

**QUARTERLY STATEMENT
OF THE
Volunteer State Health Plan, Inc.**

**of
Chattanooga**

**in the state of
Tennessee**

**TO THE
Insurance Department**

**OF THE STATE OF
Tennessee**

**FOR THE QUARTER ENDED
JUNE 30, 2021**

2021



HEALTH QUARTERLY STATEMENT

AS OF JUNE 30, 2021
OF THE CONDITION AND AFFAIRS OF THE

Volunteer State Health Plan, Inc.

NAIC Group Code 3498 3498 NAIC Company Code 14046 Employer's ID Number 62-1656610
(Current) (Prior)

Organized under the Laws of Tennessee, State of Domicile or Port of Entry TN

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

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

Incorporated/Organized 07/11/1996 Commenced Business 11/01/1996

Statutory Home Office 1 Cameron Hill Circle, Chattanooga, TN, US 37402-0001
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 1 Cameron Hill Circle
(Street and Number)
Chattanooga, TN, US 37402-0001, 423-535-7192
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 1 Cameron Hill Circle, Chattanooga, TN, US 37402-0001
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 Cameron Hill Circle
(Street and Number)
Chattanooga, TN, US 37402-0001, 423-535-8764
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.bluecare.bcbst.com

Statutory Statement Contact Joseph DeWayne Moser, 423-535-6894
(Name) (Area Code) (Telephone Number)
Joseph_Moser@bcbst.com, 423-535-8331
(E-mail Address) (FAX Number)

OFFICERS

President & CEO Amber Jeanine Cambron Secretary Jill Anne Langston
Treasurer Erbon Dennis Culver Assistant Treasurer Mandy Holland Savage
Assistant Secretary Kristy Leanne White

OTHER

Casey Lee Dungan, VP, Chief Financial Officer Jeffrey Aaron Hocking, Chief Actuary Robert Cyrus Huffman M.D., VP
Jeanne James M.D., VP, Chief Medical Officer Jason Patrick Lloyd, VP Francis Elizabeth Martini, VP
Janice Stanek Maurizio, VP Stephani Jennifer Ryan, VP Patrick Timothy Sullivan, VP, Chief Operating Officer
Joshua Trey White, Controller & Chief Accounting Officer

DIRECTORS OR TRUSTEES

Jason David Hickey, M.D. Chairperson John Francis Giblin Scott Christian Pierce

State of Tennessee SS:
County of Hamilton

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.

Amber Cambron

Casey Lee Dungan

Jill Langston

Amber Jeanine Cambron
President & Chief Executive Officer

Casey Lee Dungan
VP & Chief Financial Officer

Jill Anne Langston
Secretary

Subscribed and sworn to before me this _____ day of _____

- 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.....

STATEMENT AS OF JUNE 30, 2021 OF THE Volunteer State Health Plan, Inc.

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	636,855,398	107,298	636,748,100	527,639,814
2. Stocks:				
2.1 Preferred stocks	12,102,948	0	12,102,948	10,911,496
2.2 Common stocks	155,634,910	0	155,634,910	130,578,810
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$0 encumbrances)	0	0	0	0
5. Cash (\$26,799,921), cash equivalents (\$139,910,825) and short-term investments (\$7,919,687)	174,630,433	0	174,630,433	359,549,586
6. Contract loans (including \$0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	32,221,283	0	32,221,283	28,616,513
9. Receivables for securities	1,296,473	0	1,296,473	96,828
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,012,741,445	107,298	1,012,634,147	1,057,393,047
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	3,826,233	0	3,826,233	3,651,310
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	13,488,945	0	13,488,945	11,499,882
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	0	0	0	0
15.3 Accrued retrospective premiums (\$7,532,873) and contracts subject to redetermination (\$0)	7,532,873	0	7,532,873	8,496,497
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	0	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	41,689,362	3,253,394	38,435,968	64,310,575
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	0	0	0	4,808,824
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	0
24. Health care (\$9,709,404) and other amounts receivable	29,449,962	19,740,558	9,709,404	4,074,689
25. Aggregate write-ins for other than invested assets	647,667	647,667	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,109,376,487	23,748,917	1,085,627,570	1,154,234,824
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	1,109,376,487	23,748,917	1,085,627,570	1,154,234,824
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
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. Prepaids and Other Miscellaneous	647,667	647,667	0	0
2502.				
2503.				
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)	647,667	647,667	0	0

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$0 reinsurance ceded)	264,573,293	0	264,573,293	228,849,311
2. Accrued medical incentive pool and bonus amounts	737,315	0	737,315	1,035,155
3. Unpaid claims adjustment expenses	6,958,576	0	6,958,576	5,675,213
4. Aggregate health policy reserves, including the liability of \$0 for medical loss ratio rebate per the Public Health Service Act	0	0	0	357,075
5. Aggregate life policy reserves	0	0	0	0
6. Property/casualty unearned premium reserve	0	0	0	0
7. Aggregate health claim reserves	0	0	0	0
8. Premiums received in advance	0	0	0	234,210,439
9. General expenses due or accrued	21,465,228	0	21,465,228	20,151,878
10.1 Current federal and foreign income tax payable and interest thereon (including \$0 on realized gains (losses))	0	0	0	0
10.2 Net deferred tax liability	7,683,728	0	7,683,728	0
11. Ceded reinsurance premiums payable	0	0	0	0
12. Amounts withheld or retained for the account of others	12,576	0	12,576	18,227
13. Remittances and items not allocated	0	0	0	0
14. Borrowed money (including \$0 current) and interest thereon \$0 (including \$0 current)	0	0	0	0
15. Amounts due to parent, subsidiaries and affiliates	24,983,832	0	24,983,832	29,095,197
16. Derivatives	0	0	0	0
17. Payable for securities	17,213,840	0	17,213,840	2,978,381
18. Payable for securities lending	0	0	0	0
19. Funds held under reinsurance treaties (with \$0 authorized reinsurers, \$0 unauthorized reinsurers and \$0 certified reinsurers)	0	0	0	0
20. Reinsurance in unauthorized and certified (\$0) companies	0	0	0	0
21. Net adjustments in assets and liabilities due to foreign exchange rates	0	0	0	0
22. Liability for amounts held under uninsured plans	98,021,381	0	98,021,381	80,330,614
23. Aggregate write-ins for other liabilities (including \$42,209,119 current)	42,209,119	0	42,209,119	36,261,724
24. Total liabilities (Lines 1 to 23)	483,858,888	0	483,858,888	638,963,214
25. Aggregate write-ins for special surplus funds	XXX	XXX	0	0
26. Common capital stock	XXX	XXX	10	10
27. Preferred capital stock	XXX	XXX	0	0
28. Gross paid in and contributed surplus	XXX	XXX	155,299,990	155,299,990
29. Surplus notes	XXX	XXX	0	0
30. Aggregate write-ins for other than special surplus funds	XXX	XXX	0	0
31. Unassigned funds (surplus)	XXX	XXX	446,468,682	359,971,610
32. Less treasury stock, at cost:				
32.1 .....0 shares common (value included in Line 26 \$0)	XXX	XXX	0	0
32.2 .....0 shares preferred (value included in Line 27 \$0)	XXX	XXX	0	0
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	601,768,682	515,271,610
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	1,085,627,570	1,154,234,824
DETAILS OF WRITE-INS				
2301. Insured Premium Tax Payable	41,676,026	0	41,676,026	35,697,986
2302. Pending Escheatment to State	533,093	0	533,093	563,738
2303.				
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)	42,209,119	0	42,209,119	36,261,724
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 To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member Months	XXX	3,690,909	3,241,985	6,684,111
2. Net premium income (including \$0 non-health premium income).....	XXX	1,494,475,136	1,441,424,370	2,723,134,026
3. Change in unearned premium reserves and reserve for rate credits.....	XXX	357,075	236,952	2,642,925
4. Fee-for-service (net of \$0 medical expenses).....	XXX	0	0	0
5. Risk revenue	XXX	0	0	0
6. Aggregate write-ins for other health care related revenues	XXX	0	0	0
7. Aggregate write-ins for other non-health revenues	XXX	0	0	0
8. Total revenues (Lines 2 to 7)	XXX	1,494,832,211	1,441,661,322	2,725,776,951
Hospital and Medical:				
9. Hospital/medical benefits	0	876,243,099	807,667,517	1,658,485,161
10. Other professional services	0	265,291,784	245,957,156	505,880,492
11. Outside referrals	0	0	0	0
12. Emergency room and out-of-area	0	42,541,424	40,628,542	80,967,805
13. Prescription drugs	0	6,045,857	8,177,717	13,686,437
14. Aggregate write-ins for other hospital and medical	0	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts	0	486,896	68,239	2,114,571
16. Subtotal (Lines 9 to 15)	0	1,190,609,060	1,102,499,171	2,261,134,466
Less:				
17. Net reinsurance recoveries	0	0	0	0
18. Total hospital and medical (Lines 16 minus 17)	0	1,190,609,060	1,102,499,171	2,261,134,466
19. Non-health claims (net)	0	0	0	0
20. Claims adjustment expenses, including \$63,815,723 cost containment expenses	0	107,239,311	89,893,575	191,298,124
21. General administrative expenses	0	114,917,035	156,676,070	265,615,405
22. Increase in reserves for life and accident and health contracts (including \$0 increase in reserves for life only)	0	0	0	0
23. Total underwriting deductions (Lines 18 through 22)	0	1,412,765,406	1,349,068,816	2,718,047,995
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	82,066,805	92,592,506	7,728,956
25. Net investment income earned	0	7,211,089	9,278,355	18,142,377
26. Net realized capital gains (losses) less capital gains tax of \$0	0	4,435,932	(6,777,704)	(2,214,633)
27. Net investment gains (losses) (Lines 25 plus 26)	0	11,647,021	2,500,651	15,927,744
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$0) (amount charged off \$0)].....	0	0	0	0
29. Aggregate write-ins for other income or expenses	0	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	93,713,826	95,093,157	23,656,700
31. Federal and foreign income taxes incurred	XXX	9,672,838	28,608,799	23,477,501
32. Net income (loss) (Lines 30 minus 31)	XXX	84,040,988	66,484,358	179,199
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	0
0699. Totals (Lines 0601 through 0603 plus 0698)(Line 6 above)	XXX	0	0	0
0701.	XXX			
0702.	XXX			
0703.	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0	0
0799. Totals (Lines 0701 through 0703 plus 0798)(Line 7 above)	XXX	0	0	0
1401.				
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	0	0	0	0
2901.				
2902.				
2903.				
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0	0	0

STATEMENT OF REVENUE AND EXPENSES (Continued)

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
CAPITAL AND SURPLUS ACCOUNT			
33. Capital and surplus prior reporting year.....	515,271,610	489,759,698	489,759,698
34. Net income or (loss) from Line 32.....	84,040,988	66,484,358	179,199
35. Change in valuation basis of aggregate policy and claim reserves.....	0	0	0
36. Change in net unrealized capital gains (losses) less capital gains tax of \$ 4,685,141	17,625,054	(6,387,648)	20,169,597
37. Change in net unrealized foreign exchange capital gain or (loss).....	0	0	0
38. Change in net deferred income tax.....	(7,807,411)	4,074,569	11,877,654
39. Change in nonadmitted assets.....	(7,361,559)	(17,022,073)	(6,714,538)
40. Change in unauthorized and certified reinsurance.....	0	0	0
41. Change in treasury stock.....	0	0	0
42. Change in surplus notes.....	0	0	0
43. Cumulative effect of changes in accounting principles.....	0	0	0
44. Capital Changes:			
44.1 Paid in.....	0	0	0
44.2 Transferred from surplus (Stock Dividend).....	0	0	0
44.3 Transferred to surplus.....	0	0	0
45. Surplus adjustments:			
45.1 Paid in.....	0	0	0
45.2 Transferred to capital (Stock Dividend).....	0	0	0
45.3 Transferred from capital.....	0	0	0
46. Dividends to stockholders.....	0	0	0
47. Aggregate write-ins for gains or (losses) in surplus.....	0	0	0
48. Net change in capital & surplus (Lines 34 to 47).....	86,497,072	47,149,206	25,511,912
49. Capital and surplus end of reporting period (Line 33 plus 48)	601,768,682	536,908,904	515,271,610
DETAILS OF WRITE-INS			
4701.			
4702.			
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page.....	0	0	0
4799. Totals (Lines 4701 through 4703 plus 4798)(Line 47 above)	0	0	0

Report #2A: BlueCare East Only			
Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	717,585	1,421,870	2,591,439
Estimated Revenues:			
1. TennCare Capitation	271,079,476	543,173,029	970,876,462
2. Investment	1,797,650	4,647,357	6,401,806
3. Other Revenues	3,499	(92,577)	21,461,649
4. Total Estimated Revenues (Lines 1 to 3)	272,880,626	547,727,808	998,739,918
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	50,597,381	96,367,525	165,433,935
7. Inpatient Hospital Services	42,998,264	83,385,481	159,381,996
8. Outpatient Hospital Services	27,552,109	51,760,756	94,778,624
9. Emergency Room Services	8,945,972	15,932,988	28,403,909
10. Dental Services	32	1,889	1,387
11. Vision Services	273,268	511,429	919,585
12. Pharmacy Services	-	-	-
13. Home Health Services	12,544,638	25,061,688	43,684,435
14. Chiropractic Services	-	-	-
15. Radiology Services	1,434,472	2,695,943	4,927,322
16. Laboratory Services	1,350,147	2,675,697	4,760,327
17. Durable Medical Equipment Services	5,116,618	9,283,626	16,232,627
18. Transportation Services	8,662,362	13,362,299	18,136,390
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	1,872,295	3,685,426	8,004,717
22. Other Medical and Hospital Services - Write-Ins	8,663,389	19,139,121	31,126,866
23. Subtotal Medical and Hospital (Lines 5 to 22)	170,010,947	323,863,868	575,792,120
Mental Health and Substance Abuse Services			
24. Inpatient Psychiatric Facility Services	2,893,079	5,697,852	10,044,269
25. Inpatient Substance Abuse Treatment and Detox	155,536	254,932	580,556
26. Outpatient Mental Health Services	6,408,300	12,076,755	23,795,441
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	2,922,613	5,824,449	10,105,231
29. Specialized Crisis Services	849,603	1,665,740	3,099,847
30. Psychiatric Rehab and Support Services	276,296	581,892	524,281
31. Case Management	219,792	419,872	1,042,625
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	56,784	111,212	170,484
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	4,835,252	9,377,857	13,890,068
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	4,750,255	9,447,696	17,914,932
41. Other Mental Health Services - Write-Ins	-	-	-
42. Subtotal MH & SAS (Lines 24 to 41)	23,367,510	45,458,257	81,167,734
CHOICES			
43. Nursing Facility Care	25,109,711	48,852,559	115,800,881
44. HCBS Services	14,504,513	29,425,152	65,855,584
45. Subtotal CHOICES	39,614,224	78,277,711	181,656,465
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	834	1,667	242,140
49. Subtotal Hospital, Medical, MH&SAS, CHOICES (Lines 23,42,45,46,47 and 48)	232,993,515	447,601,503	838,858,459
LESS:			
50. Net Reinsurance Recoveries Incurred	-	-	-
51. Copayments	9,514	16,905	42,613
52. Subrogation and Coordination of Benefits	(270)	(510)	-
53. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)	9,244	16,395	42,613
54. Total Hospital, Medical, MH&SAS (Lines 47 and 51)	232,984,271	447,585,108	838,815,846
Administration:			
55. Compensation	17,381,394	33,924,663	64,588,821
56. Direct and Allocated Admin expenses	-	-	-
57. Marketing	153,077	298,773	568,831
58. Health Insurer Fee	-	-	14,272,154
59. Interest Expense	-	-	-
60. Premium Tax Expense	15,956,085	32,301,569	59,688,431
61. Occupancy, Depreciation, and Amortization	802,198	1,565,713	2,980,945
62. Other Administration - Write-Ins	6,798,499	13,269,174	25,263,044
63. Total Administration Expenses (Lines 55 to 61)	41,091,253	81,359,892	167,362,226
64. Total Expenses (Lines 54 and 62)	274,075,524	528,945,000	1,006,178,072
65. Extraordinary Item	-	-	-
66. Provision for Income Tax	542,014	1,938,701	(7,381,810)
67. Net Income (Loss) (Line 4 Less Lines 63,64 and 65)	(1,736,912)	16,844,107	(56,344)
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Directed Premiums	29,151,196	58,550,902	122,466,492
0302. Directed Payments	(26,229,712)	(50,262,255)	(115,227,809)
0303. Directed Premium Tax	(1,744,094)	(3,514,553)	(7,118,547)
0304. Directed Payments Accrued	(1,173,892)	(4,866,671)	2,122,346
0305. Insurer Provider Revenue	-	-	19,219,168
0306. Risk Corridor Release	-	-	-
0399. Total Other Revenues	3,499	(92,577)	21,461,649
Detail of Other Medical and Hospital:			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	8,712,688	18,996,899	30,829,204
2202. Bad Debt Expense	(49,299)	142,222	297,662
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-	-	-
2299. Total Other Medical and Hospital	8,663,389	19,139,121	31,126,866
Detail of Other MH & SAS:			
4101.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
6101. Equipment Rental	2,920,110	5,699,413	10,851,053
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	991,648	1,935,478	3,684,937
6103. Auditing, Actuarial, and Other Consulting	1,776,799	3,467,921	6,602,539
6104. Outsourced Services	592,968	1,157,343	2,203,454
6105. Postage/Telephone	368,373	718,983	1,368,864
6106. Printing and Stationary	148,601	290,036	552,197
6199. Total Other Administration	6,798,499	13,269,174	25,263,044

Report #2A: BlueCare Middle Only

Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	579,438	1,148,789	2,032,863
Estimated Revenues:			
1. TennCare Capitation	240,996,664	465,337,059	805,234,539
2. Investment	1,455,273	3,762,734	5,040,823
3. Other Revenues	23,119	(607,729)	15,341,268
4. Total Estimated Revenues (Lines 1 to 3)	242,475,056	468,492,064	825,616,631
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	32,745,402	60,812,103	107,305,220
7. Inpatient Hospital Services	36,631,621	76,359,966	146,766,300
8. Outpatient Hospital Services	21,284,506	39,955,672	63,708,105
9. Emergency Room Services	6,883,578	12,233,360	21,973,873
10. Dental Services	-	-	2,253
11. Vision Services	218,510	388,209	654,695
12. Pharmacy Services	-	-	-
13. Home Health Services	6,321,863	13,028,200	23,757,102
14. Chiropractic Services	-	-	-
15. Radiology Services	1,478,266	2,642,083	4,883,932
16. Laboratory Services	769,156	1,481,170	2,491,644
17. Durable Medical Equipment Services	3,108,826	5,757,752	9,907,850
18. Transportation Services	7,043,519	10,782,243	14,077,356
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	1,746,546	3,187,180	7,471,736
22. Other Medical and Hospital Services - Write-Ins	6,734,982	13,069,049	22,782,070
23. Subtotal Medical and Hospital (Lines 5 to 22)	124,966,775	239,696,987	425,782,136
Mental Health and Substance Abuse Services			
24. Inpatient Psychiatric Facility Services	4,259,125	7,809,362	13,708,605
25. Inpatient Substance Abuse Treatment and Detox	236,234	451,229	779,594
26. Outpatient Mental Health Services	4,320,452	8,091,002	17,975,261
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	2,339,680	4,905,078	7,897,827
29. Specialized Crisis Services	1,047,766	2,090,154	3,785,078
30. Psychiatric Rehab and Support Services	385,471	758,180	805,591
31. Case Management	500,417	910,175	2,399,342
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	26,651	49,949	93,418
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	4,892,360	8,831,033	13,282,356
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	4,096,159	8,167,583	15,585,184
41. Other Mental Health Services - Write-Ins	-	-	-
42. Subtotal MH & SAS (Lines 24 to 41)	22,104,315	42,063,745	76,312,256
CHOICES			
43. Nursing Facility Care	36,351,002	67,035,600	141,511,156
44. HCBS Services	11,424,120	21,677,857	50,811,903
45. Subtotal CHOICES	47,775,122	88,713,457	192,323,059
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	834	1,667	(94,994)
49. Subtotal Hospital, Medical, MH&SAS, CHOICES (Lines 23,42,45,46,47 and 48)	194,847,046	370,475,856	694,322,457
LESS:			
50. Net Reinsurance Recoveries Incurred	-	-	-
51. Copayments	6,005	10,274	29,980
52. Subrogation and Coordination of Benefits	-	-	-
53. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)	6,005	10,274	29,980
54. Total Hospital, Medical, MH&SAS (Lines 47 and 51)	194,841,041	370,465,582	694,292,477
Administration:			
55. Compensation	14,845,681	28,973,332	53,929,032
56. Direct and Allocated Admin expenses	-	-	-
57. Marketing	130,745	255,167	474,951
58. Health Insurer Fee	-	-	10,691,998
59. Interest Expense	-	-	-
60. Premium Tax Expense	14,150,198	27,610,623	49,293,041
61. Occupancy, Depreciation, and Amortization	685,168	1,337,196	2,488,968
62. Other Administration - Write-Ins	5,806,688	11,332,528	21,093,612
63. Total Administration Expenses (Lines 55 to 61)	35,618,480	69,508,846	137,971,602
64. Total Expenses (Lines 54 and 62)	230,459,521	439,974,428	832,264,079
65. Extraordinary Item	-	-	-
66. Provision for Income Tax	1,789,161	2,943,498	(6,597,094)
67. Net Income (Loss) (Line 4 Less Lines 63,64 and 65)	10,226,373	25,574,138	(50,354)
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Directed Premiums	33,836,475	62,961,474	123,908,744
0302. Directed Payments	(29,230,690)	(53,905,154)	(114,123,300)
0303. Directed Premium Tax	(2,027,815)	(3,763,213)	(7,447,906)
0304. Directed Payments Accrued	(2,554,851)	(5,900,836)	(1,394,329)
0305. Insurer Provider Revenue	-	-	14,398,058
0306. Risk Corridor Release	-	-	-
0399. Total Other Revenues	23,119	(607,729)	15,341,268
Detail of Other Medical and Hospital:			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	6,746,323	12,999,008	22,466,278
2202. Bad Debt Expense	(11,341)	70,041	315,792
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-	-	-
2299. Total Other Medical and Hospital	6,734,982	13,069,049	22,782,070
Detail of Other MH & SAS:			
4101.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
6101. Equipment Rental	2,494,104	4,867,579	9,060,187
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	846,980	1,652,994	3,076,772
6103. Auditing, Actuarial, and Other Consulting	1,517,588	2,961,775	5,512,851
6104. Outsourced Services	506,462	988,428	1,839,794
6105. Postage/Telephone	314,632	614,047	1,142,946
6106. Printing and Stationary	126,922	247,705	461,062
6199. Total Other Administration	5,806,688	11,332,528	21,093,612

Report #2A: BlueCare West Only

Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	500,393	990,771	1,816,235
Estimated Revenues:			
1. TennCare Capitation	185,533,814	368,669,835	666,526,053
2. Investment	1,253,163	3,236,930	4,485,115
3. Other Revenues	(30,841)	1,305,177	13,085,146
4. Total Estimated Revenues (Lines 1 to 3)	186,756,135	373,211,943	684,096,314
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	25,636,984	50,230,874	97,398,572
7. Inpatient Hospital Services	20,823,260	43,143,103	95,141,786
8. Outpatient Hospital Services	20,267,504	38,538,871	64,374,589
9. Emergency Room Services	6,729,738	12,189,787	25,579,736
10. Dental Services	-	-	578
11. Vision Services	132,545	251,046	477,975
12. Pharmacy Services	-	-	-
13. Home Health Services	7,517,345	15,319,052	28,753,668
14. Chiropractic Services	-	-	-
15. Radiology Services	1,028,652	1,925,914	3,836,774
16. Laboratory Services	1,045,341	2,113,099	3,932,394
17. Durable Medical Equipment Services	2,159,706	4,231,196	7,684,549
18. Transportation Services	6,888,651	10,329,711	13,384,385
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	1,466,194	2,711,813	5,061,304
22. Other Medical and Hospital Services - Write-Ins	7,153,335	12,522,566	19,548,255
23. Subtotal Medical and Hospital (Lines 5 to 22)	100,849,255	193,507,032	365,174,568
Mental Health and Substance Abuse Services			
24. Inpatient Psychiatric Facility Services	3,598,454	7,005,697	14,218,185
25. Inpatient Substance Abuse Treatment and Detox	156,201	317,346	657,298
26. Outpatient Mental Health Services	3,804,793	7,351,735	18,417,146
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	2,061,976	4,014,362	7,329,025
29. Specialized Crisis Services	456,219	907,108	1,676,413
30. Psychiatric Rehab and Support Services	306,959	545,647	634,922
31. Case Management	630,654	989,312	1,832,757
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	33,817	67,443	131,700
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	2,082,784	4,042,922	5,454,235
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	1,684,279	3,324,892	7,084,382
41. Other Mental Health Services - Write-Ins	-	-	-
42. Subtotal MH & SAS (Lines 24 to 41)	14,816,136	28,566,464	57,436,063
CHOICES			
43. Nursing Facility Care	16,537,087	31,978,545	80,500,120
44. HCBS Services	13,918,648	29,108,232	59,029,305
45. Subtotal CHOICES	30,455,735	61,086,777	139,529,425
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	834	1,667	(102,885)
49. Subtotal Hospital, Medical, MH&SAS, CHOICES (Lines 23,42,45,46,47 and 48)	146,121,960	283,161,940	562,037,171
LESS:			
50. Net Reinsurance Recoveries Incurred	-	-	-
51. Copayments	3,503	6,195	18,680
52. Subrogation and Coordination of Benefits	-	-	-
53. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)	3,503	6,195	18,680
54. Total Hospital, Medical, MH&SAS (Lines 47 and 51)	146,118,457	283,155,745	562,018,491
Administration:			
55. Compensation	12,085,011	23,687,630	46,594,469
56. Direct and Allocated Admin expenses	-	-	-
57. Marketing	106,432	208,616	410,356
58. Health Insurer Fee	-	-	9,430,385
59. Interest Expense	-	-	-
60. Premium Tax Expense	10,822,406	21,810,568	40,860,867
61. Occupancy, Depreciation, and Amortization	557,755	1,093,247	2,150,458
62. Other Administration - Write-Ins	4,726,888	9,265,096	18,224,798
63. Total Administration Expenses (Lines 55 to 61)	28,298,492	56,065,157	117,671,333
64. Total Expenses (Lines 54 and 62)	174,416,949	339,220,902	679,689,824
65. Extraordinary Item	-	-	-
66. Provision for Income Tax	1,993,879	3,508,445	4,373,111
67. Net Income (Loss) (Line 4 Less Lines 63,64 and 65)	10,345,308	30,482,595	33,379
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Directed Premiums	19,991,656	41,387,431	87,781,808
0302. Directed Payments	(18,739,398)	(36,318,401)	(83,065,408)
0303. Directed Premium Tax	(1,197,143)	(2,467,765)	(5,196,609)
0304. Directed Payments Accrued	(85,956)	(1,296,088)	866,209
0305. Insurer Provider Revenue	-	-	12,699,145
0306. Risk Corridor Release	-	-	-
0399. Total Other Revenues	(30,841)	1,305,177	13,085,146
Detail of Other Medical and Hospital:			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	7,246,179	12,732,592	19,893,622
2202. Bad Debt Expense	(92,844)	(210,026)	(345,367)
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-	-	-
2299. Total Other Medical and Hospital	7,153,335	12,522,566	19,548,255
Detail of Other MH & SAS:			
4101.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
6101. Equipment Rental	2,030,307	3,979,570	7,827,966
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	689,476	1,351,432	2,658,319
6103. Auditing, Actuarial, and Other Consulting	1,235,380	2,421,448	4,763,081
6104. Outsourced Services	412,281	808,106	1,589,575
6105. Postage/Telephone	256,124	502,024	987,501
6106. Printing and Stationary	103,320	202,516	398,356
6199. Total Other Administration	4,726,888	9,265,096	18,224,798

Report #2A: TennCare Select Only

Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	153,032	305,431	705,081
Estimated Revenues:			
1. TennCare Capitation	90,935,397	185,145,197	395,575,772
2. Investment	-	-	-
3. Other Revenues	(0)	(0)	0
4. Total Estimated Revenues (Lines 1 to 3)	90,935,397	185,145,197	395,575,772
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	98,600	194,904	449,710
6. Fee-for Service Physician Services	9,601,062	18,701,991	40,540,427
7. Inpatient Hospital Services	10,213,072	22,960,060	40,361,189
8. Outpatient Hospital Services	6,353,446	12,741,187	24,373,926
9. Emergency Room Services	1,237,780	2,168,871	5,294,048
10. Dental Services	(2)	63	37
11. Vision Services	110,689	209,334	441,540
12. Pharmacy Services	-	-	-
13. Home Health Services	28,381,078	59,221,335	129,860,787
14. Chiropractic Services	-	-	-
15. Radiology Services	180,383	333,248	742,834
16. Laboratory Services	173,881	345,405	775,764
17. Durable Medical Equipment Services	5,781,630	11,196,636	23,558,030
18. Transportation Services	1,769,628	2,590,909	4,142,077
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	-	-	-
22. Other Medical and Hospital Services - Write-Ins	1,523,656	2,729,487	6,403,641
23. Subtotal Medical and Hospital (Lines 5 to 22)	65,424,903	133,393,430	276,944,010
Mental Health and Substance Abuse Services			
24. Inpatient Psychiatric Facility Services	2,193,339	4,492,190	11,746,896
25. Inpatient Substance Abuse Treatment and Detox	7,815	10,445	63,494
26. Outpatient Mental Health Services	2,434,669	4,765,280	15,551,913
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	806,854	2,026,257	8,097,734
29. Specialized Crisis Services	268,715	538,188	1,359,408
30. Psychiatric Rehab and Support Services	992,278	1,889,166	2,005,143
31. Case Management	224,643	435,558	1,156,771
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	11,956	24,418	69,863
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	3,351,395	6,901,025	11,425,282
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	1,929,120	4,044,765	9,853,367
41. Other Mental Health Services - Write-Ins	-	-	-
42. Subtotal MH & SAS (Lines 24 to 41)	12,220,784	25,127,292	61,329,871
CHOICES			
43. Nursing Facility Care	130,703	277,692	586,628
44. HCBS Services	104	104	2,103
45. Subtotal CHOICES	130,807	277,796	588,731
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	-	63,179	25,916
49. Subtotal Hospital, Medical, MH&SAS, CHOICES (Lines 23,42,45,46,47 and 48)	77,776,494	158,861,697	338,888,528
LESS:			
50. Net Reinsurance Recoveries Incurred	-	-	-
51. Copayments	1,211	2,466	4,803
52. Subrogation and Coordination of Benefits	-	-	-
53. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)	1,211	2,466	4,803
54. Total Hospital, Medical, MH&SAS (Lines 47 and 51)	77,775,283	158,859,231	338,883,725
Administration:			
55. Compensation	5,214,801	9,954,298	20,951,965
56. Direct and Allocated Admin expenses	-	-	-
57. Marketing	45,926	87,667	184,523
58. Health Insurer Fee	-	-	-
59. Interest Expense	-	-	-
60. Premium Tax Expense	5,505,510	11,191,384	23,940,381
61. Occupancy, Depreciation, and Amortization	240,677	459,417	966,988
62. Other Administration - Write-Ins	2,039,701	3,893,490	8,195,077
63. Total Administration Expenses (Lines 55 to 61)	13,046,615	25,586,256	54,238,934
64. Total Expenses (Lines 54 and 62)	90,821,898	184,445,487	393,122,659
65. Extraordinary Item	-	-	-
66. Provision for Income Tax	31,216	72,222	2,434,531
67. Net Income (Loss) (Line 4 Less Lines 63,64 and 65)	82,283	627,488	18,582
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Directed Premiums	485,710	1,421,728	5,253,435
0302. Directed Payments	(456,453)	(1,336,240)	(4,941,319)
0303. Directed Premium Tax	(29,257)	(85,487)	(312,117)
0304. Directed Payments Accrued	-	-	-
0305. Insurer Provider Revenue	-	-	-
0305. Risk Corridor Accrual Release	-	-	-
0399. Total Other Revenues	(0)	(0)	0
Detail of Other Medical and Hospital:			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	1,407,460	2,869,462	6,682,680
2202. Bad Debt Expense	116,196	(139,975)	(279,039)
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-	-	-
2299. Total Other Medical and Hospital	1,523,656	2,729,487	6,403,641
Detail of Other MH & SAS:			
4101.	-	-	-
4102.	-	-	-
Detail of Other Administration:			
6101. Equipment Rental	876,097	1,672,342	3,519,973
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	297,517	567,915	1,195,356
6103. Auditing, Actuarial, and Other Consulting	533,079	1,017,570	2,141,797
6104. Outsourced Services	177,904	339,592	714,778
6105. Postage/Telephone	110,520	210,967	444,046
6106. Printing and Stationary	44,584	85,104	179,127
6199. Total Other Administration	2,039,701	3,893,490	8,195,077

Report #2A: CoverKids Plan Only			
Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	-	-	506,706
Estimated Revenues:			
1. Cover Kids Revenue	(1,564,058)	(1,114,079)	110,640,495
2. Investment	-	-	-
3. Other Revenues	-	-	-
4. Total Estimated Revenues (Lines 1 to 3)	(1,564,058)	(1,114,079)	110,640,495
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	(496,013)	(351,733)	32,546,320
7. Inpatient Hospital Services	(457,982)	(321,206)	26,460,977
8. Outpatient Hospital Services	(133,832)	(95,505)	7,130,818
9. Emergency Room Services	(41,986)	(30,432)	2,296,470
10. Dental Services	(1,272)	(775)	87,311
11. Vision Services	(3,325)	(2,529)	333,910
12. Pharmacy Services	(23,490)	(13,556)	17,003,432
13. Home Health Services	(3,970)	(2,555)	625,415
14. Chiropractic Services	-	-	-
15. Radiology Services	(10,799)	(7,697)	570,882
16. Laboratory Services	(16,149)	(11,378)	923,293
17. Durable Medical Equipment Services	(23,572)	(17,288)	1,305,559
18. Transportation Services	(2,324)	(1,697)	151,578
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	-	-	-
22. Other Medical and Hospital Services - Write-Ins	211,169	417,729	1,311,189
23. Subtotal Medical and Hospital (Lines 5 to 22)	(1,003,545)	(438,622)	90,747,154
Mental Health and Substance Abuse Services			
24. Inpatient Psychiatric Facility Services	-	-	-
25. Inpatient Substance Abuse Treatment and Detox	-	-	-
26. Outpatient Mental Health Services	-	-	-
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	-	-	-
29. Specialized Crisis Services	-	-	-
30. Psychiatric Rehab and Support Services	-	-	-
31. Case Management	-	-	-
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	-	-	-
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	-	-	-
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	-	-	-
41. Other Mental Health Services - Write-Ins	-	-	-
42. Subtotal MH & SAS (Lines 24 to 41)	-	-	-
CHOICES			
43. Nursing Facility Care	-	-	-
44. HCBS Services	-	-	-
45. Subtotal CHOICES	-	-	-
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	-	45,817	30,688
49. Subtotal Hospital, Medical, MH&SAS, CHOICES (Lines 23,42,45,46,47 and 48)	(1,003,545)	(392,805)	90,777,842
LESS:			
50. Net Reinsurance Recoveries Incurred	-	-	-
51. Copayments	88,122	175,591	849,977
52. Subrogation and Coordination of Benefits	-	-	-
53. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)	88,122	175,591	849,977
54. Total Hospital, Medical, MH&SAS (Lines 47 and 51)	(1,091,667)	(568,396)	89,927,865
Administration:			
55. Compensation	263,157	580,760	9,033,945
56. Direct and Allocated Admin expenses	-	-	-
57. Marketing	2,318	5,115	79,562
58. Health Insurer Fee	-	-	-
59. Interest Expense	-	-	-
60. Premium Tax Expense	(142,933)	(121,946)	6,646,792
61. Occupancy, Depreciation, and Amortization	12,146	26,804	416,941
62. Other Administration - Write-Ins	102,932	227,158	3,533,506
63. Total Administration Expenses (Lines 55 to 61)	237,620	717,891	19,710,746
64. Total Expenses (Lines 54 and 62)	(854,047)	149,495	109,638,611
65. Extraordinary Item	-	-	-
66. Provision for Income Tax	(91,700)	(130,422)	994,295
67. Net Income (Loss) (Line 4 Less Lines 63,64 and 65)	(618,311)	(1,133,152)	7,589
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Directed Premiums	-	-	-
0302. Directed Payments	-	-	-
0303. Directed Premium Tax	-	-	-
0304. Directed Payments Accrued	-	-	-
0305. Insurer Provider Revenue	-	-	-
0305. Risk Corridor Accrual Release	-	-	-
0399. Total Other Revenues	-	-	-
Detail of Other Medical and Hospital:			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	(41,358)	(29,791)	1,878,474
2202. Bad Debt Expense	252,527	447,520	(567,285)
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-	-	-
2299. Total Other Medical and Hospital	211,169	417,729	1,311,189
Detail of Other MH & SAS:			
4101.	-	-	-
4102.	-	-	-
4103.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
6101. Equipment Rental	44,211	97,569	1,517,721
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	15,015	33,135	515,407
6103. Auditing, Actuarial, and Other Consulting	26,901	59,368	923,488
6104. Outsourced Services	8,978	19,813	308,194
6105. Postage/Telephone	5,577	12,308	191,461
6106. Printing and Stationary	2,250	4,965	77,235
6199. Total Other Administration	102,932	227,158	3,533,506

STATEMENT AS OF JUNE 30, 2021 OF THE Volunteer State Health Plan, Inc.

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	1,259,239,257	1,541,928,384	3,131,825,537
2. Net investment income	8,358,043	10,432,017	20,507,573
3. Miscellaneous income	0	0	0
4. Total (Lines 1 to 3)	1,267,597,300	1,552,360,401	3,152,333,110
5. Benefit and loss related payments	1,165,985,085	1,132,555,872	2,257,690,444
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	177,437,974	193,947,586	504,250,693
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)	9,672,838	28,608,799	23,837,501
10. Total (Lines 5 through 9)	1,353,095,897	1,355,112,257	2,785,778,638
11. Net cash from operations (Line 4 minus Line 10)	(85,498,597)	197,248,144	366,554,472
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	161,807,192	174,959,471	290,436,057
12.2 Stocks	7,639,439	39,715,437	95,495,365
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	144,100	76,836	272,640
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	35,145	0	0
12.7 Miscellaneous proceeds	14,235,459	8,680,154	9,561,570
12.8 Total investment proceeds (Lines 12.1 to 12.7)	183,861,335	223,431,898	395,765,632
13. Cost of investments acquired (long-term only):			
13.1 Bonds	268,187,871	256,524,931	351,763,759
13.2 Stocks	15,081,661	65,569,596	82,784,968
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	25,000,000	25,199,734
13.6 Miscellaneous applications	1,199,645	10,121,254	8,818,656
13.7 Total investments acquired (Lines 13.1 to 13.6)	284,469,177	357,215,781	468,567,117
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(100,607,842)	(133,783,883)	(72,801,485)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	1,187,286	3,188,381	2,570,382
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,187,286	3,188,381	2,570,382
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)	(184,919,153)	66,652,642	296,323,369
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	359,549,586	63,226,217	63,226,217
19.2 End of period (Line 18 plus Line 19.1)	174,630,433	129,878,859	359,549,586

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

20.0001.	0	0	0
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EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1		2		3		4	5	6	7	8	9	10
	Total	Individual	Comprehensive (Hospital & Medical)	Group	Medicare Supplement	Vision Only							
Total Members at end of:													
1. Prior Year	585,767	0	0	0	0	0	0	0	0	0	21,004	564,763	0
2. First Quarter	613,346	16,016	0	0	0	0	0	0	0	0	21,578	575,752	0
3. Second Quarter	624,468	15,452	0	0	0	0	0	0	0	0	21,712	587,304	0
4. Third Quarter	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Current Year	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Current Year Member Months	3,690,909	93,749	0	0	0	0	0	0	0	0	129,479	3,467,681	0
Total Member Ambulatory Encounters for Period:													
7. Physician	2,622,411	58,040	0	0	0	0	0	0	0	0	278,548	2,285,823	0
8. Non-Physician	223,302	1,791	0	0	0	0	0	0	0	0	35,226	186,285	0
9. Total	2,845,713	59,831	0	0	0	0	0	0	0	0	313,774	2,472,108	0
10. Hospital Patient Days Incurred	185,767	3,199	0	0	0	0	0	0	0	0	25,464	157,104	0
11. Number of Inpatient Admissions	22,226	986	0	0	0	0	0	0	0	0	2,351	18,889	0
12. Health Premiums Written (a)	1,494,475,136	21,829,330	0	0	0	0	0	0	0	0	190,974,801	1,281,671,005	0
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned	1,494,832,211	21,829,330	0	0	0	0	0	0	0	0	191,331,876	1,281,671,005	0
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Amount Paid for Provision of Health Care Services	1,165,200,349	12,196,153	0	0	0	0	0	0	0	0	158,282,340	994,721,856	0
18. Amount Incurred for Provision of Health Care Services	1,190,609,060	16,460,378	0	0	0	0	0	0	0	0	152,730,000	1,021,418,682	0

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ 190,974,801

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

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
0299999 Aggregate accounts not individually listed-uncovered	9,097,883	9,553,070	4,772,753	3,192,423	1,666,703	28,282,832
0399999 Aggregate accounts not individually listed-covered	0	0	0	0	0	0
0499999 Subtotals	9,097,883	9,553,070	4,772,753	3,192,423	1,666,703	28,282,832
0599999 Unreported claims and other claim reserves						236,290,461
0699999 Total amounts withheld						0
0799999 Total claims unpaid						264,573,293
0899999 Accrued medical incentive pool and bonus amounts						737,315

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

Line of Business	Claims Paid				Liability		5 Claims Incurred in Prior Years (Columns 1 + 3)	6 Estimated Claim Reserve and Claim Liability December 31 of Prior Year
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec. 31 of Prior Year	4 On Claims Incurred During the Year	5 On Claims Unpaid Dec. 31 of Prior Year			
1. Comprehensive (hospital and medical)	0	12,196,153	0	4,383,614	0	0	0	0
2. Medicare Supplement	0	0	0	0	0	0	0	0
3. Dental Only	0	0	0	0	0	0	0	0
4. Vision Only	0	0	0	0	0	0	0	0
5. Federal Employees Health Benefits Plan	0	0	0	0	0	0	0	0
6. Title XVIII - Medicare	26,143,530	132,138,810	1,507,581	35,815,172	1,507,581	27,651,111	34,179,949	
7. Title XIX - Medicaid	171,039,832	823,682,024	1,889,522	220,977,404	1,889,522	172,929,354	194,669,362	
8. Other health	0	0	0	0	0	0	0	0
9. Health subtotal (Lines 1 to 8)	197,183,362	968,016,987	3,397,103	261,176,190	3,397,103	200,580,465	228,849,311	
10. Healthcare receivables (a)	15,166,689	12,982,662	0	1,300,611	0	15,166,689	18,647,794	
11. Other non-health	0	0	0	0	0	0	0	0
12. Medical incentive pools and bonus amounts	784,737	0	469,315	268,000	469,315	1,254,052	1,035,155	
13. Totals (Lines 9-10+11+12)	182,801,410	955,034,325	3,866,418	260,143,579	3,866,418	186,667,828	211,236,672	

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

Notes to Financial Statement

1. Summary of Significant Accounting Policies and Going Concern

- A. The accompanying financial statements of Volunteer State Health Plan, Inc. (VSHP or the Company), doing business as BlueCare Tennessee, have been prepared in conformity with statutory accounting principles (SAP) prescribed or permitted by the Tennessee Department of Commerce and Insurance (TDCI).

The TDCI recognizes only statutory accounting practices prescribed or permitted by the State of Tennessee (the State) for determining and reporting the financial condition and results of operations of an insurance company. Prescribed accounting practices are those practices which are incorporated directly or by reference to state laws, regulations and general administrative rules applicable to all insurance enterprises domiciled in the State. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* has been adopted as a component of prescribed practices by the TDCI. All accounting practices that are not prescribed are considered to be permitted accounting practices and require approval of the TDCI.

Tennessee Code Annotated (T.C.A.) § 56-3-303, *Authorized Investments*, prescribes limits on the admission of equity investments according to criteria measuring both the concentration and earnings quality of such assets.

T.C.A. § 56-3-303 prescribes that bonds and preferred stocks with an NAIC Securities Valuation Office rating, or designation, of 4, 5 or 6 shall not be reported as admitted assets. At the request of the Company, the TDCI has permitted an exception to this prescribed practice whereby the Company can admit bonds with a designation of 4 to the extent the aggregate par value of those bonds does not exceed 3% of admitted assets.

The Company has accepted the risk for uninsured claims overpayments for which the Company determined the State was not responsible. At the direction of the TDCI, the Company records the uninsured claims overpayments as claims expense rather than reporting the net gain or loss on the general administrative expense line as required by SAP.

At the direction of the TDCI, the Company does not report the receivables and associated payables related to premium taxes for Administrative Services Only (ASO) and Administrative Services Contract (ASC) plans. This treatment has no impact on net income or surplus.

At the direction of the TDCI, the Company discloses gross transactions with the affiliates listed on Schedule Y of the Annual Statement. This treatment has no impact on net income or surplus.

A reconciliation of the Company's net income and surplus between NAIC SAP and practices prescribed and permitted by the State is as follows:

	SSAP #	F/S Page	F/S Line #	June 30, 2021	December 31, 2020
NET INCOME					
(1) VSHP state basis				\$ 84,040,988	\$ 179,199
(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)				<u>\$ 84,040,988</u>	<u>\$ 179,199</u>
SURPLUS					
(5) VSHP state basis				\$ 601,768,682	\$ 515,271,610
(6) State prescribed practices that are an increase/(decrease) from NAIC SAP:					
Bonds non-admitted under T.C.A. § 56-3-303	26R	2	1	(107,298)	—
(7) State permitted practices that are an increase/(decrease) from NAIC SAP:				—	—
(8) NAIC SAP (5-6-7=8)				<u>\$ 601,875,980</u>	<u>\$ 515,271,610</u>

- B. There were no significant changes since December 31, 2020.
- C. (1) There were no significant changes since December 31, 2020.
- (2) Bonds not backed by other loans with an NAIC designation of 1 or 2 are stated at amortized cost using the scientific amortization method. Bonds with a designation of 3, or 4 to the extent allowed under the permitted practice, are reported at the lower of amortized cost or fair value. Bonds with a designation of 5 or 6 are nonadmitted.
- (3) There were no significant changes since December 31, 2020.
- (4) Perpetual preferred stocks with an NAIC designation of 1 or 2 are stated at fair value. Redeemable preferred stocks with an NAIC designation of 1 or 2 are stated at cost or amortized cost. Preferred stocks with a designation of 3 are reported at the lower of cost, amortized cost (if applicable) or fair value. Preferred stocks with a designation of 4, 5 or 6 are nonadmitted. See Note 20 for a description of the inputs and methods used to determine fair value.
- (5) There were no significant changes since December 31, 2020.

Notes to Financial Statement

(6) Loan-backed securities with an NAIC designation of 1 or 2 are stated at amortized cost, net of principal pay-downs. Loan-backed securities with a designation of 3, or 4 to the extent allowed under the permitted practice, are reported at the lower of amortized cost or fair value. Loan-backed securities with a designation of 5 or 6 are nonadmitted. The adjustment methodology for loan-backed securities is retrospective.

(7)-(13) There were no significant changes since December 31, 2020.

D. Management has assessed the Company's ability to continue as a going concern and noted no issues.

2. Accounting Changes and Corrections of Errors

There were no significant changes since December 31, 2020.

3. Business Combinations and Goodwill

There were no significant changes since December 31, 2020.

4. Discontinued Operations

There were no significant changes since December 31, 2020.

5. Investments

A-C. There were no significant changes since December 31, 2020.

D. The Company had loan-backed securities as of June 30, 2021.

(1) Prepayment assumptions for loan-backed securities are obtained from Clearwater Analytics, bond portfolio managers, pricing services and custodians. The assumptions are consistent with current interest rates and the current economic environment. Fair values are obtained from independent pricing services using actual market quotes, if available, or matrix pricing of securities with similar terms.

(2)&(3) For the period ended June 30, 2021, the Company did not recognize any other-than-temporary-impairments (OTTI) on loan-backed securities.

(4) Aggregate unrealized losses and related fair value of loan-backed securities where fair value was less than amortized cost at June 30, 2021 and for which OTTI has not been recognized is as follows:

a. The aggregate amount of unrealized losses:	1. Less than 12 months	\$	271,502
	2. 12 months or longer	\$	11,640
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 months	\$	55,337,144
	2. 12 months or longer	\$	285,360

(5) On a quarterly basis, management uses a variety of methods and procedures, both quantitative and qualitative, to review and analyze the Company's investment portfolio to identify securities that management believes to be other-than-temporarily impaired.

E. The Company had no dollar repurchase agreements or securities lending transactions as of June 30, 2021.

F. The Company had no repurchase agreements transactions accounted for as secured borrowing as of June 30, 2021.

G. The Company had no reverse repurchase agreements transactions accounted for as secured borrowing as of June 30, 2021.

H. The Company had no repurchase agreements transactions accounted for as a sale as of June 30, 2021.

I. The Company had no reverse repurchase agreements transactions accounted for as a sale as of June 30, 2021.

J-L. There were no significant changes since December 31, 2020.

M. The Company had no working capital finance investments as of June 30, 2021.

N. The Company did not offset any derivative, repurchase, reverse repurchase, securities borrowing or securities lending assets and liabilities as of June 30, 2021.

O-Q. There were no significant changes since December 31, 2020.

R. The Company had no investments in a commingled cash pool as of June 30, 2021.

6. Joint Ventures, Partnerships and Limited Liability Companies

There were no significant changes since December 31, 2020.

7. Investment Income

There were no significant changes since December 31, 2020.

8. Derivative Instruments

A. (1)-(7) There were no significant changes since December 31, 2020.

(8) The Company had no premium costs associated with derivative contracts as of June 30, 2021.

Notes to Financial Statement

B. Not applicable to health entities.

9. Income Taxes

The application of *SSAP No. 101 — Income Taxes* requires a company to evaluate the recoverability of its deferred tax asset (DTA) and to establish a valuation allowance, if necessary, to reduce the DTA to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance, the Company considers many factors, including: (1) the nature of DTAs and deferred tax liabilities (DTLs); (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carryback years as well as projected taxable earnings exclusive of reversing temporary differences and carryforwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the DTAs; and (7) tax planning strategies that the Company would employ to avoid a tax benefit from expiring unused. Management believes it is more likely than not that the DTA will be realized. Accordingly, the Company has not recorded a valuation allowance as of June 30, 2021 or December 31, 2020.

A. The components of the net DTA recognized in the Company's balance sheet are as follows:

1.	June 30, 2021			December 31, 2020			Change			
	1 Ordinary	2 Capital	3 (Col 1 + 2) Total	4 Ordinary	5 Capital	6 (Col 4 + 5) Total	7 (Col 1 - 4) Ordinary	8 (Col 2 - 5) Capital	9 (Col 7 + 8) Total	
(a) Gross DTA	\$ 10,269,400	\$ 1,085,747	\$ 11,355,147	\$ 18,351,009	\$ 856,967	\$ 19,207,976	\$ (8,081,609)	\$ 228,780	\$ (7,852,829)	
(b) Statutory valuation allowance adjustments	—	—	—	—	—	—	—	—	—	
(c) Adjusted gross DTA (1a - 1b)	10,269,400	1,085,747	11,355,147	18,351,009	856,967	19,207,976	(8,081,609)	228,780	(7,852,829)	
(d) DTA nonadmitted	—	—	—	—	—	—	—	—	—	
(e) Subtotal net admitted DTA (1c - 1d)	10,269,400	1,085,747	11,355,147	18,351,009	856,967	19,207,976	(8,081,609)	228,780	(7,852,829)	
(f) DTL	261,416	18,777,459	19,038,875	306,834	14,092,318	14,399,152	(45,418)	4,685,141	4,639,723	
(g) Net admitted DTA/ (Net DTL) (1e - 1f)	\$ 10,007,984	\$ (17,691,712)	\$ (7,683,728)	\$ 18,044,175	\$ (13,235,351)	\$ 4,808,824	\$ (8,036,191)	\$ (4,456,361)	\$ (12,492,552)	
2.	June 30, 2021			December 31, 2020			Change			
	1 Ordinary	2 Capital	3 (Col 1 + 2) Total	4 Ordinary	5 Capital	6 (Col 4 + 5) Total	7 (Col 1 - 4) Ordinary	8 (Col 2 - 5) Capital	9 (Col 7 + 8) Total	
Admission calculation components (SSAP No. 101)										
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 9,625,679	\$ 219,027	\$ 9,844,706	\$ 17,576,223	\$ 202,345	\$ 17,778,568	\$ (7,950,544)	\$ 16,682	\$ (7,933,862)	
(b) Adjusted gross DTA expected to be realized (excluding the amount of DTA from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	317,743	—	317,743	640,345	—	640,345	(322,602)	—	(322,602)	
1. Adjusted gross DTA expected to be realized following the balance sheet date	317,743	—	317,743	640,345	—	640,345	(322,602)	—	(322,602)	
2. Adjusted gross DTA allowed per limitation threshold	xxx	xxx	90,265,302	xxx	xxx	76,569,418	xxx	xxx	13,695,884	
(c) Adjusted gross DTA (excluding the amount of DTA from 2(a) and 2(b) above) offset by gross DTL	325,978	866,720	1,192,698	134,441	654,622	789,063	191,537	212,098	403,635	
(d) DTA admitted as the result of application of SSAP No. 101 (Total (2(a) + 2(b) + 2(c))	\$ 10,269,400	\$ 1,085,747	\$ 11,355,147	\$ 18,351,009	\$ 856,967	\$ 19,207,976	\$ (8,081,609)	\$ 228,780	\$ (7,852,829)	
3.					2021		2020			
(a) Ratio percentage used to determine recovery period and threshold limitation amount					558%		558%			
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above					\$510,462,786		\$510,462,786			

Notes to Financial Statement

4.

June 30, 2021		December 31, 2020		Change	
1	2	3	4	5	6
Ordinary	Capital	Ordinary	Capital	(Col 1 - 3) Ordinary	(Col 2 - 4) Capital

Impact of Tax-Planning Strategies

(a) Determination of adjusted gross DTA and net admitted DTA, by tax character, as a percentage

1. Adjusted gross DTAs amount from Note 9A1(c)	\$10,269,400	\$1,085,747	\$18,351,009	\$856,967	\$(8,081,609)	\$228,780
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	—%	—%	—%	—%	—%	—%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	\$10,269,400	\$1,085,747	\$18,351,009	\$856,967	\$(8,081,609)	\$228,780
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	—%	—%	—%	—%	—%	—%

(b) Does the Company's tax-planning strategies include the use of reinsurance?

Yes No X

B. The Company had no unrecognized DTLs during the periods ended June 30, 2021 or December 31, 2020.

C. The provisions for incurred income taxes for the periods ended are as follows:

	1	2	3
	June 30, 2021	December 31, 2020	Change
1. Current income tax:			
(a) Federal	\$ 9,672,838	\$ 23,477,501	\$ (13,804,663)
(b) Foreign	—	—	—
(c) Subtotal	9,672,838	23,477,501	(13,804,663)
(d) Federal income tax on net capital gains	—	—	—
(e) Utilization of capital loss carryforwards	—	—	—
(f) Other	—	—	—
(g) Federal and foreign income taxes incurred	\$ 9,672,838	\$ 23,477,501	\$ (13,804,663)
2. DTA:			
(a) Ordinary			
(1) Discounting of unpaid losses	\$ 2,118,671	\$ 2,000,307	\$ 118,364
(2) Unearned premium reserve	—	9,836,838	(9,836,838)
(3) Policyholder reserves	—	—	—
(4) Investments	—	—	—
(5) Deferred acquisition costs	—	—	—
(6) Policyholder dividends accrual	—	—	—
(7) Fixed assets	—	—	—
(8) Compensation and benefits accrual	1,162,551	1,120,768	41,783
(9) Pension accrual	—	—	—
(10) Receivables - nonadmitted	5,796,333	4,337,497	1,458,836
(11) Net operating loss carryforward	—	—	—
(12) Tax credit carryforward	—	—	—
(13) Other (including items <5% of total ordinary tax assets)	1,191,845	1,055,599	136,246
(99) Subtotal	10,269,400	18,351,009	(8,081,609)
(b) Statutory valuation allowance adjustment	—	—	—
(c) Nonadmitted	—	—	—
(d) Admitted ordinary DTA (2a99 – 2b – 2c)	10,269,400	18,351,009	(8,081,609)
(e) Capital			
(1) Investments	1,085,747	856,967	228,780
(2) Net capital loss carryforward	—	—	—
(3) Real estate	—	—	—
(4) Other (including items <5% of total capital tax assets)	—	—	—
(99) Subtotal	1,085,747	856,967	228,780
(f) Statutory valuation allowance adjustment	—	—	—
(g) Nonadmitted	—	—	—
(h) Admitted capital DTA (2e99 – 2f – 2g)	1,085,747	856,967	228,780
(i) Admitted DTA (2d + 2h)	\$ 11,355,147	\$ 19,207,976	\$ (7,852,829)

Notes to Financial Statement

	1 June 30, 2021	2 December 31, 2020	3 Change
3. DTL:			
(a) Ordinary			
(1) Investments	\$ —	\$ —	\$ —
(2) Fixed assets	—	—	—
(3) Deferred and uncollected premiums	—	—	—
(4) Policyholder reserves	—	—	—
(5) Other (including items <5% of total ordinary tax liabilities)	261,416	306,834	(45,418)
(99) Subtotal	261,416	306,834	(45,418)
(b) Capital			
(1) Investments	18,777,459	14,092,318	4,685,141
(2) Real estate	—	—	—
(3) Other (including items <5% of total capital tax liabilities)	—	—	—
(99) Subtotal	18,777,459	14,092,318	4,685,141
(c) DTL (3a99 + 3b99)	\$ 19,038,875	\$ 14,399,152	\$ 4,639,723
4. Net DTA/(DTL) (2i - 3c)	\$ (7,683,728)	\$ 4,808,824	\$ (12,492,552)

D. The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before taxes. The significant items causing this difference are as follows:

	June 30, 2021	Effective Tax Rate
Provision computed at statutory rate	\$ 19,679,903	21.0 %
Tax credits	(75,000)	(0.1)%
Other permanent differences	(92,911)	(0.1)%
Tax-exempt bond interest	(357,504)	(0.4)%
Change in net deferred income taxes	(9,481,650)	(10.1)%
Federal income taxes incurred	\$ 9,672,838	10.3 %

E-I. There were no significant changes since December 31, 2020.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. Riverbend Risk Solutions, Inc. (RRS), a pure captive, was incorporated in May 2021 and is wholly-owned by Southern Diversified Business Services, Inc. RRS was formed to insure certain risks of BlueCross BlueShield of Tennessee, Inc. (BCBST) and its subsidiaries.

B-D. There were no significant changes since December 31, 2020.

E. Beginning January 1, 2021, premium rates for the CoverKids program are included in the State's capitated premium payments to VSHP.

F-O. There were no significant changes since December 31, 2020.

11. Debt

A. There were no significant changes since December 31, 2020.

B. The Company had no Federal Home Loan Bank agreements during the periods ended June 30, 2021 or December 31, 2020.

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

A. The Company participates in defined benefit plans sponsored by BCBST. The financial balances related to the defined benefit plans are recorded on the financial statements of BCBST and all disclosures related to defined benefit plans are included in the quarterly statement of BCBST.

B-I. There were no significant changes since December 31, 2020.

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

There were no significant changes since December 31, 2020.

14. Liabilities, Contingencies and Assessments

There were no significant changes since December 31, 2020.

15. Leases

There were no significant changes since December 31, 2020.

Notes to Financial Statement

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

There were no significant changes since December 31, 2020.

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

A. There were no significant changes since December 31, 2020.

B. The Company had no transfers, servicing or extinguishments of financial assets or liabilities during the periods ended June 30, 2021 or December 31, 2020.

C. The Company had no wash sales involving transactions for securities with an unrated NAIC designation or an NAIC designation of 3, 4, 5 or 6 for the period ended June 30, 2021.

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

There were no significant changes since December 31, 2020.

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

There were no significant changes since December 31, 2020.

20. Fair Value Measurements

A&B.(1) The Company's financial assets and liabilities measured and reported at fair value using the hierarchy defined by SSAP No. 100R — Fair Value as of June 30, 2021 are as follows:

Description for each class of asset or liability	June 30, 2021				
	Level 1	Level 2	Level 3	NAV	Total
a. Assets at fair value					
Bonds below investment grade:					
Commercial and non-agency residential mortgage-backed securities	\$ —	\$ 1,396,601	\$ —	\$ —	\$ 1,396,601
High yield corporate bonds	80,641	99,375	—	—	180,016
Asset-backed securities	—	2,187,961	—	—	2,187,961
Convertible bonds	1,907,509	2,162,252	—	—	4,069,761
Bank loans	—	9,934,849	—	—	9,934,849
Total bonds below investment grade	1,988,150	15,781,038	—	—	17,769,188
Stocks:					
Preferred stocks	74,850	120,000	—	—	194,850
Domestic large capitalization common stocks	155,634,910	—	—	—	155,634,910
Total stocks	155,709,760	120,000	—	—	155,829,760
Commingled investments	—	—	—	32,021,542	32,021,542
Total assets at fair value	\$ 157,697,910	\$ 15,901,038	\$ —	\$ 32,021,542	\$ 205,620,490
b. Liabilities at fair value	\$ —	\$ —	\$ —	\$ —	\$ —
Total liabilities at fair value	\$ —	\$ —	\$ —	\$ —	\$ —

(2) The Company did not hold any investments classified as Level 3.

(3) Transfers between levels are reported as of the beginning of the reporting period of the transfer.

(4) Valuation techniques for estimating fair value are generally categorized into three types. The market approach uses prices and other relevant information from market transactions involving identical or comparable assets. The income approach uses future amounts, such as cash flows or earnings, in a discounted cash flow analysis. The cost approach is based on the amount that would be required to replace the asset or the service capacity of the asset. The Company uses valuation techniques that are appropriate in the circumstances and for which sufficient data is reasonably available.

Fair values are based on quoted market prices when available. In instances where there is little or no market activity for the same or similar instruments, management estimates fair value using methods, models and assumptions a hypothetical market participant would use to determine a current transaction price. These valuation techniques involve estimation and judgment which could become significant with increasingly complex instruments or pricing models. The degree of judgment utilized in measuring fair value correlates to the level of pricing observability. Pricing observability is impacted by a number of factors including the type of financial instrument, whether the financial instrument is new to the market and not yet established, the characteristics specific to the transaction and overall market conditions. Where appropriate, adjustments are included to reflect the risk inherent in a particular methodology, model or input used.

A description of the inputs and methods used to determine fair value for financial assets is as follows:

Level 1 assets – Fair values are determined using unadjusted quoted prices in active markets provided by independent pricing services.

Notes to Financial Statement

Level 2 assets – Fair values are determined using prices provided by independent pricing services, which may use quoted market prices of similar securities or models that incorporate inputs that are currently observable in the markets for similar or identical securities. Inputs that are often used in the valuation methodologies include broker quotes, benchmark yields, credit spreads, default rates and prepayment speeds.

When determining fair value, the Company obtains an understanding of the methods, models and inputs used by independent pricing services and has controls in place to validate that amounts provided represent current exit prices. In addition, management periodically reviews securities in the portfolio with the Company's investment managers. If unusual fluctuations or significant variances in the pricing provided from different sources are noted, management may obtain additional information from other pricing services, or request an investigation into the valuation of the security by the pricing service to validate the quoted price.

For commingled investments that qualify for the practical expedient to estimate fair value at net asset value (NAV) per share, the Company valued the investment at their unadjusted proportional share of the investment.

Quantitative information regarding commercial and non-agency residential mortgage-backed securities that are measured and reported at fair value at June 30, 2021 is as follows:

- The average credit rating was A+.
- The weighted average duration of the securities was approximately 1.2 years.
- No underlying assets were guaranteed or had other credit enhancements.

Quantitative information regarding asset-backed securities that are measured and reported at fair value at June 30, 2021 is as follows:

- The average credit rating was B+.
- The weighted average duration of the securities was approximately 4.6 years.
- No underlying assets were guaranteed or had other credit enhancements.

(5) The Company had no derivative assets or liabilities as of June 30, 2021.

C. The fair value of the Company's financial assets as of June 30, 2021 is as follows:

Type of Financial Instrument	June 30, 2021						Not Practicable (Carrying Value)
	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	NAV	
Bonds:							
U.S. government and government agencies and authorities	\$ 106,313,439	\$ 104,572,512	\$ 106,313,439	\$ —	\$ —	\$ —	\$ —
States, municipalities and political subdivisions	155,836,783	145,947,559	—	155,836,783	—	—	—
Foreign governments, including Canada	14,945,403	14,108,854	4,798,237	10,147,166	—	—	—
Agency mortgage-backed securities	62,835,201	61,448,391	—	62,835,201	—	—	—
Commercial and non-agency residential mortgage-backed securities	47,450,638	46,565,315	—	47,450,638	—	—	—
High yield corporate bonds	1,498,996	1,380,859	771,783	727,213	—	—	—
Asset-backed securities	63,249,696	63,018,709	—	63,249,696	—	—	—
Investment grade corporate bonds	160,749,623	153,492,965	83,067,823	77,681,800	—	—	—
Convertible bonds	25,307,723	23,815,907	11,065,885	14,241,838	—	—	—
Bank loans	22,493,560	22,397,029	—	22,493,560	—	—	—
Total bonds	660,681,062	636,748,100	206,017,167	454,663,895	—	—	—
Stocks:							
Preferred stocks	12,944,144	12,102,948	9,656,570	3,287,574	—	—	—
Domestic large capitalization common stocks	155,634,910	155,634,910	155,634,910	—	—	—	—
Total stocks	168,579,054	167,737,858	165,291,480	3,287,574	—	—	—
Short-term investments	7,923,287	7,919,687	127,263	7,796,024	—	—	—
Commingled investments	32,021,542	32,021,542	—	—	—	32,021,542	—
Total investments	\$ 869,204,945	\$ 844,427,187	\$ 371,435,910	\$ 465,747,493	\$ —	\$ 32,021,542	\$ —

D. The Company held no financial assets for which it was not practicable to estimate the fair value at June 30, 2021.

E. The Company did not have any investments measured using the NAV practical expedient at June 30, 2021, with significant redemption restrictions or probability of being sold below the investment's NAV.

21. Other Items

A-B. There were no significant changes since December 31, 2020.

Notes to Financial Statement

C. *Administrative Expense Analysis*

Expenses are shown on the Statement of Revenue and Expenses net of administrative fees from ASO and ASC contracts. The following provides a comparison of expenses adjusted for ASO and ASC administrative fees, the Affordable Care Act (ACA) annual fee assessment and premium tax for the periods ended June 30, 2021 and 2020:

Line #	Administrative Expenses	June 30, 2021	June 30, 2020	% Change
20	Claims adjustment expense	\$ 107,239,311	\$ 89,893,575	
21	General administrative expense	114,917,035	156,676,070	
	Total expense	222,156,346	246,569,645	
	ASO administrative fees	26,029,305	30,920,158	
	ASC administrative fees	20,477,204	30,324,117	
	ACA annual fee assessment	—	(40,480,577)	
	Premium tax	(102,717,720)	(103,920,655)	
	Expenses, net of adjustment	<u>\$ 165,945,135</u>	<u>\$ 163,412,688</u>	1.5%

D-I. There were no significant changes since December 31, 2020.

22. Events Subsequent

There were no significant changes since December 31, 2020.

23. Reinsurance

There were no significant changes since December 31, 2020.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A-D. There were no significant changes since December 31, 2020.

E. The services offered by the Company are not subject to the risk-sharing provisions of the ACA.

25. Change in Incurred Claims and Claim Adjustment Expenses

As of December 31, 2020, the reserve for unpaid insured claims, accrued medical incentive pool and unpaid claim adjustment expenses, net of healthcare receivables, was \$216,911,885. Through June 30, 2021, \$187,712,664 was paid for expenses attributable to insured events of prior years. The re-estimation of reserves for unpaid insured claims, accrued medical incentive pool and unpaid claim adjustment expenses, net of gross healthcare receivables, for 2020 and prior based on the latest information known regarding individual claims, as well as the ongoing analysis of recent loss development trends, resulted in a favorable prior-year development of \$25,229,009. The reserve remaining for prior years is \$3,970,212 as of June 30, 2021.

26. Intercompany Pooling Arrangements

There were no significant changes since December 31, 2020.

27. Structured Settlements

Not applicable to health entities.

28. Health Care Receivables

There were no significant changes since December 31, 2020.

29. Participating Policies

There were no significant changes since December 31, 2020.

30. Premium Deficiency Reserves

There were no significant changes since December 31, 2020.

31. Anticipated Salvage and Subrogation

There were no significant changes since December 31, 2020.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No []
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
On 04/07/2021 Riverbend Risk Solutions, Inc. (RRS) was incorporated for the purpose of operating as a captive insurance company. RRS was licensed with the TDCI on 4/15/2021. RRS is a subsidiary of Southern Diversified Business Services, Inc.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC.
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [] N/A [X]
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 12/21/2020
- 6.4 By what department or departments?
Tennessee Department of Commerce and Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

GENERAL INTERROGATORIES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? 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.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No []
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
 The annual review of the Code of Conduct resulted only in non-substantive changes to the CEO's introductory letter and references to 2021. The revised Code was effective January 2021.
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No []
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No []
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No []
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$0
13. Amount of real estate and mortgages held in short-term investments: \$0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No []
- 14.2 If yes, please complete the following:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$0 | \$0 |
| 14.22 Preferred Stock | \$0 | \$0 |
| 14.23 Common Stock | \$0 | \$0 |
| 14.24 Short-Term Investments | \$0 | \$0 |
| 14.25 Mortgage Loans on Real Estate | \$0 | \$0 |
| 14.26 All Other | \$0 | \$0 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$0 | \$0 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$0 | \$0 |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No []
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A []
 If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$0
- 16.3 Total payable for securities lending reported on the liability page. \$0

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No []
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	One Mellon Center, Pittsburgh, PA 15258

- 17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]

- 17.4 If yes, give full information relating thereto:

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

- 17.5 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
Camden Asset Management, L.P.	U
Cohen & Steers	U
Income Research + Management	U
Loomis, Sayles & Company, L.P.	U
Mackay Shields, LLC	U
Northern Trust Asset Management	U
Northern Trust Guaranteed Advisors	U
Pacific Investment Management Company	U
Raymond James	U
Silchester International Investors	U
Wellington Management Company, LLP	U

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [X] No []

- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [] No [X]

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
000705	Raymond James	U40NQX15J3R08XCKE979	SEC	NO
007927	Northern Trust Guaranteed Advisors	3CHS099JSPHD9HGNYJ46	SEC	NO
104559	Pacific Investment Management Company	549300KGPYQZXGMYYN38	SEC	NO
104863	Income Research + Management	254900R033N8JBVSKJ39	SEC	NO
105377	Loomis, Sayles & Company, L.P.	J1ZPN2RX3UMNOY1D1313	SEC	NO
105780	Northern Trust Asset Management	BEL4B8X7EHJU845Y2N39	SEC	NO
106266	Cohen & Steers, Inc.	FWI2FPJ6GDBIAYMEK6K90	SEC	NO
106595	Wellington Management Company, LLP	549300YHP12TEZNLX41	SEC	NO
106772	Camden Asset Management, LP	1UJOP57WMOVTYSB3XY51	SEC	NO
107717	Mackay Shields, LLC	549300Y7LLCOFU7R8H16	SEC	NO
110987	Silchester International Investors	549300BQGNJ08MTL83	SEC	NO

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

- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:
- 1.1 A&H loss percent83.9 %
 - 1.2 A&H cost containment percent4.3 %
 - 1.3 A&H expense percent excluding cost containment expenses10.6 %
- 2.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 2.2 If yes, please provide the amount of custodial funds held as of the reporting date\$.....0
- 2.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 2.4 If yes, please provide the balance of the funds administered as of the reporting date\$.....0
3. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [] No [X]
- 3.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No [X]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
NONE									

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

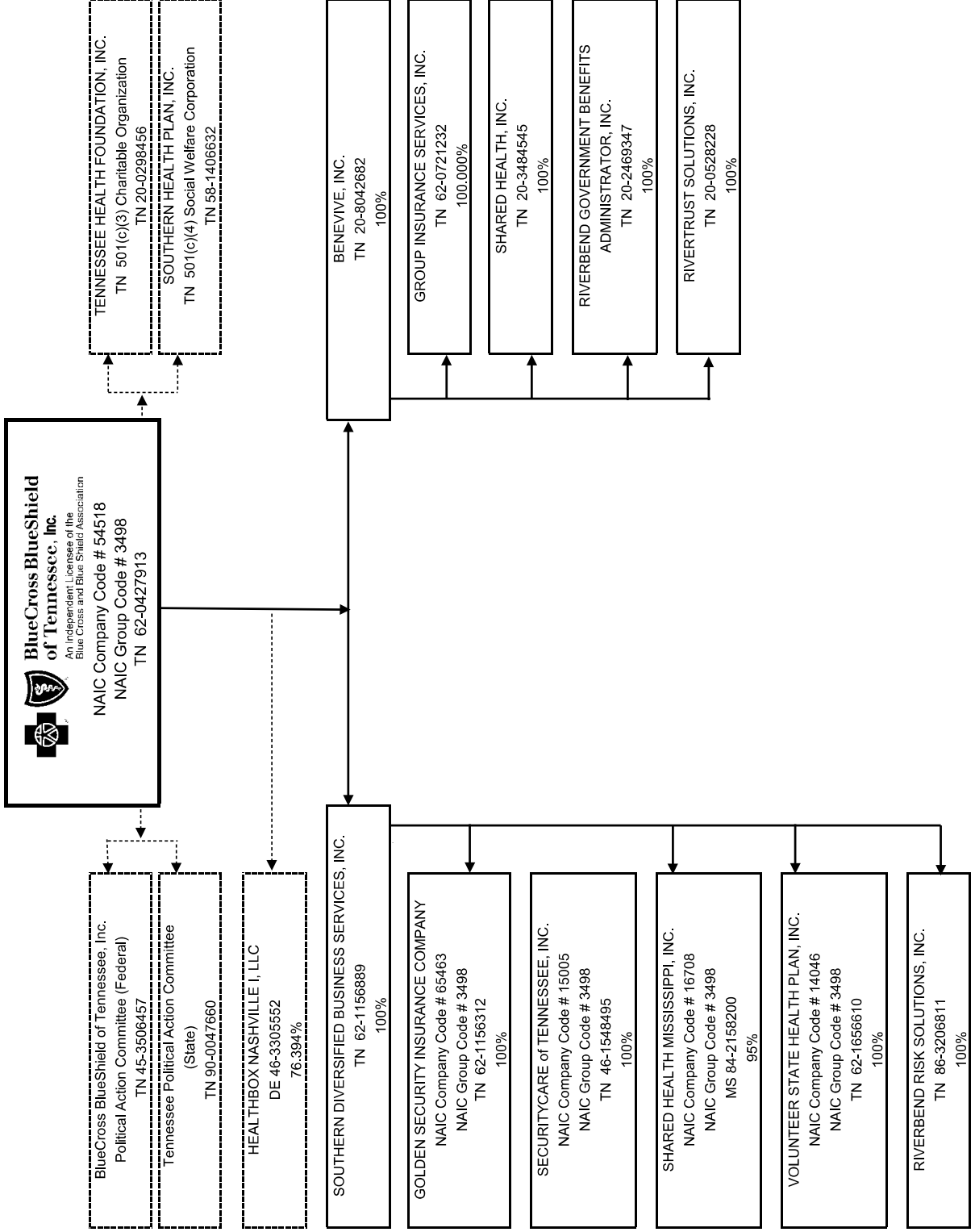
Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Business Only								
		2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 CHIP Title XXI	6 Federal Employees Health Benefits Program Premiums	7 Life and Annuity Premiums & Other Considerations	8 Property/Casualty Premiums	9 Total Columns 2 Through 8	10 Deposit-Type Contracts
1. Alabama AL	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
2. Alaska AK	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Arizona AZ	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Arkansas AR	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
5. California CA	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
6. Colorado CO	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
7. Connecticut CT	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Delaware DE	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. District of Columbia DC	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
10. Florida FL	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Georgia GA	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Hawaii HI	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
13. Idaho ID	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Illinois IL	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
15. Indiana IN	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Iowa IA	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
17. Kansas KS	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Kentucky KY	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
19. Louisiana LA	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
20. Maine ME	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
21. Maryland MD	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
22. Massachusetts MA	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Michigan MI	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
24. Minnesota MN	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
25. Mississippi MS	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
26. Missouri MO	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
27. Montana MT	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
28. Nebraska NE	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. Nevada NV	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. New Hampshire NH	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
31. New Jersey NJ	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
32. New Mexico NM	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
33. New York NY	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. North Carolina NC	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. North Dakota ND	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
36. Ohio OH	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
37. Oklahoma OK	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
38. Oregon OR	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
39. Pennsylvania PA	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
40. Rhode Island RI	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
41. South Carolina SC	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
42. South Dakota SD	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
43. Tennessee TN	L	.0	190,974,801	1,281,671,005	21,829,330	.0	.0	.0	1,494,475,136	.0
44. Texas TX	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
45. Utah UT	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
46. Vermont VT	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
47. Virginia VA	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
48. Washington WA	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
49. West Virginia WV	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
50. Wisconsin WI	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
51. Wyoming WY	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
52. American Samoa AS	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
53. Guam GU	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
54. Puerto Rico PR	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
55. U.S. Virgin Islands VI	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
56. Northern Mariana Islands MP	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
57. Canada CAN	N	.0	.0	.0	.0	.0	.0	.0	.0	.0
58. Aggregate Other Aliens OT	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0
59. Subtotal	XXX	.0	190,974,801	1,281,671,005	21,829,330	.0	.0	.0	1,494,475,136	.0
60. Reporting Entity Contributions for Employee Benefit Plans	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0
61. Totals (Direct Business)	XXX	.0	190,974,801	1,281,671,005	21,829,330	.0	.0	.0	1,494,475,136	.0
DETAILS OF WRITE-INS										
58001.	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0
58002.	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0
58003.	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG..... 1 R - Registered - Non-domiciled RRGs..... 0
 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0 Q - Qualified - Qualified or accredited reinsurer..... 0
 N - None of the above - Not allowed to write business in the state..... 56

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER
MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3498	BlueCross BlueShield of Tennessee	54518	62-0427913				BlueCross BlueShield of Tennessee, Inc.	TN				0.000	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	46-330552				Healthbox Nashville, Inc.	DE		BlueCross BlueShield of Tennessee, Inc.	Ownership, Influence	76.400	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	62-1156889				Southern Diversified Business Services, Inc.	TN	DS	BlueCross BlueShield of Tennessee, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	Y	
3498	BlueCross BlueShield of Tennessee	14046	62-1656610				Volunteer State Health Plan, Inc.	TN	DS	Southern Diversified Business Services, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	Y	
3498	BlueCross BlueShield of Tennessee	65463	62-1156312				Golden Security Insurance Company	TN	DS	Southern Diversified Business Services, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	Y	
3498	BlueCross BlueShield of Tennessee	15005	46-1548495				SecurityCare of Tennessee, Inc.	TN	DS	Southern Diversified Business Services, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	Y	
3498	BlueCross BlueShield of Tennessee	16708	64-2156200				Shared Health Mississippi, Inc.	MS	DS	Southern Diversified Business Services, Inc.	Ownership	95.000	BlueCross BlueShield of Tennessee, Inc.	Y	
0000		00000	86-3206811				Riverbend Risk Solutions, Inc.	TN	DS	Southern Diversified Business Services, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	Y	
0000		00000	20-8042682				BeneVive, Inc.	TN	DS	BlueCross BlueShield of Tennessee, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	62-0721232				Group Insurance Services, Inc.	TN	DS	BeneVive, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	20-2469347				Riverbend Government Benefits Administrator, Inc.	TN	DS	BeneVive, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	20-0528228				RiverTrust Solutions, Inc.	TN	DS	BeneVive, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	20-3484545				Shared Health, Inc.	TN	DS	BeneVive, Inc.	Ownership	100.000	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	20-0298456				Tennessee Health Foundation, Inc.	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Board of Directors	0.000	BlueCross BlueShield of Tennessee, Inc.	N	1
0000		00000	58-1406632				Southern Health Plan, Inc.	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Board of Directors	0.000	BlueCross BlueShield of Tennessee, Inc.	N	2
0000		00000	45-3506457				BlueCross BlueShield of Tennessee, Inc.	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Management	0.000	BlueCross BlueShield of Tennessee, Inc.	N	3
0000		00000	90-0047660				Political Action Committee (Federal) Tennessee Political Action Committee (State)	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Management	0.000	BlueCross BlueShield of Tennessee, Inc.	N	4

Asterisk	Explanation
000001	BlueCross BlueShield of Tennessee, Inc. and Tennessee Health Foundation, Inc. share the same Board.
000002	BlueCross BlueShield of Tennessee, Inc. appoints the Board of Southern Health Plan, Inc. doing business as BlueCross Blue Shield of Tennessee Community Trust.
000003	BlueCross BlueShield of Tennessee, Inc. appoints the Federal PAC Director.
000004	BlueCross BlueShield of Tennessee, Inc. appoints the State PAC Director.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

1.

Bar Code:

1. Medicare Part D Coverage Supplement [Document Identifier 365]



OVERFLOW PAGE FOR WRITE-INS

STATEMENT AS OF JUNE 30, 2021 OF THE Volunteer State Health Plan, Inc.

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and mortgage interest paid and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	28,616,513	63,621
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	25,199,734
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	3	5
5. Unrealized valuation increase (decrease)	3,720,312	3,622,743
6. Total gain (loss) on disposals	28,556	3,762
7. Deduct amounts received on disposals	144,100	272,640
8. Deduct amortization of premium and depreciation	0	712
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	32,221,283	28,616,513
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	32,221,283	28,616,513

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	669,130,120	603,364,752
2. Cost of bonds and stocks acquired	283,269,532	434,548,727
3. Accrual of discount	137,968	340,771
4. Unrealized valuation increase (decrease)	18,579,142	21,468,170
5. Total gain (loss) on disposals	4,586,343	6,960,260
6. Deduct consideration for bonds and stocks disposed of	169,500,035	386,027,151
7. Deduct amortization of premium	1,459,848	2,651,507
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	203,370	8,969,632
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	53,404	95,730
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	804,593,256	669,130,120
12. Deduct total nonadmitted amounts	107,298	0
13. Statement value at end of current period (Line 11 minus Line 12)	804,485,958	669,130,120

STATEMENT AS OF JUNE 30, 2021 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	375,681,952	209,639,207	108,465,259	(7,652,004)	375,681,952	469,203,896	0	384,189,589
2. NAIC 2 (a)	116,468,581	23,612,549	7,134,282	1,944,383	116,468,581	134,891,230	0	116,811,483
3. NAIC 3 (a)	31,031,681	4,340,264	3,647,678	5,976,098	31,031,681	37,700,364	0	28,679,615
4. NAIC 4 (a)	4,869,194	1,109,045	146,674	(159,343)	4,869,194	5,672,222	0	4,693,542
5. NAIC 5 (a)	325,552	107,260	14,236	(418,576)	325,552	0	0	0
6. NAIC 6 (a)	363,206	0	0	(255,908)	363,206	107,298	0	0
7. Total Bonds	528,740,165	238,808,324	119,408,129	(565,350)	528,740,165	647,575,011	0	534,374,229
PREFERRED STOCK								
8. NAIC 1	0	515,068	0	(265,068)	0	250,000	0	0
9. NAIC 2	8,658,642	2,644,997	1,782,547	180,951	8,658,642	9,702,043	0	8,811,185
10. NAIC 3	2,017,501	725,841	576,282	(16,154)	2,017,501	2,150,905	0	2,100,311
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	10,676,143	3,885,906	2,358,829	(100,272)	10,676,143	12,102,948	0	10,911,496
15. Total Bonds and Preferred Stock	539,416,308	242,694,230	121,766,958	(665,622)	539,416,308	659,677,959	0	545,285,725

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

NAIC 1 \$ 9,572,353 ; NAIC 2 \$ 1,022,068 ; NAIC 3 \$ 125,192 NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	7,919,687	xxx	7,978,372	50,264	63,006

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	102,833	0
2. Cost of short-term investments acquired	9,850,480	12,782,702
3. Accrual of discount	308	2,243
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	10,195	194,513
6. Deduct consideration received on disposals	1,972,121	12,751,717
7. Deduct amortization of premium	71,272	19,182
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	738	105,726
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	7,919,687	102,833
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	7,919,687	102,833

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of
Derivatives

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	335,340,543	41,893,053
2. Cost of cash equivalents acquired	1,566,348,223	4,018,062,973
3. Accrual of discount	375	30,962
4. Unrealized valuation increase (decrease)	10,741	481
5. Total gain (loss) on disposals	14,946	(289,321)
6. Deduct consideration received on disposals	1,761,804,003	3,724,340,388
7. Deduct amortization of premium	0	8,728
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	8,489
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	139,910,825	335,340,543
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	139,910,825	335,340,543

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

STATEMENT AS OF JUNE 30, 2021 OF THE Volunteer State Health Plan, Inc.

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		4 City	4 State									
4899999. Total - Unaffiliated								0	0	0	0	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								0	0	0	0	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in Book/Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange in Book/Adjusted Carrying Value	15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consolidation	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		1999999. Joint Venture Interests - Common Stock - Unaffiliated																	
4899999. Total - Unaffiliated							65,458	(8,345)	0	0	0	(8,345)	0	57,113	73,722	0	16,609	16,609	0
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							65,458	(8,345)	0	0	0	(8,345)	0	57,113	73,722	0	16,609	16,609	0

STATEMENT AS OF JUNE 30, 2021 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and Administrative SVO Symbol
912810-SY-5	UNITED STATES TREASURY		06/24/2021	CitiGroup		2,484,084	2,400,000	6,016	1.A
91282C-BH-3	UNITED STATES TREASURY		04/29/2021	SS AMERICAS SECURITIES, LLC		686,028	648	1.1	1.A
91282C-BL-4	UNITED STATES TREASURY		06/24/2021	Various		16,066,232	16,870,000	40,848	1.A
91282C-BL-4	UNITED STATES TREASURY		06/24/2021	Various		44,167,265	44,200,000	4,827	1.A
91282C-BW-0	UNITED STATES TREASURY		06/21/2021	Various		2,740,832	2,758,000	2,846	1.A
91282C-BX-8	UNITED STATES TREASURY		06/21/2021	DEUTSCHE BANK SECURITIES, INC.		7,483,008	7,500,000	1,350	1.A
91282C-BZ-3	UNITED STATES TREASURY		05/24/2021	DEUTSCHE BANK SECURITIES, INC.		899,438	900,000	795	1.A
91282C-CB-5	UNITED STATES TREASURY		05/24/2021	DEUTSCHE BANK SECURITIES, INC.		801,906	800,000	389	1.A
91282C-CE-9	UNITED STATES TREASURY		06/24/2021	Various		5,802,832	5,800,000	3,733	1.A
91282C-CF-6	UNITED STATES TREASURY		05/28/2021	RBC CAPITAL MARKETS, LLC		1,197,572	1,200,000	25	1.A
91282C-CJ-8	UNITED STATES TREASURY		06/24/2021	CitiGroup		3,593,250	3,600,000	0	1.A
9088Y-BL-7	WASHINGTON, D. C. MET. AREA TRAN AUTH BEDIA		05/26/2021	Merrill Lynch		204,580	165,000	0	1.A
05999999. Subtotal - Bonds - U.S. Governments									
41979Z-0X-0	HAWAII ST		05/14/2021	Merrill Lynch		86,107,037	86,871,000	61,477	XXX
42161L-LF-8	ILLINOIS ST		06/10/2021	Morgan Stanley & Co		159,840	150,000	979	1.C FE
42161L-LF-8	ILLINOIS ST		05/20/2021	CITI GROUP GLOBAL MARKET		683,129	590,000	10,058	2.C FE
42161L-LF-8	ILLINOIS ST		05/20/2021	CITI GROUP GLOBAL MARKET		463,980	370,000	10,802	2.C FE
57568P-HR-0	MASSACHUSETTS (COMMONWEALTH OF)		05/12/2021	Merrill Lynch		171,171	160,000	288	1.B FE
57568P-M7-7	MASSACHUSETTS (COMMONWEALTH OF)		05/04/2021	Jefferies & Co., Inc.		1,280,328	1,200,000	0	1.C FE
646039-IN-1	NEW JERSEY ST		04/07/2021	Jefferies & Co., Inc.		410,074	520,000	6,000	1.G FE
70914P-JR-3	PENNSYLVANIA (COMMONWEALTH OF)		05/10/2021	Merrill Lynch		382,141	345,000	0	1.D FE
17999999. Subtotal - Bonds - U.S. States, Territories and Possessions									
48687-PB-5	HONOLULU HAWAII CITY & CNTY		05/12/2021	Merrill Lynch		210,834	200,000	7,750	1.B FE
537086-4X-4	LITTLE ELM TEX INDP SCH DIST		05/06/2021	BAIRD ROBERT W & CO		448,642	125,000	0	1.A FE
537086-4Y-2	LITTLE ELM TEX INDP SCH DIST		05/06/2021	BAIRD ROBERT W & CO		154,468	125,000	0	1.A FE
537086-4Z-9	LITTLE ELM TEX INDP SCH DIST		05/06/2021	BAIRD ROBERT W & CO		160,646	130,000	0	1.A FE
537086-5A-3	LITTLE ELM TEX INDP SCH DIST		05/06/2021	BAIRD ROBERT W & CO		86,297	70,000	0	1.A FE
57325V-AM-1	MARTIN ONTY TEX HOSP DIST		05/07/2021	SAMCO CAPITAL MARKETS INC		132,796	115,000	396	1.G FE
57325V-AM-1	MARTIN ONTY TEX HOSP DIST		05/07/2021	SAMCO CAPITAL MARKETS INC		396	0	(396)	2.A FE
57325V-AR-0	MARTIN ONTY TEX HOSP DIST		05/07/2021	SAMCO CAPITAL MARKETS INC		115,156	100,000	344	1.G FE
57325V-AR-0	MARTIN ONTY TEX HOSP DIST		05/07/2021	SAMCO CAPITAL MARKETS INC		344	0	(344)	2.A FE
57325V-AS-8	MARTIN ONTY TEX HOSP DIST		05/07/2021	SAMCO CAPITAL MARKETS INC		114,895	100,000	344	1.G FE
57325V-AS-8	MARTIN ONTY TEX HOSP DIST		05/07/2021	SAMCO CAPITAL MARKETS INC		344	0	(344)	2.A FE
57325V-AV-1	MARTIN ONTY TEX HOSP DIST		05/07/2021	SAMCO CAPITAL MARKETS INC		136,833	120,000	413	1.G FE
57325V-AV-1	MARTIN ONTY TEX HOSP DIST		05/07/2021	SAMCO CAPITAL MARKETS INC		413	0	(413)	2.A FE
769250-KL-4	RIVERSIDE PA SCH DIST		06/17/2021	RBC Dominion		248,336	235,000	0	1.G FE
9063AP-0E-9	UNION CNTY N J		06/03/2021	RBC Dominion		101,208	100,000	3	1.A FE
24999999. Subtotal - U.S. Political Subdivisions of States, Territories and Possessions									
04048P-JZ-4	ARIZONA BRD REGENTS CTFS PARTN		05/10/2021	Merrill Lynch		1,611,608	1,415,000	7,753	XXX
040663-6T-8	ARIZONA ST UNIV REV'S		05/10/2021	Merrill Lynch		105,056	100,000	2,236	1.E FE
048501-P-6	ATLANTIC CNTY N J INPT AUTH LEASE REV		05/05/2021	CITI GROUP GLOBAL MARKET		179,255	170,000	3,093	1.C FE
13034A-BE-9	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV		05/14/2021	Merrill Lynch		177,390	150,000	0	1.F FE
130491-FN-6	CALIFORNIA MUN FIN AUTH STUDENT HSG REV		06/19/2021	J.P. MORGAN SECURITIES INC.		106,560	100,000	663	1.A FE
13068L-SS-5	CALIFORNIA ST PUB WKS BRD LEASE REV		05/14/2021	Merrill Lynch		440,278	370,000	0	2.C FE
13068X-BP-3	CALIFORNIA ST PUB WKS BRD LEASE REV		04/15/2021	Loop Capital Markets		107,388	100,000	2,319	1.D FE
153476-6Y-6	CENTRAL FLA EXP/IV AUTH SR LIEN REV		04/07/2021	WACHOVIA-WELLS FARGO FI		150,000	150,000	0	1.D FE
154871-BX-4	CENTRAL PLAINS ENERGY PROJ NEB GAS PROJ		05/06/2021	Morgan Stanley & Co		155,449	130,000	0	1.C FE
154908-LV-8	CENTRAL TEX REG. MOBILITY AUTH REV		03/24/2021	J.P. MORGAN SECURITIES INC.		532,840	500,000	4,740	1.F FE
187145-LO-8	CLIFTON TEX HIGHER ED FIN CORP ED REV		03/10/2021	BAIRD ROBERT W & CO		(288)	0	0	2.A FE
207798-0E-6	CONNECTICUT ST TAX OBLIG REV		04/23/2021	GLDMAN		(590,000)	(590,000)	0	1.A FE
246164-0P-0	DELAWARE MUN ELEC CORP ELEC REV		04/09/2021	BARCLAYS CAPITAL		1,332,221	1,100,000	0	1.E FE
271014-63-0	EAST BAY CALIF MUN UTIL DIST WTR SYS REV		05/10/2021	Merrill Lynch		291,168	220,000	0	1.F FE
311617-AP-9	FARMVILLE VA INDL DEV AUTH EDL FACS REV		05/13/2021	RAYMOND JAMES & ASSO		105,056	100,000	2,236	1.B FE
31280-F5-4	FH 84088 - RIBS		05/17/2021	BNP Paribas		603,580	500,000	9,444	2.C FE
31320L-BU-6	FH SDR151 - RIBS		04/28/2021	CitiGroup		340,930	327,032	603	1.A
31400L-D2-9	FN 031020 - RIBS		06/30/2021	MORGAN SECURITIES-FIXED INC		2,381,848	2,300,000	1,917	1.A
314160-2L-5	FN 044378 - RIBS		06/30/2021	MORGAN SECURITIES-FIXED INC		2,440,102	2,411,000	670	1.A
						2,438,971	2,411,000	670	1.A

STATEMENT AS OF JUNE 30, 2021 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and Administrative SVO Symbol
314180-HL-9	FN WA3834 - RIBS		06/24/2021	Citi Group		4,772,703	4,581,910	10,309	1.A
314180-ZH-5	FN WA4336 - RIBS		04/28/2021	Citi Group		2,796,082	2,700,000	2,250	1.A
341577-DN-3	FLORIDA ST BRD GOVERNORS UNIV FLA DORM R		05/26/2021	CITI GROUP GLOBAL MARKET		429,651	390,000	0	1.C FE
342816-RB-0	FLORIDA ST MUN PWR AGY REV		04/16/2021	GOLDMAN, SACHS & CO.		143,272	130,000	0	1.F FE
442348-6E-0	HOUSTON TEX APPT SYS REV		05/13/2021	Merrill Lynch		347,398	330,000	6,233	1.F FE
442348-6J-2	HOUSTON TEX APPT SYS REV		05/13/2021	Merrill Lynch		526,360	500,000	9,444	1.F FE
442349-FH-1	HOUSTON TEX APPT SYS REV		06/09/2021	GOLDMAN, SACHS & CO.		155,730	130,000	0	1.E FE
45129H-QH-6	IDHO H66 & FIN ASSN		04/16/2021	CITI GROUP GLOBAL MARKET		718,219	595,000	0	1.F FE
45204E-V3-9	ILLINOIS FIN AUTH REV		05/14/2021	Merrill Lynch		131,618	125,000	2,378	1.A FE
45204F-J3-1	ILLINOIS FIN AUTH REV		04/23/2021	BARCLAYS CAPITAL		887,443	660,000	0	1.D FE
467107-FL-7	JACKSON ONTY MICH		04/09/2021	Stifel Nicolaus & Co.		238,280	200,000	3,600	1.D FE
469487-OH-8	JACKSONVILLE FLA SRV REV		05/12/2021	Merrill Lynch		106,441	100,000	0	1.D FE
510010-AA-2	LAKE HOUSTON REDEV AUTH TAX INCREMENT CO		06/10/2021	Merrill Lynch		228,084	200,000	0	2.C FE
510010-AP-1	LAKE HOUSTON REDEV AUTH TAX INCREMENT CO		06/10/2021	Merrill Lynch		319,043	250,000	0	2.C FE
510010-AL-8	LAKE HOUSTON REDEV AUTH TAX INCREMENT CO		06/10/2021	Merrill Lynch		241,533	225,000	0	2.C FE
544124-LL-7	LOGANSPOUT IND RENOVATION SCH BLDG CORP		05/05/2021	BAIRD ROBERT II & CO		481,794	390,000	1,257	1.B FE
546399-LJ-3	LOUISIANA PUB FACS AUTH REV		06/10/2021	BARCLAYS CAPITAL		175,140	145,000	0	2.B FE
546399-LK-0	LOUISIANA PUB FACS AUTH REV		06/10/2021	BARCLAYS CAPITAL		120,683	100,000	0	2.B FE
546399-LL-8	LOUISIANA PUB FACS AUTH REV		06/10/2021	BARCLAYS CAPITAL		223,071	185,000	0	2.B FE
56242R-HB-2	MAINE HEALTH & HIGHER EDL FACS AUTH REV		06/10/2021	BARCLAYS CAPITAL		186,612	165,000	0	2.B FE
56242R-HB-8	MAINE HEALTH & HIGHER EDL FACS AUTH REV		06/10/2021	BARCLAYS CAPITAL		153,703	130,000	0	1.E FE
57563R-RZ-4	MASSACHUSETTS EDL FING AUTH		05/06/2021	RAYMOND JAMES & ASSO		222,533	190,000	0	1.E FE
590545-SZ-6	MESA ARIZ UTIL SYS REV		06/25/2021	RBC		565,000	565,000	0	1.C FE
592250-DP-6	METROPOLITAN PIER & EXPOSITION AUTH ILL		05/13/2021	Merrill Lynch		452,549	430,000	0	1.D FE
59247-R-3	METROPOLITAN WASH D.C APPTS AUTH APPT SY		06/14/2021	Stebert, Brandford Shank		574,415	500,000	56	1.C FE
59334D-MD-3	MIAMI-DADE ONTY FLA WTR & SRR REV		06/03/2021	CITI GROUP GLOBAL MARKET		296,579	280,000	0	1.D FE
59334D-MG-6	MIAMI-DADE ONTY FLA WTR & SRR REV		06/28/2021	JANNEY MONTGOMERY, SCOTT INC		310,343	250,000	1,944	1.D FE
59334D-MH-8	MIAMI-DADE ONTY FLA WTR & SRR REV		04/09/2021	Merrill Lynch		794,131	625,000	0	1.D FE
59334D-MJ-8	MIAMI-DADE ONTY FLA WTR & SRR REV		05/10/2021	Morgan Stanley & Co		147,605	140,000	2,547	1.C FE
59465H-PR-1	MICHIGAN ST HOSP FIN AUTH REV		05/10/2021	Morgan Stanley & Co		104,958	100,000	0	1.C FE
60637A-TY-8	MISSOURI ST HEALTH & EDL FACS AUTH HEALTH		04/29/2021	PERKINS DIV OF DLJ SEC LINDING		422,832	370,000	0	1.D FE
646139-3H-6	NEW JERSEY ST EDL FACS AUTH REV		04/19/2021	Morgan Stanley & Co		969,570	970,000	0	1.F FE
64909E-YF-5	NEW JERSEY ST TRK AUTH TPK REV		05/10/2021	Various		205,522	195,000	3,548	1.F FE
66285H-06-7	NORTH TEX THTY AUTH REV		04/12/2021	CITI GROUP GLOBAL MARKET		268,250	250,000	604	1.C FE
663042-6A-2	ONTARIO CALIF INTL APRT AUTH REV		05/06/2021	J.P. MORGAN SECURITIES INC.		1,168,971	975,000	0	1.F FE
73885J-JH-0	POWAY CALIF UNI SCH DIST PUB FING AUTH S		04/01/2021	MORGAN STANLEY & COMPANY		116,664	100,000	0	1.G FE
762196-A2-9	PRODE IS HEALTH & EDL BLDG CORP PUB SCHS		05/12/2021	Merrill Lynch		228,362	215,000	2,180	1.C FE
762196-AA-5	PRODE IS HEALTH & EDL BLDG CORP PUB SCHS		05/12/2021	RAYMOND JAMES & ASSO		634,200	525,000	0	1.D FE
76911F-VC-5	RIVERSIDE ONTY CALIF ONTY FACS DISTIS		04/12/2021	RAYMOND JAMES & ASSO		432,688	360,000	0	1.D FE
786795-DN-3	SAGINAW MICH WTR SUPPLY SYS REV		05/07/2021	Stifel Nicolaus & Co.		593,595	500,000	2,389	1.C FE
786795-DN-4	SAGINAW MICH WTR SUPPLY SYS REV		05/07/2021	Hilltop Securities		134,238	110,000	0	1.C FE
786795-DN-4	SAGINAW MICH WTR SUPPLY SYS REV		05/07/2021	Hilltop Securities		189,239	140,000	0	1.C FE
786795-DN-4	SAGINAW MICH WTR SUPPLY SYS REV		05/07/2021	Hilltop Securities		209,747	165,000	848	1.D FE
84138F-AA-3	SAN ANTONIO TEX ELEC & GAS REV		04/01/2021	BARCLAYS CAPITAL		260,782	240,000	0	1.F FE
86002H-AA-5	SOUTHEAST ENERGY AUTH COMMODITY SUPPLY R		04/21/2021	GOLDMAN, SACHS & CO.		716,358	600,000	0	1.B FE
86002H-AA-3	TRIBOROUGH BRGS & TUNL AUTH N Y PAYROLL		04/21/2021	GOLDMAN, SACHS & CO.		772,890	600,000	0	1.B FE
910802-AN-7	UNITED LOC SCH DIST COLUMBIANA ONTY OHIO		04/21/2021	GOLDMAN, SACHS & CO.		316,495	265,000	0	1.C FE
91419H-HK-2	UNIVERSITY CALIF BEIS		05/26/2021	BAIRD ROBERT II & CO		268,803	250,000	1,417	1.C FE
915187-6D-6	UNIVERSITY TEX UNIV REVIS IAMI COIL PAPER		05/10/2021	Sum Ridge Partners		143,139	135,000	1,631	1.A FE
917467-BN-1	UTAH INFRASTRUCTURE ADV TELECOMMUNICATIO		05/17/2021	Morgan Stanley & Co		156,867	130,000	1,343	2.C FE
917467-CA-8	UTAH INFRASTRUCTURE ADV TELECOMMUNICATIO		05/17/2021	CITI GROUP GLOBAL MARKET		118,221	100,000	711	2.C FE
93978H-SR-7	WASHINGTON ST HEALTH CARE FACS AUTH REV		04/16/2021	CITI GROUP GLOBAL MARKET		118,221	100,000	711	2.C FE
93978H-SR-7	WASHINGTON ST HEALTH CARE FACS AUTH REV		06/29/2021	Sum Ridge Partners		29,301	25,000	472	2.C FE
31999999, Subtotal - Bonds - U.S. Special Revenues						36,500,104	33,060,941	86,577	XXX
00120B-AE-0	AGL 12 B - CDD	C	05/14/2021	BANC OF AMERICA/FIRED INCOME		250,000	250,000	0	1.C FE
00120B-AJ-9	AGL 12 D - CDD	C	05/14/2021	BANC OF AMERICA/FIRED INCOME		250,000	250,000	0	2.C FE
00138C-AS-7	AT&T GLOBAL FUNDING		06/29/2021	Various		782,931	784,000	69	1.F FE

STATEMENT AS OF JUNE 30, 2021 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and Administrative SVO Symbol
00141U-A3-8	AIG QLO 2018-1, LLC - COO		04/16/2021	CREDIT SUISSE SECURITIES		600,000	600,000	0	1.C FE
00177H-A3-4	AMIC 22 D - COO	C.	04/19/2021	MORGAN STANLEY & COMPANY		250,000	250,000	1,743	2.B FE
008510-AE-9	AGL 7R ER - COO	C.	06/28/2021	BARCLAYS CAPITAL INC FIXED INC		560,000	560,000	0	
03027X-BK-7	AMERICAN TOWER CORP		06/24/2021	RBC CAPITAL MARKETS, LLC		209,452	200,000	2,626	2.C FE
03068E-AF-1	AMCAR 2020-2 C - ABS		06/02/2021	J.P. MORGAN SECURITIES		611,008	600,000	251	1.F FE
03068E-A3-9	AMCAR 2020-2 D - ABS		04/28/2021	Loop Capital Markets		35,976	35,000	23	2.B FE
03068K-AH-3	AMCAR 2019-2 D - ABS		06/22/2021	BNP Paribas		265,967	250,000	127	2.B FE
03068R-AE-5	AMCAR 2021-2 C - ABS		06/08/2021	MIZUHO SECURITIES USA INC.		114,973	115,000	0	1.E FE
032342-AP-1	AMHEUSER-BUSCH INVEY FINANCE INC		06/23/2021	BANC OF AMERICA/FIRED INCOME		231,565	210,000	3,066	2.B FE
04018L-AJ-4	ARES 50F AR - COO	C.	06/03/2021	Goldman Sachs & Co.		300,000	300,000	0	1.A FE
04018V-AA-1	ARES FINANCE CO III LLC		06/24/2021	Various		120,067	120,000	0	2.C FE
04694K-AU-5	ATRM IX DR - COO		06/01/2021	WELLS FARGO SECURITIES LLC		600,900	600,000	374	3.A FE
053015-A3-8	AUTOMATIC DATA PROCESSING INC	D.	05/11/2021	Bank of America Merrill Lynch		588,188	600,000	0	1.D FE
05377R-DE-1	ASOP 182 C - ABS		05/14/2021	BNP Paribas		235,048	235,000	905	2.B FE
05377R-DV-3	ASOP 201 B - ABS		04/16/2021	CANTOR FITZGERALD - CO.		259,688	250,000	0	1.F FE
05377R-DH-1	ASOP 211 C - ABS		06/22/2021	BNP Paribas		421,042	405,000	136	2.B FE
05377R-EK-6	ASOP 211 C - ABS		05/11/2021	J.P. MORGAN SECURITIES		99,993	100,000	0	2.B FE
05490A-AA-1	EBUS 2012-TFT A - OIBS		05/06/2021	PERSHING DIV OF DLJ SEC LINDING		100,063	100,000	72	1.D FM
055538-AA-3	EXP 21330N A - OIBS		06/16/2021	MORGAN STANLEY & CO. LLC		99,260	100,000	0	
05601D-AA-1	BREX 211 A - OIBS		06/03/2021	BARCLAYS CAPITAL INC FIXED INC		131,046	130,000	0	1.F FE
056094-AA-7	EX 19XL A - OIBS		04/09/2021	DEUTSCHE BANK SECURITIES, INC.		203,150	203,150	168	1.D FM
060516-HV-4	BANK OF AMERICA CORP		06/24/2021	DEUTSCHE BANK SECURITIES, INC.		322,371	300,000	4,126	1.G FE
060516-K-6	BANK OF AMERICA CORP		06/23/2021	DEUTSCHE BANK SECURITIES, INC.		426,584	430,000	872	1.F FE
060516-L-4	BANK OF AMERICA CORP		05/21/2021	GOLDMAN		286,680	300,000	497	1.F FE
064159-VL-2	BANK OF NOVA SCOTIA		04/16/2021	BANC OF AMERICA/FIRED INCOME		204,000	204,000	0	1.F FE
06541C-BL-9	BANK 2021-BNK33 AS - OIBS	C.	04/20/2021	Various		128,986	120,000	670	2.C FE
06541U-AL-5	BANK 2021-BNK34 AS - OIBS		06/14/2021	BANC OF AMERICA/FIRED INCOME		406,880	395,000	583	1.A FE
06541U-AT-8	BANK 2021-BNK34 AS - OIBS		06/29/2021	WELLS FARGO SECURITIES LLC		436,335	445,000	683	1.A FE
08181V-AU-9	BSP CR - COO		05/24/2021	MORGAN STANLEY & COMPANY		421,515	410,000	0	1.A FE
084659-A3-9	BERKSHIRE HATHAWAY ENERGY CO		03/08/2021	J.P. MORGAN SECURITIES		400,000	400,000	0	1.F FE
10921U-2C-1	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING		05/17/2021	STATE STREET INS INTERNAL		(195,534)	(200,000)	(3,376)	1.G FE
11135F-AS-0	BROOKFIELD FINANCE INC		06/24/2021	J.P. MORGAN CHASE BANK N.A.		239,325	300,000	0	1.G FE
11271L-AH-5	CI FINANCIAL CORP	C.	05/25/2021	CitiGroup		452,420	400,000	2,054	2.C FE
12597B-AI-5	CSHL 2019-C17 AS - OIBS	C.	06/02/2021	Various		1,026,574	1,025,000	681	1.G FE
126192-AF-0	COMI 2012-LC4 B - OIBS		06/28/2021	Bank of America Securities		899,886	200,000	0	2.B FE
12824P-AJ-4	COMI 2012-C0E3 AM - OIBS		06/22/2021	BARCLAYS CAPITAL INC FIXED INC		672,510	625,000	1,651	1.C FE
12824P-AL-9	COMI 2012-C0E3 B - OIBS		04/28/2021	CitiGroup (SSB)		539,463	595,000	1,876	3.B FM
12824U-AJ-3	COMI 2013-SAM B - OIBS		06/25/2021	GOLDMAN		595,347	590,000	1,624	1.E FE
12824U-AL-3	COMI 2014-SAM A2 - OIBS		05/07/2021	CitiGroup (SSB)		172,584	175,000	534	1.D FM
128670-LQ-9	CIL 2005-14 I12 - RIBS		04/15/2021	CREDIT SUISSE SECURITIES		342,563	350,000	343	1.D FM
128671-5K-8	CIL 2004-4 I11 - RIBS		06/29/2021	PERSHING DIV OF DLJ SEC LINDING		608,081	565,000	1,117	1.D FM
14040H-5G-9	CAPITAL ONE FINANCIAL CORP		05/03/2021	Goldman Sachs & Co.		368,111	368,053	49	1.D FM
143105-AU-5	CGMS 2013-1 ARR - COO		06/23/2021	BARCLAYS CAPITAL INC		370,311	372,982	77	1.D FM
14686K-AD-9	CRWA 2102 C - ABS		05/25/2021	RBC CAPITAL MARKETS, LLC		440,582	410,000	5,102	2.A FE
146871-A3-2	CRWA 2021-P2 D - ABS		06/15/2021	CITI GROUP GLOBAL MARKETS INC.		154,984	155,000	0	1.F FE
15189T-BK-4	CENTERPOINT ENERGY INC		05/11/2021	WELLS FARGO SECURITIES LLC		604,751	605,000	0	2.A FE
163072-AA-9	CHEESECAKE FACTORY INC		06/11/2021	MIZUHO SECURITIES USA/FIRED INCOME		165,613	166,000	0	2.B FE
165163-BK-9	CFIT 2018-Y1 B - ABS		04/13/2021	J.P. MORGAN SECURITIES LLC		25,000	25,000	0	
172987-AP-3	CITIGROUP INC		06/24/2021	TORONTO DOMINION SECS USA INC		302,227	300,000	0	1.C FE
192600-AA-5	COINBASE GLOBAL INC		06/10/2021	HSC SECURITIES (USA), INC.		349,305	300,000	3,285	1.G FE
19424K-AD-5	CASL 21A C - ABS		05/19/2021	CitiGroup (SSB)		101,000	100,000	176	2.B FE
21872N-AA-8	CAPL 2019-3 A - OIBS		04/20/2021	Unknown		148,500	150,000	0	
21872N-A3-5	CAPL 2019-3 B - OIBS		04/21/2021	BARCLAYS CAPITAL INC FIXED INC		415,163	410,000	475	1.F FE
21873L-AL-7	CAPL 2019-3 B - OIBS		04/21/2021	Loop Capital Markets		94,631	90,232	142	1.A FE
			04/21/2021	Loop Capital Markets		120,714	115,000	222	1.D FE
			04/21/2021	WELLS FARGO SECURITIES LLC		164,985	165,000	417	

STATEMENT AS OF JUNE 30, 2021 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and Administrative SVO Symbol
22550L-2E-0	CREDIT SUISSE AG (NEW YORK BRANCH)	C.	06/23/2021	MORGAN STANLEY & COMPANY		249,105	250,000	482	1.E FE
228240-AJ-8	CROWN CITY QLO 111 - CDO		06/18/2021	J.P. MORGAN SECURITIES		600,000	600,000	0	2.B FE
23345E-A6-0	DTAOT 212 D - ABS		06/24/2021	J.P. MORGAN SECURITIES		482,381	480,000	260	1.C FE
24381H-AB-4	DWMT 2021-2 A2 - CDO/RBS		06/08/2021	CREDIT SUISSE SECURITIES		300,302	300,000	91	1.C FE
251526-0X-3	DEUTSCHE BANK AG (NEW YORK BRANCH)		06/11/2021	DEUTSCHE BANK AG (NEW YORK BRANCH)		202,458	200,000	287	2.C FE
25470D-BJ-7	DISCOVERY COMMUNICATIONS LLC		06/25/2021	Various		755,129	686,000	2,316	2.C FE
262101-AG-1	DROP ZIFILE B - CMB		04/21/2021	GOLDMAN		600,000	600,000	0	1.D FE
286181-AF-9	ELEMENT FLEET MANAGEMENT CORP		04/05/2021	RBC CAPITAL MARKETS		210,417	209,000	9	2.A FE
29003A-AE-3	ELMIUS BR ER - CDO	C.	06/17/2021	RBC CAPITAL MARKETS		380,000	380,000	0	2.A FE
29250H-BC-8	ENBRIDGE INC	C.	06/24/2021	MARKETAXESS CORPORATION		138,745	125,000	3,254	2.C FE
30165X-AJ-7	EART 2021-2 B - ABS		06/24/2021	WELLS FARGO SECURITIES LLC		485,114	485,000	200	1.C FE
30165X-AE-5	EART 2021-2 C - ABS		05/25/2021	DEUTSCHE BANK SECURITIES, INC.		159,966	160,000	0	1.F FE
30227E-AJ-9	ESA 2 FSH D - CMB		06/24/2021	J.P. MORGAN SECURITIES		100,000	100,000	0	1.F FE
33767H-AN-3	FRK 2 ISRR1 FT - RMB		06/29/2021	MORGAN STANLEY & COMPANY		99,989	100,000	0	1.F FE
33835N-AA-9	MORGN 183R AR - CDO	C.	06/25/2021	J.P. MORGAN SECURITIES		400,000	400,000	0	1.A FE
33835N-AG-6	MORGN 183R DR - CDO	C.	06/25/2021	J.P. MORGAN SECURITIES		250,000	250,000	0	2.C FE
33844H-AG-5	FCAT 212 D - ABS	C.	05/11/2021	DEUTSCHE BANK SECURITIES, INC.		109,961	110,000	0	2.B FE
345340-AA-1	FOPDR 21RE1V1 A - ABS		04/07/2021	BANC OF AMERICA/FIRED INCOME		349,989	350,000	0	1.A FE
35137L-AG-0	FOX CORP		04/13/2021	TORONTO DOMINION SECS USA INC		201,955	186,000	1,666	2.B FE
35835C-AB-8	FRIED 212 B - ABS		05/06/2021	BNY/MITRUST CAPITAL MARKETS		599,980	600,000	0	1.F FE
36143L-2B-0	GA GLOBAL FUNDING TRUST		04/13/2021	MORGAN STANLEY & CO., LLC		299,685	300,000	67	1.G FE
361886-0H-4	GFORT 2020-2 A - ABS		05/06/2021	SG AMERICAS SECURITIES, LLC		232,317	231,000	111	1.A FE
36192R-AA-0	GSNS 2012-BITR A - CMB		05/17/2021	PERSHING DIV OF DLJ SEC LINDING		418,584	410,000	606	1.D FE
36197V-AA-6	GSNS 2013-PEUB A - CMB		04/19/2021	PERSHING DIV OF DLJ SEC LINDING		104,391	100,000	204	1.D FE
36197V-AC-2	GSNS 2013-PEUB B - CMB		06/11/2021	PERSHING DIV OF DLJ SEC LINDING		317,559	315,000	449	2.B FE
36198E-AV-1	GSNS 2013-3C13 C - CMB		04/13/2021	Citigroup (SSB)		92,000	100,000	164	1.D FE
36282P-BC-2	GSNS 2014-3C18 B - CMB		04/15/2021	GOLDMAN		28,550	30,000	73	3.B FE
36287V-AG-0	GCAR 212 D - ABS		06/08/2021	J.P. MORGAN SECURITIES		184,970	185,000	0	2.C FE
37959E-30-0	GLOBE LIFE INC		06/09/2021	BANC OF AMERICA/FIRED INCOME		140,000	140,000	0	2.B FE
37959E-AC-1	GLOBAL ATLANTIC (FIN) CO		06/30/2021	Various		170,188	170,000	0	3.B FE
380144-AF-2	GIALT 2021-2 C - ABS		05/18/2021	THE BANK OF NEW YORK MELLON/SGC GEN BANK		599,910	600,000	0	1.F FE
38145G-AH-3	GOLDMAN SACHS GROUP INC		05/25/2021	Citigroup		101,072	100,000	254	1.F FE
38145G-AH-4	GOLDMAN SACHS GROUP INC		06/23/2021	US Bancorp INVESTMENTS INC.		672,750	620,000	2,351	2.A FE
386857-AJ-5	GREENRIER COMPANIES INC		04/16/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		25,000	25,000	0	2.B FE
40441U-AF-6	HEFS 212 D - ABS		06/15/2021	J.P. MORGAN SECURITIES		154,970	155,000	0	2.C FE
42068H-AE-8	HAYFN 111 D - CDO	C.	04/28/2021	BAIRD, ROBERT W., & COMPANY IN		500,800	500,000	561	2.C FE
42808H-AF-6	HERTZ 2021-2 B - ABS		06/24/2021	DEUTSCHE BANK SECURITIES, INC.		249,881	250,000	0	1.F FE
46222-AC-4	IONIS PHARMACEUTICALS INC		04/08/2021	GOLDMAN		25,000	25,000	0	1.C FE
4639E-AK-7	JPMCC 2012-LC9 B - CMB		04/12/2021	GOLDMAN		138,987	135,000	186	1.C FE
4639E-AK-7	JPMCC 2012-LC9 B - CMB		06/25/2021	GOLDMAN		534,422	520,000	1,542	4.B FE
4639E-AN-1	JPMCC 2012-LC9 D - CMB		06/21/2021	GOLDMAN		107,260	110,000	297	5.B FE
46847P-BJ-4	JPMORGAN CHASE & CO		06/24/2021	DEUTSCHE BANK SECURITIES, INC.		353,991	300,000	3,520	1.F FE
46847P-BN-5	JPMORGAN CHASE & CO		05/26/2021	Goldman Sachs & Co.		196,172	200,000	587	1.F FE
47787B-AA-2	JOHN BEAN TECHNOLOGIES CORP		06/23/2021	MORGAN STANLEY & COMPANY		130,103	130,000	22	1.A FE
48254C-AA-3	KIND 2021-HOIP A - CMB		06/08/2021	GOLDMAN		140,000	140,000	0	1.D FE
482550-AF-0	KAISER FOUNDATION HOSPITALS		04/21/2021	BNY/MITRUST CAPITAL MARKETS		225,320	225,000	145	2.C FE
48603V-AB-9	KITE REALTY GROUP LP		05/01/2021	Recesssification		106,941	88,000	0	3.A FE
48603V-AB-9	KNOWLES CORP		05/11/2021	WELLS FARGO SECURITIES LLC		25,000	25,000	0	2.C FE
501812-AA-9	LCI INDUSTRIES	C.	05/14/2021	MORGAN STANLEY & COMPANY		250,000	250,000	0	2.C FE
502001-AU-2	LCK 3CR CR - CDO	C.	05/14/2021	MORGAN STANLEY & COMPANY		272,286	300,000	421	3.C
50200Y-AH-8	LCKM 3CR DR - CDO	C.	04/22/2021	BNP PARIBAS PRIME BROKERAGE		379,274	350,000	3,905	1.G FE
52603B-AC-1	LENDINGTREE INC		06/23/2021	BANC OF AMERICA/FIRED INCOME		322,473	300,000	320	1.G FE
53944Y-AH-6	LLOYDS BANKING GROUP PLC	C.	05/25/2021	WELLS FARGO SECURITIES LLC		199,267	200,000	414	3.B
540424-AH-5	LOUIS CORP		05/12/2021	WELLS FARGO SECURITIES LLC		184,986	185,000	0	2.B FE
540424-HD-1	LUMENTUM HOLDINGS INC		05/10/2021	BANC OF AMERICA/FIRED INCOME		181,879	175,000	679	3.C FE
55389T-AC-5	MWJOT 211H C - RMB		05/26/2021	CREDIT SUISSE SECURITIES					
55901K-AF-7	MENTOR INC								

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and Administrative SVO Symbol
59158R-AV-0	WEL LIFE INC		04/21/2021	PERSHING DIV OF DLJ SEC LINDING		42,566	25,000	612	2.B FE
59276-5U-7	METROPOLITAN LIFE GLOBAL FUNDING I		05/24/2021	Goldman Sachs & Co.		374,420	400,000	2,384	1.0 FE
61691Y-AJ-0	MORGAN STANLEY CAPITAL I TRUST 2021-L5		04/29/2021	MORGAN STANLEY & COMPANY		242,036	235,000	178	1.A FE
617446-8V-4	MORGAN STANLEY		06/23/2021	PERSHING DIV OF DLJ SEC LINDING		433,242	440,000	181	1.F FE
617459-AH-5	MORGAN STANLEY		05/25/2021	Barclays Bank		287,283	300,000	466	1.F FE
617531-AD-4	MSAC 2007-HE4 A2 - RIBS		05/24/2021	PERSHING DIV OF DLJ SEC LINDING		100,000	100,000	389	1.0 FM
61762L-BZ-3	MSAM 2013-C10 B - OIBS		05/19/2021	CREDIT SUISSE SECURITIES (USA)		339,989	786,288	179	1.0 FM
61762T-AE-6	MSAM 2013-C11 A4 - OIBS		05/21/2021	Citi group (SSB)		151,111	155,000	436	1.0 FM
61763M-AH-3	MSBAM 2014-C16 AS - OIBS		06/29/2021	GOLDMAN		225,263	215,000	0	1.0 FM
63941H-AA-0	NAVSL 2020-D A - ABS		04/13/2021	WELLS FARGO SECURITIES LLC		71,878	67,000	107	1.0 FM
63942B-AB-0	NAVSL 2021-A B - ABS		06/22/2021	BARCLAYS CAPITAL INC FIXED INC		59,403	58,936	25	1.A FE
63942L-AB-8	NAVSL 21B B - ABS		04/14/2021	DEUTSCHE BANK SECURITIES, INC.		102,244	105,000	7	1.C FE
64035D-AE-6	NSLT 21A B1 - ABS		06/28/2021	CREDIT SUISSE SECURITIES		551,387	545,000	572	1.C FE
64130P-AJ-2	NEUB 28 D - COO	C.	05/13/2021	BANC OF AMERICA/FIXED INCOME		179,886	160,000	0	1.C FE
65341B-AE-6	NEXTERA ENERGY PARTNERS LP		04/19/2021	MORGAN STANLEY & COMPANY		334,665	335,000	29	2.C FE
65364U-AK-2	NIAGARA MOHAWK POWER CORP		06/15/2021	MORGAN STANLEY & COMPANY		25,000	25,000	0	2.C FE
67112B-AV-0	OKAC 9R DR - COO		05/23/2021	PERSHING DIV OF DLJ SEC LINDING		387,389	360,000	2,947	2.A FE
67113L-AU-0	OP 1917R DR - COO		05/26/2021	Citi group (SSB)		360,000	360,000	0	2.C FE
67181D-AA-9	OKAG 2020-1 A1 - OIBS/RIBS	C.	06/17/2021	Citi group (SSB)		260,000	260,000	0	2.C FE
67181D-AB-7	OKAG 2020-1 A2 - OIBS/RIBS		06/21/2021	CREDIT SUISSE SECURITIES		382,129	376,134	58	1.A FE
682189-AR-6	ON SEMI CONDUCTOR CORP		06/15/2021	WELLS FARGO SECURITIES LLC		337,140	329,105	545	1.A FE
68269M-AC-8	OMFIT 211 B - ABS		05/12/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		25,000	25,000	0	1.C FE
68504H-AC-1	ONGLT 18A C - RIBS		05/17/2021	BARCLAYS CAPITAL INC FIXED INC		599,674	600,000	0	1.C FE
69449L-ZE-8	PWIC 9R DR - COO		06/02/2021	GOLDMAN		40,256	39,374	98	2.C FE
69688A-AU-5	PACIFIC LIFE GLOBAL FUNDING II	C.	04/19/2021	MORGAN STANLEY & COMPANY		335,268	335,000	61	2.C FE
69688B-AU-5	PACIFIC LIFE GLOBAL FUNDING I		05/21/2021	J P MORGAN SECURITIES LLC		301,146	300,000	470	1.E FE
69698A-BS-2	PLMRS 1519A 094 - COO		04/29/2021	J P MORGAN SECURITIES		250,000	250,000	0	2.C FE
69701M-AA-7	PLMRS 1519A 094 - COO		05/24/2021	J P MORGAN SECURITIES		420,000	420,000	0	2.C FE
69701X-AG-9	PSTAT 2018-3 D - COO	C.	04/26/2021	Various		570,887	570,000	4,708	3.A FE
69702B-AA-9	PSTAT 203 D - COO	C.	04/21/2021	J P MORGAN SECURITIES		586,888	585,000	3,108	2.B FE
71114B-AJ-2	PSTAT 213 A1 - COO	C.	04/21/2021	WELLS FARGO SECURITIES LLC		250,000	250,000	0	2.C FE
74333E-AA-0	PSTAT 2018-1 A22 - ABS		06/02/2021	Loop Capital Markets		130,335	128,750	1,482	2.C FE
74333E-AA-3	PROG 21SFR4 A - RIBS		04/14/2021	WELLS FARGO SECURITIES LLC		250,000	250,000	11	2.B FE
74333E-AA-9	PROG 21SFR4 E2 - RIBS		04/22/2021	BANC OF AMERICA/FIXED INCOME		319,985	320,000	0	1.A FE
74333H-AA-3	PROG 21SFR4 A - RIBS		04/22/2021	BANC OF AMERICA/FIXED INCOME		119,986	120,000	0	2.C FE
74333V-AA-2	PROG 21SFR4 A - RIBS		06/25/2021	DEUTSCHE BANK SECURITIES, INC.		383,983	384,000	0	1.A FE
744320-AA-2	PROTECTIVE LIFE GLOBAL FUNDING		04/08/2021	GOLDMAN		202,965	203,000	0	1.A FE
744320-AA-4	PRUDENTIAL FINANCIAL INC		06/14/2021	PNC CAPITAL MKTS		150,513	150,000	736	1.E FE
74624M-AB-8	PURE STORAGE INC - OIBS/OIO		06/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		54,120	50,000	773	2.B FE
76110U-AV-7	RASC 2005-KS2 M2 - RIBS		04/15/2021	SG AMERICAS SECURITIES, LLC		38,588	35,000	805	2.B FE
773663-AG-4	ROCKLAND PARK CLO LTD. - COO	C.	05/05/2021	Jefferies		286,347	275,000	21	4.C FE
78335H-KK-4	RYDER SYSTEM INC		06/03/2021	Citi group (SSB)		435,753	410,000	812	1.0 FM
78397D-AC-2	SBL HOLDINGS, LLC		04/26/2021	Citi group (SSB)		354,704	357,553	144	1.0 FM
78403D-AI-7	SBATOW 211 C - RIBS		06/23/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		600,000	600,000	0	1.0 FM
78448L-AB-4	SNB 2018-B A2A - ABS		06/17/2021	REC CAPITAL MKETS		365,646	340,000	878	2.B FE
78448L-AB-3	SNB 2018-A A2B - ABS		04/29/2021	BZW SECS		100,000	100,000	0	3.B FE
78448Y-AB-6	SNB 2021-B B - ABS		06/30/2021	Various		315,000	315,000	0	1.F FE
78470H-AD-9	SOFT 16E B - ABS		06/30/2021	BARCLAYS CAPITAL INC FIXED INC		286,840	285,054	387	1.A FE
78520E-AA-4	SOCP 201 A2 - ABS		06/30/2021	GOLDMAN		226,802	226,022	83	1.A FE
80282K-AP-1	SOCP 211 A2 - ABS		05/11/2021	DEUTSCHE BANK SECURITIES, INC.		119,966	120,000	0	1.C FE
80285A-AE-5	SANTANDER HOLDINGS USA INC		06/22/2021	DEUTSCHE BANK SECURITIES, INC.		128,184	125,000	346	1.B FE
80285H-AE-2	SMART 2020-2 C - ABS		06/20/2021	PERSHING DIV OF DLJ SEC LINDING		233,489	219,000	46	1.E FE
80285I-AE-2	SMART 2020-3 D - ABS		06/24/2021	BNP Paribas		307,367	307,000	4	1.E FE
			05/27/2021	BNP Paribas		112,320	100,000	2,017	2.A FE
			06/02/2021	DEUTSCHE BANK SECURITIES, INC.		375,175	370,000	210	1.F FE
						197,161	195,000	151	2.B FE

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and Administrative SVO Symbol
802860-A3-3	SRT 21B D - ABS		06/15/2021	J P MORGAN SECURITIES		474,907	475,000	0	2.B FE
802861-AF-1	SMART 2021-2 D - ABS		05/17/2021	RBC CAPITAL MARKETS		599,916	600,000	0	2.B FE
802874-AF-0	SMART 2020-1 C - ABS		04/29/2021	WELLS FARGO SECURITIES LLC		105,531	100,000	206	1.F FE
824521-AA-5	SHIFT TECHNOLOGIES INC		05/25/2021	J P MORGAN SECURITIES LLC		50,000	50,000	0	
826520-AC-4	SPEC 2019-2 C - RMBS		04/12/2021	CREDIT SUISSE SECURITIES		45,309	44,211	92	2.B FE
826919-AG-6	SILICON LABORATORIES INC		05/17/2021	MIZUHO SECURITIES USA INC		271,467	225,000	602	3.B
834061-AB-8	SIFI 2020-A X21 - ABS		06/30/2021	BARCLAYS CAPITAL INC FIXED INC		108,240	105,000	126	1.A FE
842400-50-1	SOUTHERN CALIFORNIA EDISON CO		06/24/2021	MORGAN STANLEY & CO. LLC		98,491	100,000	169	1.G FE
846577-AB-8	SPRINT AIRLINES INC		04/29/2021	BARCLAYS CAPITAL INC /LE		75,000	75,000	0	
852234-AG-8	SQUARE INC		06/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		297,341	275,000	0	3.B FE
872644-CA-9	SIDC 211 A2 - ABS		06/30/2021	WELLS FARGO SECURITIES LLC		145,442	145,000	53	1.G FE
884326-AS-6	T-MOBILE USA INC		06/24/2021	J P MORGAN SECURITIES LLC		402,932	400,000	3,768	2.C FE
882361-JD-8	WVOR 2015-2 CR - COO		06/03/2021	MORGAN STANLEY & COMPANY		600,600	600,000	1,684	1.C FE
882361-JD-8	TOYOTA MOTOR CREDIT CORP		04/06/2021	MIZUHO SECURITIES US/FIXED INCOME		205,833	206,000	0	1.E FE
882361-JH-9	TOYOTA MOTOR CREDIT CORP		06/15/2021	Citi Group (SSB)		197,764	198,000	0	1.E FE
90184L-AF-9	TWITTER INC		05/05/2021	Jefferies		274,511	225,000	222	3.B
911684-88-4	UNITED STATES CELLULAR CORP		06/30/2021	Various		100,653	99,725	275	3.A FE
91835R-AA-8	WIC 2 FFL4 A - COO		05/18/2021	Goldman Sachs & Co.		400,000	400,000	0	1.A FE
92538E-AA-5	VERUS 21R3 A1 - CMO/RMBS		05/19/2021	CREDIT SUISSE SECURITIES (USA)		299,999	300,000	204	1.A FE
92558B-AJ-7	VIBR 7R AIR - COO		03/25/2021	Citi Group (SSB)		(851)	0	851	1.A FE
92558E-AJ-1	VIBR 6R AIR - COO		06/17/2021	Citi Group		989	0	(989)	1.A FE
92558E-AJ-1	VIBR 6R AIR - COO		05/17/2021	Citi Group		300,000	300,000	989	
92890F-AJ-2	WFRBS 2014-C20 B - CMB5		05/27/2021	PERSHING DIV OF DLJ SEC LINDING		121,262	115,000	0	1.D FM
92915T-AA-7	VOYA 164RR AFR - COO		06/09/2021	RBC CAPITAL MARKETS, LLC		300,640	300,000	0	1.A FE
92918V-AA-7	VROOM INC		06/16/2021	GOLDMAN		25,000	25,000	0	
92938C-AD-9	WFRBS 2013-C15 A4 - CMB5		04/06/2021	WELLS FARGO SECURITIES LLC		200,134	187,000	151	1.D FM
92938C-AF-4	WFRBS 2013-C15 AS - CMB5		06/30/2021	Citi Group (SSB)		273,782	260,000	31	1.D FM
92938C-AH-0	WFRBS 2013-C15 B - CMB5		06/02/2021	Citi Group (SSB)		266,822	265,000	216	1.D FM
94419L-AL-5	WAYFAIR INC		06/29/2021	NOMURA SECURITIES INTL INC		288,277	275,000	430	4.B
948880-A0-4	WFCM 2013-LC12 B - CMB5		06/21/2021	PERSHING DIV OF DLJ SEC LINDING		100,781	100,000	271	3.B FM
95000U-2C-6	WELLS FARGO & CO		06/22/2021	Various		366,767	365,000	424	2.B FM
95000U-2L-6	WELLS FARGO & CO		06/23/2021	BNP Paribas		236,689	220,000	3,460	1.F FE
95000U-2L-6	WELLS FARGO & CO		06/24/2021	Various		701,842	600,000	4,627	2.A FE
95050L-AP-6	WEN 2020-568 AS - CMB5		06/28/2021	BARCLAYS CAPITAL INC FIXED INC		540,000	540,000	1,043	1.D FM
95056I-AL-2	WEN 211 A21 - RMBS		06/15/2021	GUSSEWEILL		365,000	365,000	0	2.B FE
950420-AL-4	WLAKE 203 D - ABS		06/24/2021	Various		729,131	720,000	396	2.B FE
95042R-AF-5	WLAKE 212 D - ABS		06/09/2021	BMO Capital Markets		179,996	180,000	0	2.B FE
95049F-AF-0	WLAKE 211 D - ABS		06/24/2021	J P MORGAN SECURITIES		280,150	280,000	240	2.B FE
95161L-AC-4	WVART 2021-B A3 - ABS		05/11/2021	BANC OF AMERICA/FIXED INCOME		203,971	204,000	0	1.A FE
38999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						59,792,902	59,974,560	104,925	XXX
008252-84-3	AFFILIATED MANAGERS GROUP INC		06/24/2021	Various		49,057	47,075	122	2.C FE
026874-DH-6	AMERICAN INTERNATIONAL GROUP INC		06/24/2021	MORGAN STANLEY & COMPANY		91,261	80,000	1,112	2.C FE
03769H-AE-1	APOLLO MANAGEMENT HOLDINGS LP		06/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		146,852	140,000	289	2.B FE
05658A-GF-4	BNP PARIBAS SA	C.	06/29/2021	J P MORGAN SECURITIES		240,320	200,000	5,250	2.C FE
060505-EH-3	BANK OF AMERICA CORP	C.	06/24/2021	MARKETVESS CORPORATION		66,442	60,000	1,177	2.C FE
063688-FP-9	BANK OF MONTREAL	C.	04/20/2021	J P MORGAN SECURITIES		42,472	40,000	304	2.C FE
11258P-10-9	BROOKFIELD BHP HOLDINGS (CANADA) INC	C.	06/24/2021	Various		275,317	275,000	42	2.C FE
11271L-10-2	BROOKFIELD FINANCE INC	C.	06/24/2021	J P MORGAN SECURITIES INC.		60,873	62,500	668	2.B FE
14314C-10-5	CARLYLE FINANCE LLC	C.	06/24/2021	Various		216,411	217,875	407	2.C FE
25746U-JD-8	DOMINION ENERGY INC	C.	06/24/2021	PERSHING DIV OF DLJ SEC LINDING		42,592	40,000	67	2.C FE
29250N-AN-5	ENBRIDGE INC	C.	06/24/2021	PERSHING DIV OF DLJ SEC LINDING		54,852	50,000	1,358	2.C FE
48253H-10-4	KKR GROUP FINANCE CO IX LLC		06/24/2021	Various		82,566	81,275	440	2.A FE
59158B-BT-4	METLIFE INC		06/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		40,688	35,000	611	2.B FE
617621-AA-9	MORGAN STANLEY		06/26/2021	Various		279,485	265,000	2,148	2.C FE
637432-10-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN		06/24/2021	J P MORGAN SECURITIES INC.		36,182	35,000	230	2.A FE
808513-BL-3	CHARLES SCHWAB CORP		06/24/2021	Various		120,352	118,000	295	2.B FE

STATEMENT AS OF JUNE 30, 2021 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and Administrative SVO Symbol
838518-20-7	SOUTH JERSEY INDUSTRIES INC		06/25/2021	Various		33,184	31,475	.64	3.A FE
842587-DJ-3	SOUTHERN CO		06/24/2021	Various		159,000	159,000	0	2.C FE
883568-AB-4	TRANSANADA TRUST	C.	06/24/2021	Various		180,767	163,000	2,546	2.C FE
928571-BW-9	VODAFONE GROUP PLC	C.	06/01/2021	BANC OF AMERICA/FIRED INCOME		60,000	60,000	0	3.A FE
948746-RE-8	WELLS FARGO & CO	D.	06/24/2021	MARKETVANGERS CORPORATION		86,383	80,000	170	2.B FE
WFT102-ZB-9	SIEMENS HANDELSSANKEN AB		06/30/2021	MORGAN STANLEY & CO INC, NY		212,608	200,000	2,941	2.B FE
48999999	Subtotal - Bonds - Hybrid Securities					2,580,710	2,430,200	20,431	XXX
000000-00-0	MORGAN MICRO 4/21 TLB		04/01/2021	JP Morgan		405,900	410,000	0	XXX
000000-00-0	BL Armark TLB 2.811% 03-23-28 - BL A/a		04/01/2021	Not Available		422,875	425,000	0	XXX
000000-00-0	BL ORGANO TLB 1L 3.5000% 04-07-28 - BL		04/08/2021	JP Morgan		308,450	310,000	0	XXX
000000-00-0	FLEETCOR 4/21 TLB		04/22/2021	Bank of America Merrill Lynch		238,200	240,000	0	XXX
000000-00-0	CABLE ONE 4/21 COV-LITE TLB4		04/30/2021	FUND FUNDS II		378,100	380,000	0	XXX
000000-00-0	UNITED AIR LINES 4/21 TLB		04/14/2021	Not Available		179,100	180,000	0	XXX
000000-00-0	BELRON 4/21 (USD) TLB		04/01/2021	JP Morgan		183,050	185,000	0	XXX
000000-00-0	DT MIDSTREAM 5/21 TLB		05/25/2021	BZV SECS		283,575	285,000	0	XXX
000000-00-0	UNIVAR 5/21 B6 TL		05/27/2021	JP Morgan		398,000	400,000	0	XXX
000000-00-0	PRESTIGE BRANDS 6/21 B5 TLB		06/10/2021	BZV SECS		164,175	165,000	0	XXX
000000-00-0	ICGN 6/21 COV-LITE TLB		06/16/2021	Citi Bank		115,489	116,079	0	XXX
000000-00-0	ICGN 6/21 (1100MM) COV-LITE TL		06/16/2021	Citi Bank		28,777	28,921	0	XXX
008871-AC-5	Adient Glo Hldg		04/01/2021	Bank of America Merrill Lynch		199,500	200,000	0	3.C FE
085731-BF-8	BERRY PLASTICS 5/19 COV-LITE		02/26/2021	Not Available		133,200	133,200	0	3.B FE
085731-BF-8	BERRY GLOBAL INC 7/1/2028 TL 2 L+175		02/26/2021	Not Available		266,400	266,400	0	3.B FE
725840-AE-4	YUM BRANDS 3/18 TLB		03/10/2021	Unknown		597,168	588,665	0	2.C FE
808820-AG-6	0.000% 03/05/2027 DD, 02/06/20		02/24/2021	Citi Bank		(1,772)	175,000	0	3.A FE
92841P-AC-7	WV INTERNATIONAL, INC.		04/01/2021	Bank of America Merrill Lynch		174,125	175,000	0	3.C FE
82999999	Subtotal - Bonds - Unaffiliated Bank Loans					3,951,521	3,975,465	0	XXX
83999997	Total - Bonds - Part 3					194,104,544	189,972,166	309,291	XXX
83999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
83999999	Total - Bonds					194,104,544	189,972,166	309,291	XXX
002065-70-6	AET INC		04/06/2021	JP MORGAN SECURITIES INC.		12,759	0.00	0	3.A FE
03768E-40-2	APOLLO GLOBAL MANAGEMENT INC		04/30/2021	JP MORGAN SECURITIES INC.		194,380	0.00	0	2.B FE
038923-87-6	ARBOR REALTY TRUST INC		05/25/2021	RAYMOND JAMES & ASSOCIATES		170,000	0.00	0	2.B FE
03939A-40-4	ARCH CAPITAL GROUP LTD	C.	06/02/2021	BANC OF AMERICA/FIRED INCOME		60,000	0.00	0	2.B FE
04686J-20-0	ATHENE HOLDING LTD	D.	06/17/2021	Jefferies		39,347	0.00	0	2.C FE
04686J-40-8	ATHENE HOLDING LTD		06/17/2021	Jefferies		39,452	0.00	0	2.C FE
060505-EN-0	BANK OF AMERICA CORP		04/01/2021	MARKETVANGERS CORPORATION		106,343	0.00	0	2.C FE
060505-FL-3	BANK OF AMERICA CORP		06/24/2021	MARKETVANGERS CORPORATION		87,245	0.00	0	2.C FE
062545-20-7	BANK OF HAWAII CORP		06/24/2021	Various		215,710	0.00	0	2.C FE
172987-JH-4	CITIGROUP INC		06/24/2021	Citigroup (SSS)		55,588	0.00	0	3.A FE
172987-JM-0	CITIGROUP INC		06/24/2021	JP MORGAN SECURITIES INC.		280,515	0.00	0	3.A FE
228899-30-7	COLLETFIRST BANKERS INC		06/24/2021	JP MORGAN SECURITIES INC.		73,664	0.00	0	2.C FE
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP		06/24/2021	UBS SECURITIES LLC		254,768	0.00	0	1.F FE
281020-AS-6	EDISON INTERNATIONAL		06/24/2021	PERSHING DIV OF DLJ SEC LINDING		41,207	0.00	0	3.B FE
320517-80-8	FIRST HORIZON CORP (TENNESSEE)		06/24/2021	JP MORGAN SECURITIES INC.		95,649	0.00	0	3.C FE
33816C-78-7	FIRST REPUBLIC BANK		06/24/2021	JP MORGAN SECURITIES INC.		42,184	0.00	0	2.C FE
382271-30-8	FULTON FINANCIAL CORP		04/22/2021	JP MORGAN SECURITIES INC.		70,054	0.00	0	2.C FE
376536-88-4	GLADSTONE COMMERCIAL CORP		06/25/2021	Various		90,301	0.00	0	2.C FE
481288-54-9	JP MORGAN CHASE & CO		05/19/2021	Various		120,366	0.00	0	2.B FE
481288-58-0	JP MORGAN CHASE & CO		06/25/2021	JP MORGAN SECURITIES INC.		58,909	0.00	0	2.B FE
481288-AN-1	JP MORGAN CHASE & CO		06/24/2021	BNP Paribas		95,633	0.00	0	2.B FE
49446F-71-1	KIWO REALTY CORP		06/04/2021	NATL FINANCIAL SERVICES CORP (NFS)		131,100	0.00	0	2.C FE
55281F-44-7	MET BANK CORP		04/22/2021	Various		102,018	0.00	0	2.C FE
61761J-40-6	MORGAN STANLEY		05/18/2021	Various		24,628	0.00	0	2.C FE
61762V-60-6	MORGAN STANLEY		05/17/2021	JP MORGAN SECURITIES INC.		86,134	0.00	0	2.C FE
61763E-20-7	MORGAN STANLEY		05/17/2021	Jefferies		39,267	0.00	0	2.C FE

STATEMENT AS OF JUNE 30, 2021 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and Administrative SVO Symbol
63747-87-4	NATIONAL RETAIL PROPERTIES INC		05/19/2021	Jefferies	575,000	14,723	0.00	0	2.C FE
744601-46-1	PUBLIC STORAGE		06/16/2021	Various	13,600,000	340,249	0.00	0	2.A FE
784091-20-1	S&E TRUST V		06/13/2021	JP MORGAN SECURITIES INC.	1,786,000	45,543	0.00	0	3.A FE
784860-AJ-0	SVB FINANCIAL GROUP		06/24/2021	PERSHING DIV OF DLJ SEC LINDING	75,000,000	76,785	0.00	0	3.B FE
808513-86-5	CHARLES SCHWAB CORP		04/01/2021	JANNEY MONTGOMERY SCOTT INC	2,700,000	67,986	0.00	0	2.B FE
808513-86-0	CHARLES SCHWAB CORP		06/24/2021	MARKETAXESS CORPORATION	50,000,000	52,340	0.00	0	2.B FE
888320-63-6	TRUIST FINANCIAL CORP		04/06/2021	JP MORGAN SECURITIES INC.	125,000,000	43,088	0.00	0	2.B FE
888320-AC-3	TRUIST FINANCIAL CORP		06/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60,000,000	134,955	0.00	0	2.B FE
888320-AE-9	TRUIST FINANCIAL CORP		04/06/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	66,000,000	66,676	0.00	0	2.B FE
902973-AZ-9	US BANCORP		06/24/2021	MORGAN STANLEY & COMPANY	55,000,000	63,217	0.00	0	2.A FE
920042-84-4	VORNADO REALTY TRUST		05/19/2021	Jefferies	1,000,000	27,825	0.00	0	3.A FE
940746-TD-3	WELLS FARGO & CO		06/24/2021	WELLS FARGO SECURITIES LLC	55,000,000	56,969	0.00	0	2.B FE
948881-12-8	WELLS FARGO & CO		06/24/2021	JP MORGAN SECURITIES INC.	3,705,000	96,380	0.00	0	2.B FE
84999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						3,575,916	XXX	0	XXX
481288-AW-1	JP MORGAN CHASE & CO		05/05/2021	Various	200,000,000	199,990	0.00	0	2.B FE
784860-AJ-0	SVB FINANCIAL GROUP		05/06/2021	BANC OF AMERICA/FIRED INCOME	110,000,000	110,000	0.00	0	3.B FE
85999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						309,990	XXX	0	XXX
89999997. Total - Preferred Stocks - Part 3						3,885,906	XXX	0	XXX
89999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
89999999. Total - Preferred Stocks						3,885,906	XXX	0	XXX
007903-10-7	ADVANCED MICRO DEVICES ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,186,000	94,718	0.00	0	XXX
023195-10-6	AMAZON COM ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6,000	20,483	0.00	0	XXX
023788-10-2	AMERICAN AIRLINES GROUP ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	582,000	12,725	0.00	0	XXX
191216-10-0	COCA-COLA ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	522,000	50,423	0.00	0	XXX
194162-10-3	COLGATE PALMOLIVE ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	44,502	44,502	0.00	0	XXX
247361-70-2	DELTA AIR LINES ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,103,000	50,982	0.00	0	XXX
297544-20-1	DOMINOS PIZZA ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	195,000	84,579	0.00	0	XXX
410345-10-2	HANESBRANDS ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,131,000	24,260	0.00	0	XXX
458200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	511,000	73,962	0.00	0	XXX
458506-10-1	INTERNATIONAL FLAVORS & FRAGRANCES ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	258,000	37,134	0.00	0	XXX
462841-10-1	IRON MOUNTAIN ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35,000	2,196	0.00	0	XXX
513272-10-4	LAMB WESTON HOLDINGS ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	521,000	42,542	0.00	0	XXX
538830-10-9	LOOKHEAD MARTIN ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190,000	72,629	0.00	0	XXX
550241-10-3	LUMEN TECHNOLOGIES ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	179,000	2,325	0.00	0	XXX
580135-10-1	MCDOWALD'S ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	41,000	9,724	0.00	0	XXX
588331-10-5	MERCK & CO ORD		06/03/2021	Unknown	9,917,000	488,723	0.00	0	XXX
641110-10-6	NETELIX ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	71,000	36,010	0.00	0	XXX
668771-10-8	NORTON PELOX ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	131,000	2,855	0.00	0	XXX
686221-10-6	GRANUN ORD		06/03/2021	Unknown	931,700	23,820	0.00	0	XXX
784100-10-4	S&A COMMUNICATIONS CL A REIT ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	26,000	7,766	0.00	0	XXX
794681-30-2	SALESFORCE COM ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	338,000	76,371	0.00	0	XXX
878541-10-9	TECHNIP ENERGIES SPNS ADR REP ORD	C.	02/12/2021	Not Available	0,000	410	0.00	0	XXX
879360-10-5	TELENAV TECH ORD		05/21/2021	Unknown	14,216	5,775	0.00	0	XXX
904311-10-7	UNDER ARMOUR CL A ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	338,000	8,229	0.00	0	XXX
935325-10-0	VERTEX PHARMACEUTICALS ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	381,000	83,389	0.00	0	XXX
938602-10-9	WESTERN UNION ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	163,000	4,207	0.00	0	XXX
988457-10-0	WILLIAMS ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	890,000	21,963	0.00	0	XXX
988486-10-1	VUII BRANDS ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	125,000	15,050	0.00	0	XXX
30250X-10-7	AMCOR ORD	C.	05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	804,000	9,556	0.00	0	XXX
666271-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	47,000	1,463	0.00	0	XXX
90999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,408,770	XXX	0	XXX
97999997. Total - Common Stocks - Part 3						1,408,770	XXX	0	XXX
97999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX

STATEMENT AS OF JUNE 30, 2021 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
9799999	Total - Common Stocks					1,408,770	XXX	0	XXX
9899999	Total - Preferred and Common Stocks					5,294,676	XXX	0	XXX
9999999	Totals					198,399,220	XXX	309,291	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
31293-V7-3	FH A91538 - RIBS		04/30/2021	Various	334,620	302,431	327,004	326,677	0	2,068	0	0	2,068	0	328,745	0	5,875	5,875	5,892	03/07/2040	1.A
31300M-L1-7	FH 846343 - RIBS		06/01/2021	Paydown	16,138	16,139	16,927	16,927	0	(80)	0	0	(90)	0	16,587	0	(388)	(388)	185	08/01/2043	1.A
3129F-ZB-7	FH 281638 - RIBS		06/01/2021	Paydown	17,627	17,627	17,911	17,911	0	(53)	0	0	(53)	0	17,888	0	(231)	(231)	208	06/01/2043	1.A
31324S-J5-5	FH 254784 - RIBS		04/30/2021	Various	917,907	816,804	843,095	852,395	0	10,151	0	0	10,151	0	862,546	0	55,381	(41,519)	(41,519)	06/01/2048	1.A
31320U-J6-6	FH 638129 - RIBS		04/28/2021	Various	2,452,925	2,370,827	2,482,330	2,482,330	0	(3,759)	0	0	(3,759)	0	2,478,571	0	(26,245)	(26,245)	21,651	02/01/2051	1.A
31320U-BU-6	FH 638151 - RIBS		06/01/2021	Paydown	7,255	7,255	7,513	7,513	0	(1)	0	0	(1)	0	7,512	0	(257)	(257)	15	06/01/2051	1.A
31323N-PV-7	FH 082339 - RIBS		06/01/2021	Paydown	53,967	53,967	54,949	54,949	0	72	0	0	72	0	54,660	0	(683)	(683)	407	05/01/2042	1.A
31323N-7K-7	FH 021798 - RIBS		06/01/2021	Paydown	34,668	34,668	35,946	35,946	0	(65)	0	0	(65)	0	34,147	0	521	521	407	09/01/2044	1.A
31320T-AP-8	FH 027286 - RIBS		06/01/2021	Paydown	70,889	70,889	71,760	71,760	0	211	0	0	211	0	71,971	0	(1,072)	(1,072)	1,026	07/01/2044	1.A
31320R-CA-0	FH 034690 - RIBS		06/01/2021	Paydown	35,047	35,047	34,883	34,883	0	(15)	0	0	(15)	0	34,928	0	118	118	407	07/01/2045	1.A
31320R-OK-9	FH 034697 - RIBS		06/01/2021	Paydown	76,159	76,159	76,349	76,349	0	36	0	0	36	0	76,256	0	(97)	(97)	381	07/01/2045	1.A
31336G-K7-2	FH RA1218 - RIBS		06/01/2021	Paydown	261,791	261,791	270,463	271,258	0	2,164	0	0	2,164	0	273,423	0	(11,632)	(11,632)	3,673	06/01/2049	1.A
31334K-F5-5	FH 042857 - RIBS		06/01/2021	Paydown	193,706	193,706	200,970	200,970	0	388	0	0	388	0	201,016	0	(7,309)	(7,309)	1,000	06/01/2050	1.A
31330V-S9-3	FH 058043 - RIBS		06/01/2021	Paydown	111,880	111,880	117,684	118,726	0	878	0	0	878	0	119,604	0	(7,724)	(7,724)	1,100	04/01/2040	1.A
31350X-04-5	FNR 2017-69 HA - CMO/RIBS		06/01/2021	Paydown	135,588	135,588	138,502	138,459	0	397	0	0	397	0	138,856	0	(3,268)	(3,268)	1,653	06/25/2046	1.A
313653-23-4	FN AL5134 - RIBS		06/01/2021	Paydown	31,995	31,995	32,225	31,995	0	23	0	0	23	0	32,237	0	(241)	(241)	467	03/25/2049	1.A
31385I-V4-0	FN AL5134 - RIBS		06/01/2021	Paydown	23,196	23,196	23,957	23,957	0	(38)	0	0	(38)	0	23,467	0	(270)	(270)	230	04/01/2044	1.A
31385I-V4-0	FN AL5134 - RIBS		06/01/2021	Paydown	7,001	7,001	7,062	7,062	0	14	0	0	14	0	7,015	0	(149)	(149)	74	04/01/2046	1.A
31381-L19-9	FN A87571 - RIBS/RIBS		06/01/2021	Paydown	9,396	9,396	9,732	9,732	0	(14)	0	0	(14)	0	9,738	0	(342)	(342)	128	07/01/2032	1.A
313809-25-4	FN A92774 - RIBS		06/01/2021	Paydown	32,627	32,627	32,673	32,673	0	12	0	0	12	0	32,644	0	(17)	(17)	392	10/01/2043	1.A
31380U-V2-8	FN AU1628 - RIBS		06/01/2021	Paydown	40,462	40,462	40,519	40,471	0	44	0	0	44	0	40,486	0	(24)	(24)	493	07/01/2043	1.A
31400B-F2-9	FN B3184 - RIBS		06/01/2021	Paydown	210,953	210,953	210,961	210,957	0	(78)	0	0	(78)	0	211,001	0	(48)	(48)	2,593	05/01/2033	1.A
31400B-F2-9	FN B3184 - RIBS		06/01/2021	Paydown	17,164	17,164	16,352	16,352	0	(79)	0	0	(79)	0	16,217	0	(1,053)	(1,053)	198	07/01/2035	1.A
31400B-F2-9	FN B3184 - RIBS		06/01/2021	Paydown	538	538	566	564	0	(1)	0	0	(1)	0	563	0	(25)	(25)	7	10/01/2034	1.A
31400B-F2-9	FN B3184 - RIBS		06/01/2021	Paydown	29,180	29,180	29,535	29,689	0	(76)	0	0	(76)	0	28,983	0	187	187	255	04/01/2047	1.A
31400B-F2-9	FN B3184 - RIBS		06/01/2021	Paydown	65,572	65,572	65,037	64,758	0	(573)	0	0	(573)	0	64,184	0	1,388	1,388	706	11/01/2047	1.A
31400B-F2-9	FN B3184 - RIBS		06/01/2021	Paydown	96,073	96,073	91,003	91,003	0	(110)	0	0	(110)	0	95,700	0	(4,688)	(4,688)	1,031	02/01/2045	1.A
31400B-F2-9	FN B3184 - RIBS		06/01/2021	Paydown	152,707	152,707	152,659	152,616	0	14	0	0	14	0	152,630	0	77	77	1,914	02/01/2033	1.A
31400B-F2-9	FN B3184 - RIBS		06/01/2021	Paydown	251,015	251,015	259,722	260,128	0	1,747	0	0	1,747	0	261,875	0	(10,860)	(10,860)	3,308	07/01/2049	1.A
31400B-F2-9	FN B3184 - RIBS		06/01/2021	Paydown	162,487	162,487	171,206	170,782	0	1,411	0	0	1,411	0	172,192	0	(9,686)	(9,686)	1,913	03/01/2030	1.A
31400B-F2-9	FN B3184 - RIBS		06/01/2021	Paydown	19,302	19,302	20,436	20,442	0	(23)	0	0	(23)	0	20,418	0	(1,116)	(1,116)	199	05/01/2032	1.A
31400B-F2-9	FN B3184 - RIBS		06/01/2021	Paydown	560,748	560,748	588,611	599,383	0	4,372	0	0	4,372	0	603,755	0	(48,007)	(48,007)	9,011	01/01/2049	1.A
31400B-F2-9	FN B3184 - RIBS		06/01/2021	Paydown	253,729	253,729	265,702	265,936	0	6	0	0	6	0	265,911	0	(12,182)	(12,182)	2,990	02/01/2035	1.A
31400B-F2-9	FN B3184 - RIBS		06/04/2021	Various	2,437,149	2,437,149	2,519,022	2,515,409	0	(233)	0	0	(233)	0	2,515,176	0	(52,906)	(52,906)	25,041	09/01/2035	1.A
31400B-F2-9	FN B3184 - RIBS		06/01/2021	Paydown	14,736	14,736	15,694	15,705	0	(22)	0	0	(22)	0	15,682	0	(947)	(947)	183	11/01/2034	1.A
31400B-F2-9	FN B3184 - RIBS		06/01/2021	Paydown	37,675	37,675	40,572	40,513	0	66	0	0	66	0	40,679	0	(3,004)	(3,004)	653	03/01/2035	1.A
31400B-F2-9	FN B3184 - RIBS		06/01/2021	Paydown	81,754	81,754	86,589	86,738	0	1,070	0	0	1,070	0	89,808	0	(6,054)	(6,054)	1,498	07/01/2049	1.A
31400B-F2-9	FN B3184 - RIBS		06/01/2021	Paydown	293,176	293,176	273,925	277,938	0	(2,956)	0	0	(2,956)	0	275,372	0	17,804	17,804	3,026	07/01/2047	1.A
31400B-F2-9	FN B3184 - RIBS		06/01/2021	Paydown	187,147	187,147	187,213	187,177	0	22	0	0	22	0	187,199	0	(52)	(52)	2,284	06/01/2032	1.A
31400B-F2-9	FN B3184 - RIBS		06/01/2021	Paydown	185,961	185,961	185,961	185,961	0	32	0	0	32	0	185,994	0	(32)	(32)	2,309	06/01/2031	1.A
31418D-CV-6	FN WA3692 - RIBS		06/01/2021	Paydown	573,918	573,918	592,734	600,382	0	5,187	0	0	5,187	0	605,569	0	(31,652)	(31,652)	8,115	07/01/2049	1.A
31418D-CV-6	FN WA3692 - RIBS		06/01/2021	Paydown	196,034	196,034	203,946	203,745	0	1,663	0	0	1,663	0	205,408	0	(9,373)	(9,373)	2,759	06/01/2049	1.A
31418D-ET-5	FN WA3745 - RIBS		06/01/2021	Paydown	206,577	206,577	212,959	214,316	0	1,620	0	0	1,620	0	215,387	0	(9,360)	(9,360)	2,919	08/01/2049	1.A
31418D-CK-2	FN WA3801 - RIBS		06/01/2021	Paydown	175,786	175,786	175,608	175,608	0	1,657	0	0	1,657	0	176,483	0	(1,057)	(1,057)	1,736	10/01/2049	1.A
31418D-CK-2	FN WA3801 - RIBS		06/01/2021	Paydown	299,373	299,373	306,296	307,270	0	1,657	0	0	1,657	0	308,928	0	(9,555)	(9,555)	3,559	12/01/2049	1.A
31418D-WS-7	FN WA4256 - RIBS		04/28/2021	Various	2,749,917	2,626,150	2,749,917	2,749,917	0	(4,186)	0	0	(4,186)	0	2,745,731	0	(28,156)	(28,156)	24,002	02/01/2051	1.A
31418D-WS-7	FN WA4256 - RIBS		06/01/2021	Paydown	6,934	6,934	7,181	7,181	0	(1)	0	0	(1)	0	7,180	0	(246)	(246)	14	06/01/2051	1.A
34121-1-40-6	FLORIDA ST BRD ADMIN FIN CORP REV		06/25/2021	Various	233,324	230,000	230,000	230,000	0	0	0	0	0	0	230,000	0	3,324	3,324	2,136	07/01/2025	1.G FE
35562P-F7-7	SQRT 2019-1 WA - CMO/RIBS		06/01/2021	Paydown	18,151	18,201	19,477	19,477	0	(27)	0	0	(27)	0	19,450	0	(1,299)	(

STATEMENT AS OF JUNE 30, 2021 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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	20	21	22
467107-FL-7	JACKSON CITY MICH		05/13/2021	PERSHING DIV OF DLJ SEC LINDING		238,026	200,000	238,280	.0	.0	(.418)	.0	(.418)	.0	237,862	.0	.164	.164	4,366	.05/01/2034	1.0 FE	
544445-BH-8	LOS ANGELES CALIF DEPT APTS ARPT REV		05/13/2021	D. A. DAVIDSON & CO		117,597	100,000	112,771	107,818	.0	(.501)	.0	(.501)	.0	107,317	.0	10,280	10,280	2,528	.05/15/2032	1.0 FE	
56042R-H6-2	MAINE HEALTH & HIGHER EDL FACS AUTH REV		06/16/2021	BARCLAYS CAPITAL		156,416	130,000	153,703	.0	(.173)	.0	(.173)	.0	153,530	.0	2,886	2,886	419	.07/01/2041	1.1 FE		
56242R-H8-8	MAINE HEALTH & HIGHER EDL FACS AUTH REV		06/16/2021	UBS WARBURG LLC		225,156	190,000	222,933	.0	(.239)	.0	(.239)	.0	222,693	.0	2,462	2,462	612	.07/01/2030	1.1 FE		
57371A-B4-2	MASSACHUSETTS ST HSG FIN AGY HSG REV		06/14/2021	Call @ 100.00		85,000	85,000	90,473	90,473	.0	(.325)	.0	(.325)	.0	90,148	.0	(5,148)	(5,148)	1,728	.06/01/2049	1.8 FE	
596545-J2-6	MESA ARIZ UTIL SVS REV		05/13/2021	Hil Top Securities		259,380	200,000	248,848	241,588	.0	(1,676)	.0	(1,676)	.0	238,918	.0	19,462	19,462	8,778	.07/01/2032	1.0 FE	
63968H-T2-2	NEBRASKA TMT FIN AUTH SINGLE FAMILY HSG		06/02/2021	Call @ 100.00		26,000	25,000	26,732	26,538	.0	(.66)	.0	(.66)	.0	26,472	.0	(1,472)	(1,472)	315	.09/01/2049	1.8 FE	
64980F-AP-8	NEW YORK STATE DOMINIARY AUTHORITY		05/19/2021	JANNEY MONTGOMERY, SOTTI		533,715	415,000	524,481	509,041	.0	(4,039)	.0	(4,039)	.0	505,002	.0	28,713	28,713	14,121	.03/15/2032	1.0 FE	
650010-0X-5	NEW YORK ST TRV AUTH GEN REV JR INDBT 08		05/24/2021	TRADEWEB DIRECT LLC		576,270	500,000	585,003	585,003	.0	(3,508)	.0	(3,508)	.0	582,094	.0	(5,824)	(5,824)	18,056	.07/01/2030	1.0 FE	
677660-4Z-3	OHIO ST WTR DEV AUTH POLLUTION CTL FACS		05/21/2021	OPPENHEIMER & CO. INC.		783,380	600,000	805,824	787,720	.0	(8,744)	.0	(8,744)	.0	778,975	.0	4,415	4,415	14,500	.06/01/2039	1.1 FE	
69089H-4C-7	OHEN ONTY KY WTR FACS REV		05/21/2021	ST FIEL NICHOLAIS & CO, INC		500,483	500,000	500,000	500,000	.0	.0	.0	.0	.0	500,000	.0	483	483	2,110	.06/01/2040	2.4 FE	
723034-UT-4	PITTSBURGH WTR & SWR AUTH WTR & SWR S		05/19/2021	D. A. DAVIDSON & CO		321,663	250,000	309,070	301,058	.0	(1,866)	.0	(1,866)	.0	299,072	.0	22,591	22,591	8,893	.09/01/2033	1.1 FE	
762196-4Z-9	RHODE IS HEALTH & EDL BLDG CORP PUB SORS		06/16/2021	Stifel Nicolaus & Co.		336,149	275,000	332,200	.0	(.316)	.0	(.316)	.0	331,884	.0	4,265	4,265	642	.05/15/2038	1.0 FE		
86138B-BH-4	STOCKTON CALIF PUB FINS AUTH WTR REV		05/13/2021	D. A. DAVIDSON & CO		349,281	275,000	308,389	302,692	.0	(1,177)	.0	(1,177)	.0	301,714	.0	47,577	47,577	8,632	.10/01/2031	1.0 FE	
89602H-AA-5	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL		06/16/2021	RBC Dominion		241,780	200,000	238,786	.0	(.423)	.0	(.423)	.0	238,363	.0	3,417	3,417	956	.05/15/2046	1.8 FE		
89602H-4B-3	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL		06/16/2021	Merrill Lynch		260,370	200,000	257,630	.0	(.629)	.0	(.629)	.0	257,001	.0	3,369	3,369	1,194	.05/15/2031	1.8 FE		
917567-FP-9	UTAH TRAN AUTH SALES TAX REV		06/16/2021	PERSHING DIV OF DLJ SEC LINDING		200,170	200,000	195,054	200,000	.0	90	4,946	(4,856)	.0	195,144	.0	5,026	5,026	2,072	.12/15/2031	1.0 FE	
924190-PP-0	VERMONT HSG FIN AGY		04/02/2021	Call @ 100.00		20,000	20,000	21,543	20,528	.0	(.60)	.0	(.60)	.0	20,488	.0	(.468)	(.468)	59	.11/01/2044	1.0 FE	
971900-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		04/05/2021	Call @ 100.00		45,000	45,000	50,979	48,979	.0	(.228)	.0	(.228)	.0	50,751	.0	(3,151)	(3,151)	821	.05/01/2026	1.0 FE	
31999999. Subtotal - Bonds - U.S. Special Revenues																						
00208R-30-0	AT&T INC		05/07/2021	J.P. MORGAN SECURITIES		126,633	120,000	119,408	119,408	.0	(.60)	.0	(.60)	.0	119,378	.0	7,155	7,155	3,380	.11/01/2066	2.8 FE	
023770-AA-8	AMERICAN AIRLINES 2015-1 PASS THROUGH TR		04/29/2021	Various		353,923	383,470	371,794	337,292	.0	(.944)	.0	(.944)	.0	385,121	.0	(31,296)	(31,296)	6,413	.11/01/2028	3.4 FE	
03028B-AA-2	AMERICAN TRANSMISSION SYSTEMS INC		04/30/2021	BNY MELLON/ZUHO INTERNATIONAL		463,946	450,000	519,107	464,177	.0	(4,642)	.0	(4,642)	.0	459,535	.0	4,410	4,410	19,031	.01/15/2022	3.4 FE	
03464L-AA-4	AOMT 2020-4 A1 - CMO/RMS		05/01/2021	Paydown		38,762	38,762	38,762	38,762	.0	.0	.0	.0	.0	38,762	.0	1	1	227	.05/26/2065	1.4 FE	
03464L-AA-4	AOMT 2020-4 A1 - CMO/RMS		06/01/2021	Paydown		23,843	23,843	23,842	23,842	.0	.0	.0	.0	.0	23,842	.0	1	1	175	.05/26/2065	1.0 FM	
03464H-AA-4	AOMT 2020-5 A1 - RMS		06/01/2021	Paydown		64,793	64,793	64,792	64,792	.0	.0	.0	.0	.0	64,792	.0	1	1	366	.05/25/2065	1.0 FM	
03465A-AA-7	AOMT 2020-6 A1 - CMO/RMS		05/01/2021	Paydown		34,389	34,389	34,388	34,388	.0	.0	.0	.0	.0	34,388	.0	0	0	161	.05/25/2065	1.4 FE	
03465A-AA-7	AOMT 2020-6 A1 - CMO/RMS		06/01/2021	Paydown		21,383	21,383	21,583	21,383	.0	.0	.0	.0	.0	21,583	.0	0	0	188	.05/25/2065	1.0 FM	
034663-AV-2	ANGLO AMERICAN CAPITAL PLC	C.	05/25/2021	Paydown		338,962	301,000	344,516	344,516	.0	(2,088)	.0	(2,088)	.0	342,428	.0	(41,428)	(41,428)	57,968	.04/07/2025	2.8 FE	
04033J-AB-7	ARTEL 2019-AZA - ABS		06/15/2021	Paydown		25,373	25,373	25,491	25,491	.0	(17)	.0	(17)	.0	25,474	.0	(100)	(100)	134	.11/15/2027	1.1 FE	
05430A-AA-1	BBBS 2012-TFT A - OMS		06/01/2021	Paydown		55,984	55,984	56,619	55,619	.0	.0	.0	.0	.0	55,619	.0	(35)	(35)	134	.06/07/2030	1.0 FM	
05605A-AA-7	BBX 19XL A - OMS		06/15/2021	Paydown		7,613	7,613	7,626	7,613	.0	(.4)	.0	(.4)	.0	7,622	.0	(9)	(9)	19	.10/15/2036	1.0 FM	
056059-AA-6	BBX 18IND A - OMS		06/15/2021	Paydown		23,846	23,846	23,846	23,846	.0	.0	.0	.0	.0	23,798	.0	137	137	90	.11/15/2035	1.0 FM	
060516-FU-8	BANK OF AMERICA CORP		04/16/2021	INCOME		451,108	400,000	441,896	437,595	.0	(2,045)	.0	(2,045)	.0	405,550	.0	15,588	15,588	11,224	.03/03/2026	2.4 FE	
07331U-AA-6	BOFIT 2017-SPL5 A - CMO/RMS		06/28/2021	Paydown		46,458	46,458	46,033	46,870	.0	(.20)	.0	(.20)	.0	46,851	.0	(393)	(393)	704	.06/28/2037	1.0 FM	
07332W-AA-7	BOFIT 2017-RT1 A1 - RMS		06/28/2021	Paydown		65,234	65,234	65,030	65,083	.0	.12	.0	.12	.0	65,095	.0	138	138	843	.03/28/2057	1.0 FM	
08265T-AA-7	BENTLEY SYSTEMS INC		05/17/2021	J.P. MORGAN SECURITIES LLC		52,978	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	2,978	2,978	20	.01/15/2026	2.0 FE	
084423-60-7	W. R. BERKLEY CORP		06/01/2021	Call @ 25.00		102,225	102,225	103,221	52,400	.0	(889)	.0	(889)	.0	102,225	.0	0	0	220	.06/01/2056	2.0 FE	
084659-AV-1	BERKSHIRE HATHAWAY ENERGY CO		03/08/2021	Adjustment		(198,932)	(200,000)	(198,910)	(198,932)	.0	.0	.0	.0	.0	(198,932)	.0	0	0	(3,376)	.10/15/2050	1.0 FE	
084659-AV-9	BERKSHIRE HATHAWAY ENERGY CO		03/08/2021	Adjustment		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	0	0	0	.10/15/2050	1.0 FE	
12514H-AZ-8	CD 2016-CDT A2 - OMS		06/01/2021	Paydown		18,837	18,837	18,966	18,872	.0	(19)	.0	(19)	.0	18,853	.0	(16)	(16)	1,382	.06/12/2049	1.0 FM	
12553H-AA-6	CIM 2017-7 A - CMO/RMS		06/01/2021	Paydown		61,418	61,418	61,964	61,964	.0	(.281)	.0	(.281)	.0	61,533	.0	(116)	(116)	759	.04/25/2057	1.0 FM	
12596T-AC-5	CNH 2019-B A3 - ABS		06/15/2021	Paydown		45,991	45,991	45,577	45,577	.0	.0	.0	.0	.0	45,578	.0	3	3	547	.04/15/2024	1.1 FE	
12629K-4D-7	COVM 2019-03EB A4 - OMS		06/15/2021	Paydown		63,278	63,278	63,264	63,273	.0	.0	.0	.0	.0	63,273	.0	6	6	559	.09/15/2024	1.1 FE	
12636H-HE-6	CNH 2017-A 44 - ABS		04/01/2021	Paydown		657,488	657,488	663,447	661,166	.0	(.413)	.0	(.413)	.0	660,753	.0	(3,265)	(3,265)	38,828	.06/12/2046	1.0 FM	
			06/15/2021	Paydown		381,567	381,567	384,459	381,983	.0	(.125)	.0	(.125)	.0	381,858	.0	(.291)	(.291)	4,517	.02/15/2024	1.1 FE	

STATEMENT AS OF JUNE 30, 2021 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Temporary Impairment Recognized	Total Change in Book/Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12607-AA-3	CNIC 2018A1 - CMO/RMS		06/01/2021	Paydown		53,706	53,706	53,705	0	0	0	0	0	0	53,705	0	0	0	0	05/25/2025	1A FE
12665V-AA-0	CNSPS 14 A2 - CMB		05/10/2021	Paydown		1,742	1,742	1,634	1,634	0	(19)	0	(19)	0	1,641	0	101	101	27	06/11/2036	2 B FE
12665V-AA-0	CNSPS 14 A2 - CMB		06/10/2021	Paydown		876	876	834	834	0	(9)	0	(9)	0	865	0	50	50	18	06/11/2036	2 B S
12667-5K-8	CIL 2004-A1R - RMS		06/25/2021	Paydown		25,548	25,548	25,365	25,365	0	2	0	2	0	25,366	0	182	182	30	07/25/2034	1 D FM
14311W-AN-6	CMS 2015-3 A1R - CDO	C	04/28/2021	Paydown		7,222	7,222	7,211	7,211	0	1	0	1	0	7,212	0	10	10	45	07/28/2028	1 A FE
14314R-AD-4	CRWX 2017-4 A4 - ABS		06/15/2021	Paydown		131,065	131,065	134,101	133,131	0	(1,037)	0	(1,037)	0	132,094	0	(1,008)	(1,008)	1,827	05/15/2023	1 A FE
14900A-AJ-8	CRWX 2016-1 A1R - CDO	C	04/19/2021	Paydown		24,679	24,679	24,679	24,679	0	0	0	0	0	24,679	0	0	0	81	01/18/2029	1 A FE
165163-AI-1	CFII 2017-3 B - ABS		04/15/2021	Paydown		340,000	340,000	339,999	339,999	0	1	0	1	0	340,000	0	0	0	2,913	06/15/2029	1 O FE
165163-CJ-1	CFII 2017 A1 - ABS		06/15/2021	Paydown		23,071	23,071	23,069	23,070	0	0	0	0	0	23,070	0	1	1	84	06/15/2032	1 A FE
17238B-AA-2	CMLT 1911M1 A1 - CMO/RMS		06/01/2021	Paydown		14,787	14,787	14,779	14,782	0	(8)	0	(8)	0	14,781	0	7	7	168	07/25/2049	1 D FM
192600-AA-5	COINBASE GLOBAL INC		05/20/2021	WELLS FARGO SECURITIES LLC		150,007	150,000	148,500	0	0	2	0	2	0	148,502	0	1,504	1,504	6	06/01/2026	1 A FE
198660-AA-8	COLT 194 A1 - CMO/RMS		06/01/2021	Paydown		32,366	32,366	32,361	32,361	0	(1)	0	(1)	0	32,368	0	5	5	5	11/25/2049	1 D FM
19888B-AA-2	COLT 211R A1 - CMO/RMS		06/25/2021	Paydown		92,364	92,364	92,388	92,388	0	0	0	0	0	92,388	0	(24)	(24)	262	09/01/2050	1 D FM
21872H-AA-6	CAFEL 2019-3 A1 - CMB		06/01/2021	Paydown		7,416	7,416	7,777	0	0	(1)	0	(1)	0	7,777	0	(361)	(361)	68	10/17/2052	1 A FE
22404A-BF-6	COX COMMUNICATIONS INC		06/01/2021	Paydown		571,388	547,000	559,080	554,472	0	(1,955)	0	(1,955)	0	552,907	0	18,481	18,481	8,098	12/15/2022	2 B FE
2329TR-AC-4	DLL 193 A3 - ABS		06/20/2021	Paydown		42,713	42,713	42,706	42,713	0	0	0	0	0	42,711	0	2	2	412	02/21/2023	1 A FE
24381T-AB-4	DMT 2021-2 A2 - CMO/RMS		06/25/2021	Paydown		5,991	0	0	0	0	0	0	0	0	0	0	5,991	5,991	0	04/26/2066	1 O FE
26441C-AF-2	DUKE ENERGY CORP		06/15/2021	Paydown		330,000	330,000	335,072	331,074	0	(1,074)	0	(1,074)	0	330,000	0	0	0	8,786	09/15/2021	2 B FE
29373K-AB-9	EFF 2020-1 A2 - ABS		06/20/2021	Paydown		58,644	58,644	58,634	58,638	0	0	0	0	0	58,639	0	5	5	430	12/22/2025	1 A FE
29373L-AB-7	EFF 2018-1 A2 - ABS		04/20/2021	Paydown		10,445	10,445	10,444	10,445	0	0	0	0	0	10,445	0	0	0	443	10/20/2023	1 A FE
302941-AP-4	FTI CONSULTING INC		04/05/2021	INC		410,168	275,000	283,851	281,920	0	(682)	0	(682)	0	281,199	0	128,029	129,029	3,544	08/15/2023	3 B FE
30296B-AH-9	FRESB 2018-5B56 A5H - CMB		06/01/2021	Paydown		50,110	50,110	51,194	48,627	0	(156)	0	(156)	0	48,470	0	1,640	1,640	472	09/25/2038	1 A FE
30296U-AA-1	FRESB 2018-5B51 A5H - CMB		06/01/2021	Paydown		53,078	53,078	53,526	52,016	0	(330)	0	(330)	0	51,686	0	1,392	1,392	726	04/25/2039	1 A FE
30303L-AG-3	FRESB 2019-5B61 A5H - CMB		06/01/2021	Paydown		32,966	32,965	32,747	32,682	0	(77)	0	(77)	0	32,675	0	(89)	(89)	253	02/25/2039	1 A FE
315750-KG-1	STAGR 2016-DM43 IG - CMO/RMS		06/25/2021	Paydown		10,059	10,059	10,562	0	0	(26)	0	(26)	0	10,536	0	(477)	(477)	171	12/26/2028	1 D
339340-AA-2	FIVE CORNERS FUNDING TRUST II		04/07/2021	GOLDMAN		993,466	960,000	960,000	960,000	0	0	0	0	0	960,000	0	33,466	33,466	10,944	05/15/2030	1 G FE
34533K-JD-4	FORD 2019-C A3 - ABS		06/15/2021	Paydown		28,038	28,038	28,761	28,382	0	(189)	0	(189)	0	28,383	0	(364)	(364)	262	03/15/2024	1 A FE
35137L-AF-2	FOX CORP		04/13/2021	TORONTO DOMINION SECS		194,955	190,000	190,000	190,000	0	0	0	0	0	190,000	0	4,955	4,955	5,031	01/25/2022	2 B FE
36168R-AA-2	GAT 2016M1 A1 - CMO/RMS		06/25/2021	Paydown		34,331	34,331	34,330	34,330	0	0	0	0	0	34,330	0	1	1	228	04/25/2065	1 A FE
36167C-AA-4	GAT 19RPL1 A1 - CMO/RMS		06/25/2021	Paydown		60,319	60,319	60,488	60,428	0	(92)	0	(92)	0	60,336	0	(17)	(17)	674	10/25/2068	1 D FM
36361U-AA-8	GALL 2017-1 A - CDO		04/15/2021	Paydown		17,990	17,990	17,986	17,986	0	(1)	0	(1)	0	17,985	0	5	5	140	07/15/2027	1 A FE
37959E-30-0	GLOBE LIFE INC		06/30/2021	Various		46,921	44,775	44,775	0	0	0	0	0	0	44,775	0	1,746	1,746	93	06/15/2061	2 B FE
399657-AL-5	GREENERIER COMPANIES INC		04/16/2021	MERRILL LYNCH PIERCE		25,375	25,000	25,000	25,000	0	0	0	0	0	25,000	0	375	375	0	04/15/2028	1 D FM
41161P-IC-3	HMLT 2005-13 2A2 - CMO/RMS		05/19/2021	Paydown		9,603	9,603	7,322	7,322	0	42	0	42	0	7,364	0	2,239	2,239	46	02/19/2036	1 D FM
41162D-AF-6	HMLT 2006-12 2AA - RMS		06/21/2021	Paydown		18,130	18,130	17,042	17,042	0	(93)	0	(93)	0	17,040	0	1,090	1,090	24	12/19/2036	1 D FM
43789V-AA-2	HOF 202 A1 - CMO/RMS		06/25/2021	Paydown		51,555	51,555	51,554	51,554	0	0	0	0	0	51,554	0	0	0	347	05/25/2065	1 A FE
44328B-JD-0	HASC 2006-HE2 2A2 - RMS		06/25/2021	Paydown		13,405	13,405	5,077	5,077	0	100	0	100	0	5,177	0	8,228	8,228	11	12/25/2036	1 D FM
46639E-AE-1	JMCC 2012-L09 A5 - CMB		06/01/2021	Paydown		1,139	1,139	1,170	1,163	0	(6)	0	(6)	0	1,157	0	(18)	(18)	16	12/17/2047	1 D FM
477809-AA-2	JOHN BEAN TECHNOLOGIES CORP		05/26/2021	MORGAN STANLEY & COMPANY		26,250	25,000	25,000	25,000	0	0	0	0	0	25,000	0	1,250	1,250	0	05/15/2026	1 A FE
48251B-AA-4	KKR 16R A1R - CDO		04/20/2021	Paydown		16,821	16,821	16,817	16,817	0	1	0	1	0	16,818	0	4	4	125	01/22/2029	1 A FE
501812-AA-9	LCI INDUSTRIES		05/11/2021	LLC		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	0	05/15/2026	1 A FE
552751-AA-7	MIRA 2010M1 A1 - CMO/RMS		06/25/2021	Paydown		55,863	55,863	55,863	55,863	0	0	0	0	0	55,863	0	1	1	318	04/27/2065	1 A FE
552751-AA-4	MIRA 2010M3 A1 - RMS		06/01/2021	Paydown		42,989	42,989	42,988	42,988	0	0	0	0	0	42,988	0	1	1	183	01/26/2065	1 A FE
55315E-JD-2	MIAAF 16A A4 - ABS		06/15/2021	Paydown		20,317	20,317	19,988	20,208	0	28	0	28	0	20,236	0	81	81	145	01/17/2023	1 A FE
55388T-AC-5	MIVOT 211H C - RMS		06/21/2021	Paydown		2,711	2,711	2,711	2,711	0	0	0	0	0	2,711	0	0	0	5	01/22/2041	2 B FE
56772T-AC-4	MIVOT 211H A3 - ABS		04/15/2021	Various		57,005	57,005	57,003	57,005	0	0	0	0	0	57,005	0	0	0	389	11/15/2021	1 A FE
59156R-AP-3	METLIFE INC		06/29/2021	MARKETAXESS CORPORATION		173,178	135,000	152,550	151,629	0	(866)	0	(866)	0	151,243	0	21,935	21,935	4,704	12/15/2066	2 B FE

STATEMENT AS OF JUNE 30, 2021 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value			16	17	18	19	20	21	22	
											12	13	14								15
CUSIP Identification	Description	Foreign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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 Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
591991-AA-9	MF1 2020-FL3 A - ODD		Paydown	80,129	80,129	80,129	80,129	80,129	0	0	0	0	0	80,129	0	0	0	0	819	07/16/2035	1.A FE
60700F-AE-3	IMAF 2019-A A3 - ABS		Paydown	46,000	46,000	46,000	46,000	46,000	1	1	1	1	0	46,000	2	2	2	555	11/13/2023	1.A FE	
61744C-UT-1	MSAC 2005-HES M2 - RMBS		Paydown	39,071	39,071	39,071	39,071	39,071	0	0	0	0	0	39,071	0	(6)	(6)	78	09/25/2035	1.D FM	
617459-AH-5	MSC 2011-C C - OMS		Paydown	100,000	100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	452	06/17/2044	1.D FM	
61753V-AD-4	MSAC 2007-HE4 A2C - RMBS		Paydown	6,814	6,814	6,814	6,814	6,814	0	0	0	0	0	6,814	0	0	0	13	02/25/2037	1.D FM	
63935B-AA-1	NAVSL 20H A - ABS		Paydown	55,727	55,727	55,727	55,727	55,727	0	0	0	0	0	55,727	0	0	0	355	01/15/2069	1.A FE	
63942B-AA-2	NAVSL 20H A - ABS		Paydown	20,348	20,348	20,348	20,348	20,348	0	0	0	0	0	20,348	0	0	0	51	05/15/2069	1.A FE	
64352V-OR-5	NCHET 2006-1 A2B - RMBS		Paydown	14,626	14,626	14,626	14,626	14,626	0	0	0	0	0	14,626	0	389	389	13	05/25/2036	5.B FE	
64352V-OR-5	NCHET 2006-1 A2B - RMBS		Paydown	12,276	12,276	12,276	12,276	12,276	0	0	0	0	0	12,276	0	311	311	15	05/25/2036	1.D FM	
64360Y-AB-1	NCHET 2006-2 A2B - RMBS		Paydown	14,958	14,958	14,958	14,958	14,958	0	0	0	0	0	14,958	0	358	358	15	09/25/2036	1.D FM	
64628M-AA-5	MZT 2017-3 A1 - CMO/RMBS		Paydown	55,084	55,084	55,084	55,084	55,084	0	0	0	0	0	55,084	0	(1,886)	(1,886)	911	04/25/2057	1.D FM	
64628M-AA-5	MZT 2017-3 A1 - CMO/RMBS		Paydown	8,703	8,703	8,703	8,703	8,703	0	0	0	0	0	8,703	0	725	725	130	03/27/2056	1.D FM	
64829J-AA-1	MZT 2017-1 A - CMO/RMBS		Paydown	27,540	27,540	27,540	27,540	27,540	0	0	0	0	0	27,540	0	453	453	0	02/26/2057	1.D FM	
64829J-AA-1	MZT 16RPL1 A1 - CMO/RMBS		Paydown	33,584	33,584	33,584	33,584	33,584	0	0	0	0	0	33,584	0	(2,200)	(2,200)	452	12/26/2057	1.D FM	
64830G-AB-2	MZT 2018-1 A1A - CMO/RMBS		Paydown	23,517	23,517	23,517	23,517	23,517	0	0	0	0	0	23,517	0	(203)	(203)	400	12/26/2057	1.D FM	
65341B-AE-6	NEXTERA ENERGY PARTNERS LP			24,688	24,688	25,000	25,000	25,000	0	0	0	0	0	25,000	0	(313)	(313)	0	06/15/2024	3.A FE	
666771-AA-6	NORTON HELOX INC		Various	847,659	600,000	695,345	459,973	459,973	0	(19,436)	0	(19,436)	0	674,388	0	173,272	173,272	8,594	08/15/2022	3.A FE	
67181D-AB-7	OAKIG 2020-1 A2 - OMS/RMBS		Paydown	482	482	482	482	482	0	0	0	0	0	482	0	(12)	(12)	1	11/21/2050	1.A FE	
679295-AE-5	OKTA INC		04/19/2021	164,095	164,095	146,974	146,974	146,974	0	(300)	0	(300)	0	146,674	0	17,421	17,421	164	06/15/2026	4.B	
682189-AR-6	ON SEMICONDUCTOR CORP		05/12/2021	25,063	25,063	25,000	25,000	25,000	0	0	0	0	0	25,000	0	63	63	0	05/01/2027	0	
68504H-AC-1	ONGLT 18A C - RMBS		06/09/2021	1,302	1,302	1,302	1,302	1,302	0	1	1	1	0	1,302	0	(30)	(30)	4	11/08/2030	2.C FE	
70614H-AA-8	PELTON INTERACTIVE INC		06/07/2021	237,608	237,608	250,000	261,813	261,813	0	(11,813)	0	(11,813)	0	250,000	0	(12,393)	(12,393)	0	02/15/2026	0	
709599-BD-5	PENSKO TRUCK LEASING CO LP		06/29/2021	208,000	208,000	208,000	207,856	207,856	0	27	0	27	0	207,990	0	10	10	6,959	07/29/2021	2.B FE	
718546-AB-6	PHILLIPS 66		06/22/2021	550,970	550,970	500,000	520,020	525,410	0	(2,666)	0	(2,666)	0	522,744	0	26,225	26,225	13,321	04/09/2025	2.A FE	
72703P-AB-9	PLNT 2018-1 A22 - ABS		06/05/2021	325	325	325	325	325	0	0	0	0	0	325	0	(19)	(19)	4	09/08/2048	2.C FE	
74333H-AA-2	PROG ZISRR3 A - RMBS		06/17/2021	283	283	283	283	283	0	0	0	0	0	283	0	0	0	1	05/19/2038	1.A FE	
76101V-VI-5	RASC 2003-MS11 M21 - RMBS		06/22/2021	499,270	499,270	470,000	472,064	471,960	0	(82)	0	(82)	0	471,868	0	27,402	27,402	8,052	05/22/2030	2.A FE	
76101V-VI-5	RASC 2003-MS11 M21 - RMBS		05/25/2021	7,286	7,286	7,286	7,158	7,160	0	4	0	4	0	7,163	0	123	123	29	01/25/2034	1.F FE	
80281G-AD-8	SMT 2019-B A3 - ABS		06/25/2021	5,984	5,984	5,879	5,880	5,880	0	4	0	4	0	5,884	0	100	100	30	01/25/2034	1.D FM	
81744V-AB-2	SEMT 2013-4 A2 - CMO/RMBS		06/20/2021	17,456	17,456	17,456	17,455	17,455	0	1	0	1	0	17,455	0	(76)	(76)	201	01/20/2023	1.A FE	
81744V-AB-2	SEMT 2013-4 A2 - CMO/RMBS		06/01/2021	19,673	19,673	19,674	19,750	19,750	0	(11)	0	(11)	0	19,749	0	59	59	195	04/27/2043	1.D FM	
81882E-AL-6	SHCX 2015-VI11 A1R - ODD		04/20/2021	27,415	27,415	27,415	27,382	27,382	0	4	0	4	0	27,387	0	59	59	158	10/20/2027	1.A FE	
82452T-AA-5	SHIFT TECHNOLOGIES INC		05/25/2021	51,375	51,375	50,000	50,000	50,000	0	0	0	0	0	50,000	0	1,375	1,375	0	05/15/2026	0	
82652M-AC-4	SIFC 2019-2 C - ODD		06/20/2021	5,171	5,171	5,171	5,299	5,299	0	(11)	0	(11)	0	5,288	0	(128)	(128)	26	05/20/2036	2.B FE	
83809R-AJ-0	SNPT 15R AR - CMO		04/23/2021	500,000	500,000	500,000	499,665	499,665	0	78	0	78	0	499,683	0	318	318	3,446	01/23/2029	1.A FE	
83810C-AW-1	SNPT 12RR AR2 - CDO		04/20/2021	24,945	24,945	24,945	24,945	24,945	0	0	0	0	0	24,945	0	0	0	79	10/20/2028	1.A FE	
84857T-AB-8	SPIRIT AIRLINES INC		04/29/2021	77,719	77,719	75,000	75,000	75,000	0	0	0	0	0	75,000	0	2,719	2,719	6	05/15/2026	0	
86949-AD-0	SUPERUS PHARMACEUTICALS INC		03/31/2021	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1,328	04/07/2023	2.A FE	
8724TE-AC-9	TCI 2019-1 A - CDO		05/17/2021	35,903	35,903	35,803	35,810	35,810	0	(3)	0	(3)	0	35,807	0	(4)	(4)	105	02/15/2029	1.A FE	
8917U-AU-3	TMT 2015-4 A1B - RMBS		05/25/2021	15,165	15,165	15,165	15,141	15,141	0	(3)	0	(3)	0	15,138	0	27	27	254	04/26/2035	1.D FM	
8917V-AR-3	TMT 2015-5 A1B - CMO/RMBS		06/01/2021	11,343	11,343	11,343	11,363	11,363	0	(3)	0	(3)	0	11,330	0	13	13	126	05/25/2035	1.D FM	
8917W-AR-6	TMT 2015-6 A1B - CMO/RMBS		06/01/2021	32,512	32,512	32,512	31,865	31,865	0	(6)	0	(6)	0	31,859	0	652	652	369	04/26/2035	1.D FM	
8917ZJ-AA-6	TMT 16A A1 - CMO/RMBS		06/01/2021	46,096	46,096	46,096	45,487	45,487	0	28	0	28	0	45,729	0	367	367	424	07/25/2036	1.D FM	
8917ZJ-AA-8	TMT 2017-1 A1 - RMBS		06/01/2021	17,595	17,595	17,595	17,619	17,619	0	(15)	0	(15)	0	17,595	0	408	408	204	10/25/2036	1.D FM	
8917ZJ-AA-8	TMT 176 A1 - CMO/RMBS		06/01/2021	27,731	27,731	27,731	27,118	27,118	0	(58)	0	(58)	0	27,283	0	438	438	319	10/25/2037	1.D FM	
8917ZJ-AA-8	TMT 176 A1 - CMO/RMBS		06/01/2021	68,744	68,744	68,744	68,540	68,540	0	(29)	0	(29)	0	68,511	0	233	233	919	03/25/2038	1.D FM	
88231A-AD-3	TAOT 2018-C A3 - ABS		06/15/2021	43,241	43,241	43,241	43,241	43,241	0	0	0	0	0	43,240	0	1	1	533	12/15/2022	1.A FE	
902695-AC-5	UBSSD 2012-C1 A3 - OMS		06/01/2021	13,597	13,597	13,597	13,620	13,620	0	(14)	0	(14)	0	13,607	0	(9)	(9)	231	05/12/2045	1.D FM	

STATEMENT AS OF JUNE 30, 2021 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11			12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion												Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
9032M-AA-3	UNITED AIRLINES 2019-2 PASS THROUGH TRUS		05/07/2021	Paydown JP MORGAN SECURITIES INC.		7,680	7,680	8,001	7,971	0	(10)	0	0	0	(10)	7,961	0	0	(281)	(281)	111	11/07/2029	2.A FE
911684-70-2	UNITED STATES CELLULAR CORP		06/28/2021	Paydown JP MORGAN SECURITIES INC.		147,700	137,075	138,363	138,096	0	(81)	0	0	0	(81)	138,015	0	0	9,685	9,685	4,646	09/01/2069	3.A FE
911684-80-1	UNITED STATES CELLULAR CORP		05/18/2021	Various JP MORGAN SECURITIES INC.		65,475	65,000	65,000	65,000	0	0	0	0	0	0	65,000	0	0	475	475	1,627	02/01/2070	3.A FE
92329V-AS-1	VENIT XXV ARR - COO		04/20/2021	Paydown JP MORGAN SECURITIES INC.		8,545	8,545	8,545	8,545	0	0	0	0	0	0	8,545	0	0	0	0	27	04/20/2029	1.A FE
92330V-BJ-5	VENIT 24RR ARR - COO		04/20/2021	Paydown JP MORGAN SECURITIES INC.		3,474	3,474	3,474	3,474	0	0	0	0	0	0	3,474	0	0	0	0	0	10/20/2028	1.A FE
92430Y-AA-8	VERINT SYSTEMS INC		05/06/2021	Paydown OPPENHEIMER & CO. INC.		172,800	150,000	150,931	150,931	0	(795)	0	0	0	(795)	160,136	0	0	22,684	22,684	994	06/01/2021	3.C FE
92497-AA-2	VZQI 2019-4 A1A - RMBS		06/20/2021	Paydown JP MORGAN SECURITIES INC.		287,884	287,884	287,826	287,868	0	2	0	0	0	2	287,870	0	0	14	14	3,447	09/20/2023	1.A FE
92498-AC-7	VZQI 2018-1 B - RMBS		06/20/2021	Paydown JP MORGAN SECURITIES INC.		278,147	278,147	278,124	278,147	0	1	0	0	0	1	278,147	0	0	0	0	3,952	09/20/2022	1.A FE
92538B-AA-1	VERUS 21R1-A1 - CMO/RMBS		06/01/2021	Paydown JP MORGAN SECURITIES INC.		78,353	78,353	78,353	78,353	0	0	0	0	0	0	78,352	0	0	1	1	213	10/25/2063	1.A FE
92538E-AA-5	VERUS 21R3 A1 - CMO/RMBS		06/25/2021	Paydown JP MORGAN SECURITIES INC.		18,578	18,578	18,578	18,578	0	0	0	0	0	18,578	0	0	0	0	16	16	04/25/2064	1.A FE
92538L-AA-9	VERUS 2020-4 A1 - CMO/RMBS		06/01/2021	Paydown JP MORGAN SECURITIES INC.		59,239	59,239	59,239	59,483	0	152	0	0	0	152	59,635	0	0	(336)	(336)	378	05/26/2065	1.A FE
92559-4E-5	VIAVI SOLUTIONS INC		05/27/2021	Paydown MORGAN SECURITIES INTL INC.		398,617	300,000	314,306	312,693	0	(2,175)	0	0	0	(2,175)	310,517	0	0	88,130	88,130	2,625	06/01/2023	3.B FE
92888C-AC-1	VFEET 181 A3 - ABS		04/15/2021	Various JP MORGAN SECURITIES INC.		2,655	2,655	2,655	2,655	0	0	0	0	0	0	2,655	0	0	0	0	198	02/15/2022	1.A FE
92918V-AA-7	VROOM INC		06/16/2021	Paydown GOLDMAN SACHS & CO. INC.		24,844	25,000	24,000	25,000	0	0	0	0	0	0	25,000	0	0	(156)	(156)	0	07/07/2026	1.A FE
92936C-AJ-8	WFRBS 2011-C4 A4 - CMB		06/01/2021	Paydown JP MORGAN SECURITIES INC.		237,818	238,232	246,265	239,232	0	(1,273)	0	0	0	(1,273)	237,960	0	0	(142)	(142)	5,220	06/17/2044	1.D FM
98162V-AD-9	WICART 2018-D A3 - ABS		06/15/2021	Paydown JP MORGAN SECURITIES INC.		179,854	179,853	179,816	179,841	0	2	0	0	0	2	179,843	0	0	10	10	2,459	04/15/2024	1.A FE
98162V-AD-5	WICART 2019-A A3 - ABS		06/15/2021	Paydown JP MORGAN SECURITIES INC.		143,891	143,891	143,867	143,882	0	1	0	0	0	1	143,883	0	0	7	7	1,739	05/15/2024	1.A FE
19110Z-FEB-7	SWENSKA HANDELSBANKEN AB		06/30/2021	Paydown BNP PARIBAS PARIS INC.		220,686	200,000	189,260	189,532	0	180	0	0	0	180	189,712	0	0	30,974	30,974	16,701	12/29/2049	2.B FE
3899999-Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						14,204,739	13,343,780	13,746,650	11,383,445	48,773	(94,929)	0	0	0	(6,157)	13,590,742	0	0	576,089	576,089	294,456	XXX	XXX
00775V-10-4	AEGION FUNDING COMPANY LLC		06/25/2021	Paydown JP MORGAN SECURITIES INC.		148,806	138,600	141,372	139,988	0	(105)	0	0	0	(105)	138,482	0	0	9,324	9,324	3,397	12/15/2049	2.B FE
008292-85-0	AFFILIATED MANAGERS GROUP INC		04/23/2021	Paydown JP MORGAN SECURITIES INC.		65,981	59,725	60,831	59,931	0	(17)	0	0	0	(17)	59,914	0	0	6,067	6,067	1,054	03/30/2059	2.C FE
015857-80-8	ALCONQUIN POWER & UTILITIES CORP		06/30/2021	Various JP MORGAN SECURITIES INC.		63,966	57,075	61,050	27,298	0	(666)	0	0	0	(666)	59,960	0	0	4,006	4,006	919	07/01/2079	3.A FE
029392-80-7	AMERICAN FINANCIAL GROUP INC		04/14/2021	Paydown JP MORGAN SECURITIES INC.		88,074	78,250	78,782	77,875	0	31	0	0	0	31	77,905	0	0	10,169	10,169	1,344	03/30/2059	2.C FE
029392-87-2	AMERICAN FINANCIAL GROUP INC		06/10/2021	Paydown JP MORGAN SECURITIES INC.		89,905	80,000	80,000	80,000	0	0	0	0	0	0	80,000	0	0	9,905	9,905	2,413	06/01/2060	2.B FE
04621X-30-6	ASSURANT INC		04/09/2021	Paydown JP MORGAN SECURITIES INC.		7,438	7,275	7,275	7,275	0	0	0	0	0	0	7,275	0	0	163	163	153	01/15/2061	3.A FE
11271L-10-2	BROOKFIELD FINANCE INC		05/26/2021	Paydown JP MORGAN SECURITIES INC.		64,841	65,000	65,000	65,000	0	0	0	0	0	0	65,000	0	0	(359)	(359)	1,726	10/16/2080	2.B FE
11272B-10-3	BROOKFIELD FINANCE I (UK) PLC		06/23/2021	Paydown JP MORGAN SECURITIES INC.		101,659	102,375	102,375	102,873	0	2,243	0	0	0	2,243	105,116	0	0	(3,256)	(3,256)	2,315	12/29/2049	2.B FE
14314C-10-5	CARLYLE FINANCE LLC		06/04/2021	Paydown JP MORGAN SECURITIES INC.		60,107	59,275	58,762	58,762	0	0	0	0	0	0	58,762	0	0	1,345	1,345	182	05/15/2061	2.C FE
233331-80-0	DTE ENERGY CO		06/30/2021	Paydown JP MORGAN SECURITIES INC.		296,994	286,225	300,375	206,633	0	(1,723)	0	0	0	(1,723)	286,370	0	0	624	624	7,646	06/01/2076	2.C FE
233331-85-9	DTE ENERGY CO		06/15/2021	Paydown JP MORGAN SECURITIES INC.		36,008	35,000	36,457	36,457	0	(332)	20	0	0	(332)	36,148	0	0	460	460	541	12/01/2077	2.C FE
25746U-84-4	DOMINION ENERGY INC		04/23/2021	Paydown JP MORGAN SECURITIES INC.		68,382	67,500	68,574	50,923	0	(659)	166	0	0	(725)	68,058	0	0	324	324	1,513	07/30/2076	2.C FE
48128H-AC-4	JPMORGAN CHASE & CO		05/06/2021	Paydown JP MORGAN SECURITIES INC.		16,933	15,000	15,900	15,985	0	(86)	25	0	0	(110)	15,874	0	0	479	479	557	12/29/2049	2.B FE
48253M-10-4	KKR GROUP FINANCE CO IX LLC		06/23/2021	Paydown JP MORGAN SECURITIES INC.		41,031	39,600	39,767	39,767	0	(46)	0	0	0	(46)	39,721	0	0	1,310	1,310	419	04/01/2061	2.A FE
816851-80-4	SEMPRA ENERGY		04/16/2021	Paydown JP MORGAN SECURITIES INC.		55,043	50,000	54,446	54,446	0	(634)	0	0	0	(634)	53,813	0	0	1,230	1,230	633	07/01/2079	2.C FE
842587-30-5	SOUTHERN CO		06/11/2021	Paydown JP MORGAN SECURITIES INC.		71,225	70,000	70,761	70,761	0	(1,059)	544	0	0	(1,604)	70,453	0	0	772	772	1,665	10/01/2076	2.C FE
92857V-BK-9	VODAFONE GROUP PLC		06/25/2021	Paydown STIEBEL NICOLAUS & COMPANY INC.		59,712	60,000	60,000	60,000	0	0	0	0	0	0	60,000	0	0	(288)	(288)	172	06/04/2081	3.A FE

STATEMENT AS OF JUNE 30, 2021 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Temporary Impairment Recognized	Total Change in Book/Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/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 Con-tractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
4899999	Subtotal - Bonds - Hybrid Securities																					
000000-00-0	BOVO GAMING 3/17 COV-LITE TLB		04/01/2021	Direct		1,336,123	1,280,900	1,301,728	833,380	0	(2,955)	755	(3,710)	0	1,293,851	0	42,275	42,275	27,038	XXX	XXX	
000000-00-0	BL PD Inc TLB		06/30/2021	Direct		1,750	1,750	3,055	3,057	0	0	0	5	0	3,062	0	48	48	18	09/15/2023	3.C	
000000-00-0	BL VEX Inc TLB		06/30/2021	Direct		2,138	2,138	1,741	1,741	0	0	0	0	0	1,742	0	8	8	8	01/06/2028	3.C FE	
000000-00-0	BL Aremark TLB 2.611% 03-23-28 - BL Ara		06/30/2021	Direct		1,063	1,063	2,127	2,127	0	0	0	0	0	2,127	0	10	10	8	03/31/2028	3.C FE	
000000-00-0	UNITED AIR LINES 4/21 TLB		06/30/2021	Direct		460	460	1,057	1,057	0	0	0	0	0	1,057	0	5	5	5	04/01/2028	3.B FE	
000000-00-0	BEHRM 4/21 TLB		06/30/2021	Direct		488	488	448	448	0	0	0	0	0	448	0	2	2	2	04/21/2028	3.C FE	
053500-AG-9	BL Avantor TLB TL		06/30/2021	Direct		2,252	2,252	483	483	0	0	0	0	0	483	0	5	5	5	04/08/2028	3.C FE	
0679J-BF-8	BERRY PLASTICS 5/19 COV-LITE		06/14/2021	Direct		106,396	106,396	2,252	2,252	0	0	0	0	0	2,252	0	21	21	38	10/30/2027	3.A FE	
127090-AG-6	CABOT MICROELECTRONICS 12/19 C		06/30/2021	Direct		600	600	92,026	92,026	0	0	0	0	0	106,215	0	181	181	91	05/15/2026	3.B FE	
14161J-AB-0	CARDINICS 6/20 COV-LITE TLB		06/23/2021	Direct		173,688	173,688	597	597	2	0	0	204	0	599	0	29	29	4	11/14/2025	3.B FE	
14800B-AG-6	CATALANT PHARMA 5/19		06/30/2021	Direct		541	541	170,648	170,648	0	0	0	204	0	171,063	0	2,625	2,625	4,149	06/25/2027	3.B FE	
16449E-AE-6	CLEAN HARBORS 6/17 COV-LITE TL		06/30/2021	Direct		2,199	2,199	589	589	0	0	0	0	0	540	0	1	1	6	05/08/2026	2.C FE	
3020K-A0-8	EXGEN REINFORCES IV, LLC		06/03/2021	Direct		5,401	5,401	2,189	2,189	3	1	0	3	0	2,194	0	5	5	21	06/28/2024	3.A FE	
365556-AII-9	GARDNER DENVER/INERSOLL-RAND		06/30/2021	Direct		675	675	5,374	5,374	0	2	0	2	0	5,376	0	25	25	69	12/10/2027	3.C FE	
38017B-AN-6	GO DADDY 11/17 COV-LITE TLB		06/30/2021	Direct		2,520	2,520	666	666	0	0	0	0	0	666	0	9	9	7	03/01/2027	3.B FE	
40739E-AB-9	REECE 6/18 TLB		06/30/2021	Direct		263	263	261	261	0	0	0	0	0	261	0	1	1	8	06/15/2024	3.B FE	
41151P-AN-5	HARPO FLEIGHT TOOLS USA, INC.		05/28/2021	Not Available		65,441	64,263	61,390	62,262	0	223	0	223	0	62,474	0	2,967	2,967	362	07/02/2025	3.A FE	
44983C-BJ-8	INIS HEALTH/01/14 6/18 (USD)		06/30/2021	Direct		1,097	1,097	1,097	1,097	0	0	0	0	0	1,098	0	11	11	18	10/20/2027	3.C FE	
44988E-AE-3	INC RESEARCH / INVENTIV HEALTH		06/30/2021	Adjustment		1,239	1,239	1,236	1,236	0	0	0	0	0	1,238	0	2	2	19	06/11/2025	3.A FE	
47579S-AT-7	JELD-HEN 12/17 COV-LITE TLB4		06/30/2021	Direct		198,301	198,234	158,057	158,057	1,947	14	0	1,961	0	196,149	0	352	352	(60,464)	09/01/2024	3.B FE	
63108E-AB-4	MASPAR 7/19 COV-LITE TLB		06/30/2021	Direct		3,091	3,091	3,076	3,076	7	0	0	8	0	3,083	0	24	24	14	12/14/2024	3.B FE	
72814C-AE-4	YUM BRANDS 3/18 TLB		06/30/2021	Direct		2,448	2,448	2,728	(56,882)	4	(12)	0	(8)	0	2,560	0	(112)	(112)	110	07/27/2026	3.C FE	
76171J-AB-7	Term Loan B - Playtika		06/30/2021	Direct		863	863	858	858	0	0	0	0	0	858	0	4	4	3	03/05/2028	3.B FE	
76466D-BD-5	SSAC TECHNOLOGIES 4/18 COV-		06/30/2021	Direct		460	460	449	447	0	0	0	3	0	450	0	0	0	4	01/30/2027	3.C FE	
76466D-BE-3	SSAC TECHNOLOGIES 4/18 COV-		06/30/2021	Direct		3,390	3,390	3,392	3,392	42	1	0	43	0	3,385	0	5	5	17	04/16/2025	3.B FE	
84657H-AII-0	BL Spirit Aer TL TL		06/30/2021	Direct		2,459	2,459	5,662	5,397	56	2	0	57	0	5,664	0	8	8	73	04/16/2025	3.B FE	
88334G-AX-2	TRANSSION 11/19 B5 COV-LITE		06/30/2021	Direct		250	250	249	248	10	2	0	12	0	243	0	16	16	9	04/16/2025	3.C FE	
90347B-AH-1	DUPONT PERFORMANCE 5/17 TL		06/30/2021	Direct		4,590	4,590	4,569	4,563	9	0	0	10	0	4,573	0	6	6	1,924	11/13/2026	3.C FE	
91335P-AH-2	UNIVAR 11/19 B5 COV-LITE TL		06/30/2021	Direct		3,206	3,206	3,199	3,176	26	1	0	27	0	3,203	0	4	4	32	06/01/2024	3.A FE	
92348H-A0-5	VERINT SYSTEMS 1/18 COV-LITE		06/30/2021	Direct		250	250	249	247	0	0	0	2	0	250	0	0	0	3	07/01/2024	2.C FE	
99208B-T5-1	BEHRM 10/19 (USD) TLB		04/15/2021	Direct		301,790	301,790	301,447	300,281	1,361	12	0	1,372	0	301,664	0	197	197	1,752	06/28/2024	3.B FE	
9920F-BU-9	BL Nielsen Fin TB1		05/28/2021	Direct		500	500	499	499	0	0	0	0	0	499	0	1	1	5	10/25/2026	3.A FE	
9920H-K3-8	EW SPRINTS 12/20 IMPERIAL C		05/28/2021	Direct		82,166	82,166	80,523	80,703	0	133	0	133	0	80,836	0	1,330	1,330	1,843	06/06/2025	3.B	
9920P-3U-2	Emergizer Holdings Inc		04/01/2021	Direct		638	638	634	634	0	0	0	0	0	634	0	42	42	77	12/15/2027	3.C FE	
8299999	Subtotal - Bonds - Unaffiliated Bank Loans					960,764	969,338	950,943	868,566	3,485	614	0	4,099	0	953,001	0	7,763	7,763	(48,910)	XXX	XXX	
8399997	Total - Bonds - Part 4					82,442,632	79,018,705	81,926,843	38,374,631	52,238	(84,486)	9,435	(41,665)	0	81,646,226	0	758,445	758,445	648,150	XXX	XXX	
8399998	Total - Bonds - Part 5					82,442,632	79,018,705	81,926,843	38,374,631	52,238	(84,486)	9,435	(41,665)	0	81,646,226	0	758,445	758,445	648,150	XXX	XXX	
020002-83-8	ALLSTATE CORP		06/17/2021	JP MORGAN SECURITIES INC.	1,219,000	34,167	0.00	30,475	34,071	(3,596)	0	0	(3,596)	0	30,475	0	3,692	3,692	777		2.B FE	
03768E-40-2	APOLLO GLOBAL MANAGEMENT INC		06/22/2021	JP MORGAN SECURITIES	2,458,000	66,829	0.00	66,156	0	0	0	0	0	0	66,156	0	673	673	979		2.B FE	
04866J-20-0	ATHENE HOLDING LTD		06/25/2021	JP MORGAN SECURITIES	1,460,000	39,952	0.00	39,347	0	0	0	0	0	0	39,347	0	6	6	0		2.C FE	
04866J-30-9	ATHENE HOLDING LTD		06/28/2021	Various	2,988,000	84,611	0.00	79,118	41,975	(4,375)	0	(4,375)	0	79,118	0	5,483	5,483	1,430		2.C FE		
060505-EN-0	BANK OF AMERICA CORP		04/01/2021	JP MORGAN SECURITIES	0.000	0	0.00	0	0	0	0	0	0	0	306	0	(306)	(306)	0		2.C FE	
06053J-60-1	BANK OF AMERICA CORP		06/30/2021	INC.	625,000	17,524	0.00	16,786	17,066	(280)	0	0	(280)	0	16,786	0	738	738	420		2.C FE	
101121-40-8	BOSTON PROPERTIES INC		04/01/2021	Ca II @ 25.00	5,100,000	127,300	0.00	123,285	0	0	0	0	0	0	123,285	0	(1,785)	(1,785)	2,510		2.C FE	

STATEMENT AS OF JUNE 30, 2021 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
174610-AU-9	CITIZENS FINANCIAL GROUP INC		05/12/2021	RAYMOND JAMES & ASSOCIATES	86,000,000	73,634	0.00	86,023	86,023	0	0	0	0	0	86,023	0	7,611	7,611	1,865		3.B FE
33616C-81-1	FIRST REPUBLIC BANK		06/29/2021	Various	2,000,000	52,298	0.00	51,720	51,720	0	370	0	(370)	0	51,720	0	578	578	0	2.0 FE	2.0 FE
38148B-AC-2	GOLDMAN SACHS GROUP INC		05/07/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	80,000,000	89,389	0.00	82,036	82,036	0	0	0	0	0	82,036	0	7,354	7,354	2,120		3.A FE
446150-AV-6	HUNTINGTON BANCSHARES INC		05/06/2021	Various	60,000,000	64,418	0.00	60,000	60,000	0	0	0	0	0	60,000	0	4,418	4,418	1,817		3.A FE
48126H-AA-8	JPMORGAN CHASE & CO		05/14/2021	J.P. MORGAN SECURITIES	75,000,000	80,865	0.00	78,381	10,600	(650)	1,011	1,011	(1,561)	0	78,381	0	2,284	2,284	300		2.B FE
46127V-82-7	JPMORGAN CHASE & CO		05/06/2021	Various	7,000,000	174,670	0.00	176,483	129,604	(2,141)	38	38	(2,179)	0	176,483	0	(3,623)	(3,623)	4,613		2.0 FE
48128B-65-5	JPMORGAN CHASE & CO		05/14/2021	J.P. MORGAN SECURITIES	900,000	24,213	0.00	24,122	25,335	(1,213)	0	0	(1,213)	0	24,122	0	91	91	647		2.B FE
55261F-AH-7	M&T BANK CORP		04/22/2021	JP MORGAN SECURITIES	0	0	0.00	0	0	0	0	0	0	0	2,219	0	(2,219)	(2,219)	0	2.0 FE	2.0 FE
59156R-85-0	METLIFE INC		04/23/2021	Various	2,411,000	64,858	0.00	59,282	65,296	(6,514)	0	0	(6,514)	0	59,282	0	5,076	5,076	716		2.B FE
61761U-40-6	MORGAN STANLEY		04/20/2021	JP MORGAN SECURITIES	910,000	25,951	0.00	24,274	26,135	(1,862)	0	0	(1,862)	0	24,274	0	1,578	1,578	833		2.0 FE
61762E-20-7	MORGAN STANLEY		03/30/2021	JP MORGAN SECURITIES	0	0	0.00	0	0	0	0	0	0	0	0	0	0	0	309		2.0 FE
636220-85-7	NATIONAL GENERAL HOLDINGS CORP		06/25/2021	BANC OF AMERICA/FIXED INCOME	2,507,000	63,753	0.00	64,067	64,067	0	0	0	0	0	64,067	0	(314)	(314)	2,350		2.A FE
637417-87-4	NATIONAL RETAIL PROPERTIES INC		05/06/2021	JP MORGAN SECURITIES	4,200,000	110,053	0.00	107,704	37,255	0	188	188	(188)	0	107,704	0	2,349	2,349	1,365		2.0 FE
637870-20-5	NATIONAL STORAGE AFFILIATES TRUST		06/23/2021	JP MORGAN SECURITIES	1,639,000	43,941	0.00	43,106	43,106	(30)	0	0	(30)	0	43,075	0	866	866	950		2.0 FE
694175-85-7	PNC FINANCIAL SERVICES GROUP INC		04/14/2021	Various	2,500,000	67,146	0.00	55,771	24,093	(708)	0	0	(708)	0	55,771	0	1,374	1,374	345		2.B FE
69390J-57-8	PS BUSINESS PARKS INC		06/21/2021	Various	2,600,000	69,198	0.00	67,600	69,198	0	0	0	0	0	67,600	0	1,598	1,598	1,012		2.B FE
744320-88-8	PRUDENTIAL FINANCIAL INC		01/19/2021	WELLS FARGO SECURITIES	1,000,000	25,964	0.00	25,000	25,000	0	0	0	0	0	25,000	0	964	964	0		2.A FE
74460W-75-0	PUBLIC STORAGE		06/07/2021	LLC	2,000,000	50,600	0.00	50,826	50,600	0	0	0	0	0	50,826	0	(226)	(226)	641		2.A FE
7591EP-4R-1	REGIONS FINANCIAL CORP		06/10/2021	MARKETFASS CORPORATION	50,000,000	56,481	0.00	50,000	50,000	0	0	0	0	0	50,000	0	6,481	6,481	719		3.A FE
808513-60-0	CHARLES SCHWAB CORP		04/01/2021	JP MORGAN SECURITIES	2,174,000	55,132	0.00	49,478	56,367	(8,090)	0	0	(8,090)	0	49,478	0	6,654	6,654	909		2.B FE
857477-85-5	STATE STREET CORP		04/01/2021	JP MORGAN SECURITIES	2,630,000	75,976	0.00	66,906	76,033	(7,127)	0	0	(7,127)	0	66,906	0	7,070	7,070	879		2.A FE
896320-69-5	TRUIST FINANCIAL CORP		05/19/2021	JP MORGAN SECURITIES	1,100,000	28,789	0.00	30,184	30,184	(2,694)	0	0	(2,694)	0	27,500	0	1,289	1,289	558		2.B FE
896320-83-6	TRUIST FINANCIAL CORP		06/01/2021	Call @ 25.00	5,032,000	125,900	0.00	126,969	64,975	(1,514)	329	329	(1,843)	0	126,969	0	(1,169)	(1,169)	2,943		2.B FE
902973-15-5	US BANCORP		05/20/2021	JP MORGAN SECURITIES	2,739,000	66,900	0.00	63,457	30,740	(3,309)	697	697	(4,005)	0	63,457	0	3,343	3,343	877		2.A FE
902973-83-3	US BANCORP		06/08/2021	JP MORGAN SECURITIES	1,900,000	49,730	0.00	49,419	49,419	0	537	537	(537)	0	49,419	0	311	311	772		2.A FE
929042-84-4	VORWARD REALTY TRUST		06/10/2021	JP MORGAN SECURITIES	1,100,000	28,966	0.00	27,825	28,966	0	0	0	0	0	27,825	0	542	542	0		3.A FE
949746-74-7	WELLS FARGO & CO		06/15/2021	Various	1,913,000	49,300	0.00	47,552	49,738	(2,186)	0	0	(2,186)	0	47,552	0	1,748	1,748	1,394		2.B FE
84999999	Subtotal - Preferred Stocks - Industrial and Miscellaneous					1,986,709	XXX	1,919,645	1,109,697	(46,178)	0	3,169	(49,348)	0	1,922,170	0	64,539	64,539	35,195		XXX
84999999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual					1,986,709	XXX	1,919,645	1,109,697	(46,178)	0	3,169	(49,348)	0	1,922,170	0	64,539	64,539	35,195		XXX
313747-70-1	FEDERAL REALTY INVESTMENT TRUST		05/10/2021	JP MORGAN SECURITIES	5,500,000	145,295	0.00	141,295	141,295	0	(2,139)	0	(2,139)	0	139,156	0	6,139	6,139	1,719		2.B FE
361860-20-8	GMAC CAPITAL TRUST I		06/04/2021	Various	11,789,000	295,003	0.00	290,400	232,965	(5,600)	0	0	0	0	290,400	0	4,603	4,603	8,087		3.0 FE
759351-70-3	REINSURANCE GROUP OF AMERICA INC		06/30/2021	JP MORGAN SECURITIES	1,225,000	33,233	0.00	32,476	32,476	0	(373)	0	(373)	0	32,103	0	1,190	1,190	475		2.B FE
85999999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable					473,991	XXX	464,171	232,965	0	(2,512)	0	(2,512)	0	461,659	0	11,932	11,932	10,280		XXX
744320-88-8	PRUDENTIAL FINANCIAL INC		01/19/2021	Adjustment	(1,000,000)	(25,964)	(25,000.00)	(25,000.00)	0	0	0	0	(2,512)	(25,000.00)	0	0	(964)	(964)	0		XXX

STATEMENT AS OF JUNE 30, 2021 OF THE Volunteer State Health Plan, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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	XXX XXX XXX XXX	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
8699999	Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred							(25,000)	0	0	0	0	0	(25,000)	0	0	(964)	(964)	0	XXX	XXX
8999997	Total - Preferred Stocks - Part 4					2,434,336	XXX	2,359,816	1,342,662	(46,778)	(2,512)	3,169	(51,860)	(25,000)	2,383,829	0	75,507	75,507	45,475	XXX	XXX
8999998	Total - Preferred Stocks - Part 5					2,434,336	XXX	2,359,816	1,342,662	(46,778)	(2,512)	3,169	(51,860)	(25,000)	2,383,829	0	75,507	75,507	45,475	XXX	XXX
8999999	Total - Preferred Stocks					2,434,336	XXX	2,359,816	1,342,662	(46,778)	(2,512)	3,169	(51,860)	(25,000)	2,383,829	0	75,507	75,507	45,475	XXX	XXX
057226-10-0	BAKER HUGHES CL A ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,843,000	39,906	XXX	38,427	0	166	0	0	166	0	38,613	0	1,293	1,293	332	XXX	XXX
071813-10-9	BAXTER INTERNATIONAL ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	578,000	50,031	XXX	49,580	0	0	0	0	0	0	49,580	0	472	472	0	XXX	XXX
127097-10-3	CABOT OIL & GAS ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	888,000	14,897	XXX	16,295	0	0	0	0	0	0	16,295	0	(1,388)	(1,388)	0	XXX	XXX
151358-10-1	CENTENE ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	166,000	10,445	XXX	10,876	0	0	0	0	0	0	10,876	0	(431)	(431)	0	XXX	XXX
29786A-10-6	ETSY ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	110,000	21,516	XXX	23,183	0	0	0	0	0	0	23,183	0	(1,667)	(1,667)	0	XXX	XXX
302445-10-1	FLIR SYSTEMS ORD		05/14/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	198,000	11,319	XXX	10,684	0	0	0	0	0	0	10,684	0	636	636	34	XXX	XXX
345370-86-0	FORD MOTOR ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	858,000	9,835	XXX	10,371	0	0	0	0	0	0	10,371	0	(536)	(536)	0	XXX	XXX
440452-10-0	HORHEL FOODS ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	256,000	12,011	XXX	12,232	0	0	0	0	0	0	12,232	0	(221)	(221)	63	XXX	XXX
459140-10-0	INTEL ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	2,936,000	167,060	XXX	179,470	0	0	0	0	0	0	179,470	0	(12,410)	(12,410)	0	XXX	XXX
598937-10-5	MERCK & CO ORD		06/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	11,419,000	871,747	XXX	934,074	0	(261,936)	0	0	(261,936)	0	672,139	0	(392)	(392)	14,945	XXX	XXX
68622V-10-6	ORGANON ORD		06/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	0,700	23	XXX	19	0	0	0	0	0	0	19	0	4	4	0	XXX	XXX
707569-10-9	PENNI NATIONAL GAMING ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	470,000	42,988	XXX	46,808	0	0	0	0	0	0	46,808	0	(3,810)	(3,810)	0	XXX	XXX
718546-10-4	PHILLIPS 66 ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	245,000	20,411	XXX	19,941	0	0	0	0	0	0	19,941	0	470	470	0	XXX	XXX
878541-10-9	TECHNIP ENERGIES SPNS DRP REP ORD	C	03/29/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	0,000	84	XXX	88	0	0	0	0	0	0	40	0	(410)	(410)	0	XXX	XXX
879360-10-5	TELEPHONE TECH ORD		05/26/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	0,216	84	XXX	88	0	0	0	0	0	0	88	0	(3)	(3)	0	XXX	XXX
90184L-10-2	TWITTER ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	863,000	45,635	XXX	53,798	0	0	0	0	0	0	53,798	0	(8,163)	(8,163)	0	XXX	XXX
910047-10-9	UNITED AIRLINES HOLDINGS ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	413,000	22,195	XXX	22,929	0	0	0	0	0	0	22,929	0	(734)	(734)	0	XXX	XXX
9222P-10-5	VARIAN MEDICAL SYSTEMS ORD		04/15/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	370,000	65,675	XXX	29,463	0	(35,291)	0	0	(35,291)	0	29,463	0	36,212	36,212	0	XXX	XXX
92556V-10-6	VIATRIS ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	2,109,000	28,326	XXX	28,104	0	(11,419)	0	0	(11,419)	0	28,104	0	222	222	0	XXX	XXX
931142-10-3	WALMART ORD		03/29/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	0,000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
987110-10-5	TECHNIP ORD	C	03/29/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	0,000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
17780T-10-3	ROYAL CARIBBEAN GROUP ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	255,000	19,895	XXX	20,263	0	0	0	0	0	0	20,263	0	(588)	(588)	0	XXX	XXX
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,253,809	XXX	1,245,245	1,076,777	(308,459)	0	0	(308,459)	0	1,245,245	0	8,564	8,564	17,675	XXX	XXX
9799997	Total - Common Stocks - Part 4					1,253,809	XXX	1,245,245	1,076,777	(308,459)	0	0	(308,459)	0	1,245,245	0	8,564	8,564	17,675	XXX	XXX
9799998	Total - Common Stocks - Part 5					1,253,809	XXX	1,245,245	1,076,777	(308,459)	0	0	(308,459)	0	1,245,245	0	8,564	8,564	17,675	XXX	XXX
9799999	Total - Common Stocks					1,253,809	XXX	1,245,245	1,076,777	(308,459)	0	0	(308,459)	0	1,245,245	0	8,564	8,564	17,675	XXX	XXX
9899999	Total - Preferred and Common Stocks					3,688,145	XXX	3,604,061	2,419,440	(854,837)	(2,512)	3,169	(380,318)	(25,000)	3,629,074	0	84,071	84,071	63,150	XXX	XXX
9999999	- Totals					86,130,777	XXX	85,532,904	40,794,070	(302,379)	(87,000)	12,604	(401,963)	(25,000)	85,275,300	0	842,515	842,515	711,301	XXX	XXX

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

STATEMENT AS OF JUNE 30, 2021 OF THE Volunteer State Health Plan, Inc.
SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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 and Accrued	Amount Received During Year
	UNITED STATES TREASURY		06/29/2021	0.000	07/27/2021	2,798,926	0	0
0199999	Subtotal - Bonds - U.S. Governments - Issuer Obligations					2,798,926	0	0
0599999	Total - U.S. Government Bonds					2,798,926	0	0
1099999	Total - All Other Government Bonds					0	0	0
1799999	Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999	Total - U.S. Political Subdivisions Bonds					0	0	0
3199999	Total - U.S. Special Revenues Bonds					0	0	0
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
4899999	Total - Hybrid Securities					0	0	0
5599999	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
6099999	Subtotal - SVO Identified Funds					0	0	0
6599999	Subtotal - Unaffiliated Bank Loans					0	0	0
7699999	Total - Issuer Obligations					2,798,926	0	0
7799999	Total - Residential Mortgage-Backed Securities					0	0	0
7899999	Total - Commercial Mortgage-Backed Securities					0	0	0
7999999	Total - Other Loan-Backed and Structured Securities					0	0	0
8099999	Total - SVO Identified Funds					0	0	0
8199999	Total - Affiliated Bank Loans					0	0	0
8299999	Total - Unaffiliated Bank Loans					0	0	0
8399999	Total Bonds					2,798,926	0	0
31846V-45-0	FIRST AMER.US TRS INV 7	C	06/16/2021	0.010		19,688	0	0
8599999	Subtotal - Exempt Money Market Mutual Funds - as identified by the SVO					19,688	0	0
26188J-20-6	DEYFUS CASH MGT INST		06/30/2021	0.050		137,091,211	5,709	14,351
8699999	Subtotal - All Other Money Market Mutual Funds					137,091,211	5,709	14,351
9999999	Total Cash Equivalents					139,910,825	5,709	14,353



SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2021 OF THE Volunteer State Health Plan, Inc.

MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

NAIC Group Code 3498

NAIC Company Code 14046

	Individual Coverage		Group Coverage		5 Total Cash
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	
1. Premiums Collected		XXX		XXX	
2. Earned Premiums		XXX		XXX	XXX
3. Claims Paid		XXX		XXX	
4. Claims Incurred		XXX		XXX	XXX
5. Reinsurance Coverage and Low Income Cost Sharing - Claims Paid Net of Reimbursements Applied (a)	XXX		XXX		
6. Aggregate Policy Reserves - Change		XXX		XXX	XXX
7. Expenses Paid		XXX		XXX	
8. Expenses Incurred		XXX		XXX	XXX
9. Underwriting Gain or Loss		XXX		XXX	XXX
10. Cash Flow Result	XXX	XXX	XXX	XXX	

NONE

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

EXHIBIT 2 - ACCIDENT AND HEALTH PREMIUMS DUE AND UNPAID

	1 Name of debtor	2 1 - 30 days	3 31 - 60 days	4 61 - 90 days	5 Over 90 days	6 Nonadmitted	7 Admitted
0199999	Total Individuals.....						
0299999	Total group.....						
0399999	Premiums due and unpaid from Medicare entities.....	(211,773)	(135,556)	243,089	(353,642)		(457,882)
	Medicaid Entities:						
	Premium Accrual.....	5,838,419	3,629,925	3,291,114	(4,947,710)		7,811,747
	State of Tennessee Premium Withhold Receivable	6,135,080					6,135,080
0499997	Subtotal - Medicaid Entities.....	11,973,499	3,629,925	3,291,114	(4,947,710)	-	13,946,827
0499999	Premiums due and unpaid from Medicaid entities.....	-	-	-	-	-	-
0599999	Accident and health premiums due and unpaid (Page 2, Line 15).....	11,761,726	3,494,369	3,534,203	(5,301,352)	-	13,488,945

EXHIBIT 3 - HEALTH CARE RECEIVABLES

	1 Name of debtor	2 1 - 30 days	3 31 - 60 days	4 61 - 90 days	5 Over 90 days	6 Nonadmitted	7 Admitted
0199998	Pharmaceutical Rebate Receivables - Not Individually Listed.....	3,280,450	3,214,791	3,214,163	10,621,843	10,621,843	9,709,404
0199999	Subtotal - Pharmaceutical Rebate Receivables.....	3,280,450	3,214,791	3,214,163	10,621,843	10,621,843	9,709,404
0299998	Claim Overpayment Receivables - Not Individually Listed.....	-	-	-	9,118,715	9,118,715	-
0299999	Subtotal - Claim Overpayment Receivables.....	-	-	-	9,118,715	9,118,715	-
	Loans and Advances to Providers						
0399998	Loans and Advances to Providers - Not Individually Listed.....						
0399999	Subtotal - Loans and Advances to Providers.....						
0499998	Capitation Arrangement Receivables - Not Individually Listed.....						
0499999	Subtotal - Capitation Arrangement Receivables.....						
0599998	Risk Sharing Receivables - Not Individually Listed.....						
0599999	Subtotal - Risk Sharing Receivables.....						
	Other Receivables						
	Provider receivables.....						
0699998	Other Receivables - Not Individually Listed.....						
0699999	Subtotal - Other Receivables.....						
0799999	Gross health care receivables.....	3,280,450	3,214,791	3,214,163	19,740,558	19,740,558	9,709,404

EXHIBIT 5 - AMOUNTS DUE FROM PARENT, SUBSIDIARIES AND AFFILIATES

1 Name of Affiliate	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 Over 90 Days	6 Nonadmitted	Admitted		
						7 Current	8 Non-Current	
Individually listed receivables								
	NONE							
0199999 Total - individually listed receivables								
0299999 Receivables not individually listed								
0399999 Total gross amounts receivable								

EXHIBIT 6 - AMOUNTS DUE TO PARENT, SUBSIDIARIES AND AFFILIATES

Affiliate	2 Description	3 Amount	5	
			4 Current	Non-Current
BlueCross BlueShield of Tennessee	Administrative Expense offset and Federal Income Tax Expense	24,983,832	24,983,832	-
0199999 Total - Individually listed payables	.....XXX.....	24,983,832	24,983,832	-
0299999 Payables not individually listed	.....XXX.....	.....	.....	.....
0399999 Total gross payables	.....XXX.....	24,983,832	24,983,832	-

VSHP June 2021 YTD

	<u>TennCare Select Supplement 5.1</u>	<u>BlueCare West Supplement 5.2</u>	<u>BlueCare East Supplement 5.3</u>	<u>BlueCare Middle Supplement 5.4</u>	<u>CoverKids Supplement 5.5</u>	<u>Other</u>	<u>Total</u>
Revenue	\$ 185,145,197	\$ 368,669,835	\$ 543,173,029	\$ 465,337,059	\$ (1,114,079)	\$ 191,012,981	\$ 1,752,224,022
Investment Income	-	\$ 3,236,930	\$ 4,647,357	\$ 3,762,734	\$ -	\$ -	\$ 11,647,020
Other Revenues	-	\$ 1,305,177	\$ (92,577)	\$ (607,729)	\$ -	\$ 318,894	\$ 923,766
Total Revenues	185,145,197	373,211,943	547,727,808	468,492,064	(1,114,079)	191,331,875	1,764,794,809
Claims Expenses	158,859,231	283,155,745	447,585,108	370,465,582	(568,396)	152,758,042	1,412,255,312
Administrative Expenses	25,586,256	56,065,157	81,359,892	69,508,846	717,891	25,587,632	258,825,674
Pre-Tax Gain/(Loss)	699,710	33,991,041	18,782,808	28,517,636	(1,263,574)	12,986,201	93,713,823
Federal Income Tax	72,222	3,508,445	1,938,701	2,943,498	(130,422)	1,340,394	9,672,838
Net Gain/(Loss)	627,488	30,482,595	16,844,107	25,574,138	(1,133,152)	11,645,808	84,040,985

Crosswalk from GAAP Paid Claims to MLR 2021 Incurred Claims
As of 6/30/2021
East, Middle, West Regions for Core, Choices and ECF

	East - Insured	Middle - Insured	West - Insured	CoverKids
Paid Claims (2nd Q 2021 YTD)	394,157,811.93	321,300,100.46	255,544,612.28	11,951,553.16
Capitation - From I/S	8,638,718.18	7,649,061.38	5,853,750.23	125,210.81
Directed Payments- From I/S	50,262,255.12	53,905,154.10	36,318,400.80	
Covid-19 Claims Reclassed to SF	12,761,214.09	14,926,398.36	8,567,248.08	521,408.81
Shared Savings	57,301.37	8,828.87	749.56	
Facets	(945,116.06)	137,899.97	(47,663.33)	(14,184.97)
Other Items	10,033.19	(2,001.39)	10,240.49	
2021 - Paid Claims	\$ 464,942,217.82	\$ 397,925,441.75	\$ 306,247,338.11	\$ 12,583,987.81

	East - Insured	Middle - Insured	West - Insured	CoverKids
Claims 2A	447,585,108.00	370,465,582.00	283,155,745.00	12,076,763.97
Remove CoverKids Claims	(3,777,835.59)	(5,779,136.77)	(2,394,580.80)	
Remove CoverKids Capitation	(33,099.99)	(74,846.10)	(17,264.72)	
SF claims reverse	(21,941,348.68)	(25,146,686.01)	(15,780,462.90)	
Bonus & Rebates	(87,797.74)	(31,656.78)	143,281.15	
OCL	(18,805,882.07)	(10,414,051.20)	(3,918,381.70)	
Bad Debt	(142,222.13)	(70,041.08)	210,025.96	
Allocations	(946,547.45)	137,896.94	(47,659.45)	(14,184.97)
Shared Savings	57,301.37	8,828.87	749.56	
Directed Payments	63,023,469.21	68,831,552.46	44,885,648.88	521,408.81
Other Items	11,072.89	(2,000.58)	10,237.13	
2021 - Paid Claims Calculated	464,942,217.82	397,925,441.75	306,247,338.11	12,583,987.81

Crosswalk from Revenue per Exhibit 2A to 2021 Revenues Received per MLR
As of 6/30/2021
East, Middle, West Regions for Core, Choices and ECF

	East - Insured	Middle - Insured	West - Insured	CoverKids
Revenues (2nd Q 2021 YTD) - From 2A	\$ 543,173,028.54	\$ 465,337,059.15	\$ 368,669,835.15	\$ 21,829,329.88
Remove CoverKids Revenue	(6,619,678.32)	(10,368,047.39)	(4,841,604.17)	
SF Reimbursements & Retention Income- I/S	(25,868,421.14)	(29,141,355.78)	(18,669,810.59)	
Directed Payment Revenue- I/S	58,550,902.15	62,961,474.33	41,387,431.35	
Subtotal	569,235,831.23	488,789,130.31	386,545,851.74	21,829,329.88
Change in Directed Payment Premium Accruals	(4,039,784.66)	(4,372,066.95)	(2,767,688.71)	
Change in Premium Accruals	150,960.00	(4,778,582.00)	3,233,879.00	(187,612.00)
Recoupments and Withholds	741,549.80	768,773.05	587,767.29	
Healthy Starts Accrual	(259,000.01)	(258,999.99)	(259,000.00)	
Miscellaneous Payments Received	73,732.31	19,197.11	17,506.81	
Covid Reimbursement	21,211,890.54	21,529,779.31	17,963,200.10	122,951.91
Ad Hoc Related to Directed Payments	5,763,242.92	5,320,359.78	4,106,325.50	
Other Items	52,398.52	18,722.81	22,168.18	
Revenues for live covered in 2021	\$ 592,930,820.65	\$ 507,036,313.43	\$ 409,450,009.91	\$ 21,764,669.79

Volunteer State Health Plan, Inc.
Reconciliation of NAIC Filing to Medical Fund Target Report (MCO 4 and 11)
June 30, 2021 Program to Date

	<u>Total per MFT</u>	<u>Total per DOI</u>
Incurred Claims June 21 MFT	\$ 1,851,331,713	
Incurred Claims December 20 MFT	(1,692,427,418)	
Incurred Claims per MFT	<u>158,904,295.06</u>	\$ 158,859,231
Bad Debt not included on MFT	(139,975.00)	
Co Payments not included on MFT	2,466.00	
Margin applied to SF Entities for 2A purposes	9,561.40	
Other Items not included on MFT	82,883.54	
	\$ 158,859,231	