561

2.6

Reserve Ratio (2.4/2.5)

100.0%

100.0%

3.1

Has the reporting entity received any endowment or gift from contracting hospitals, physicians, dentists, or others that is agreed will be returned when, as and if the earnings of the reporting entity permits?

Yes []

No [X]

3.2

If yes, give particulars:

4.1

Have copies of all agreements stating the period and nature of hospitals', physicians', and dentists' care offered to subscribers and dependents been filed with the appropriate regulatory agency?

Yes [X]

No []

4.2

If not previously filed, furnish herewith a copy(ies) of such agreement(s). Do these agreements include additional benefits offered?

Yes []

No [X]

5.1

Does the reporting entity have stop-loss reinsurance?

Yes [X]

No []

5.2

If no, explain:

5.3

Maximum retained risk (see instructions)

5.31

Comprehensive Medical

\$400,000

5.32

Medical Only

\$0

5.33

Medicare Supplement

\$0

5.34

Dental and Vision

\$0

5.35

Other Limited Benefit Plan

\$0

5.36

Other

\$0

6.

Describe arrangement which the reporting entity may have to protect subscribers and their dependents against the risk of insolvency including hold harmless provisions, conversion privileges with other carriers, agreements with providers to continue rendering services, and any other agreements:

GENERAL INTERROGATORIES

PART 2 – HEALTH INTERROGATORIES

7.1

Does the reporting entity set up its claim liability for provider services on a service date basis?

Yes ☒ No ☐

7.2

If no, give details

8.

Provide the following information regarding participating providers:

8.1

Number of providers at start of reporting year

0

8.2

Number of providers at end of reporting year

0

9.1

Does the reporting entity have business subject to premium rate guarantees?

Yes ☐ No ☒

9.2

If yes, direct premium earned:

9.21

Business with rate guarantees with rate guarantees between 15-36 months

\$0

9.22

Business with rate guarantees over 36 months

\$0

10.1

Does the reporting entity have Incentive Pool, Withhold or Bonus Arrangements in its provider contracts?

Yes ☐ No ☒

10.2

If yes:

10.21

Maximum amount payable bonuses

0

10.22

Amount actually paid for year bonuses

0

10.23

Maximum amount payable withholds

0

10.24

Amount actually paid for year withholds

0

11.1

Is the reporting entity organized as:

11.12

A Medical Group/Staff Model,

Yes ☐ No ☒

11.13

An Individual Practice Association (IPA), or,

Yes ☐ No ☒

11.14

A Mixed Model (combination of above)?

Yes ☐ No ☒

11.2

Is the reporting entity subject to Statutory Minimum Capital and Surplus Requirements?

Yes ☒ No ☐

11.3

If yes, show the name of the state requiring such minimum capital and surplus.
Ohio

11.4

If yes, show the amount required.

\$500,000

11.5

Is this amount included as part of a contingency reserve in stockholder's equity?

Yes ☐ No ☒

11.6

If the amount is calculated, show the calculation

12.

List service areas in which reporting entity is licensed to operate:

1
Name of Service Area
Ohio

13.1

Do you act as a custodian for health savings accounts?

Yes ☐ No ☒

13.2

If yes, please provide the amount of custodial funds held as of the reporting date.

\$0

13.3

Do you act as an administrator for health savings accounts?

Yes ☐ No ☒

13.4

If yes, please provide the balance of the funds administered as of the reporting date.

\$0

14.1

Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers?

Yes ☐ No ☐ N/A ☒

14.2

If the answer to 14.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	5 Letters of Credit	6 Trust Agreements	7 Other
	0		\$	\$	\$	\$

15.

Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded).

15.1

Direct Premium Written

\$0

15.2

Total Incurred Claims

\$0

15.3

Number of Covered Lives

0

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary guarantee)
Universal Life (with or without secondary guarantee)
Variable Universal Life (with or without secondary guarantee)

16.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes ☐ No ☒

16.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes ☐ No ☒

COSE Health and Wellness Trust
FIVE-YEAR HISTORICAL DATA

	1 2020	2 2019	3 2018	4 2017	5 2016
Balance Sheet (Pages 2 and 3)					
1. Total admitted assets (Page 2, Line 28).....	43,911,990	59,975,526	42,373,540	14,597,458	6,082,094
2. Total liabilities (Page 3, Line 24).....	30,273,761	39,313,715	30,824,355	7,081,248	1,178,779
3. Statutory minimum capital and surplus requirement.....	500,000	5,000,000	5,000,000	5,000,000	5,000,000
4. Total capital and surplus (Page 3, Line 33).....	13,638,229	20,661,811	11,549,185	7,516,209	4,903,315
Income Statement (Page 4)					
5. Total revenues (Line 8).....	69,977,205	255,795,734	133,702,677	34,486,720	1,770,158
6. Total medical and hospital expenses (Line 18).....	24,056,245	225,934,196	103,948,122	26,319,087	1,363,022
7. Claims adjustment expenses (Line 20).....	64,000	673,469	445,843	244,688	
8. Total administrative expenses (Line 21).....	41,600,562	40,394,418	19,883,273	5,372,350	504,632
9. Net underwriting gain (loss) (Line 24).....	4,256,398	(567,741)	(1,213,169)	2,550,595	(97,496)
10. Net investment gain (loss) (Line 27).....	495,962	1,173,399	511,022	89,546	5,892
11. Total other income (Lines 28 plus 29).....					
12. Net income or (loss) (Line 32).....	4,502,616	126,709	(900,114)	2,613,694	(91,604)
Cash Flow (Page 6)					
13. Net cash from operations (Line 11).....	(14,228,322)	(3,640,303)	22,634,775	8,256,446	839,572
Risk-Based Capital Analysis					
14. Total adjusted capital.....	13,638,229	20,661,811	11,549,185	7,516,209	4,903,315
15. Authorized control level risk-based capital.....	1,604,272	9,548,078	4,618,787	1,585,942	419,275
Enrollment (Exhibit 1)					
16. Total members at end of period (Column 5, Line 7).....	61,431	62,247	37,175	12,746	1,982
17. Total member months (Column 6, Line 7).....	744,357	700,170	360,850	96,143	4,863
Operating Percentage (Page 4) (Item divided by Page 4, sum of Lines 2, 3, and 5) x 100.0					
18. Premiums earned plus risk revenue (Line 2 plus Lines 3 and 5).....	100.0	100.0	100.0	100.0	100.0
19. Total hospital and medical plus other non-health (Line 18 plus Line 19).	34.4	88.3	77.7	76.3	77.0
20. Cost containment expenses.....					
21. Other claims adjustment expenses.....	0.1	0.3	0.3	0.7	
22. Total underwriting deductions (Line 23).....	93.9	100.2	100.9	92.6	105.5
23. Total underwriting gain (loss) (Line 24).....	6.1	(0.2)	(0.9)	7.4	(5.5)
Unpaid Claims Analysis (U&I Exhibit, Part 2B)					
24. Total claims incurred for prior years (Line 13, Col. 5).....	32,601,199	17,073,430	5,730,806	705,271	
25. Estimated liability of unpaid claims - [prior year (Line 13, Col. 6)]	35,907,561	17,385,451	6,116,369	805,512	
Investments in Parent, Subsidiaries and Affiliates					
26. Affiliated bonds (Sch. D Summary, Line 12, Col. 1).....					
27. Affiliated preferred stocks (Sch D. Summary, Line 18, Col. 1).....					
28. Affiliated common stocks (Sch D. Summary, Line 24, Col. 1).....					
29. Affiliated short-term investments (subtotal included in Sch. DA, Verification, Column 5, Line 10).....					
30. Affiliated mortgage loans on real estate.....					
31. All other affiliated.....					
32. Total of above Lines 26 to 31.....	0	0	0	0	0
33. Total investment in parent included in Lines 26 to 31 above.....					

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [] No []

If no, please explain:



EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION.....COSE Health and Wellness Trust 2. Cleveland, OH

BUSINESS IN THE STATE OF GRAND TOTAL DURING THE YEAR (Location)

NAIC Group Code.....0

NAIC Company Code.....122

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
		2	3							
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior year.....	62,247		62,247							
2. First quarter.....	61,879		61,879							
3. Second quarter.....	62,075		62,075							
4. Third quarter.....	62,057		62,057							
5. Current year.....	61,431		61,431							
6. Current year member months.....	744,357		744,357							
Total Member Ambulatory Encounters for Year:										
7. Physician.....	458,626		458,626							
8. Non-physician.....	266,092		266,092							
9. Totals.....	724,718	0	724,718	0	0	0	0	0	0	
10. Hospital patient days incurred.....	10,826		10,826							
11. Number of inpatient admissions.....	2,845		2,845							
12. Health premiums written (b).....	309,067,049		309,067,049							
13. Life premiums direct.....	0									
14. Property/casualty premiums written.....	0									
15. Health premiums earned.....	69,977,205		69,977,205							
16. Property/casualty premiums earned.....	0									
17. Amount paid for provision of health care services.....	217,578,564		217,578,564							
18. Amount incurred for provision of health care services.....	227,334,524		227,334,524							

(a) For health business: number of persons insured under PPO managed care products.....0 and number of persons insured under indemnity only products.....0.
(b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$.0

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Effective Date	Name of Reinsured	Domiciliary Jurisdiction	Type of Reinsurance Assumed	Type of Business Assumed	Premiums	Unearned Premiums	Reserve Liability Other than for Unearned Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld under Coinsurance

NONE

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Paid Losses	Unpaid Losses
Accident and Health - Non-Affiliates - U.S. Non-Affiliates						
29076.....	34-0648820....	01/01/2020	Medical Mutual of Ohio.....	OH.....	75,874	31,768,335
1999999.	Total - Accident and Health Non-Affiliates - U.S. Non-Affiliates.....				75,874	31,768,335
2199999.	Total - Accident and Health Non-Affiliates.....				75,874	31,768,335
2299999.	Total - Accident and Health.....				75,874	31,768,335
2399999.	Total U.S.....				75,874	31,768,335
9999999.	Total.....				75,874	31,768,335

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other Than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withh Under Coinsur
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates													
29076.....	34-0648820.....	.01/01/2020	Medical Mutual of Ohio.....	OH.....	QA/G.....	CMM.....	225,198,341	.....	.....	.....	.....	.....	.....
29076.....	34-0648820.....	.01/01/2020	Medical Mutual of Ohio.....	OH.....	SSL/G.....	CMM.....	13,292,604	.....	.....	.....	.....	.....	.....
29076.....	34-0648820.....	.01/01/2020	Medical Mutual of Ohio.....	OH.....	ASL/G.....	CMM.....	598,899	.....	.....	.....	.....	.....	.....
0899999.	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates.....						239,089,844	0	0	0	0	0	.....
1099999.	Total - General Account - Authorized - Non-Affiliates.....						239,089,844	0	0	0	0	0	.....
1199999.	Total - General Account - Authorized.....						239,089,844	0	0	0	0	0	.....
4599999.	Total - General Account - Authorized, Reciprocal Jurisdiction, Unauthorized and Certified.....						239,089,844	0	0	0	0	0	.....
9199999.	Total - U.S.....						239,089,844	0	0	0	0	0	.....
9999999.	Total.....						239,089,844	0	0	0	0	0	.....

Sch. S - Pt. 4
NONE

Sch. S - Pt. 5
NONE

SCHEDULE S - PART 6

Five-Year Exhibit of Reinsurance Ceded Business
(000 Omitted)

	1 2020	2 2019	3 2018	4 2017	5 2016
A. OPERATIONS ITEMS					
1. Premiums.....	239,090	23,168	11,610	2,732	139
2. Title XVIII - Medicare.....					
3. Title XIX - Medicaid.....					
4. Commissions and reinsurance expense allowance.....					
5. Total hospital and medical expenses.....					
B. BALANCE SHEET ITEMS					
6. Premiums receivable.....					
7. Claims payable.....					
8. Reinsurance recoverable on paid losses.....	76	60	156		
9. Experience rating refunds due or unpaid.....					
10. Commissions and reinsurance expense allowances due.....					
11. Unauthorized reinsurance offset.....					
12. Offset for reinsurance with certified reinsurers.....					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
13. Funds deposited by and withheld from (F).....					
14. Letters of credit (L).....					
15. Trust agreements (T).....					
16. Other (O).....					
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
17. Multiple beneficiary trust.....					
18. Funds deposited by and withheld from (F).....					
19. Letters of credit (L).....					
20. Trust agreements (T).....					
21. Other (O).....					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

	1	2	3
	As Reported (Net of Ceded)	Restatement Adjustments	Restated (Gross of Ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12).....	21,456,238		21,456,238
2. Accident and health premiums due and unpaid (Line 15).....	1,066,781		1,066,781
3. Amounts recoverable from reinsurers (Line 16.1).....	75,874	(75,874)	0
4. Net credit for ceded reinsurance.....	XXX	75,874	75,874
5. All other admitted assets (balance).....	21,313,097		21,313,097
6. Totals assets (Line 28).....	43,911,990	0	43,911,990
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
7. Claims unpaid (Line 1).....	7,429,722		7,429,722
8. Accrued medical incentive pool and bonus payments (Line 2).....			0
9. Premiums received in advance (Line 8).....	2,076,947		2,076,947
10. Funds held under reinsurance treaties with authorized and unauthorized reinsurers (Line 19, first inset amount plus second inset amount).....			0
11. Reinsurance in unauthorized companies (Line 20 minus inset amount).....			0
12. Reinsurance with certified reinsurers (Line 20 inset amount).....			0
13. Funds held under reinsurance treaties with certified reinsurers (Line 19 third inset amount).....			0
14. All other liabilities (balance).....	20,767,093		20,767,093
15. Total liabilities (Line 24).....	30,273,761	0	30,273,761
16. Total capital and surplus (Line 33).....	13,638,229	XXX	13,638,229
17. Total liabilities, capital and surplus (Line 34).....	43,911,990	0	43,911,990
NET CREDIT FOR CEDED REINSURANCE			
18. Claims unpaid.....	0		
19. Accrued medical incentive pool.....	0		
20. Premiums received in advance.....	0		
21. Reinsurance recoverable on paid losses.....	75,874		
22. Other ceded reinsurance recoverables.....	0		
23. Total ceded reinsurance recoverables.....	75,874		
24. Premiums receivable.....	0		
25. Funds held under reinsurance treaties with authorized and unauthorized reinsurers.....	0		
26. Unauthorized reinsurance.....	0		
27. Reinsurance with certified reinsurers.....	0		
28. Funds held under reinsurance treaties with certified reinsurers.....	0		
29. Other ceded reinsurance payables/offsets.....	0		
30. Total ceded reinsurance payables/offsets.....	0		
31. Total net credit for ceded reinsurance.....	75,874		

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Allocated by States and Territories

		1	Direct Business Only							
		2	3	4	5	6	7	8	9	
State, Etc.		Active Status (a)	Accident & Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Plan Premiums	Life & Annuity Premiums and Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 7	Deposit-Type Contracts
1.	Alabama.....AL	N							.0	
2.	Alaska.....AK	N							.0	
3.	Arizona.....AZ	N							.0	
4.	Arkansas.....AR	N							.0	
5.	California.....CA	N							.0	
6.	Colorado.....CO	N							.0	
7.	Connecticut.....CT	N							.0	
8.	Delaware.....DE	N							.0	
9.	District of Columbia.....DC	N							.0	
10.	Florida.....FL	N							.0	
11.	Georgia.....GA	N							.0	
12.	Hawaii.....HI	N							.0	
13.	Idaho.....ID	N							.0	
14.	Illinois.....IL	N							.0	
15.	Indiana.....IN	N							.0	
16.	Iowa.....IA	N							.0	
17.	Kansas.....KS	N							.0	
18.	Kentucky.....KY	N							.0	
19.	Louisiana.....LA	N							.0	
20.	Maine.....ME	N							.0	
21.	Maryland.....MD	N							.0	
22.	Massachusetts.....MA	N							.0	
23.	Michigan.....MI	N							.0	
24.	Minnesota.....MN	N							.0	
25.	Mississippi.....MS	N							.0	
26.	Missouri.....MO	N							.0	
27.	Montana.....MT	N							.0	
28.	Nebraska.....NE	N							.0	
29.	Nevada.....NV	N							.0	
30.	New Hampshire.....NH	N							.0	
31.	New Jersey.....NJ	N							.0	
32.	New Mexico.....NM	N							.0	
33.	New York.....NY	N							.0	
34.	North Carolina.....NC	N							.0	
35.	North Dakota.....ND	N							.0	
36.	Ohio.....OH	L	309,067,049						309,067,049	
37.	Oklahoma.....OK	N							.0	
38.	Oregon.....OR	N							.0	
39.	Pennsylvania.....PA	N							.0	
40.	Rhode Island.....RI	N							.0	
41.	South Carolina.....SC	N							.0	
42.	South Dakota.....SD	N							.0	
43.	Tennessee.....TN	N							.0	
44.	Texas.....TX	N							.0	
45.	Utah.....UT	N							.0	
46.	Vermont.....VT	N							.0	
47.	Virginia.....VA	N							.0	
48.	Washington.....WA	N							.0	
49.	West Virginia.....WV	N							.0	
50.	Wisconsin.....WI	N							.0	
51.	Wyoming.....WY	N							.0	
52.	American Samoa.....AS	N							.0	
53.	Guam.....GU	N							.0	
54.	Puerto Rico.....PR	N							.0	
55.	U.S. Virgin Islands.....VI	N							.0	
56.	Northern Mariana Islands.....MP	N							.0	
57.	Canada.....CAN	N							.0	
58.	Aggregate Other alien.....OT	XXX	.0	.0	.0	.0	.0	.0	.0	.0
59.	Subtotal.....	XXX	309,067,049	.0	.0	.0	.0	.0	309,067,049	.0
60.	Reporting entity contributions for Employee Benefit Plans.....	XXX							.0	
61.	Total (Direct Business).....	XXX	309,067,049	.0	.0	.0	.0	.0	309,067,049	.0

DETAILS OF WRITE-INS

58001.								.0	
58002.								.0	
58003.								.0	
58998. Summary of remaining write-ins for line 58.....		.0	.0	.0	.0	.0	.0	.0	.0
58999. Total (Lines 58001 through 58003 + 58998).....		.0	.0	.0	.0	.0	.0	.0	.0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	1
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....	0

R - Registered - Non-domiciled RRGs.....	0
Q - Qualified - Qualified or accredited reinsurer.....	0

N - None of the above - Not allowed to write business in the state.....	56
---	----

(b) Explanation of basis of allocation by states, premiums by state, etc.

Sch. T - Pt. 2 - Interstate Compact
NONE

Sch. Y-Pt. 1
NONE

Sch. Y - Pt. 1A
NONE

Sch. Y - Pt. 2
NONE

COSE Health and Wellness Trust

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

MARCH FILING		Responses
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	NO
2.	Will an actuarial opinion be filed by March 1?	NO
3.	Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?	NO
4.	Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?	NO
APRIL FILING		
5.	Will the Management's Discussion and Analysis be filed by April 1?	WAIVED
6.	Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
7.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
JUNE FILING		
8.	Will an audited financial report be filed by June 1?	NO
9.	Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	NO
AUGUST FILING		
10.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

The following supplemental reports are required to be filed as part of your statement filing **if your company is engaged in the type of business covered by the supplement. 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.

MARCH FILING		
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12.	Will the Supplemental Life data due March 1 be filed with the state of domicile and the NAIC?	NO
13.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
14.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 on Exhibit 5 to Life Supplement be filed with the state of domicile and electronically with the NAIC by March 1?	NO
15.	Will the actuarial opinion on non-guaranteed elements as required in Interrogatory 3 to Exhibit 5 to Life Supplement be filed with the state of domicile and electronically with the NAIC by March 1?	NO
16.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
17.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
18.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
19.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
APRIL FILING		
20.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
21.	Will the Supplemental Life data due April 1 be filed with the state of domicile and the NAIC?	NO
22.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	YES
23.	Will the regulator-only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
24.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
25.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with state of domicile and the NAIC by April 1?	NO
AUGUST FILING		
26.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

EXPLANATIONS:

BAR CODE:

1.



2.



3.



4.



5.



6.

7.

8.



9.



10.

11. The data for this supplement is not required to be filed.



12. The data for this supplement is not required to be filed.



13. The data for this supplement is not required to be filed.



14. The data for this supplement is not required to be filed.



15. The data for this supplement is not required to be filed.



16. The data for this supplement is not required to be filed.



17. The data for this supplement is not required to be filed.



18. The data for this supplement is not required to be filed.



19. The data for this supplement is not required to be filed.



20. The data for this supplement is not required to be filed.



21. The data for this supplement is not required to be filed.



22.

23. The data for this supplement is not required to be filed.



24. The data for this supplement is not required to be filed.



25. The data for this supplement is not required to be filed.



26.

**Overflow Page
NONE**

**Overflow Page
NONE**

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	1,501,101	7.0	1,501,101		1,501,101	7.0
1.02 All Other Governments.....		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....		0.0			0	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	4,136,348	19.3	4,136,348		4,136,348	19.3
1.06 Industrial and Miscellaneous.....	4,933,189	23.0	4,933,189		4,933,189	23.0
1.07 Hybrid Securities.....		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....		0.0			0	0.0
1.11 Total Long-Term Bonds.....	10,570,638	49.3	10,570,638	0	10,570,638	49.3
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)		0.0			0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....		0.0			0	0.0
3.05 Mutual Funds.....		0.0			0	0.0
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	0	0.0	0	0	0	0.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....		0.0			0	0.0
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Valuation Allowance.....		0.0			0	0.0
4.06 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....		0.0			0	0.0
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	1,873,278	8.7	1,873,278		1,873,278	8.7
6.02 Cash Equivalents (Schedule E, Part 2).....	9,012,323	42.0	9,012,323		9,012,323	42.0
6.03 Short-Term Investments (Schedule DA).....		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	10,885,601	50.7	10,885,600	0	10,885,600	50.7
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....		0.0			0	0.0
10. Receivables for Securities.....		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1).....		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	21,456,238	100.0	21,456,238	0	21,456,238	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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 (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		
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:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		0

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....		
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		0

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		14,929,197
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		
3.	Accrual of discount.....		60,761
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....		
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....		
4.4	Part 4, Column 11.....		0
5.	Total gain (loss) on disposals, Part 4, Column 19.....		22,979
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		4,425,000
7.	Deduct amortization of premium.....		17,300
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		10,570,638
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		10,570,638

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	1,501,101	1,527,432	1,505,510	1,500,000
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals.....	1,501,101	1,527,432	1,505,510	1,500,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	.....	.....	.....	.....
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	.....	.....	.....	.....
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	4,136,348	4,325,061	4,067,144	4,175,000
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	4,933,189	5,166,844	4,908,373	4,975,000
	9. Canada.....	.....	.....	.....	.....
	10. Other Countries.....	.....	.....	.....	.....
	11. Totals.....	4,933,189	5,166,844	4,908,373	4,975,000
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	10,570,638	11,019,337	10,481,027	10,650,000
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	.....	.....	.....	.....
	15. Canada.....	.....	.....	.....	.....
	16. Other Countries.....	.....	.....	.....	.....
	17. Totals.....	0	0	0	.....
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	.....
	19. Total Preferred Stocks.....	0	0	0	.....
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	.....	.....	.....	.....
	21. Canada.....	.....	.....	.....	.....
	22. Other Countries.....	.....	.....	.....	.....
	23. Totals.....	0	0	0	.....
Parent, Subsidiaries and Affiliates	24. Totals.....	.....	.....	.....	.....
	25. Total Common Stocks.....	0	0	0	.....
	26. Total Stocks.....	0	0	0	.....
	27. Total Bonds and Stocks.....	10,570,638	11,019,337	10,481,027	.....

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	349,950	1,151,151				XXX	1,501,101	14.2	2,403,138	16.1	1,501,101	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	349,950	1,151,151	0	0	0	XXX	1,501,101	14.2	2,403,138	16.1	1,501,101	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						XXX	0	0.0		0.0		
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1						XXX	0	0.0		0.0		
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,337,993	2,798,355				XXX	4,136,348	39.1	6,081,305	40.7	4,136,348	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	1,337,993	2,798,355	0	0	0	XXX	4,136,348	39.1	6,081,305	40.7	4,136,348	0

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SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
NAIC Designation												
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	1,203,254	3,485,514				XXX	4,688,769	44.4	6,003,854	40.2	4,688,769	
6.2 NAIC 2.....		244,420				XXX	244,420	2.3	440,901	3.0	244,420	
6.3 NAIC 3.....						XXX	0	0.0		0.0		
6.4 NAIC 4.....						XXX	0	0.0		0.0		
6.5 NAIC 5.....						XXX	0	0.0		0.0		
6.6 NAIC 6.....						XXX	0	0.0		0.0		
6.7 Totals.....	1,203,254	3,729,935	0	0	0	XXX	4,933,189	46.7	6,444,755	43.2	4,933,189	0
7. Hybrid Securities												
7.1 NAIC 1.....						XXX	0	0.0		0.0		
7.2 NAIC 2.....						XXX	0	0.0		0.0		
7.3 NAIC 3.....						XXX	0	0.0		0.0		
7.4 NAIC 4.....						XXX	0	0.0		0.0		
7.5 NAIC 5.....						XXX	0	0.0		0.0		
7.6 NAIC 6.....						XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						XXX	0	0.0		0.0		
8.2 NAIC 2.....						XXX	0	0.0		0.0		
8.3 NAIC 3.....						XXX	0	0.0		0.0		
8.4 NAIC 4.....						XXX	0	0.0		0.0		
8.5 NAIC 5.....						XXX	0	0.0		0.0		
8.6 NAIC 6.....						XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1.....						XXX	0	0.0		0.0		
10.2 NAIC 2.....						XXX	0	0.0		0.0		
10.3 NAIC 3.....						XXX	0	0.0		0.0		
10.4 NAIC 4.....						XXX	0	0.0		0.0		
10.5 NAIC 5.....						XXX	0	0.0		0.0		
10.6 NAIC 6.....						XXX	0	0.0		0.0		
10.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....2,891,197	7,435,020	0	0	0	0	10,326,217	97.7	XXX	XXX	10,326,217	0
11.2 NAIC 2.....	(d)......0	244,420	0	0	0	0	244,420	2.3	XXX	XXX	244,420	0
11.3 NAIC 3.....	(d)......0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4.....	(d)......0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5.....	(d)......0	0	0	0	0	0	(c)......0	0.0	XXX	XXX	0	0
11.6 NAIC 6.....	(d)......0	0	0	0	0	0	(c)......0	0.0	XXX	XXX	0	0
11.7 Totals.....	2,891,197	7,679,440	0	0	0	0	(b).....10,570,638	100.0	XXX	XXX	10,570,638	0
11.8 Line 11.7 as a % of Col. 7.....	27.4	72.6	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.1 NAIC 1.....	3,121,780	11,366,517	.....	.....	.....	.....	.....XXX	XXX	14,488,297	97.0	14,488,296	.....
12.2 NAIC 2.....	199,231	241,669	.....	.....	.....	.....	.....XXX	XXX	440,901	3.0	440,901	.....
12.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	0	0.0	.....	.....
12.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	0	0.0	.....	.....
12.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	(c)......0	0.0	.....	.....
12.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	(c)......0	0.0	.....	.....
12.7 Totals.....	3,321,012	11,608,186	0	0	0	0	XXX	XXX	(b).....14,929,197	100.0	14,929,197	0
12.8 Line 12.7 as a % of Col. 9.....	22.2	77.8	0.0	0.0	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	2,891,197	7,435,020	.....	.....	.....	.....	.....10,326,217	97.7	14,488,296	97.0	10,326,217	XXX
13.2 NAIC 2.....	.....	.....244,420	.....	.....	.....	.....	.....244,420	2.3	440,901	3.0	244,420	XXX
13.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	......0	0.0	0	0.0	0	XXX
13.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	......0	0.0	0	0.0	0	XXX
13.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	......0	0.0	0	0.0	0	XXX
13.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	......0	0.0	0	0.0	0	XXX
13.7 Totals.....	2,891,197	7,679,440	0	0	0	0	10,570,638	100.0	14,929,197	100.0	10,570,638	XXX
13.8 Line 13.7 as a % of Col. 7.....	27.4	72.6	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	27.4	72.6	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	.....	.....	.....	.....	.....	.....	......0	0.0	0	0.0	XXX	0
14.2 NAIC 2.....	.....	.....	.....	.....	.....	.....	......0	0.0	0	0.0	XXX	0
14.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	......0	0.0	0	0.0	XXX	0
14.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	......0	0.0	0	0.0	XXX	0
14.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	......0	0.0	0	0.0	XXX	0
14.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	......0	0.0	0	0.0	XXX	0
14.7 Totals.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.8 Line 14.7 as a % of Col. 7.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes \$.0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.0 current year of bonds with Z designations and \$.0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$.0 current year of bonds with 5GI designations, \$.0 prior year of bonds with 5GI designations and \$.0 current year, \$.0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.0; NAIC 2 \$.0; NAIC 3 \$.0; NAIC 4 \$.0; NAIC 5 \$.0; NAIC 6 \$.0.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.01	Issuer Obligations.....	349,950	1,151,151				XXX	1,501,101	14.2	2,403,138	16.1	1,501,101	
1.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
1.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
1.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
1.05	Totals.....	349,950	1,151,151	0	0	0	XXX	1,501,101	14.2	2,403,138	16.1	1,501,101	0
2.	All Other Governments												
2.01	Issuer Obligations.....						XXX	0	0.0		0.0		
2.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
2.05	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations.....						XXX	0	0.0		0.0		
3.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
3.05	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations.....						XXX	0	0.0		0.0		
4.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
4.05	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations.....	1,337,993	2,798,355				XXX	4,136,348	39.1	6,081,305	40.7	4,136,348	
5.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
5.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
5.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
5.05	Totals.....	1,337,993	2,798,355	0	0	0	XXX	4,136,348	39.1	6,081,305	40.7	4,136,348	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.01	Issuer Obligations.....	1,203,254	3,729,935				XXX	4,933,189	46.7	6,444,755	43.2	4,933,189	
6.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
6.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
6.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
6.05	Totals.....	1,203,254	3,729,935	0	0	0	XXX	4,933,189	46.7	6,444,755	43.2	4,933,189	0
7.	Hybrid Securities												
7.01	Issuer Obligations.....						XXX	0	0.0		0.0		
7.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
7.05	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations.....						XXX	0	0.0		0.0		
8.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
8.05	Affiliated Bank Loans - Issued.....						XXX	0	0.0		0.0		
8.06	Affiliated Bank Loans - Acquired.....						XXX	0	0.0		0.0		
8.07	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	2,891,197	7,679,440	0	0	0	XXX	10,570,638	100.0	XXX	XXX	10,570,638	0
11.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	2,891,197	7,679,440	0	0	0	0	10,570,638	100.0	XXX	XXX	10,570,638	0
11.09 Line 11.08 as a % of Col. 7	27.4	72.6	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations	3,321,012	11,608,186				XXX	XXX	XXX	14,929,197	100.0	14,929,197	
12.02 Residential Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0	0	
12.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0	0	
12.04 Other Loan-Backed and Structured Securities						XXX	XXX	XXX	0	0.0	0	
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0	0	
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	
12.08 Totals	3,321,012	11,608,186	0	0	0	0	XXX	XXX	14,929,197	100.0	14,929,197	0
12.09 Line 12.08 as a % of Col. 9	22.2	77.8	0.0	0.0	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	2,891,197	7,679,440				XXX	10,570,638	100.0	14,929,197	100.0	10,570,638	XXX
13.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	2,891,197	7,679,440	0	0	0	0	10,570,638	100.0	14,929,197	100.0	10,570,638	XXX
13.09 Line 13.08 as a % of Col. 7	27.4	72.6	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	27.4	72.6	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations						XXX	0	0.0	0	0.0	XXX	0
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	XXX	0
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.09 Line 14.08 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	(0)	(0)			
2. Cost of short-term investments acquired.....	0				
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	0				
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	(0)	(0)	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	(0)	(0)	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:.....

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	31,412,205		31,412,205	
2. Cost of cash equivalents acquired.....	0			
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	22,399,882		22,399,882	
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	9,012,323	0	9,012,323	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	9,012,323	0	9,012,323	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:.....

SI15

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	State Contract Maturity Date
Totals																					
76999999.	Total - Issuer Obligations.....					10,481,027	XXX	11,019,337	10,650,000	10,570,638	0	39,534	0	0	XXX	XXX	XXX	54,542	250,066	XXX	XX
83999999.	Grand Total - Bonds.....					10,481,027	XXX	11,019,337	10,650,000	10,570,638	0	39,534	0	0	XXX	XXX	XXX	54,542	250,066	XXX	XX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	10,326,217	1B	0	1C	0	1D	0	1E	0	1F	0	1G	0
2A	244,420	2B	0	2C	0								
3A	0	3B	0	3C	0								
4A	0	4B	0	4C	0								
5A	0	5B	0	5C	0								
6	0												

Sch. D - Pt. 2 - Sn. 1
NONE

Sch. D - Pt. 2 - Sn. 2
NONE

Sch. D - Pt. 3
NONE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			F o r 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	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contract Maturity Date	
CUSIP Identification											Description	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.
Bonds - U.S. Government																						
912828	X9	6	US TREASURY NOTE 1.5% 5/15/2020.....	..	05/15/2020.	Matured.....		450,000	450,000	450,739	450,311	.....	.....(311)	.....	.....(311)	.....	.....450,000	.....	.....	.....0	3,375	05/15/2020
912828	W6	3	US TREASURY NOTE 1.625% 3/15/2020.....	..	03/15/2020.	Matured.....		450,000	450,000	452,374	450,312	.....	.....(312)	.....	.....(312)	.....	.....450,000	.....	.....	.....0	3,656	03/15/2020
0599999. Total - Bonds - U.S. Government.....								900,000	900,000	903,113	900,622	0	(622)	0	(622)	0	900,000	0	0	0	7,031	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
3133EG	RW	7	FEDERAL FARM CREDIT BANK, 1.67%, DUE 8/2.....	..	03/11/2020.	Purchased.....		500,000	500,000	475,370	484,112	.....	.....1,130	.....	.....1,130	.....	.....485,243	.....	.....14,757	14,757	4,593	08/23/2020
3133EH	WR	0	FEDERAL FARM CREDIT BANK, 1.90%, DUE 9/1.....	..	01/28/2020.	Purchased.....		500,000	500,000	486,175	492,673	.....	.....325	.....	.....325	.....	.....492,998	.....	.....7,002	7,002	3,879	09/01/2020
3137EA	EM	7	FEDERAL HOME LOAN MTG, 2.5% DUE 4/23/202.....	..	04/23/2020.	Matured.....		500,000	500,000	499,190	499,853	.....	.....147	.....	.....147	.....	.....500,000	.....	.....	.....0	6,250	04/23/2020
3135G0	H5	5	FEDERAL NATL MTG ASSN, 1.875% DUE 12/28/.....	..	12/28/2020.	Matured.....		500,000	500,000	490,485	496,187	.....	.....3,813	.....	.....3,813	.....	.....500,000	.....	.....	.....0	9,375	12/28/2020
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								2,000,000	2,000,000	1,951,220	1,972,826	0	5,415	0	5,415	0	1,978,240	0	21,760	21,760	24,097	XXX
Bonds - Industrial and Miscellaneous																						
037833	CK	4	APPLE INC. UNSC., 1.9% Due 2/7/2020.....	..	02/07/2020.	Matured.....		250,000	250,000	248,388	248,388	.....	.....1,613	.....	.....1,613	.....	.....250,000	.....	.....	.....0	2,375	02/07/2020
06051G	FT	1	BANK OF AMERICA CORP,2.625% DUE 10/19/20.....	..	10/19/2020.	Matured.....		200,000	200,000	200,310	200,090	.....	.....(90)	.....	.....(90)	.....	.....200,000	.....	.....	.....0	5,250	10/19/2020
17275R	AX	0	CISCO SYSTEMS INC, 2.45%, DUE 6/15/2020.....	..	06/15/2020.	Matured.....		300,000	300,000	297,699	299,381	.....	.....619	.....	.....619	.....	.....300,000	.....	.....	.....0	3,675	06/15/2020
191216	BG	4	COCA-COLA CO/THE UNSC 2.45% 11/1/2020.....	..	11/01/2020.	Matured.....		100,000	100,000	102,161	100,583	.....	.....(583)	.....	.....(583)	.....	.....100,000	.....	.....	.....0	2,450	11/01/2020
30231G	AG	7	EXXON MOBIL CORP, 1.912% CALL, DUE 3/6/2.....	..	03/06/2020.	Matured.....		200,000	200,000	197,688	199,704	.....	.....296	.....	.....296	.....	.....200,000	.....	.....	.....0	1,912	03/06/2020
38141E	A6	6	GOLDMAN SACHS GROUP INC SR NTS 6.0% 6/15.....	..	06/15/2020.	Matured.....		100,000	100,000	110,374	101,735	.....	.....(1,735)	.....	.....(1,735)	.....	.....100,000	.....	.....	.....0	3,000	06/15/2020
46625H	RT	9	JP MORGAN CHASE & CO CALL 2.4% 6/7/2021.....	..	10/14/2020.	Called.....		100,000	100,000	100,792	100,297	.....	.....(1,516)	.....	.....(1,516)	.....	.....101,344	.....	.....1,219	1,219	2,047	06/07/2020
61761J	B3	2	MORGAN STANLEY UNSC 2.8% 6/16/2020.....	..	06/16/2020.	Matured.....		75,000	75,000	76,415	75,238	.....	.....(238)	.....	.....(238)	.....	.....75,000	.....	.....	.....0	1,050	06/16/2020
666807	BL	5	NORTHROP GRUMMAN CORP, 2.08% DUE 10/15/2.....	..	10/15/2020.	Matured.....		200,000	200,000	197,420	199,231	.....	.....769	.....	.....769	.....	.....200,000	.....	.....	.....0	4,160	10/15/2020
3899999. Total - Bonds - Industrial and Miscellaneous.....								1,525,000	1,525,000	1,531,246	1,524,646	0	(865)	0	(865)	0	1,526,344	0	1,219	1,219	25,919	XXX
8399997. Total - Bonds - Part 4.....								4,425,000	4,425,000	4,385,579	4,398,094	0	3,927	0	3,927	0	4,404,584	0	22,979	22,979	57,047	XXX
8399999. Total - Bonds.....								4,425,000	4,425,000	4,385,579	4,398,094	0	3,927	0	3,927	0	4,404,584	0	22,979	22,979	57,047	XXX
9999999. Total - Bonds, Preferred and Common Stocks.....								4,425,000	XXX	4,385,579	4,398,094	0	3,927	0	3,927	0	4,404,584	0	22,979	22,979	57,047	XXX

E14

Sch. D - Pt. 5
NONE

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. A - Sn. 2
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
PNC Bank..... Cleveland.....		0.25	9,067	.....	.....1,873,278	XXX
0199999. Total - Open Depositories.....	XXX	XXX	9,067	0	1,873,278	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	9,067	0	1,873,278	XXX
0599999. Total Cash.....	XXX	XXX	9,067	0	1,873,278	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	1,948,540	4. April.....	1,431,526	7. July.....	1,571,649	10. October.....	1,107,568
2. February.....	1,343,444	5. May.....	1,606,284	8. August.....	2,705,601	11. November.....	566,371
3. March.....	458,337	6. June.....	6,132,077	9. September.....	861,490	12. December.....	1,873,278

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Sweep Accounts								
	PNC Bank Money Market.....		05/11/2017.....	0.040		1,990,380	.....	.....137,776
	PNC Investments Money Market.....		08/21/2017.....	0.020		7,021,943	.....	.....25,075
8499999. Total - Sweep Accounts.....						9,012,323	0	162,851
8899999. Total - Cash Equivalents.....						9,012,323	0	162,851

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1B	1C	1D
1E	1F	1G	
2A	2B	2C	
3A	3B	3C	
4A	4B	4C	
5A	5B	5C	
6			

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR						
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA						
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA						
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH						
31. New Jersey.....NJ						
32. New Mexico.....NM						
33. New York.....NY						
34. North Carolina.....NC						
35. North Dakota.....ND						
36. Ohio.....OH						
37. Oklahoma.....OK						
38. Oregon.....OR						
39. Pennsylvania.....PA						
40. Rhode Island.....RI						
41. South Carolina.....SC						
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA						
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI						
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59. Total.....	XXX	XXX	0	0	0	0

DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0