



HEALTH QUARTERLY STATEMENT
 AS OF SEPTEMBER 30, 2019
 OF THE CONDITION AND AFFAIRS OF THE
Blue Cross Blue Shield of Wisconsin

NAIC Group Code 0671 0671 NAIC Company Code 54003 Employer's ID Number 39-0138065
 (Current) (Prior)

Organized under the Laws of Wisconsin, State of Domicile or Port of Entry WI

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health

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

Incorporated/Organized 10/19/1939 Commenced Business 10/19/1939

Statutory Home Office N17 W24340 Riverwood Drive Waukesha, WI, US 53188
 (Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office N17 W24340 Riverwood Drive
 (Street and Number)
Waukesha, WI, US 53188 262-523-4020
 (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address N17 W24340 Riverwood Drive Waukesha, WI, US 53188
 (Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records N17 W24340 Riverwood Drive
 (Street and Number)
Waukesha, WI, US 53188 262-523-3683
 (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.anthem.com

Statutory Statement Contact Jill M. Waddell 262-523-3683
 (Name) (Area Code) (Telephone Number)
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 (E-mail Address) (FAX Number)

OFFICERS

President & Chief Executive Officer Paul Christopher Nobile Vice President & Treasurer Vincent Edward Scher
 Vice President & Secretary Kathleen Susan Kiefer Assistant Secretary Karen Elizabeth Geiger-Niedfeldt #

OTHER

Eric (Rick) Kenneth Noble, Assistant Treasurer Denise Marie Meridith, Valuation Actuary

DIRECTORS OR TRUSTEES

Paul Christopher Nobile Ronald William Penczek Laurie Helm Benintendi #

State of Wisconsin SS:
 County of Waukesha

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.

Paul Christopher Nobile
 President & Chief Executive Officer

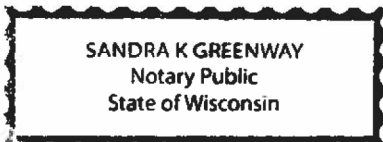
Kathleen Susan Kiefer
 Vice President & Secretary

Vincent Edward Scher
 Vice President & Treasurer

Subscribed and sworn to before me this 22nd day of October, 2019
Sandra K Greenway

- 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

My commission expires May 7, 2021



STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Blue Cross Blue Shield of Wisconsin

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	153,401,090	0	153,401,090	153,299,686
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	180,670,552	1,360,464	179,310,088	167,879,601
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens.....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	4,910,279		4,910,279	5,036,244
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$(72,884,008)), cash equivalents (\$40,999,340) and short-term investments (\$)	(31,884,668)		(31,884,668)	7,038,226
6. Contract loans (including \$ premium notes)			0	0
7. Derivatives			0	0
8. Other invested assets			0	0
9. Receivables for securities			0	0
10. Securities lending reinvested collateral assets	6,926,319		6,926,319	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	314,023,572	1,360,464	312,663,109	333,253,757
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	1,051,886	0	1,051,886	1,204,803
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	10,008,595	2,069,553	7,939,042	13,459,106
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$56,955,518 earned but unbilled premiums)	56,955,518	0	56,955,518	45,755,333
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	14,043,679	0	14,043,679	9,018,690
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	415,941	0	415,941	241,647
17. Amounts receivable relating to uninsured plans	83,420,965	11,282,055	72,138,910	77,555,972
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset	9,739,204	4,737,085	5,002,119	4,868,174
19. Guaranty funds receivable or on deposit			0	845,420
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets (\$)	648,848	648,848	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	13,186,861	0	13,186,861	3,187,858
24. Health care (\$2,260,454) and other amounts receivable	4,934,906	2,674,452	2,260,454	2,650,806
25. Aggregate write-ins for other than invested assets	40,536,230	778,448	39,757,782	73,446,050
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	548,966,205	23,550,905	525,415,300	565,487,616
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	548,966,205	23,550,905	525,415,300	565,487,616
DETAILS OF WRITE-INS				
1101.			0	
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. FEP assets held by agents	39,666,383	0	39,666,383	73,271,514
2502. Miscellaneous assets	666,780	575,381	91,399	174,536
2503. Prepaid expenses	203,066	203,066	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	40,536,230	778,448	39,757,782	73,446,050

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$16,872,980 reinsurance ceded)	74,220,090		74,220,090	71,225,688
2. Accrued medical incentive pool and bonus amounts	570,070		570,070	556,028
3. Unpaid claims adjustment expenses	2,105,192		2,105,192	2,018,253
4. Aggregate health policy reserves, including the liability of \$0 for medical loss ratio rebate per the Public Health Service Act	42,008,214		42,008,214	73,617,055
5. Aggregate life policy reserves			0	0
6. Property/casualty unearned premium reserve			0	0
7. Aggregate health claim reserves	55,722		55,722	54,166
8. Premiums received in advance	5,799,330		5,799,330	9,569,074
9. General expenses due or accrued	12,435,516		12,435,516	12,290,141
10.1 Current federal and foreign income tax payable and interest thereon (including \$ on realized gains (losses))	317,131		317,131	1,616,553
10.2 Net deferred tax liability			0	0
11. Ceded reinsurance premiums payable	32,110,418		32,110,418	3,960,678
12. Amounts withheld or retained for the account of others	241,698		241,698	241,359
13. Remittances and items not allocated	2,737,150		2,737,150	6,173,180
14. Borrowed money (including \$ current) and interest thereon \$ (including \$ current)			0	0
15. Amounts due to parent, subsidiaries and affiliates	0		0	0
16. Derivatives			0	0
17. Payable for securities	3,364,821		3,364,821	0
18. Payable for securities lending	6,926,319		6,926,319	0
19. Funds held under reinsurance treaties (with \$ authorized reinsurers, \$ unauthorized reinsurers and \$ certified reinsurers)			0	0
20. Reinsurance in unauthorized and certified (\$) companies			0	0
21. Net adjustments in assets and liabilities due to foreign exchange rates			0	0
22. Liability for amounts held under uninsured plans	73,270,220		73,270,220	75,243,948
23. Aggregate write-ins for other liabilities (including \$6,087,608 current)	6,542,209	0	6,542,209	6,073,367
24. Total liabilities (Lines 1 to 23)	262,704,101	0	262,704,101	262,639,490
25. Aggregate write-ins for special surplus funds	XXX	XXX	11,686,241	0
26. Common capital stock	XXX	XXX	2,000,000	2,000,000
27. Preferred capital stock	XXX	XXX		
28. Gross paid in and contributed surplus	XXX	XXX	29,729,390	29,729,390
29. Surplus notes	XXX	XXX		
30. Aggregate write-ins for other than special surplus funds	XXX	XXX	0	0
31. Unassigned funds (surplus)	XXX	XXX	219,295,568	271,118,736
32. Less treasury stock, at cost:				
32.1 shares common (value included in Line 26 \$)	XXX	XXX		
32.2 shares preferred (value included in Line 27 \$)	XXX	XXX		
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	262,711,199	302,848,126
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	525,415,300	565,487,616
DETAILS OF WRITE-INS				
2301. BlueCard claims payable	2,883,547		2,883,547	1,936,110
2302. Escheat liability	2,062,804		2,062,804	2,039,896
2303. Performance guarantee liability	809,336		809,336	1,186,826
2398. Summary of remaining write-ins for Line 23 from overflow page	786,521	0	786,521	910,535
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	6,542,209	0	6,542,209	6,073,367
2501. Estimated ACA health insurer fee	XXX	XXX	11,686,241	
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	11,686,241	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	3,606,171	3,710,726	4,956,518
2. Net premium income (including \$ non-health premium income).....	XXX	500,370,924	509,887,705	678,935,746
3. Change in unearned premium reserves and reserve for rate credits.....	XXX	32,075,093	33,024,582	47,955,829
4. Fee-for-service (net of \$ medical expenses).....	XXX			0
5. Risk revenue	XXX			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	532,446,017	542,912,287	726,891,575
Hospital and Medical:				
9. Hospital/medical benefits		418,415,621	378,734,528	513,063,066
10. Other professional services		64,785,445	59,456,706	82,082,336
11. Outside referrals		16,719,963	12,595,377	20,028,061
12. Emergency room and out-of-area		14,390,540	12,468,228	17,726,212
13. Prescription drugs		78,768,787	66,226,453	93,589,645
14. Aggregate write-ins for other hospital and medical	0	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts		1,236,809	1,267,070	1,522,347
16. Subtotal (Lines 9 to 15)	0	594,317,164	530,748,361	728,011,667
Less:				
17. Net reinsurance recoveries		126,386,671	72,205,696	108,939,718
18. Total hospital and medical (Lines 16 minus 17)	0	467,930,493	458,542,665	619,071,949
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$2,817,731 cost containment expenses		3,245,223	4,666,193	4,058,038
21. General administrative expenses		7,235,966	20,138,212	21,306,508
22. Increase in reserves for life and accident and health contracts (including \$ increase in reserves for life only)		(3,725)	(17,292)	(22,516)
23. Total underwriting deductions (Lines 18 through 22).....	0	478,407,956	483,329,779	644,413,979
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	54,038,060	59,582,508	82,477,596
25. Net investment income earned		56,407,927	55,762,109	61,022,335
26. Net realized capital gains (losses) less capital gains tax of \$41,824		(90,864)	312,076	289,282
27. Net investment gains (losses) (Lines 25 plus 26)	0	56,317,063	56,074,185	61,311,617
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$) (amount charged off \$51,309)].....		(51,309)	(121,858)	(121,941)
29. Aggregate write-ins for other income or expenses	0	1,905,265	546,115	837,632
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	112,209,080	116,080,950	144,504,904
31. Federal and foreign income taxes incurred	XXX	12,754,486	16,190,556	21,462,680
32. Net income (loss) (Lines 30 minus 31)	XXX	99,454,593	99,890,393	123,042,224
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. Miscellaneous other income (expense)		1,905,265	546,115	837,632
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	1,905,265	546,115	837,632

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.....	302,848,126	276,703,379	276,703,379
34. Net income or (loss) from Line 32.....	99,454,593	99,890,393	123,042,224
35. Change in valuation basis of aggregate policy and claim reserves.....			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$ 31,547	11,515,707	8,348,700	14,969,259
37. Change in net unrealized foreign exchange capital gain or (loss).....			
38. Change in net deferred income tax.....	446,331	149,857	100,586
39. Change in nonadmitted assets.....	(1,553,558)	(2,842,463)	(1,967,322)
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.....			
44. Capital Changes:			
44.1 Paid in.....		0	0
44.2 Transferred from surplus (Stock Dividend).....	0	0	0
44.3 Transferred to surplus.....			
45. Surplus adjustments:			
45.1 Paid in.....	0	0	0
45.2 Transferred to capital (Stock Dividend).....			
45.3 Transferred from capital.....			
46. Dividends to stockholders.....	(150,000,000)	(110,000,000)	(110,000,000)
47. Aggregate write-ins for gains or (losses) in surplus.....	0	0	0
48. Net change in capital & surplus (Lines 34 to 47).....	(40,136,927)	(4,453,513)	26,144,747
49. Capital and surplus end of reporting period (Line 33 plus 48)	262,711,199	272,249,866	302,848,126
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

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	552,460,813	550,889,741	729,186,118
2. Net investment income	57,135,971	56,615,323	61,969,177
3. Miscellaneous income	(174,294)	(514,168)	(241,647)
4. Total (Lines 1 to 3)	609,422,489	606,990,895	790,913,648
5. Benefit and loss related payments	469,338,468	466,350,659	632,384,797
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	4,847,307	19,317,414	8,424,191
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ 41,824 tax on capital gains (losses)	14,095,732	15,745,762	23,398,758
10. Total (Lines 5 through 9)	488,281,507	501,413,834	664,207,746
11. Net cash from operations (Line 4 minus Line 10)	121,140,982	105,577,061	126,705,903
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	28,374,731	28,076,217	32,542,782
12.2 Stocks	0	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	10,896	(5,600)	(12,898)
12.7 Miscellaneous proceeds	3,364,821	2,764,927	3,314,958
12.8 Total investment proceeds (Lines 12.1 to 12.7)	31,750,448	30,835,544	35,844,842
13. Cost of investments acquired (long-term only):			
13.1 Bonds	28,678,922	31,530,577	37,106,352
13.2 Stocks	0	0	0
13.3 Mortgage loans	0	0	0
13.4 Real estate	155,704	1,162	1,162
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	6,926,319	1,313,050	2,970,777
13.7 Total investments acquired (Lines 13.1 to 13.6)	35,760,945	32,844,789	40,078,291
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)	(4,010,497)	(2,009,245)	(4,233,449)
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	150,000,000	110,000,000	110,000,000
16.6 Other cash provided (applied)	(6,053,379)	27,375,799	35,419,808
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(156,053,379)	(82,624,201)	(74,580,192)
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)	(38,922,894)	20,943,616	47,892,261
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	7,038,226	(40,854,035)	(40,854,035)
19.2 End of period (Line 18 plus Line 19.1)	(31,884,668)	(19,910,420)	7,038,226

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

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Blue Cross Blue Shield of Wisconsin

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
Total Members at end of:										
1. Prior Year	414,383	1,081	31,627	19,648	65,118	79,780	59,668	0	0	157,461
2. First Quarter	403,431	975	34,127	18,645	68,240	65,594	61,509	0	0	154,341
3. Second Quarter	400,692	945	34,036	18,277	68,786	64,096	61,634	0	0	152,918
4. Third Quarter	396,260	915	34,320	17,901	66,981	63,266	61,631	0	0	151,246
5. Current Year	0									
6. Current Year Member Months	3,606,171	8,653	307,604	165,750	610,930	581,167	553,520	0	0	1,378,547
Total Member Ambulatory Encounters for Period:										
7. Physician	576,635	2,028	112,113	173,354			289,140			
8. Non-Physician	605,279	1,774	55,454	221,826	17,999	46,822	261,404			
9. Total	1,181,914	3,802	167,567	395,180	17,999	46,822	550,544	0	0	0
10. Hospital Patient Days Incurred	38,860	197	6,200	15,212			17,251			
11. Number of Inpatient Admissions	8,216	24	1,354	3,203			3,635			
12. Health Premiums Written (a)	630,797,270	4,944,924	136,637,564	48,331,606	3,780,684	13,148,384	385,472,739			38,481,369
13. Life Premiums Direct	0									
14. Property/Casualty Premiums Written	0									
15. Health Premiums Earned	664,187,336	4,944,924	136,637,565	46,801,568	3,780,684	13,148,384	420,395,869			38,478,342
16. Property/Casualty Premiums Earned	0									
17. Amount Paid for Provision of Health Care Services.....	585,685,636	3,945,726	112,132,042	31,565,446	2,606,881	10,537,592	403,308,933	11		21,589,005
18. Amount Incurred for Provision of Health Care Services	594,317,164	3,843,384	115,354,969	31,402,879	2,569,758	10,282,518	403,047,861			27,815,795

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

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5 Claims Incurred in Prior Years (Columns 1 + 3)	6 Estimated Claim Reserve and Claim Liability 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		
1. Comprehensive (hospital and medical)	13,760,987	104,265,513	697,815	18,807,639	14,458,802	16,375,061
2. Medicare Supplement	4,206,688	27,919,071	36,063	4,683,863	4,242,751	4,882,541
3. Dental Only	1,190,282	9,435,670	46,812	873,685	1,237,094	1,175,561
4. Vision Only	146,917	2,459,964	587	153,184	147,504	190,894
5. Federal Employees Health Benefits Plan	38,209,212	243,708,996	237,555	38,556,479	38,446,767	44,570,353
6. Title XVIII - Medicare	10	0	0	0	10	11
7. Title XIX - Medicaid	0	0	0	0	0	0
8. Other health	7,714,362	13,814,958	353,834	9,828,297	8,068,196	4,085,433
9. Health subtotal (Lines 1 to 8)	65,228,458	401,604,172	1,372,666	72,903,147	66,601,124	71,279,854
10. Healthcare receivables (a)	94,015	3,040,891	0	0	94,015	0
11. Other non-health	0	0	0	0	0	0
12. Medical incentive pools and bonus amounts	364,757	858,011	110,047	460,023	474,804	556,028
13. Totals (Lines 9-10+11+12)	65,499,200	399,421,292	1,482,713	73,363,170	66,981,913	71,835,882

(a) Excludes \$ 1,800,000 loans or advances to providers not yet expensed.

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Blue Cross Blue Shield of Wisconsin
NOTES TO FINANCIAL STATEMENTS

For the purposes of the quarterly interim financial information, it is presumed that the users of the interim financial information have read or have access to the Annual Statement as of December 31, 2018. This presentation addresses only significant events occurring since the last Annual Statement.

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of Blue Cross Blue Shield of Wisconsin (the “Company”) have been prepared in conformity with the National Association of Insurance Commissioners’ (“NAIC”) *Annual Statement Instructions* and in accordance with accounting practices prescribed by the NAIC *Accounting Practices and Procedures Manual* (“NAIC SAP”), subject to any deviations prescribed or permitted by the Office of the Commissioner of Insurance of the State of Wisconsin (the “OCI”).

A reconciliation of the Company’s net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the OCI is shown below:

	<u>SSAP #</u>	<u>F/S Page</u>	<u>F/S Line #</u>	<u>September 30, 2019</u>	<u>December 31, 2018</u>
<u>Net Income</u>					
(1) Blue Cross Blue Shield of Wisconsin state basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	\$ 99,454,593	\$ 123,042,224
(2) State Prescribed Practices that is an increase/(decrease) from NAIC SAP:				—	—
(3) State Permitted Practices that is an increase/(decrease) from NAIC SAP:				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 99,454,593</u>	<u>\$ 123,042,224</u>
<u>Surplus</u>					
(5) Blue Cross Blue Shield of Wisconsin state basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	\$ 262,711,199	\$ 302,848,126
(6) State Prescribed Practices that is an increase/(decrease) from NAIC SAP:				—	—
(7) State Permitted Practices that is an increase/(decrease) from NAIC SAP:				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 262,711,199</u>	<u>\$ 302,848,126</u>

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

No significant change.

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Blue Cross Blue Shield of Wisconsin
NOTES TO FINANCIAL STATEMENTS

C. Accounting Policies

- (1) No significant change.
- (2) Investment grade bonds not backed by other loans are stated at amortized cost, with amortization calculated based on the modified scientific method, using lower of yield to call or yield to maturity. Non-investment grade bonds are stated at the lower of amortized cost or fair value as determined by various third-party pricing sources.
- (3) - (5) No significant change.
- (6) Loan-backed securities are stated at amortized cost. Pre-payment assumptions for loan-backed securities and structured securities were obtained from broker-dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The retrospective adjustment method is used to value all loan-backed securities. Non-investment grade loan-backed securities are stated at the lower of amortized cost or fair value.
- (7) - (19) No significant change.

D. Going Concern

Not applicable.

2. Accounting Changes and Corrections of Errors

Not applicable.

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

A. - C.

Not applicable.

D. Loan-Backed Securities

- (1) Prepayment assumptions for single-class and multi-class mortgage-backed and asset-backed securities were obtained from broker-dealer survey values or internal estimates. The Company used various third-party pricing sources in determining the market value of its loan-backed securities.
- (2) The Company did not recognize other-than-temporary impairments on its loan-backed securities during the nine months ended September 30, 2019.
- (3) The Company did not recognize other-than-temporary impairments on its loan-backed securities at September 30, 2019.
- (4) The Company had no impaired securities for which an other-than-temporary impairment had not been recognized in earnings as a realized loss at September 30, 2019.
- (5) The Company had no impaired loan-backed securities at September 30, 2019.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

- (1) Not applicable.
- (2) The Company participates in a securities lending program whereby marketable securities in its investment portfolio are transferred to independent brokers or dealers based on, among other things, their creditworthiness in exchange for collateral initially equal to

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Blue Cross Blue Shield of Wisconsin
NOTES TO FINANCIAL STATEMENTS

at least 102% of the market value of the loaned securities. The Company receives the collateral in cash or securities, and if cash is received the cash collateral is thereafter invested according to guidelines of the Company's Investment Policy.

(3) Collateral Received

a. Aggregate amount collateral received

		<u>Fair Value</u>
1. Securities Lending		
(a) Open	\$	802,617
(b) 30 days or less		—
(c) 31 to 60 days		—
(d) 61 to 90 days		—
(e) Greater than 90 days		—
(f) Sub-total	\$	<u>802,617</u>
(g) Securities received		6,124,194
(h) Total collateral received	\$	<u><u>6,926,811</u></u>

2. Dollar repurchase agreement - Not applicable.

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged

	\$	<u><u>6,926,811</u></u>
--	----	-------------------------

c. The Company receives cash collateral in an amount in excess of fair value of the securities lent. The Company reinvests the cash collateral according to guidelines of the Company's Investment Policy.

(4) The Company does not have any securities lending transactions administered by an affiliated agent.

(5) Collateral Reinvestment

a. Aggregate amount collateral reinvested

	<u>Amortized Cost</u>	<u>Fair Value</u>
1. Securities Lending		
(a) Open	\$ —	\$ —
(b) 30 days or less	197,104	197,493
(c) 31 to 60 days	209,818	209,911
(d) 61 to 90 days	121,964	121,989
(e) 91 to 120 days	12,206	12,204
(f) 121 to 180 days	107,233	107,226
(g) 181 to 365 days	153,800	153,794
(h) 1 to 2 years	—	—
(i) 2 to 3 years	—	—
(j) Greater than 3 years	—	—
(k) Sub-total	<u>802,125</u>	<u>802,617</u>
(l) Securities received	6,124,194	6,124,194
(m) Total collateral reinvested	<u><u>\$ 6,926,319</u></u>	<u><u>\$ 6,926,811</u></u>

2. Dollar repurchase agreement - Not applicable.

b. Not applicable.

(6) Not applicable.

(7) Not applicable.

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Blue Cross Blue Shield of Wisconsin
NOTES TO FINANCIAL STATEMENTS

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not enter into repurchase agreement transactions accounted for as secured borrowing at September 30, 2019.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not enter into reverse repurchase agreement transactions accounted for as a secured borrowing at September 30, 2019.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not enter into repurchase agreement transactions accounted for as a sale at September 30, 2019.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not enter into reverse repurchase agreement transactions accounted for as a sale at September 30, 2019.

J. Real Estate

No significant change.

K. Investments in Low-Income Housing Tax Credits

Not applicable.

L. Restricted Assets

No significant change.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

The Company had no netted assets and liabilities at September 30, 2019.

O. Structured Notes

Not applicable.

P. 5GI Securities

The Company has no 5GI Securities as of September 30, 2019.

Q. Short Sales

The Company did not have any short sales at September 30, 2019.

R. Prepayment Penalty and Acceleration Fees

The Company did not have any prepayment penalty or acceleration fees at September 30, 2019.

6. Joint Ventures, Partnerships and Limited Liability Companies

Not applicable.

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Blue Cross Blue Shield of Wisconsin
NOTES TO FINANCIAL STATEMENTS

7. Investment Income

No significant change.

8. Derivative Instruments

Not applicable.

9. Income Taxes

No significant change.

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

A. Nature of the Relationship

No significant change.

B. Significant Transactions for the Period

The following significant transactions took place between the Company and its affiliates:

The Board of Directors of the Company declared an extraordinary dividend in the amount of \$150,000,000 on August 14, 2019. The Department approved this dividend on September 13, 2019. The Company paid the dividend to its parent company, Crossroads Acquisition Corp., on September 16, 2019.

On September 16, 2019 the Company received a \$40,000,000 dividend from Compcare Health Services Insurance Corporation.

Effective January 1, 2019, the Company amended its quota share reinsurance agreement to cede direct Federal Employee Program ("FEP") liabilities, net of applicable assets, and respective direct FEP written premiums less claims less a ceding commission to Anthem Insurance Companies, Inc., an affiliated company and an authorized reinsurer, increasing the quota share to 30%. The amendment was approved by the OCI on December 21, 2018.

C. Intercompany Management and Service Arrangements

The Company amended the administrative services agreement discussed in Note 10F. There were no other amendments as of September 30, 2019.

D. Amounts Due to or from Related Parties

At September 30, 2019, the Company reported \$13,186,861 due from affiliates and no amounts due to affiliates. The receivable balance represents intercompany transactions that will be settled in accordance with the settlement terms of the intercompany agreement.

E. Guarantees or Contingencies for Related Parties

No significant change.

F. Management and Service Contracts and Cost Sharing Arrangements

The Company has entered into administrative services agreements with its affiliated companies. Pursuant to these agreements, various administrative, management and support services are provided to or provided by the Company. The costs and expenses related to these administrative management and support services are allocated to or allocated by the Company in an amount equal to the direct and indirect costs and expenses incurred in providing these services. Costs include expenses such as salaries, employee benefits, communications, advertising, consulting services, rent, utilities, billing, accounting,

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Blue Cross Blue Shield of Wisconsin
NOTES TO FINANCIAL STATEMENTS

underwriting, and product development, which support the Company's operations. These costs are allocated based on various utilization statistics.

Effective January 1, 2019, the Company amended its agreements by adding pharmacy benefits management services.

G. - O.

No significant change.

11. Debt

Not applicable.

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

A. Defined Benefit Plan

Not applicable.

B. Not applicable.

C. Not applicable.

D. Not applicable.

E. Defined Contribution Plans

Not applicable.

F. Multiemployer Plans

The Company does not participate in a multiemployer plan.

G. Consolidated/Holding Company Plans

No significant change.

H. Post Employment Benefits and Compensated Absences

Not applicable.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

Not applicable.

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

(1) - (8)

No significant change.

(9) Changes in Special Surplus Funds

The change in balances of special surplus funds from the prior year are due to changes in the amounts segregated for the estimated Affordable Care Act ("ACA") health insurer fee. The annual fee under section 9010 of the ACA was suspended for 2019, therefore no surplus was segregated as of December 31, 2018.

(10) - (13)

No significant change.

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Blue Cross Blue Shield of Wisconsin
NOTES TO FINANCIAL STATEMENTS

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

No significant change.

B. Assessments

(1) - (2)

No significant change.

(3) Guaranty Fund Liabilities and Assets Related to Insolvencies of Entities That Wrote Long-Term Care Contracts

a. Discount Rate Applied 3.5%

b. The Undiscounted and Discounted Amount of the Guaranty Fund Assessments and Related Assets by Insolvency:

Name of the Insolvency	Guaranty Fund Assessment		Related Assets	
	Undiscounted	Discounted	Undiscounted	Discounted
Penn Treaty Network America Insurance Company and its subsidiary, American Network Insurance Company (collectively "Penn Treaty")	\$ 519,902	\$ 361,140	\$ —	\$ —

c. Number of Jurisdictions, Ranges of Years Used to Discount and Weighted Average Number of Years of the Discounting Time Period for Payables and Recoverables by Insolvency:

Name of the Insolvency	Payables			Recoverables		
	Number of Jurisdictions	Range of Years	Weighted Average Number of Years	Number of Jurisdictions	Range of Years	Weighted Average Number of Years
Penn Treaty	1	1 - 20	10.5	1	N/A	N/A

C. - F.

No significant change.

15. Leases

No significant change.

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

Not applicable.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Blue Cross Blue Shield of Wisconsin
NOTES TO FINANCIAL STATEMENTS

B. Transfer and Servicing of Financial Assets

(1) The Company participates in a securities lending program whereby marketable securities in its investment portfolio are transferred to independent brokers or dealers. At September 30, 2019 the fair value of securities loaned was \$6,785,419 and the carrying value of securities loaned was \$6,774,168.

(2) - (7) Not applicable.

C. Wash Sales

(1) In the course of the Company's asset management, securities may be sold and reacquired within 30 days of the sale date to enhance the yield on the investments.

(2) At September 30, 2019, there were no wash sales involving securities with an NAIC designation of 3 or below or unrated.

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

A. Administrative Services Only Plans

No significant change.

B. Administrative Services Contract Plans

No significant change.

C. Medicare or Other Similarly Structured Cost-Based Reimbursement Contract

No significant change.

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

Not applicable.

20. Fair Value Measurements

A.

(1) Fair Value Measurement at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value ("NAV")	Total
a. Assets at fair value					
Bonds					
Industrial and misc	\$ —	\$ 1,005,182	\$ —	\$ —	\$ 1,005,182
Total bonds	\$ —	\$ 1,005,182	\$ —	\$ —	\$ 1,005,182
Cash Equivalents					
Industrial and miscellaneous money market funds	\$ 35,000,000	\$ —	\$ —	\$ —	\$ 35,000,000
Total cash equivalents	\$ 35,000,000	\$ —	\$ —	\$ —	\$ 35,000,000
Total assets at fair value/NAV	\$ 35,000,000	\$ 1,005,182	\$ —	\$ —	\$ 36,005,182

(2) Fair Value Measurement in (Level 3) of the Fair Value Hierarchy

There are no investments in Level 3 as of September 30, 2019.

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Blue Cross Blue Shield of Wisconsin
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- (3) The Company's policy is to recognize transfers between Levels, if any, as of the beginning of the reporting period.
- (4) Fair values of bonds are based on quoted market prices, where available. These fair values are obtained primarily from third party pricing services, which generally use Level 1 or Level 2 inputs, for the determination of fair value to facilitate fair value measurements and disclosures. Level 2 securities primarily include United States government securities, corporate securities, securities from states, municipalities and political subdivisions, mortgage-backed securities and certain other asset-backed securities. For securities not actively traded, the pricing services may use quoted market prices of comparable instruments or discounted cash flow analyses, incorporating inputs that are currently observable in the markets for similar securities. Inputs that are often used in the valuation methodologies include, but are not limited to, broker quotes, benchmark yields, credit spreads, default rates and prepayment speeds. The Company has controls in place to review the pricing services' qualifications and procedures used to determine fair values. In addition, the Company periodically reviews the pricing services' pricing methodologies, data sources and pricing inputs to ensure the fair values obtained are reasonable.

Cash equivalents primarily consist of highly rated money market funds or bonds with original maturities of three months or less. Due to the high ratings and short-term nature of these investments, all cash equivalents are designated as Level 1, except for investments in U.S. Treasury securities, which are designated as Level 2.

There have been no significant changes in the valuation techniques during the current period.

B. Fair Value Measurements Under Other Accounting Pronouncements

Not applicable.

C. Financial Instruments

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value ("NAV")	Not Practicable (Carrying Value)
Bonds	\$ 158,532,042	\$ 153,401,090	\$ —	\$ 158,532,042	\$ —	\$ —	\$ —
Cash equivalents	40,999,460	40,999,340	35,000,000	5,999,460	—	—	—
Securities lending collateral asset	6,926,811	6,926,319	—	6,926,811	—	—	—

D. Not Practicable to Estimate Fair Value

There are no financial instruments that were not practicable to estimate at fair value.

E. Investments Measured at Net Asset Value

The Company has no investments measured at net asset value.

21. Other Items

No significant change.

22. Events Subsequent

Subsequent events have been considered through November 11, 2019 for the statutory statement issued on November 12, 2019. There were no events occurring subsequent to September 30, 2019 requiring recognition or disclosure.

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Blue Cross Blue Shield of Wisconsin
NOTES TO FINANCIAL STATEMENTS

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. - D.

No significant change.

E. Risk Sharing Provisions of the Affordable Care Act ("ACA")

(1) Did the reporting entity write accident and health insurance premium that is subject to the Affordable Care Act risk sharing provisions (YES/NO)?	<u>Yes</u>
(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year	
a. Permanent ACA Risk Adjustment Program Assets	
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment (including high risk pool payments)	<u>\$ —</u>
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	<u>\$ 923</u>
3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool premiums)	<u>\$ 624,088</u>
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	<u>\$ (992,605)</u>
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	<u>\$ 929</u>
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	<u>\$ —</u>
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (contra liability)	<u>\$ —</u>
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	<u>\$ —</u>
Liabilities	
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	<u>\$ —</u>
5. Ceded reinsurance premiums payable due to ACA Reinsurance	<u>\$ —</u>
6. Liability for amounts held under uninsured plans contributions for ACA Reinsurance	<u>\$ —</u>
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA Reinsurance	<u>\$ —</u>
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	<u>\$ —</u>
9. ACA Reinsurance contributions - not reported as ceded premium	<u>\$ —</u>
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors	<u>\$ —</u>
Liabilities	
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	<u>\$ —</u>
Operations (Revenue & Expense)	
3. Effect of ACA Risk Corridors on net premium income (paid/received)	<u>\$ —</u>
4. Effect of ACA Risk Corridors on change in reserves for rate credits	<u>\$ —</u>

Line items where the amount is zero is due to no balance and/or no activity as of the reporting date.

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Blue Cross Blue Shield of Wisconsin
NOTES TO FINANCIAL STATEMENTS

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance.

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments		Ref	Unsettled Balances as of the Reporting Date	
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable (including high risk pool payments)	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	A	\$ —	\$ —
2. Premium adjustments (payable) (including high risk pool premiums)	\$ —	\$ 154,111	\$ —	\$ 511,319	\$ —	\$ (357,208)	\$ —	\$ 357,208	B	\$ —	\$ —
3. Subtotal ACA Permanent Risk Adjustment Program	\$ —	\$ 154,111	\$ —	\$ 511,319	\$ —	\$ (357,208)	\$ —	\$ 357,208		\$ —	\$ —
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	C	\$ —	\$ —
2. Amounts recoverable for claims unpaid (contra liability)	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	D	\$ —	\$ —
3. Amounts receivable relating to uninsured plans	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	E	\$ —	\$ —
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	F	\$ —	\$ —
5. Ceded reinsurance premiums payable	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	G	\$ —	\$ —
6. Liability for amounts held under uninsured plans	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	H	\$ —	\$ —
7. Subtotal ACA Transitional Reinsurance Program	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —		\$ —	\$ —
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	I	\$ —	\$ —
2. Reserve for rate credits or policy experience rating refunds	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	J	\$ —	\$ —
3. Subtotal ACA Risk Corridors Program	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —		\$ —	\$ —
d. Total for ACA Risk Sharing Provisions	\$ —	\$ 154,111	\$ —	\$ 511,319	\$ —	\$ (357,208)	\$ —	\$ 357,208		\$ —	\$ —

Explanations of Adjustments

- A Not applicable.
- B Adjustments were made to reflect the ending balance in the Centers for Medicare & Medicaid Services "Summary Report on Permanent Risk Adjustment Transfers for the 2018 Benefit Year."
- C Not applicable.
- D Not applicable.
- E Not applicable.
- F Not applicable.
- G Not applicable.
- H Not applicable.
- I Not applicable.
- J Not applicable.

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Blue Cross Blue Shield of Wisconsin
NOTES TO FINANCIAL STATEMENTS

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year.

Risk Corridors Program Year	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments		Unsettled Balances as of the Reporting Date		
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances	Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)	
	1	2	3	4	5	6	7	8	Ref	9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)
a. 2014											
1. Accrued retrospective premium	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	A	\$ —	\$ —
2. Reserve for rate credits for policy experience rating refunds	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	B	\$ —	\$ —
b. 2015											
1. Accrued retrospective premium	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	C	\$ —	\$ —
2. Reserve for rate credits for policy experience rating refunds	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	D	\$ —	\$ —
c. 2016											
1. Accrued retrospective premium	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	E	\$ —	\$ —
2. Reserve for rate credits for policy experience rating refunds	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	F	\$ —	\$ —
d. Total for Risk Corridors	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —		\$ —	\$ —

Explanations of adjustments

- A Not applicable.
- B Not applicable.
- C Not applicable.
- D Not applicable.
- E Not applicable.
- F Not applicable.

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

(5) ACA Risk Corridors Receivable as of Reporting Date.

Risk Corridors Program Year	1 Estimated Amount to be Filed or Final Amount Filed with CMS	2 Non-Accrued Amounts for Impairment or Other Reasons	3 Amounts received from CMS	4 Asset Balance (Gross of Non-admissions) (1 - 2 - 3)	5 Non-admitted Amount	6 Net Admitted Asset (4 - 5)
a. 2014	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. 2015	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
c. 2016	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
d. Total (a + b + c)	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

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

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

25. Change in Incurred Claims and Claim Adjustment Expenses

- A. The estimated cost of claims and claim adjustment expense attributable to insured events of prior years decreased by \$4,883,158 during 2019. This is approximately 6.6% of unpaid claims and claim adjustment expenses of \$73,854,135 as of December 31, 2018. The redundancy reflects the decreases in estimated claims and claims adjustment expenses as a result of claims payment during the year, and as additional information is received regarding claims incurred prior to 2019. Recent claim development trends are also taken into account in evaluating the overall adequacy of unpaid claims and unpaid claim adjustment expense.
- B. There were no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

26. Intercompany Pooling Arrangements

Not applicable.

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Blue Cross Blue Shield of Wisconsin
NOTES TO FINANCIAL STATEMENTS

27. Structured Settlements

Not applicable.

28. Health Care Receivables

No significant change.

29. Participating Policies

Not applicable.

30. Premium Deficiency Reserves

The Company did not record any premium deficiency reserves at September 30, 2019.

31. Anticipated Salvage and Subrogation

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [X] No []
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [X] 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 [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No []
- 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. 0001156039
- 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 for the annual filing corresponding to this period.
- 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 [X] No [] N/A []
If yes, attach an explanation.
See Note 10C and 10F.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017
- 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. 12/31/2017
- 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). 06/25/2019
- 6.4 By what department or departments?
State of Wisconsin Office of the Commissioner of 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 [X] No [] N/A []
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 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).
- 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: \$ 13,186,861

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: \$
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 14.2 If yes, please complete the following:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ 0 | \$ |
| 14.22 Preferred Stock | \$ 0 | \$ |
| 14.23 Common Stock | \$ 169,273,523 | \$ 180,670,552 |
| 14.24 Short-Term Investments | \$ 0 | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ 0 | \$ |
| 14.26 All Other | \$ 0 | \$ |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 169,273,523 | \$ 180,670,552 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No
 If no, attach a description with this statement.
16. 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. \$ 6,926,811
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$ 6,926,319
- 16.3 Total payable for securities lending reported on the liability page. \$ 6,926,319

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 [] 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
JP Morgan Chase Bank, N.A	383 Madison Ave, New York, NY 10179

- 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 []
- 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
Anthem, Inc.	I.....
Robert W. Baird & Co	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 assets? Yes [] 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 assets? Yes [] No []

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
8158	Robert W. Baird & Co	54930072UJAHRD6L053	Securities Exchange Commission	NO.....

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [] 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 []

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 []

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:
- 1.1 A&H loss percent88.4 %
 - 1.2 A&H cost containment percent0.5 %
 - 1.3 A&H expense percent excluding cost containment expenses1.4 %
- 2.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 2.2 If yes, please provide the amount of custodial funds held as of the reporting date\$.....
- 2.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 2.4 If yes, please provide the balance of the funds administered as of the reporting date\$.....
3. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [] No [X]
- 3.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No [X]

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

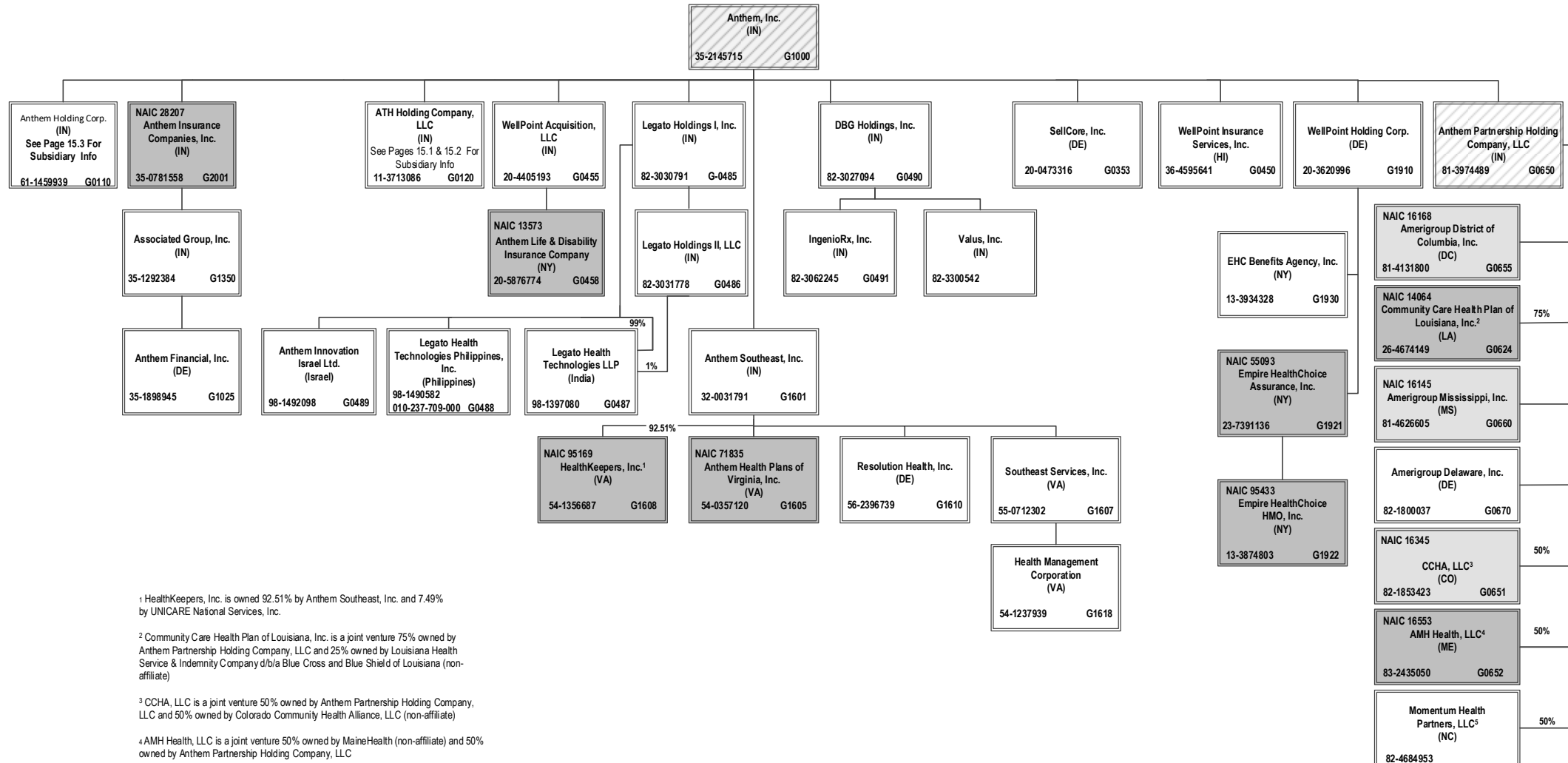
States, etc.	1 Active Status (a)	Direct Business Only							9 Deposit-Type Contracts	
		2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Program Premiums	6 Life and Annuity Premiums & Other Considerations	7 Property/Casualty Premiums	8 Total Columns 2 Through 7		
1. Alabama AL	N								0	
2. Alaska AK	N								0	
3. Arizona AZ	N								0	
4. Arkansas AR	N								0	
5. California CA	N								0	
6. Colorado CO	N								0	
7. Connecticut CT	N								0	
8. Delaware DE	N								0	
9. District of Columbia DC	N								0	
10. Florida FL	N								0	
11. Georgia GA	N								0	
12. Hawaii HI	N								0	
13. Idaho ID	N								0	
14. Illinois IL	N								0	
15. Indiana IN	N								0	
16. Iowa IA	N								0	
17. Kansas KS	N								0	
18. Kentucky KY	N								0	
19. Louisiana LA	N								0	
20. Maine ME	N								0	
21. Maryland MD	N								0	
22. Massachusetts MA	N								0	
23. Michigan MI	N								0	
24. Minnesota MN	N								0	
25. Mississippi MS	N								0	
26. Missouri MO	N								0	
27. Montana MT	N								0	
28. Nebraska NE	N								0	
29. Nevada NV	N								0	
30. New Hampshire NH	N								0	
31. New Jersey NJ	N								0	
32. New Mexico NM	N								0	
33. New York NY	N								0	
34. North Carolina NC	N								0	
35. North Dakota ND	N								0	
36. Ohio OH	N								0	
37. Oklahoma OK	N								0	
38. Oregon OR	N								0	
39. Pennsylvania PA	N								0	
40. Rhode Island RI	N								0	
41. South Carolina SC	N								0	
42. South Dakota SD	N								0	
43. Tennessee TN	N								0	
44. Texas TX	N								0	
45. Utah UT	N								0	
46. Vermont VT	N								0	
47. Virginia VA	N								0	
48. Washington WA	N								0	
49. West Virginia WV	N								0	
50. Wisconsin WI	L	245,324,531			385,472,739			630,797,270		
51. Wyoming WY	N								0	
52. American Samoa AS	N								0	
53. Guam GU	N								0	
54. Puerto Rico PR	N								0	
55. U.S. Virgin Islands VI	N								0	
56. Northern Mariana Islands MP	N								0	
57. Canada CAN	N								0	
58. Aggregate Other Aliens OT	XXX	0	0	0	0	0	0	0	0	
59. Subtotal	XXX	245,324,531	0	0	385,472,739	0	0	630,797,270	0	
60. Reporting Entity Contributions for Employee Benefit Plans	XXX							0		
61. Totals (Direct Business)	XXX	245,324,531	0	0	385,472,739	0	0	630,797,270	0	
DETAILS OF WRITE-INS										
58001.	XXX									
58002.	XXX									
58003.	XXX									
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	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	

(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

BCBSA Licensee
Regulated Insurance Company
Regulated BCBSA Licensee

ALL SUBSIDIARIES 100% OWNED AND LLC'S ARE CONTROLLED BY MEMBERS UNLESS OTHERWISE NOTED



¹ HealthKeepers, Inc. is owned 92.51% by Anthem Southeast, Inc. and 7.49% by UNICARE National Services, Inc.

² Community Care Health Plan of Louisiana, Inc. is a joint venture 75% owned by Anthem Partnership Holding Company, LLC and 25% owned by Louisiana Health Service & Indemnity Company d/b/a Blue Cross and Blue Shield of Louisiana (non-affiliate)

³ CCHA, LLC is a joint venture 50% owned by Anthem Partnership Holding Company, LLC and 50% owned by Colorado Community Health Alliance, LLC (non-affiliate)

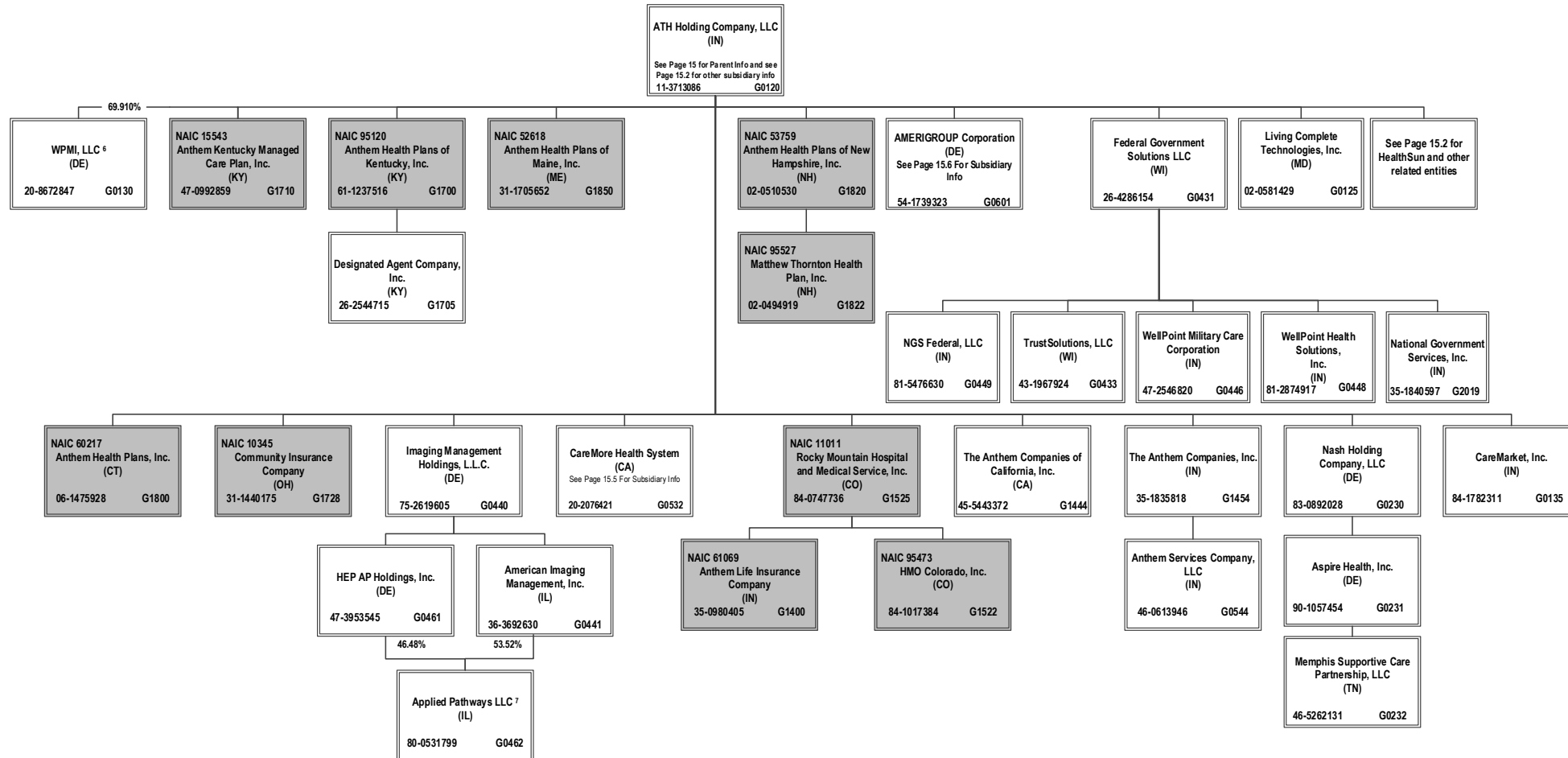
⁴ AMH Health, LLC is a joint venture 50% owned by MaineHealth (non-affiliate) and 50% owned by Anthem Partnership Holding Company, LLC

⁵ Momentum Health Partners, LLC is a joint venture 50% owned by Anthem Partnership Holding Company, LLC and 50% owned by Blue Cross and Blue Shield of North Carolina (non-affiliate)

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

ALL SUBSIDIARIES 100% OWNED AND LLC'S ARE CONTROLLED BY MEMBERS UNLESS OTHERWISE NOTED

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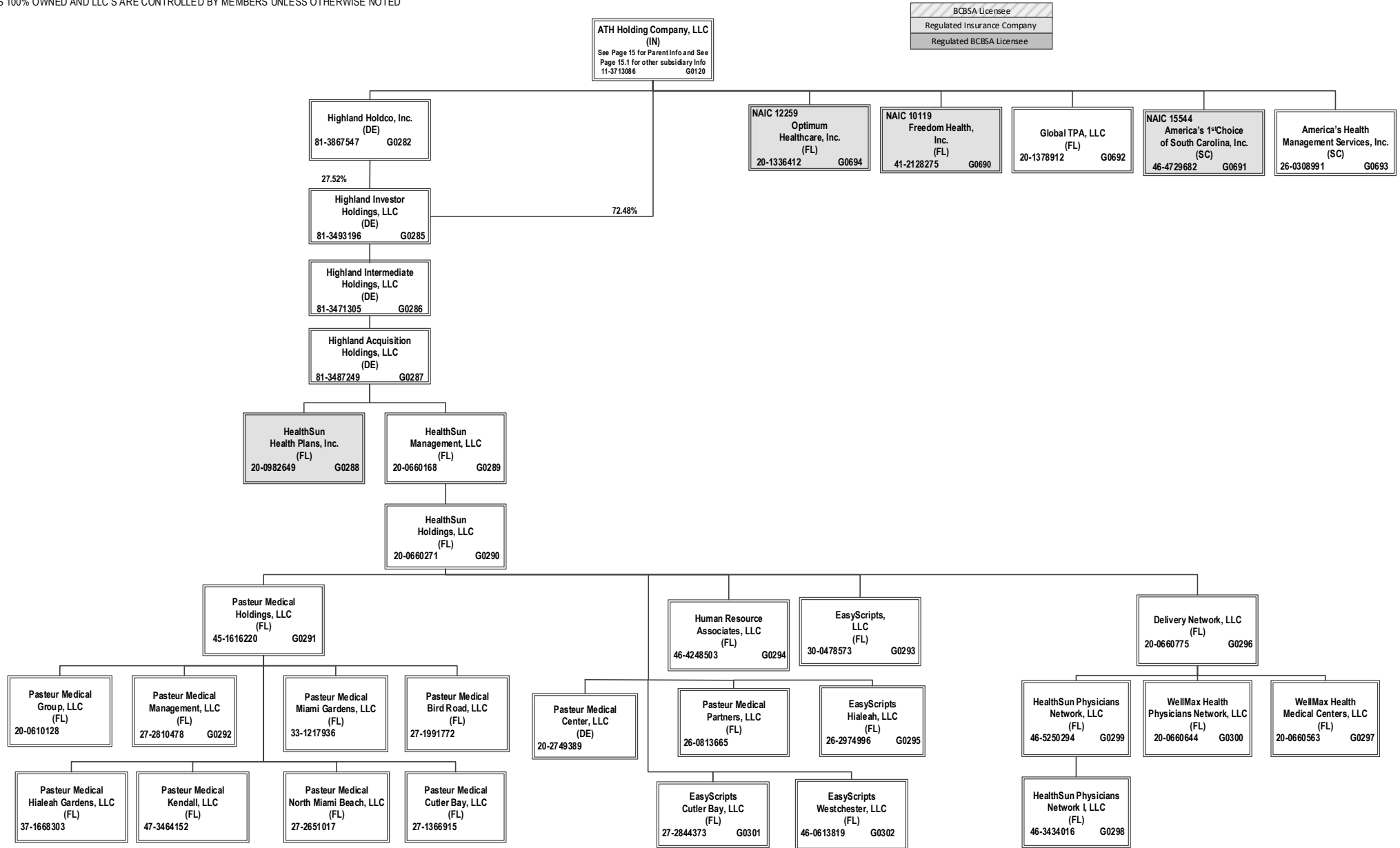


⁶ 30.09% of WPMI, LLC is owned by unaffiliated investors

⁷ Applied Pathways LLC is owned 53.52% by AIM and 46.48% by HEP AP Holdings, Inc.

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

ALL SUBSIDIARIES 100% OWNED AND LLC'S ARE CONTROLLED BY MEMBERS UNLESS OTHERWISE NOTED

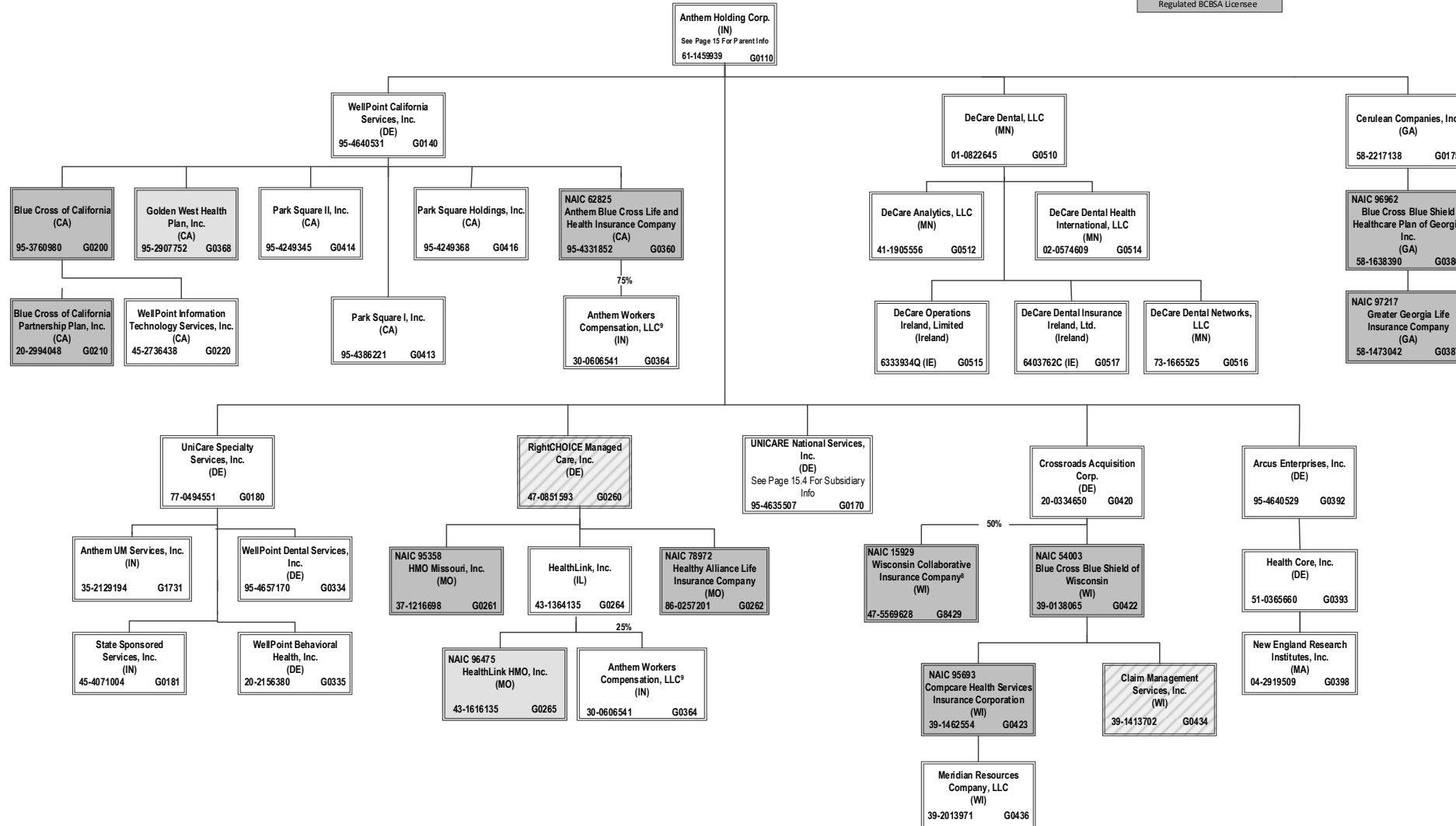


15.2

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

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BCBSA Licensee
Regulated Insurance Company
Regulated BCBSA Licensee



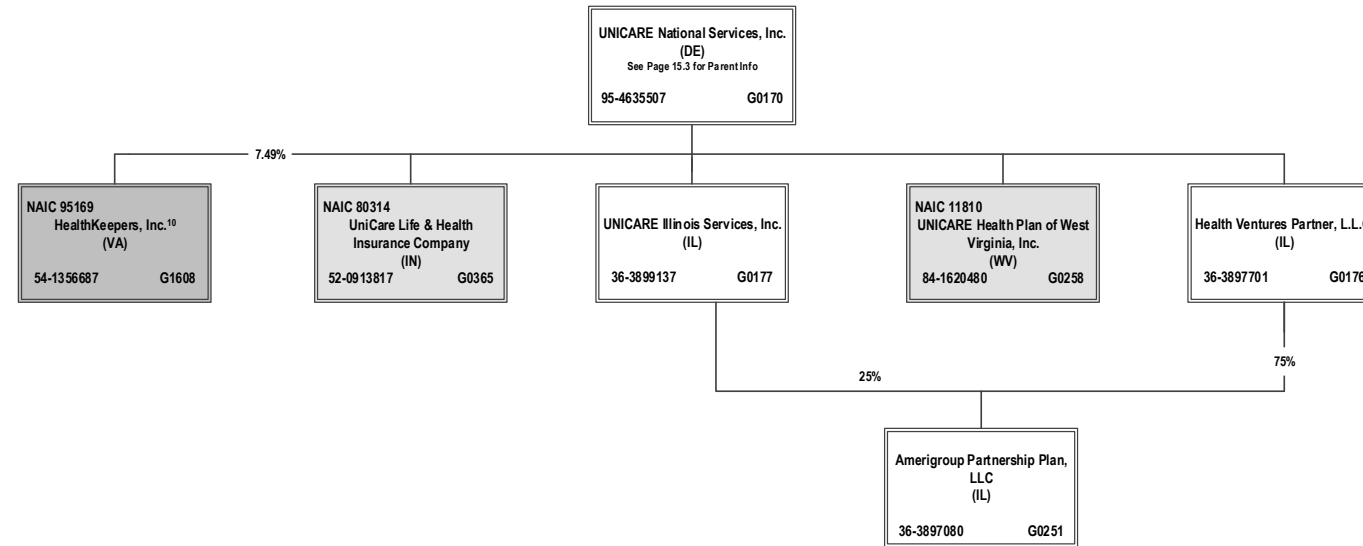
⁸ 50% of WCIC is owned by Aurora Health Care, Inc. (non-affiliate). Not consolidated for accounting purposes.

⁹ Anthem Workers' Compensation LLC is owned 75% by Anthem Blue Cross Life and Health Insurance Company and 25% by HealthLink, Inc.

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

ALL SUBSIDIARIES 100% OWNED AND LLC'S ARE CONTROLLED BY MEMBERS UNLESS OTHERWISE NOTED

BCBSA Licensee
Regulated Insurance Company
Regulated BCBSA Licensee

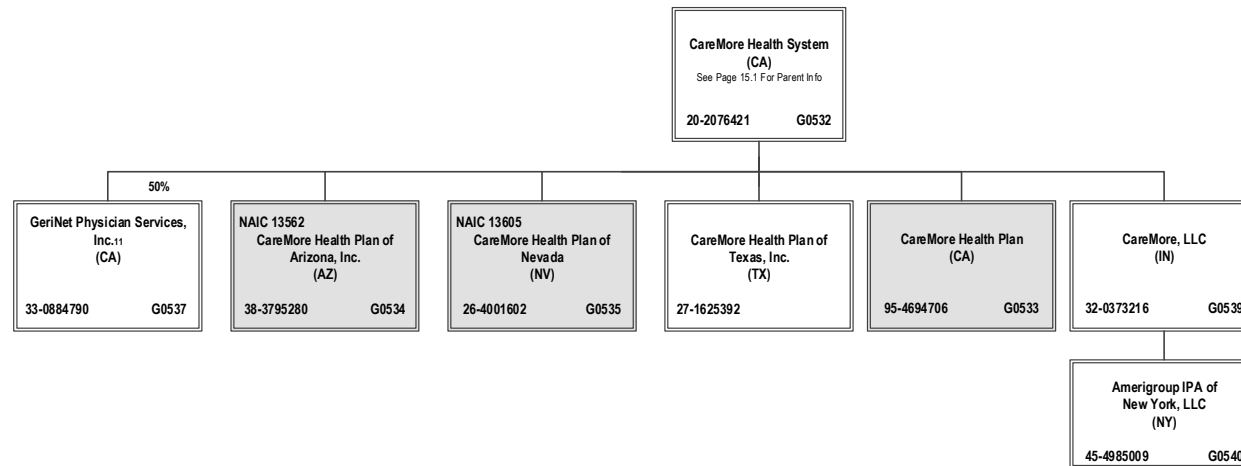


¹⁰ HealthKeepers, Inc. is owned 92.51% by Anthem Southeast, Inc. and 7.49% by UNICARE National Services, Inc.

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

BCBSA Licensee
Regulated Insurance Company
Regulated BCBSA Licensee

ALL SUBSIDIARIES 100% OWNED AND LLC'S ARE CONTROLLED BY MEMBERS UNLESS OTHERWISE NOTED

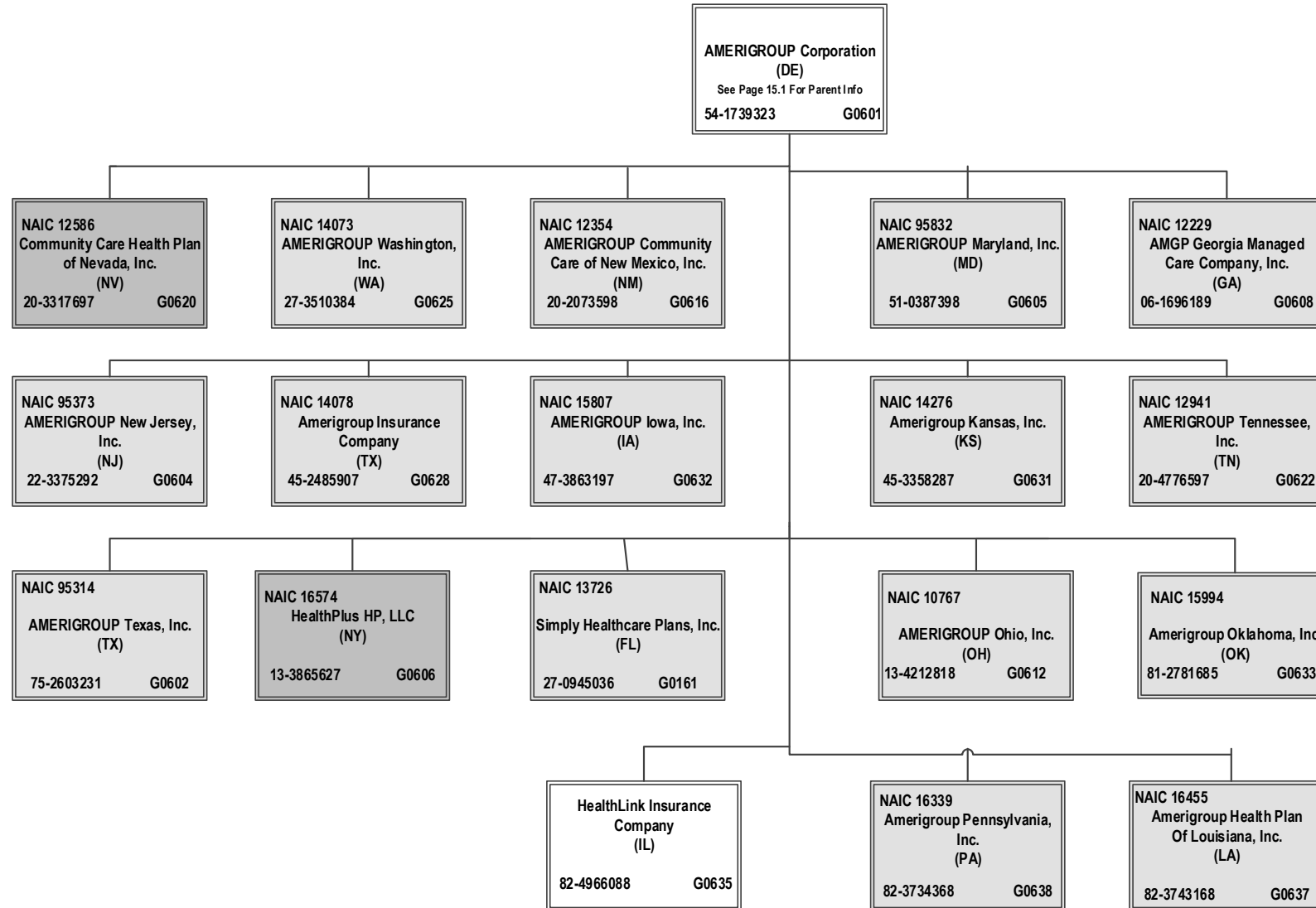


¹¹ GeriNet Physician Services, Inc. is owned 50% by CareMore Health System and 50% by Health Essentials Acquisition Corporation (non-affiliate)

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

ALL SUBSIDIARIES 100% OWNED AND LLC'S ARE CONTROLLED BY MEMBERS UNLESS OTHERWISE NOTED

BCBSA Licensee
Regulated Insurance Company
Regulated BCBSA Licensee



15.6

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Blue Cross Blue Shield of Wisconsin

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	Domiciliary Location	Relationship 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)	*
.0671	Anthem, Inc.		36-3692630		0001156039		American Imaging Management, Inc.	IL	NIA	Imaging Management Holdings, L.L.C.	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	15544	46-4729682		0001156039		America's 1st Choice of South Carolina, Inc.	SC	IA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.		26-0308991		0001156039		America's Health Management Services, Inc.	SC	NIA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	12354	20-2073598		0001156039		AMERIGROUP Community Care of New Mexico, Inc.	NM	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.		54-1739323		0001156039		AMERIGROUP Corporation	DE	NIA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.		82-1800037		0001156039		AMERIGROUP Delaware, Inc.	DE	NIA	Anthem Partnership Holding Company, LLC	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	16168	81-4131800		0001156039		Amerigroup District of Columbia, Inc.	DC	IA	Anthem Partnership Holding Company, LLC	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	16455	82-3743168		0001156039		Amerigroup Health Plan of Louisiana, Inc.	LA	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	14078	45-2485907		0001156039		Amerigroup Insurance Company	TX	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	15807	47-3863197		0001156039		AMERIGROUP Iowa, Inc.	IA	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.		45-4985009		0001156039		Amerigroup IPA of New York, LLC	NY	NIA	CareMore, LLC	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	14276	45-3358287		0001156039		Amerigroup Kansas, Inc.	KS	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	95832	51-0387398		0001156039		AMERIGROUP Maryland, Inc.	MD	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	16145	81-4626605		0001156039		Amerigroup Mississippi, Inc.	MS	IA	Anthem Partnership Holding Company, LLC	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	95373	22-3375292		0001156039		AMERIGROUP New Jersey, Inc.	NJ	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	10767	13-4212818		0001156039		AMERIGROUP Ohio, Inc.	OH	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	15994	81-2781685		0001156039		AMERIGROUP Oklahoma, Inc.	OK	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.		36-3897080		0001156039		Amerigroup Partnership Plan, LLC	IL	NIA	Health Ventures Partner, L.L.C.	Ownership	75.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.		36-3897080		0001156039		Amerigroup Partnership Plan, LLC	IL	NIA	UNICARE Illinois Services, Inc.	Ownership	25.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	16339	82-3734368		0001156039		Amerigroup Pennsylvania, Inc.	PA	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	12941	20-4776597		0001156039		AMERIGROUP Tennessee, Inc.	TN	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	95314	75-2603231		0001156039		AMERIGROUP Texas, Inc.	TX	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	14073	27-3510384		0001156039		AMERIGROUP Washington, Inc.	WA	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	12229	06-1696189		0001156039		AMGP Georgia Managed Care Company, Inc.	GA	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	16553	83-2435050		0001156039		AMH Health, LLC	ME	IA	Anthem Partnership Holding Company, LLC	Ownership	50.000	Anthem, Inc.	.N	.0102
.0671	Anthem, Inc.	62825	95-4331852		0001156039		Anthem Blue Cross Life and Health Insurance Company	CA	IA	WellPoint California Services, Inc.	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.		35-1898945		0001156039		Anthem Financial, Inc.	DE	NIA	Associated Group, Inc.	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	95120	61-1237516		0001156039		Anthem Health Plans of Kentucky, Inc.	KY	IA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	52618	31-1705652		0001156039		Anthem Health Plans of Maine, Inc.	ME	IA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	53759	02-0510530		0001156039		Anthem Health Plans of New Hampshire, Inc.	NH	IA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	71835	54-0357120	40003317	0001156039		Anthem Health Plans of Virginia, Inc.	VA	IA	Anthem Southeast, Inc.	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	60217	06-1475928		0001156039		Anthem Health Plans, Inc.	CT	IA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.		61-1459939		0001156039		Anthem Holding Corp.	IN	LUIP	Anthem, Inc.	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.		35-2145715		0001156039	New York Stock Exchange (NYSE)	Anthem, Inc.	IN	LUIP				Anthem, Inc.	.N	
.0671	Anthem, Inc.		98-1492098		0001156039		Anthem Innovation Israel Ltd		NIA	Legato Holdings I, Inc.	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	28207	35-0781558		0001156039		Anthem Insurance Companies, Inc.	IN	IA	Anthem, Inc.	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	15543	47-0992859		0001156039		Anthem Kentucky Managed Care Plan, Inc.	KY	IA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	13573	20-5876774		0001156039		Anthem Life & Disability Insurance Company	NY	IA	WellPoint Acquisition, LLC	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.	61069	35-0980405		0001156039		Anthem Life Insurance Company	IN	IA	Rocky Mountain Hospital and Medical Service, Inc.	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.		81-3974489		0001156039		Anthem Partnership Holding Company, LLC	DE	NIA	Anthem, Inc.	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.		46-0613946		0001156039		Anthem Services Company, LLC	IN	NIA	The Anthem Companies, Inc.	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.		32-0031791		0001156039		Anthem Southeast, Inc.	IN	NIA	Anthem, Inc.	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.		35-2129194		0001156039		Anthem UM Services, Inc.	IN	NIA	UNICARE Specialty Services, Inc.	Ownership	100.000	Anthem, Inc.	.N	
.0671	Anthem, Inc.		30-0606541		0001156039		Anthem Workers' Compensation, LLC	IN	NIA	Anthem Blue Cross Life and Health Insurance Company	Ownership	75.000	Anthem, Inc.	.N	.0109
.0671	Anthem, Inc.		30-0606541		0001156039		Anthem Workers' Compensation, LLC	IN	NIA	HealthLink, Inc.	Ownership	25.000	Anthem, Inc.	.N	.0109
.0671	Anthem, Inc.		80-0531799		0001156039		Applied Pathways, LLC	IL	NIA	American Imaging Management, Inc.	Ownership	53.520	Anthem, Inc.	.N	.0108
.0671	Anthem, Inc.		80-0531799		0001156039		Applied Pathways, LLC	IL	NIA	HEP AP Holdings, Inc.	Ownership	46.480	Anthem, Inc.	.N	.0108
.0671	Anthem, Inc.		95-4640529		0001156039		Arcus Enterprises, Inc.	DE	NIA	Anthem Holding Corp.	Ownership	100.000	Anthem, Inc.	.N	

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Blue Cross Blue Shield of Wisconsin

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

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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	Domiciliary Location	Relationship 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)	*
.0671	Anthem, Inc.		90-1057454		0001156039		Aspire Health, Inc.	DE	NIA	Nash Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		35-1292384		0001156039		Associated Group, Inc.	IN	NIA	Anthem Insurance Companies, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		11-3713086		0001156039		ATH Holding Company, LLC	IN	NIA	Anthem, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.	96962	58-1638390		0001156039		Blue Cross Blue Shield Healthcare Plan of Georgia, Inc.	GA	IA	Cerulean Companies, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.	54003	39-0138065		0001156039		Blue Cross Blue Shield of Wisconsin	WI	RE	Crossroads Acquisition Corp.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		95-3760980		0001156039		Blue Cross of California	CA	IA	WellPoint California Services, Inc.	Ownership	100.000	Anthem, Inc.	N	.0101
.0671	Anthem, Inc.		20-2994048		0001156039		Blue Cross of California Partnership Plan, Inc.	CA	IA	Blue Cross of California	Ownership	100.000	Anthem, Inc.	N	.0101
.0671	Anthem, Inc.		84-1782311		0001156039		CareMarket, Inc.	IN	NIA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		95-4694706		0001156039		CareMore Health Plan	CA	IA	Caremore Health System	Ownership	100.000	Anthem, Inc.	N	.0101
.0671	Anthem, Inc.	13562	38-3795280		0001156039		CareMore Health Plan of Arizona, Inc.	AZ	IA	Caremore Health System	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.	13605	26-4001602		0001156039		CareMore Health Plan of Nevada	NV	IA	Caremore Health System	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		27-1625392		0001156039		Caremore Health Plan of Texas, Inc.	TX	NIA	Caremore Health System	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		32-0373216		0001156039		Caremore, LLC	IN	NIA	Caremore Health System	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		20-2076421		0001156039		Caremore Health System	CA	NIA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		58-2217138		0001156039		Cerulean Companies, Inc.	GA	NIA	Anthem Holding Corp.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		39-1413702		0001156039		Claim Management Services, Inc.	WI	DS	Blue Cross Blue Shield of Wisconsin	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.	16345	82-1853423		0001156039		CCHA, LLC	CO	IA	Anthem Partnership Holding Company, LLC	Ownership	50.000	Anthem, Inc.	N	.0102
.0671	Anthem, Inc.	14064	26-4674149		0001156039		Community Care Health Plan of Louisiana, Inc.	LA	IA	Anthem Partnership Holding Company, LLC	Ownership	75.000	Anthem, Inc.	N	.0104
.0671	Anthem, Inc.	12586	20-3317697		0001156039		Community Care Health Plan of Nevada, Inc.	NV	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.	10345	31-1440175		0001156039		Community Insurance Company	OH	IA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.	95693	39-1462554		0001156039		Compcare Health Services Insurance Corporation	WI	DS	Blue Cross Blue Shield of Wisconsin	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		20-0334650		0001156039		Crossroads Acquisition Corp.	DE	UDP	Anthem Holding Corp.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		82-3027094		0001156039		DBG Holdings, Inc.	IN	NIA	Anthem, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		41-1905556		0001156039		DeCare Analytics, LLC	MN	NIA	DeCare Dental, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		02-0574609		0001156039		DeCare Dental Health International, LLC	MN	NIA	DeCare Dental, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.				0001156039		DeCare Dental Insurance Ireland, Ltd.	IRL	NIA	DeCare Dental, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		73-1665525		0001156039		DeCare Dental Networks, LLC	MN	NIA	DeCare Dental, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		01-0822645		0001156039		DeCare Dental, LLC	MN	NIA	Anthem Holding Corp.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.				0001156039		DeCare Operations Ireland, Limited	IRL	NIA	DeCare Dental, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		20-0660775		0001156039		Delivery Network, LLC	FL	NIA	HealthSun Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		26-2544715		0001156039		Designated Agent Company, Inc.	KY	NIA	Anthem Health Plans of Kentucky, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		27-2844373		0001156039		EasyScripts Outler Bay, LLC	FL	NIA	HealthSun Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		26-2974996		0001156039		EasyScripts Hialeah, LLC	FL	NIA	HealthSun Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		30-0478573		0001156039		EasyScripts LLC	FL	NIA	HealthSun Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		46-0613819		0001156039		EasyScripts Westchester, LLC	FL	NIA	HealthSun Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		13-3934328		0001156039		EHC Benefits Agency, Inc.	NY	NIA	WellPoint Holding Corp	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.	55093	23-7391136		0001156039		Empire HealthChoice Assurance, Inc.	NY	IA	WellPoint Holding Corp	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.	95433	13-3874803		0001156039		Empire HealthChoice HMO, Inc.	NY	IA	Empire HealthChoice Assurance, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		26-4286154		0001156039		Federal Government Solutions, LLC	WI	NIA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.	10119	41-2128275		0001156039		Freedom Health, Inc.	FL	IA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		33-0884790		0001156039		Gerinet Physician Services, Inc.	CA	NIA	Caremore Health System	Ownership	50.000	Anthem, Inc.	N	.0102
.0671	Anthem, Inc.		20-1378912		0001156039		Global TPA, LLC	FL	NIA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		95-2907752		0001156039		Golden West Health Plan, Inc.	CA	IA	WellPoint California Services, Inc.	Ownership	100.000	Anthem, Inc.	N	.0101
.0671	Anthem, Inc.	97217	58-1473042		0001156039		Greater Georgia Life Insurance Company	GA	IA	Blue Cross Blue Shield Healthcare Plan of Georgia, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		51-0365660		0001156039		Health Core, Inc.	DE	NIA	Arcus Enterprises, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		54-1237939		0001156039		Health Management Corporation	VA	NIA	Southeast Services, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		36-3897701		0001156039		Health Ventures Partner, L.L.C.	IL	NIA	UNICARE National Services, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.	95169	54-1356687		0001156039		HealthKeepers, Inc.	VA	IA	Anthem Southeast, Inc.	Ownership	92.510	Anthem, Inc.	N	
.0671	Anthem, Inc.	95169	54-1356687		0001156039		HealthKeepers, Inc.	VA	IA	UNICARE National Services, Inc.	Ownership	7.490	Anthem, Inc.	N	

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Blue Cross Blue Shield of Wisconsin

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

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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	Domiciliary Location	Relationship 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)	*
.0671	Anthem, Inc.	96475	43-1616135		0001156039		HealthLink HMO, Inc.	MO	IA	HealthLink, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		43-1364135		0001156039		HealthLink, Inc.	IL	NIA	RightCHOICE Managed Care, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		82-4966088		0001156039		HealthLink Insurance Company	IL	NIA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		13-3865627		0001156039		HealthPlus HP, LLC	NY	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	N	.0100
.0671	Anthem, Inc.	10122	20-0982649		0001156039		HealthSun Health Plans, Inc.	FL	IA	Highland Acquisition Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		20-0660271		0001156039		HealthSun Holdings, LLC	FL	NIA	HealthSun Management, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		20-0660168		0001156039		HealthSun Management, LLC	FL	NIA	Highland Acquisition Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		46-5250294		0001156039		HealthSun Physicians Network, LLC	FL	NIA	Delivery Network, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		46-3434016		0001156039		HealthSun Physicians Network I, LLC	FL	NIA	HealthSun Physicians Network, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.	78972	86-0257201		0001156039		Healthy Alliance Life Insurance Company	MO	IA	RightCHOICE Managed Care, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		47-3953545		0001156039		HEP AP Holdings, Inc.	DE	NIA	Imaging Management Holdings, L.L.C.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		81-3867547		0001156039		Highland Holdco, Inc.	DE	NIA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		81-3487249		0001156039		Highland Acquisition Holdings, LLC	DE	NIA	Highland Intermediate Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		81-3471305		0001156039		Highland Intermediate Holdings, LLC	DE	NIA	Highland Investor Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		81-3493196		0001156039		Highland Investor Holdings, LLC	DE	NIA	ATH Holding Company, LLC	Ownership	72.480	Anthem, Inc.	N	.0107
.0671	Anthem, Inc.		81-3493196		0001156039		Highland Investor Holdings, LLC	DE	NIA	Highland Holdco, Inc.	Ownership	27.520	Anthem, Inc.	N	.0107
.0671	Anthem, Inc.	95473	84-1017384		0001156039		HMO Colorado, Inc.	CO	IA	Rocky Mountain Hospital and Medical Service, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.	95358	37-1216698		0001156039		HMO Missouri, Inc.	MO	IA	RightCHOICE Managed Care, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.				0001156039		Human Resource Associates, LLC	FL	NIA	HealthSun Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		75-2619605		0001156039		Imaging Management Holdings, L.L.C.	DE	NIA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		82-3062245		0001156039		IngenioRX, Inc.	IN	NIA	DBG Holdings, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		98-1397080		0001156039		Legato Health Technologies LLP	IN	NIA	Legato Holdings I, Inc.	Ownership	100.000	Anthem, Inc.	N	.0105
							Legato Health Technologies Philippines, Inc.								
.0671	Anthem, Inc.		98-1490582		0001156039			PHL	NIA	Legato Holdings I, Inc.	Ownership	100.000	Anthem, Inc.	N	.0106
.0671	Anthem, Inc.		82-3030791		0001156039		Legato Holdings I, Inc.	IN	NIA	Anthem, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		82-3031178		0001156039		Legato Holdings II, LLC	IN	NIA	Legato Holdings I, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		02-0581429		0001156039		Living Complete Technologies, Inc.	MD	NIA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.	95527	02-0494919		0001156039		Matthew Thornton Health Plan, Inc.	NH	IA	Anthem Health Plans of New Hampshire, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		46-5262131		0001156039		Memphis Supportive Care Partnership, LLC	TN	NIA	Nash Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.				0001156039		Meridian Resource Company, LLC	WI	DS	CompCare Health Services Insurance Corporation	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		39-2013971		0001156039		Momentum Health Partners, LLC	NC	NIA	Anthem Partnership Holding Company, LLC	Ownership	50.000	Anthem, Inc.	N	.0102
.0671	Anthem, Inc.		83-0892028		0001156039		Nash Holding Company, LLC	DE	NIA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		35-1840597		0001156039		National Government Services, Inc.	IN	NIA	Federal Government Solutions, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		04-2919509		0001156039		New England Research Institute, Inc.	MA	NIA	Health Core, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		81-5476630		0001156039		NGS Federal, LLC	IN	NIA	Federal Government Solutions, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.	12259	20-1336412		0001156039		Optimum Healthcare, Inc.	FL	IA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		95-4249368		0001156039		Park Square Holdings, Inc.	CA	NIA	WellPoint California Services, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		95-4386221		0001156039		Park Square I, Inc.	CA	NIA	WellPoint California Services, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		95-4249345		0001156039		Park Square II, Inc.	CA	NIA	WellPoint California Services, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		27-1991772		0001156039		Pasteur Medical Birds Road, LLC	FL	NIA	Pasteur Medical Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		20-2749389		0001156039		Pasteur Medical Center, LLC	DE	NIA	HealthSun Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		27-1366915		0001156039		Pasteur Medical Cutler Bay, LLC	FL	NIA	Pasteur Medical Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		20-0610128		0001156039		Pasteur Medical Group, LLC	FL	NIA	Pasteur Medical Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		37-1668303		0001156039		Pasteur Medical Hialeah Gardens, LLC	FL	NIA	Pasteur Medical Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		45-1616220		0001156039		Pasteur Medical Holdings, LLC	FL	NIA	HealthSun Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		47-3464152		0001156039		Pasteur Medical Kendall, LLC	FL	NIA	Pasteur Medical Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		27-2810478		0001156039		Pasteur Medical Management, LLC	FL	NIA	Pasteur Medical Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		33-1217936		0001156039		Pasteur Medical Miami Gardens, LLC	FL	NIA	Pasteur Medical Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		27-2651017		0001156039		Pasteur Medical North Miami Beach, LLC	FL	NIA	Pasteur Medical Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		26-0813665		0001156039		Pasteur Medical Partners, LLC	FL	NIA	HealthSun Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		56-2396739		0001156039		Resolution Health, Inc.	DE	NIA	Anthem Southeast, Inc.	Ownership	100.000	Anthem, Inc.	N	

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Blue Cross Blue Shield of Wisconsin

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	Domiciliary Location	Relationship 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)	*
.0671	Anthem, Inc.		47-0851593		0001156039		RightCHOICE Managed Care, Inc.	DE	NIA	Anthem Holding Corp.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.	.11011	84-0747736		0001156039		Rocky Mountain Hospital and Medical Service, Inc.	CO	IA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		20-0473316		0001156039		SellCore, Inc.	DE	NIA	Anthem, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.	.13726	27-0945036		0001156039		Simply Healthcare Plans, Inc.	FL	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		55-0712302		0001156039		Southeast Services, Inc.	VA	NIA	Anthem Southeast, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		45-4071004		0001156039		State Sponsored Services, Inc.	IN	NIA	UNICARE Specialty Services, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		35-1835818		0001156039		The Anthem Companies, Inc.	IN	NIA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		45-5443372		0001156039		The Anthem Companies of California, Inc.	CA	NIA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		43-1967924		0001156039		TrustSolutions, LLC	WI	NIA	Federal Government Solutions, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.	.11810	84-1620480		0001156039		UNICARE Health Plan of West Virginia, Inc.	WV	IA	UNICARE National Services, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		36-3899137		0001156039		UNICARE Illinois Services, Inc.	IL	NIA	UNICARE National Services, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.	.80314	52-0913817		0001156039		UNICARE Life & Health Insurance Company	IN	IA	UNICARE National Services, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		95-4635507		0001156039		UNICARE National Services, Inc.	DE	NIA	Anthem Holding Corp.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		77-0494551		0001156039		UNICARE Specialty Services, Inc.	DE	NIA	Anthem Holding Corp.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		82-3300542		0001156039		Valus, Inc.	IN	NIA	DBG Holdings, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		20-0660563		0001156039		WellMax Health Medical Centers, LLC	FL	NIA	Delivery Network, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		20-0660644		0001156039		WellMax Health Physicians Network, LLC	FL	NIA	Delivery Network, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		20-4405193		0001156039		WellPoint Acquisition, LLC	IN	NIA	Anthem, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		20-2156380		0001156039		WellPoint Behavioral Health, Inc.	DE	NIA	UNICARE Specialty Services, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		95-4640531		0001156039		WellPoint California Services, Inc.	DE	NIA	Anthem Holding Corp.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		95-4657170		0001156039		WellPoint Dental Services, Inc.	DE	NIA	UNICARE Specialty Services, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		81-2874917		0001156039		WellPoint Health Solutions, Inc.	DE	NIA	Federal Government Solutions, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		20-3620996		0001156039		WellPoint Holding Corp	DE	NIA	Anthem, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		45-2736438		0001156039		WellPoint Information Technology Services, Inc.	CA	NIA	Blue Cross of California	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		36-4595641		0001156039		WellPoint Insurance Services, Inc.	HI	NIA	Anthem, Inc.	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.		47-2546820		0001156039		WellPoint Military Care Corporation	IN	NIA	Federal Government Solutions, LLC	Ownership	100.000	Anthem, Inc.	N	
.0671	Anthem, Inc.	.15929	47-5569628		0001156039		Wisconsin Collaborative Insurance Company	WI	IA	Crossroads Acquisition Corp.	Ownership	50.000	Anthem, Inc.	N	.0102
.0671	Anthem, Inc.		20-8672847		0001156039		WPMI, LLC	DE	NIA	ATH Holding Company, LLC	Ownership	69.910	Anthem, Inc.	N	.0103

Asterisk	Explanation
0100	Insurer is deemed to be an insurance affiliate in column 10, but does not have an NAIC Company Code in column 3 because it is regulated by the New York State Department of Health.
0101	Insurer is deemed to be an insurance affiliate in column 10, but does not have an NAIC Company Code in column 3 because it is regulated by the California Department of Managed Health Care.
0102	50% owned by unaffiliated investors
0103	30.09% owned by unaffiliated investors
0104	25% owned by an unaffiliated investor
0105	Legato Health Technologies LLP is a Limited Liability Partnership formed under the laws of India, and is 99% owned by Legato Holdings I, Inc. an Indiana corporation, and 1% owned by Legato Holdings II, LLC, an Indiana Limited Liability company.
0106	Legato Health Technologies Philippines, Inc. was incorporated under with the Republic of the Philippines, and is 100% owned by Legato Holdings I, Inc. an Indiana corporation.
0107	Highland Investor Holding LLC is a Limited Liability Company formed under the laws of Delaware, and is 72.48% owned by Anthem Holding Company, LLC. an Indiana limited liability company, and 27.52% owned by Highland Holdco, Inc., a Delaware corporation.
0108	Applied Pathways, LLC is a Limited Liability Company formed under the laws of Illinois, and is 53.52% owned by American Imaging Management, Inc. an Illinois limited liability company, and 46.48% owned by HEP AP Holdings, Inc., a Delaware corporation.
0109	Anthem Worker's Compensation, LLC is owned 75% by Anthem Blue Cross Life and Health Insurance Company and 25% by HealthLink, Inc.

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

Additional Write-ins for Liabilities Line 23

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
2304. FEP contract liability	445,435		445,435	603,329
2305. Other miscellaneous liabilities	214,976		214,976	3,842
2306. Other premium liability	126,110		126,110	303,364
2397. Summary of remaining write-ins for Line 23 from overflow page	786,521	0	786,521	910,535

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	5,036,244	5,407,141
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	155,704	1,162
3. Current year change in encumbrances		0
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		0
7. Deduct current year's other than temporary impairment recognized		0
8. Deduct current year's depreciation	281,668	372,059
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	4,910,279	5,036,244
10. Deduct total nonadmitted amounts		0
11. Statement value at end of current period (Line 9 minus Line 10)	4,910,279	5,036,244

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 investment and commitment fees		
9. Total foreign exchange change in book value/recorded investment including 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		
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 depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		

NONE

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	322,573,210	303,302,610
2. Cost of bonds and stocks acquired	28,678,922	37,106,352
3. Accrual of discount	217,281	210,835
4. Unrealized valuation increase (decrease)	11,541,256	14,948,220
5. Total gain (loss) on disposals	(53,937)	315,793
6. Deduct consideration for bonds and stocks disposed of	28,374,731	32,542,782
7. Deduct amortization of premium	510,359	767,819
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	334,071,642	322,573,210
12. Deduct total nonadmitted amounts	1,360,464	1,393,922
13. Statement value at end of current period (Line 11 minus Line 12)	332,711,178	321,179,288

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Blue Cross Blue Shield of Wisconsin

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	113,122,655	12,387,000	11,783,750	(822,714)	111,646,311	113,122,655	112,903,191	114,539,403
2. NAIC 2 (a)	38,462,521	6,691,955	1,917,887	803,410	37,702,018	38,462,521	44,039,999	36,370,694
3. NAIC 3 (a)	2,455,967	0	3,622	4,896	2,444,509	2,455,967	2,457,241	2,329,989
4. NAIC 4 (a)	0				51,104	0	0	59,601
5. NAIC 5 (a)	0				0	0	0	
6. NAIC 6 (a)	0				0	0	0	
7. Total Bonds	154,041,143	19,078,955	13,705,259	(14,408)	151,843,942	154,041,143	159,400,431	153,299,687
PREFERRED STOCK								
8. NAIC 1	0				0	0	0	0
9. NAIC 2	0				0	0	0	0
10. NAIC 3	0				0	0	0	0
11. NAIC 4	0				0	0	0	0
12. NAIC 5	0				0	0	0	0
13. NAIC 6	0				0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	154,041,143	19,078,955	13,705,259	(14,408)	151,843,942	154,041,143	159,400,431	153,299,687

(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 \$ 5,999,340 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

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Schedule DA - Part 1 - Short-Term Investments

NONE

Schedule DA - Verification - Short-Term Investments

NONE

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

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	72,994,002	8,541,190
2. Cost of cash equivalents acquired	1,007,974,483	2,114,075,774
3. Accrual of discount	24,857	
4. Unrealized valuation increase (decrease)	5,998	(5,998)
5. Total gain (loss) on disposals	4,898	(6,900)
6. Deduct consideration received on disposals	1,040,004,898	2,049,610,064
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	40,999,340	72,994,002
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	40,999,340	72,994,002

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

NONE

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

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

NONE

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Blue Cross Blue Shield of Wisconsin

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 and Administrative Symbol/Market Indicator (a)
912828-5M-8	US TREASURY N/B 3.125% 11/15/28		09/13/2019	BARCLAYS CAPITAL		413,848	375,000	3,981	1
0599999. Subtotal - Bonds - U.S. Governments						413,848	375,000	3,981	XXX
3128M7-R3-2	FHLMC POOL G05606 4.500% 07/01/39		09/05/2019	TD Securities		400,580	368,932	461	1
3132XC-RW-7	FHLMC POOL G67701 3.000% 10/01/46		09/13/2019	SUNTRUST ROBINSON HUP		1,033,646	1,008,743	1,429	1
3140J6-GR-2	FNMA POOL BM2007 4.000% 09/01/48		09/23/2019	Wells Fargo		669,268	641,792	642	1
3140X4-J9-8	FNMA POOL FH1187 4.000% 03/01/47		07/03/2019	JP Morgan		570,289	542,648	844	1
602248-KQ-8	MILWAUKEE CNTY WI ARPT REVENUE SERIES A 5.000% 12/01/28		07/10/2019	RBC Capital Markets		253,054	210,000	1,196	1FE
786106-EP-5	SACRAMENTO CNTY CA 7.680% 08/15/21		09/30/2019	ML CAPITAL MARKETS		830,025	775,000	7,771	2FE
3199999. Subtotal - Bonds - U.S. Special Revenues						3,756,862	3,547,115	12,343	XXX
075887-BK-4	BECTON DICKINSON AND CO 3.300% 03/01/23		09/30/2019	BARCLAYS CAPITAL		1,020,160	1,000,000	2,842	2FE
254709-AG-3	DISCOVER FINANCIAL SVS 5.200% 04/27/22		07/01/2019	Keybank Capital Markets Inc		965,430	900,000	8,580	2FE
50587K-AA-9	LAFARGEHOLCIM FINANCE US SERIES 144A 3.500% 09/22/26		07/30/2019	MARKETAXESS EUROPE LII		826,856	825,000	10,347	2FE
65339K-AS-9	NEXTERA ENERGY CAPITAL 2.403% 09/01/21		08/05/2019	Goldman Sachs & Co		827,021	825,000	0	2FE
674599-CQ-6	OCCIDENTAL PETROLEUM COR 3.608% 08/15/22		08/06/2019	Citigroup Global Markets		800,000	800,000	0	2FE
89176L-AA-2	TOWD POINT MORTGAGE TRUST SERIES 2018-6 CLASS A1A 144A 3.750% 03/25/58		07/01/2019	Wells Fargo		0	0	0	1FM
96145D-AB-1	WESTROCK CO SERIES WI 3.000% 09/15/24		07/12/2019	Credit Suisse Securities		401,052	400,000	4,033	2FE
89114Q-CC-0	TORONTO DOMINION BANK SERIES GMTN 2.409% 03/17/21		09/10/2019	TD Securities		900,000	900,000	0	1FE
26835P-AF-7	EDP FINANCE BV SERIES 144A 3.625% 07/15/24	A	09/26/2019	BNP Paribas Securities		828,072	800,000	6,042	2FE
606822-BJ-2	MITSUBISHI UFJ FIN GRP 2.801% 07/18/24	D	07/11/2019	Morgan Stanley		500,000	500,000	0	1FE
67078A-AC-7	NVENT FINANCE SARL SERIES WI 3.950% 04/15/23	D	09/24/2019	Stifel Nicolaus & Co		1,020,360	1,000,000	17,665	2FE
853254-BN-9	STANDARD CHARTERED PLC SERIES 144A 3.785% 05/21/25	D	08/30/2019	BNP Paribas Securities		828,848	800,000	8,663	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						8,917,799	8,750,000	58,172	XXX
8399997. Total - Bonds - Part 3						13,088,509	12,672,115	74,496	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						13,088,509	12,672,115	74,496	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	XXX
9999999 - Totals						13,088,509	XXX	74,496	XXX

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

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Blue Cross Blue Shield of Wisconsin

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol /Market Indicator (a)
36179M-E3-0	GNMA POOL MA0154 3.500% 06/20/42		09/01/2019	Paydown		33,337	33,337	35,103	35,021	.0	(1,684)	.0	(1,684)	.0	33,337	.0	.0	.0	779	06/20/2042	1
36179R-BW-8	GNMA II POOL MA2753 3.000% 04/20/45		09/01/2019	Paydown		25,521	25,521	26,095	26,075	.0	(554)	.0	(554)	.0	25,521	.0	.0	.0	513	04/20/2045	1
36179R-D8-9	GNMA II POOL MA2827 4.000% 05/20/45		09/01/2019	Paydown		46,541	46,541	49,486	49,966	.0	(2,855)	.0	(2,855)	.0	46,541	.0	.0	.0	1,257	05/20/2045	1
36179R-Q2-8	GNMA II POOL MA3173 3.500% 10/20/45		09/01/2019	Paydown		39,682	39,682	39,949	39,945	.0	(263)	.0	(263)	.0	39,682	.0	.0	.0	934	10/20/2045	1
36202C-GY-4	GNMA II POOL 002687 6.000% 12/20/28		09/01/2019	Paydown		2,550	2,550	2,542	2,542	.0	.8	.0	.8	.0	2,550	.0	.0	.0	102	12/20/2028	1
36202D-ZF-7	GNMA II POOL 003474 6.000% 11/20/33		09/01/2019	Paydown		237	237	245	243	.0	(7)	.0	(7)	.0	237	.0	.0	.0	10	11/20/2033	1
312828-5M-8	US TREASURY N/B 3.125% 11/15/28		09/24/2019	NOMURA SECURITIES		421,201	375,000	413,848	0	.0	(96)	.0	(96)	.0	413,752	.0	7,449	7,449	4,267	11/15/2028	1
0599999	Subtotal - Bonds - U.S. Governments					569,069	522,868	567,268	153,222	0	(5,451)	0	(5,451)	0	561,620	0	7,449	7,449	7,862	XXX	XXX
20775C-TX-2	CONNECTICUT ST HSG FIN AUTH HS 4.000% 11/15/47		09/12/2019	Call	100.0000	20,000	20,000	21,660	21,599	.0	(27)	.0	(27)	.0	21,572	.0	(1,572)	(1,572)	660	11/15/2047	1FE
3128M6-AP-3	FHLMC GIANT POOL G04214 5.500% 05/01/38		09/01/2019	Paydown		3,689	3,689	3,725	3,721	.0	(32)	.0	(32)	.0	3,689	.0	.0	.0	139	05/01/2038	1
3128M8-BS-7	FHLMC GOLD POOL G07849 3.500% 05/01/44		09/01/2019	Paydown		18,379	18,379	19,049	19,017	.0	(638)	.0	(638)	.0	18,379	.0	.0	.0	430	05/01/2044	1
3128M8-D2-2	FHLMC GOLD POOL G07921 3.500% 04/01/43		09/01/2019	Paydown		31,976	31,976	32,780	32,756	.0	(780)	.0	(780)	.0	31,976	.0	.0	.0	758	04/01/2043	1
3128ME-GK-2	FHLMC POOL G16074 3.000% 02/01/32		09/01/2019	Paydown		25,731	25,731	26,525	26,470	.0	(739)	.0	(739)	.0	25,731	.0	.0	.0	518	02/01/2032	1
3128MJ-GA-2	FHLMC GOLD POOL G08192 5.500% 04/01/37		09/01/2019	Paydown		3,803	3,803	3,706	3,714	.0	89	.0	89	.0	3,803	.0	.0	.0	135	04/01/2037	1
3128MJ-UP-6	FHLMC GOLD POOL G08269 5.500% 05/01/38		09/01/2019	Paydown		2,363	2,363	2,331	2,333	.0	.30	.0	.30	.0	2,363	.0	.0	.0	89	05/01/2038	1
3128MJ-MH-7	FHLMC GOLD POOL G08372 4.500% 11/01/39		09/01/2019	Paydown		6,486	6,486	6,893	6,858	.0	(371)	.0	(371)	.0	6,486	.0	.0	.0	194	11/01/2039	1
3128MJ-S6-8	FHLMC GOLD POOL G08540 3.000% 08/01/43		09/01/2019	Paydown		41,646	41,646	40,188	40,290	.0	1,355	.0	1,355	.0	41,646	.0	.0	.0	830	08/01/2043	1
3128MJ-SY-7	FHLMC GOLD POOL G08534 3.000% 06/01/43		09/01/2019	Paydown		46,659	46,659	45,493	45,583	.0	1,076	.0	1,076	.0	46,659	.0	.0	.0	937	06/01/2043	1
3128MJ-UB-1	FHLMC GOLD POOL G08606 4.000% 09/01/44		09/01/2019	Paydown		26,300	26,300	27,027	27,014	.0	(715)	.0	(715)	.0	26,300	.0	.0	.0	719	09/01/2044	1
3128MJ-VB-3	FHLMC GOLD POOL G08609 3.500% 10/01/44		09/01/2019	Paydown		32,524	32,524	32,199	32,203	.0	.321	.0	.321	.0	32,524	.0	.0	.0	765	10/01/2044	1
3128MJ-XK-1	FHLMC GOLD POOL G08681 3.500% 12/01/45		09/01/2019	Paydown		15,032	15,032	15,079	15,078	.0	(46)	.0	(46)	.0	15,032	.0	.0	.0	354	12/01/2045	1
3128MM-TA-1	FHLMC GOLD POOL G18544 2.500% 03/01/30		09/01/2019	Paydown		37,382	37,382	38,059	37,947	.0	(565)	.0	(565)	.0	37,382	.0	.0	.0	622	03/01/2030	1
3128P7-TC-7	FHLMC POOL C91447 3.500% 05/01/32		09/01/2019	Paydown		25,377	25,377	25,682	25,672	.0	(295)	.0	(295)	.0	25,377	.0	.0	.0	600	05/01/2032	1
3128P7-TY-9	FHLMC POOL C91467 3.500% 07/01/32		09/01/2019	Paydown		22,533	22,533	24,015	23,858	.0	(1,326)	.0	(1,326)	.0	22,533	.0	.0	.0	519	07/01/2032	1
312907-XF-0	FHLMC SERIES 1167 CLASS E 7.500% 11/15/21		09/01/2019	Paydown		31	31	30	30	.0	.0	.0	.0	.0	31	.0	.0	.0	2	11/15/2021	1
312912-AN-8	FHLMC SERIES 1367 CLASS K 5.500% 09/15/22		09/01/2019	Paydown		264	264	265	264	.0	.0	.0	.0	.0	264	.0	.0	.0	10	09/15/2022	1
31292K-ZX-4	FHLMC POOL C03490 4.500% 08/01/40		09/01/2019	Paydown		43,551	43,551	45,603	45,413	.0	(1,862)	.0	(1,862)	.0	43,551	.0	.0	.0	1,288	08/01/2040	1
31292S-AD-2	FHLMC POOL C09004 3.500% 07/01/42		09/01/2019	Paydown		83,686	83,686	89,034	88,552	.0	(4,866)	.0	(4,866)	.0	83,686	.0	.0	.0	1,960	07/01/2042	1
312938-K5-1	FHLMC GOLD POOL A90316 4.500% 12/01/39		09/01/2019	Paydown		19,033	19,033	20,573	20,514	.0	(1,482)	.0	(1,482)	.0	19,033	.0	.0	.0	574	12/01/2039	1
312941-3N-5	FHLMC POOL A93505 4.500% 08/01/40		09/01/2019	Paydown		17,297	17,297	18,123	18,053	.0	(756)	.0	(756)	.0	17,297	.0	.0	.0	517	08/01/2040	1
3132GU-KK-9	FHLMC POOL Q08998 3.500% 06/01/42		09/01/2019	Paydown		30,496	30,496	32,298	32,133	.0	(1,637)	.0	(1,637)	.0	30,496	.0	.0	.0	705	06/01/2042	1
3132J4-KS-7	FHLMC GOLD POOL G31004 3.500% 08/01/34		09/01/2019	Paydown		23,585	23,585	24,786	24,719	.0	(1,134)	.0	(1,134)	.0	23,585	.0	.0	.0	538	08/01/2034	1
3132KF-P7-1	FHLMC POOL V61346 2.500% 10/01/31		09/01/2019	Paydown		41,693	41,693	41,289	41,289	.0	.0	.0	.0	.0	41,693	.0	.0	.0	262	10/01/2031	1
3132KC-RV-9	FHLMC GOLD POOL G67700 3.500% 08/01/46		09/01/2019	Paydown		68,397	68,397	69,759	69,717	.0	(1,320)	.0	(1,320)	.0	68,397	.0	.0	.0	1,596	08/01/2046	1
31335A-ZF-4	FHLMC GOLD POOL G60774 3.000% 10/01/45		09/01/2019	Paydown		24,149	24,149	24,130	24,130	.0	.19	.0	.19	.0	24,149	.0	.0	.0	483	10/01/2045	1
31335A-FW-3	FHLMC GOLD POOL G60181 4.500% 01/01/45		09/01/2019	Paydown		27,120	27,120	28,853	28,853	.0	(1,733)	.0	(1,733)	.0	27,120	.0	.0	.0	314	01/01/2045	1
31335A-NJ-3	FHLMC GOLD POOL G60393 3.500% 01/01/46		09/01/2019	Paydown		23,122	23,122	24,300	24,255	.0	(1,133)	.0	(1,133)	.0	23,122	.0	.0	.0	546	01/01/2046	1
31335A-TG-3	FHLMC GOLD POOL G60551 4.000% 04/01/46		09/01/2019	Paydown		25,793	25,793	27,816	27,752	.0	(1,959)	.0	(1,959)	.0	25,793	.0	.0	.0	688	04/01/2046	1
31335B-C7-9	FHLMC GOLD POOL G60994 3.500% 01/01/45		09/01/2019	Paydown		30,556	30,556	30,590	30,590	.0	(34)	.0	(34)	.0	30,556	.0	.0	.0	729	01/01/2045	1
31335B-CZ-7	FHLMC GOLD POOL G60988 3.000% 05/01/47		09/01/2019	Paydown		15,417	15,417	15,426	15,426	.0	(9)	.0	(9)	.0	15,417	.0	.0	.0	308	05/01/2047	1
31335C-BS-2	FHLMC GOLD POOL G61849 4.500% 11/01/46		09/01/2019	Paydown		28,535	28,535	30,341	30,341	.0	(1,806)	.0	(1,806)	.0	28,535	.0	.0	.0	433	11/01/2046	1
313376-OT-1	FHLMC SERIES 1808 CLASS D 5.500% 08/15/23		09/01/2019	Paydown		3,152	3,152	3,137	3,142	.0	.10	.0	.10	.0	3,152	.0	.0	.0	113	08/15/2023	1
31358J-Y3-9	FNMA SERIES G-35 CLASS M 8.750% 10/25/21		09/01/2019	Paydown		497	497	515	497	.0	.0	.0	.0	.0	497	.0	.0	.0	29	10/25/2021	1
31358J-Y3-9	FNMA SERIES 1993-58 CLASS H 5.500% 04/25/23		09/01/2019	Paydown		230	230	239	233	.0	(3)	.0	(3)	.0	230	.0	.0	.0	8	04/25/2023	1
31371L-EW-5	FNMA POOL 254949 5.000% 11/01/33		09/01/2019	Paydown		662	662	661	661	.0	.1	.0	.1	.0	662	.0	.0	.0	22	11/01/2033	1
31371N-5M-5	FNMA POOL 256676 5.500% 04/01/27		09/01/2019	Paydown		2,686	2,686	2,790	2,756	.0	(70)	.0	(70)	.0	2,686	.0	.0	.0	98	04/01/2027	1
3138A2-BE-8	FNMA POOL AH0936 3.500% 12/01/40		09/01/2019	Paydown		20,510	20,510	20,734	20,705	.0	(196)	.0	(196)	.0	20,510	.0	.0	.0	479	12/01/2040	1
3138E0-FK-7	FNMA POOL AJ7689 4.000% 12/01/41		09/01/2019	Paydown		16,528	16,528	17,519	17,428	.0	(901)	.0	(901)	.0	16,528	.0	.0	.0	443	12/01/2041	1
3138EJ-7F-9	FNMA POOL AL2693 4.000% 08/01/42		09/01/2019	Paydown		14,656	14,656	15,694	15,624	.0											

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Blue Cross Blue Shield of Wisconsin

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol /Market Indicator (a)
3138X0-Y3-6	FNMA POOL AU1629 3.00% 07/01/43		09/01/2019	Paydown		21,083	21,083	21,056	21,056	0	27	0	27	0	21,083	0	0	0	420	07/01/2043	1
3138XB-U8-5	FNMA POOL AV0606 4.00% 11/01/43		09/01/2019	Paydown		23,578	23,578	24,809	24,743	0	(1,165)	0	(1,165)	0	23,578	0	0	0	652	11/01/2043	1
3138YU-JZ-1	FNMA POOL AZ4779 4.00% 10/01/45		09/01/2019	Paydown		27,659	27,659	28,722	28,703	0	(1,044)	0	(1,044)	0	27,659	0	0	0	751	10/01/2045	1
31402C-4H-2	FNMA POOL Z25424 5.50% 04/01/34		09/01/2019	Paydown		6,978	6,978	7,285	7,232	0	(253)	0	(253)	0	6,978	0	0	0	257	04/01/2034	1
31402C-4J-8	FNMA POOL Z25425 5.50% 04/01/34		09/01/2019	Paydown		2,235	2,235	2,289	2,279	0	(43)	0	(43)	0	2,235	0	0	0	83	04/01/2034	1
31402D-US-0	FNMA POOL Z25773 5.50% 09/01/34		09/01/2019	Paydown		8,460	8,460	8,550	8,531	0	(71)	0	(71)	0	8,460	0	0	0	312	09/01/2034	1
31402R-DF-3	FNMA POOL Z35502 6.00% 04/01/35		09/01/2019	Paydown		3,415	3,415	3,387	3,389	0	27	0	27	0	3,415	0	0	0	140	04/01/2035	1
31403C-6L-0	FNMA POOL Z45275 5.00% 02/01/36		09/01/2019	Paydown		15,413	15,413	16,889	16,729	0	(1,316)	0	(1,316)	0	15,413	0	0	0	521	02/01/2036	1
31405H-YD-4	FNMA POOL Z90108 6.00% 08/01/34		09/01/2019	Paydown		177	177	183	182	0	(5)	0	(5)	0	177	0	0	0	7	08/01/2034	1
3140FQ-TZ-0	FNMA POOL BE5067 3.50% 11/01/46		09/01/2019	Paydown		29,673	29,673	30,484	30,458	0	(786)	0	(786)	0	29,673	0	0	0	704	11/01/2046	1
3140J5-SS-9	FNMA POOL BM1428 3.50% 09/01/43		09/01/2019	Paydown		20,012	20,012	20,675	20,659	0	(647)	0	(647)	0	20,012	0	0	0	467	09/01/2043	1
3140J7-N2-7	FNMA POOL BM3108 4.50% 08/01/46		09/01/2019	Paydown		17,928	17,928	19,178	19,155	0	(1,227)	0	(1,227)	0	17,928	0	0	0	546	08/01/2046	1
3140J8-JP-9	FNMA POOL BM3869 4.00% 03/01/46		09/01/2019	Paydown		28,555	28,555	28,932	28,929	0	(374)	0	(374)	0	28,555	0	0	0	764	03/01/2046	1
3140J8-MW-0	FNMA POOL BM3972 2.50% 04/01/38		09/01/2019	Paydown		18,754	18,754	18,202	18,754	0	552	0	552	0	18,754	0	0	0	158	04/01/2038	1
3140J9-SF-9	FNMA POOL BM5017 3.00% 03/01/30		09/01/2019	Paydown		43,413	43,413	43,803	43,803	0	(390)	0	(390)	0	43,413	0	0	0	331	03/01/2030	1
3140JA-OP-6	FNMA POOL BM5861 4.50% 05/01/47		09/01/2019	Paydown		46,946	46,946	49,881	49,881	0	(2,934)	0	(2,934)	0	46,946	0	0	0	386	05/01/2047	1
3140K4-J9-8	FNMA POOL FM1187 4.00% 03/01/47		09/01/2019	Paydown		18,617	18,617	19,565	19,565	0	(948)	0	(948)	0	18,617	0	0	0	86	03/01/2047	1
31410K-JY-1	FNMA POOL 889579 6.00% 05/01/38		09/01/2019	Paydown		5,758	5,758	6,304	6,266	0	(509)	0	(509)	0	5,758	0	0	0	229	05/01/2038	1
31417Y-TT-4	FNMA POOL MA0561 4.00% 11/01/40		09/01/2019	Paydown		13,993	13,993	14,689	14,661	0	(668)	0	(668)	0	13,993	0	0	0	379	11/01/2040	1
31418A-AJ-7	FNMA POOL MA0908 4.00% 11/01/31		09/01/2019	Paydown		10,224	10,224	11,037	10,926	0	(702)	0	(702)	0	10,224	0	0	0	274	11/01/2031	1
31418A-BT-4	FNMA POOL MA0949 3.50% 01/01/32		09/01/2019	Paydown		20,497	20,497	21,637	21,497	0	(1,000)	0	(1,000)	0	20,497	0	0	0	478	01/01/2032	1
31418A-YE-2	FNMA POOL MA1608 3.50% 10/01/33		09/01/2019	Paydown		24,141	24,141	25,672	25,550	0	(1,409)	0	(1,409)	0	24,141	0	0	0	572	10/01/2033	1
31418M-QG-0	FNMA POOL AD0454 5.00% 11/01/21		09/01/2019	Paydown		1,869	1,869	1,991	1,933	0	(65)	0	(65)	0	1,869	0	0	0	61	11/01/2021	1
31418U-EL-4	FNMA POOL AD6438 5.00% 06/01/40		09/01/2019	Paydown		7,841	7,841	8,355	8,310	0	(469)	0	(469)	0	7,841	0	0	0	263	06/01/2040	1
31418W-PG-9	FNMA POOL AD8522 4.00% 08/01/40		09/01/2019	Paydown		12,658	12,658	12,972	12,941	0	(283)	0	(283)	0	12,658	0	0	0	345	08/01/2040	1
31419B-BT-1	FNMA POOL AE0949 4.00% 02/01/41		09/01/2019	Paydown		18,896	18,896	19,844	19,752	0	(856)	0	(856)	0	18,896	0	0	0	507	02/01/2041	1
34074M-EX-5	FLORIDA HSG FIN CORP 4.50% 07/01/29		07/01/2019	Call	100,000	100,000	100,000	105,737	101,074	0	(351)	0	(351)	0	100,723	0	(723)	(723)	4,500	07/01/2029	1FE
49130T-ME-3	KENTUCKY HSG CORP HSG 5.00% 01/01/28		08/23/2019	Call	100,000	30,000	30,000	32,315	30,843	0	(147)	0	(147)	0	30,697	0	(697)	(697)	1,717	01/01/2028	1FE
64469D-UF-6	NEW HAMPSHIRE ST HSG FIN AUTHS 2.40% 07/01/19		07/01/2019	Maturity		485,000	485,000	485,000	485,000	0	0	0	0	485,000	0	0	0	0	11,640	07/01/2019	1FE
646080-TA-9	NEW JERSEY ST HIGHER ED ASSIST SERIES 1B 2.95% 12/01/28		07/10/2019	Call	100,000	115,000	115,000	115,000	115,000	0	0	0	0	115,000	0	0	0	0	2,064	12/01/2028	1FE
649883-L2-9	NEW YORK ST MTG AGY HOMEOWNER SERIES 195 4.00% 10/01/46		08/29/2019	Call	100,000	35,000	35,000	38,357	38,140	0	(53)	0	(53)	0	38,087	0	(3,087)	(3,087)	1,276	10/01/2046	1FE
762315-QU-6	RHODE ISLAND ST STUDENT LOAN A SERIES A 3.50% 12/01/34		09/17/2019	Redemption	100,000	5,000	5,000	4,969	4,970	0	1	0	1	0	4,971	0	29	29	139	12/01/2034	1FE
88045R-TQ-5	TENNESSEE HSG DEV AGY 4.50% 01/01/28		08/01/2019	Call	100,000	65,000	65,000	67,960	66,807	0	(97)	0	(97)	0	66,710	0	(1,710)	(1,710)	3,056	01/01/2028	1FE
88271H-EJ-4	TEXAS ST AFFORDABLE HSG CORP SERIES A 5.25% 09/01/28		09/03/2019	Call	100,000	40,000	40,000	42,834	40,721	0	(197)	0	(197)	0	40,524	0	(524)	(524)	1,969	09/01/2028	1FE
3199999	Subtotal - Bonds - U.S. Special Revenues					2,366,073	2,366,073	2,432,349	2,187,749	0	(45,334)	0	(45,334)	0	2,374,357	0	(8,284)	(8,284)	59,475	XXX	XXX
00438Q-AC-8	ACCREDITED MORTGAGE LOAN TRUST SERIES 2007-1 CLASS A3 2.148% 02/25/37		09/25/2019	Paydown		70,821	70,821	69,917	70,550	0	270	0	270	0	70,821	0	0	0	1,211	02/25/2037	1FM
03072S-LU-7	AMERIQUEST MORTGAGE SECURITIES SERIES 2003-11 CLASS AF6 5.083% 12/25/33		09/01/2019	Paydown		11,370	11,370	11,283	11,304	0	66	0	66	0	11,370	0	0	0	364	12/25/2033	1FM
05948K-G2-9	BANC OF AMERICA ALT LN TR SERIES 2005-6 CLASS 7A1 5.50% 07/25/20		07/01/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1,361	07/25/2020	4FM
05948K-YR-4	BANC OF AMERICA ALT LN TR SERIES 2005-3 CLASS 2A1 5.50% 04/25/20		09/01/2019	Paydown		3,622	3,622	3,696	3,610	13	(1)	0	12	0	3,622	0	0	0	134	04/25/2020	3FM
059496-AA-7	BANC OF AMERICA ALT LN TR SERIES 2007-1 CLASS 1A1 5.355% 04/25/22		09/01/2019	Paydown		10,237	10,268	8,917	9,717	0	520	0	520	0	10,237	0	0	0	380	04/25/2022	1FM
05952D-AB-4	BANC OF AMERICA FUNDING SERIES 07-A CLASS 2A1 2.204% 02/20/47		09/20/2019	Paydown		19,217	19,217	16,426	16,651	0	2,567	0	2,567	0	19,217	0	0	0	320	02/20/2047	1FM
07387A-EG-6	BEAR STEARNS ADJ RATE MORTGAGE SERIES 2005-9 CLASS A1 4.05% 10/25/35		09/01/2019	Paydown		25,381	25,381	24,564	24,589	0	792	0	792	0	25,381	0	0	0	760	10/25/2035	1FM
126673-ZU-9	COUNTRYWIDE HOME EQUITY LOAN TR SERIES 2005-3 CLASS AF6 5.219% 08/25/35		09/01/2019	Paydown		1,360	1,360	1,356	1,356	0	4	0	4	0	1,360	0	0	0	48	08/25/2035	1FM

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Blue Cross Blue Shield of Wisconsin

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 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 and Administrative Symbol /Market Indicator (a)
12667F-J6-3	COUNTRYWIDE ALT LN TR SERIES 2004-30CB CLASS 3A1 5.000% 02/25/20		09/01/2019	Paydown		4,803	4,841	4,702	4,804	0	(1)	0	(1)	0	4,803	0	0	0	160	02/25/2020	1FM
12667F-YW-9	COUNTRYWIDE ALT LN TR SERIES 2004-28CB CLASS 7A1 5.000% 01/25/20		09/01/2019	Paydown		1,056	1,056	1,053	958	94	4	0	98	0	1,056	0	0	0	35	01/25/2020	1FM
362334-AU-8	GSAA HOME EQUITY TRUST SERIES 06-FF3 CLASS A2B 2.545% 02/25/36		09/25/2019	Paydown		25,024	25,024	24,149	24,744	0	281	0	281	0	25,024	0	0	0	445	02/25/2036	1FM
36242D-H7-1	GSR MORTGAGE LOAN TRUST SERIES 05-AR2 CLASS 2A1 4.743% 04/25/35		09/01/2019	Paydown		8,837	8,837	8,749	8,752	0	85	0	85	0	8,837	0	0	0	275	04/25/2035	1FM
38144R-AC-1	GSAA HOME EQUITY TRUST SERIES 07-8 CLASS A3 2.468% 08/25/37		09/25/2019	Paydown		52,859	52,859	47,903	49,722	0	3,137	0	3,137	0	52,859	0	0	0	985	08/25/2037	1FM
43739E-BS-5	HOMEABC MORTGAGE TRUST SERIES 2005-4 CLASS A1 2.552% 10/25/35		09/25/2019	Paydown		23,259	23,259	21,006	21,820	0	1,439	0	1,439	0	23,259	0	0	0	464	10/25/2035	1FM
449670-DE-5	IMC HOME EQUITY LOAN TRUST SERIES 1997-5 CLASS A10 6.880% 11/20/28		09/01/2019	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	11/20/2028	1FM
46625H-KA-7	JPMORGAN CHASE & CO 2.250% 01/23/20		08/26/2019	Corporate Action		500,275	500,000	500,000	500,000	0	0	0	0	0	500,000	0	275	275	12,313	01/23/2020	1FE
46627M-CU-9	JP MORGAN ALTERNATIVE LOAN TR SERIES 2006-A1 CLASS 2A1 4.286% 03/25/36		09/01/2019	Paydown		3,429	4,948	2,467	2,588	0	840	0	840	0	3,429	0	0	0	142	03/25/2036	1FM
46640N-AD-0	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2013-C15 CLASS A4 4.096% 11/15/45		08/01/2019	Paydown		64,942	64,942	69,310	66,915	0	(1,972)	0	(1,972)	0	64,942	0	0	0	2,185	11/15/2045	1FM
550279-AA-1	LUMINENT MORTGAGE TRUST SERIES 05-1 CLASS A1 2.665% 11/25/35		09/25/2019	Paydown		22,112	22,112	19,735	20,074	0	2,038	0	2,038	0	22,112	0	0	0	398	11/25/2035	1FM
576434-M7-6	MASTER ALTERNATIVE LOANS TRUST SERIES 2005-3 CLASS 4A1 5.500% 03/25/20		09/01/2019	Paydown		4,328	4,328	4,266	4,303	0	26	0	26	0	4,328	0	0	0	154	03/25/2020	1FM
576434-XD-1	MASTER ALTERNATIVE LOANS TRUST SERIES 2004-11 CLASS 8A2 5.500% 10/25/19		09/01/2019	Paydown		3,701	3,701	3,680	3,686	0	14	0	14	0	3,701	0	0	0	129	10/25/2019	1FM
59020U-YN-9	MLCC MORTGAGE INVESTORS INC SERIES 05-A5 CLASS A3 4.332% 06/25/35		09/01/2019	Paydown		35,119	35,119	34,416	34,500	0	618	0	618	0	35,119	0	0	0	972	06/25/2035	1FM
61747Y-CJ-2	MORGAN STANLEY GMTN MTN 5.625% 09/23/19		09/23/2019	Maturity		800,000	800,000	796,680	799,691	0	309	0	309	0	800,000	0	0	0	45,000	09/23/2019	1FE
61915R-AA-4	MORTGAGE IT TRUST 2005-2 SERIES 05-2 CLASS 1A1 2.538% 05/25/35		09/25/2019	Paydown		27,569	27,569	26,604	26,835	0	734	0	734	0	27,569	0	0	0	561	05/25/2035	1FM
61915R-AU-0	MORTGAGE IT TRUST 2005-2 SERIES 05-5 CLASS A1 2.538% 12/25/35		09/25/2019	Paydown		30,237	30,237	28,527	28,883	0	1,354	0	1,354	0	30,237	0	0	0	603	12/25/2035	1FM
690742-AD-3	OWENS CORNING INC 4.200% 12/15/22		08/09/2019	Corporate Action		846,448	800,000	819,248	0	0	(1,710)	0	(1,710)	0	817,538	0	28,910	28,910	22,213	12/15/2022	2FE
759950-FG-8	RENAISSANCE HOME EQUITY LOAN T SERIES 2005-1 CLASS AF6 4.970% 05/25/35		09/01/2019	Paydown		6,756	6,756	6,756	6,747	0	9	0	9	0	6,756	0	0	0	229	05/25/2035	1FM
76110H-2X-6	RESIDENTIAL ACCREDIT LOANS INC SERIES 05-QS5 CLASS A1 2.418% 04/25/35		09/25/2019	Paydown		6,503	7,694	6,329	6,442	0	61	0	61	0	6,503	0	0	0	143	04/25/2035	1FM
76110H-TG-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 2004-QS6 CLASS A1 5.000% 05/25/19		07/01/2019	Paydown		349	367	369	366	0	(17)	0	(17)	0	349	0	0	0	9	05/25/2019	1FM
761118-AV-0	RESIDENTIAL ACCREDIT LOANS INC SERIES 05-QS9 CLASS A2 2.700% 06/25/35		08/25/2019	Paydown		538,570	544,870	441,344	449,221	0	89,349	0	89,349	0	538,570	0	0	0	11,014	06/25/2035	1FM
86359B-V6-5	STRUCTURED ASSET SEC CORP SERIES 05-WF1 CLASS A3 2.678% 02/25/35		09/25/2019	Paydown		88,026	88,026	86,981	87,831	0	195	0	195	0	88,026	0	0	0	1,743	02/25/2035	1FM
89169E-AA-7	TOWD POINT MORTGAGE TRUST SERIES 2017-5 CLASS A1 144A 2.618% 02/25/57		09/25/2019	Paydown		26,242	26,242	26,242	26,242	0	0	0	0	0	26,242	0	0	0	543	02/25/2057	1FM
89175J-AA-8	TOWD POINT MORTGAGE TRUST SERIES 2017-6 CLASS A1 144A 2.750% 10/25/57		09/01/2019	Paydown		17,638	17,638	17,689	17,678	0	(40)	0	(40)	0	17,638	0	0	0	326	10/25/2057	1FM
89176L-AA-2	TOWD POINT MORTGAGE TRUST SERIES 2018-6 CLASS A1A 144A 3.750% 03/25/58		09/01/2019	Paydown		18,715	18,715	19,288	0	0	(573)	0	(573)	0	18,715	0	0	0	123	03/25/2058	1FM
92922F-XL-7	WASHINGTON MUTUAL SERIES 2004-CB3 CLASS 1A 6.000% 10/25/34		09/01/2019	Paydown		17,636	17,636	18,706	18,561	0	(925)	0	(925)	0	17,636	0	0	0	734	10/25/2034	1FM
92937F-AE-1	WF RBS COMMERCIAL MORTGAGE T SERIES 2013-C12 CLASS ASB 2.838% 03/15/48		09/01/2019	Paydown		52,109	52,109	53,108	52,496	0	(387)	0	(387)	0	52,109	0	0	0	1,021	03/15/2048	1FM
939336-6M-0	WASHINGTON MUTUAL SERIES 2005-4 CLASS 2CB 5.000% 06/25/20		09/01/2019	Paydown		4,914	4,914	4,786	4,873	0	41	0	41	0	4,914	0	0	0	164	06/25/2020	1FM
22546Q-AC-1	CREDIT SUISSE 5.300% 08/13/19	D	08/13/2019	Maturity		1,000,000	1,000,000	999,920	999,994	0	6	0	6	0	1,000,000	0	0	0	53,000	08/13/2019	1FE
25156P-AN-3	DEUTSCHE TELEKOM INT FIN 6.000% 07/08/19	D	07/08/2019	Maturity		400,000	400,000	396,124	399,738	0	262	0	262	0	400,000	0	0	0	24,000	07/08/2019	2FE

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Blue Cross Blue Shield of Wisconsin

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation and Admini- strative Symbol /Market Indicator (a)		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value									
45074G-AB-6	IBERDROLA FINANCE SERIES 144A 5.000% 09/11/19	D	09/11/2019	Maturity		700,000	700,000	695,541	699,614	0	386	0	386	0	700,000	0	0	0	35,000	09/11/2019	2FE		
853254-BB-5	STANDARD CHARTERED PLC SERIES 144A 2.100% 08/19/19	D	08/19/2019	Maturity		825,000	825,000	824,423	824,871	0	129	0	129	0	825,000	0	0	0	17,325	08/19/2019	1FE		
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					6,298,468	6,260,842	6,146,264	5,330,730	107	99,910	0	100,017	0	6,269,283	0	29,185	29,185	236,986		XXX	XXX	
8399997	Total - Bonds - Part 4					9,233,610	9,149,783	9,145,881	7,671,701	107	49,125	0	49,232	0	9,205,260	0	28,350	28,350	304,323		XXX	XXX	
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
8399999	Total - Bonds					9,233,610	9,149,783	9,145,881	7,671,701	107	49,125	0	49,232	0	9,205,260	0	28,350	28,350	304,323		XXX	XXX	
8999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0		XXX	XXX
8999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
8999999	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0		XXX	XXX
9799997	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0		XXX	XXX
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
9799999	Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0		XXX	XXX
9899999	Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0		XXX	XXX
9999999	- Totals					9,233,610	XXX	9,145,881	7,671,701	107	49,125	0	49,232	0	9,205,260	0	28,350	28,350	304,323		XXX	XXX	

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

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol/Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
912810-EJ-3	UNITED STATES OF AMERICA BOND FIXED 8.125% 15/MAY/2021 USD 100		1	132,135	132,135	05/15/2021
912810-EK-0	UNITED STATES OF AMERICA BOND FIXED 8.125% 15/AUG/2021 USD 100		1	41,706	41,706	08/15/2021
912810-EL-8	UNITED STATES OF AMERICA BOND FIXED 8% 15/NOV/2021 USD 100		1	178,700	178,700	11/15/2021
912810-EM-6	UNITED STATES OF AMERICA BOND FIXED 7.25% 15/AUG/2022 USD 100		1	203	203	08/15/2022
912810-EP-9	UNITED STATES OF AMERICA BOND FIXED 7.125% 15/FEB/2023 USD 100		1	4,396	4,396	02/15/2023
912810-EQ-7	UNITED STATES OF AMERICA BOND FIXED 6.25% 15/AUG/2023 USD 100		1	211,476	211,476	08/15/2023
912810-ET-1	UNITED STATES OF AMERICA BOND FIXED 7.625% 15/FEB/2025 USD 100		1	1	1	02/15/2025
912810-EV-6	UNITED STATES OF AMERICA BOND FIXED 6.875% 15/AUG/2025 USD 100		1	197,786	197,786	08/15/2025
912810-PU-6	UNITED STATES OF AMERICA BOND FIXED 5% 15/MAY/2037 USD 100		1	0	0	05/15/2037
912810-QA-9	UNITED STATES OF AMERICA BOND FIXED 3.5% 15/FEB/2039 USD 100		1	642	642	02/15/2039
912810-QU-5	UNITED STATES OF AMERICA BOND FIXED 3.125% 15/FEB/2042 USD 100		1	0	0	02/15/2042
912810-RJ-9	UNITED STATES OF AMERICA BOND FIXED 3% 15/NOV/2044 USD 100		1	36,398	36,398	11/15/2044
912810-RQ-3	UNITED STATES OF AMERICA BOND FIXED 2.5% 15/FEB/2046 USD 100		1	21	21	02/15/2046
912828-2U-3	UNITED STATES OF AMERICA NOTES FIXED 1.875% 31/AUG/2024 USD 100		1	7	7	08/31/2024
912828-3D-0	UNITED STATES OF AMERICA NOTES FIXED 2.25% 31/OCT/2024 USD 100		1	233,395	233,395	10/31/2024
912828-3U-2	UNITED STATES OF AMERICA NOTES FIXED 2.375% 31/JAN/2023 USD 100		1	168,211	168,211	01/31/2023
912828-3W-8	UNITED STATES OF AMERICA NOTES FIXED 2.75% 15/FEB/2028 USD 100		1	0	0	02/15/2028
912828-4D-9	UNITED STATES OF AMERICA NOTES FIXED 2.5% 31/MAR/2023 USD 100		1	15,583	15,583	03/31/2023
912828-4L-1	UNITED STATES OF AMERICA NOTES FIXED 2.75% 30/APR/2023 USD 100		1	38,127	38,127	04/30/2023
912828-4N-7	UNITED STATES OF AMERICA NOTES FIXED 2.875% 15/MAY/2028 USD 100		1	2,679	2,679	05/15/2028
912828-4S-6	UNITED STATES OF AMERICA NOTES FIXED 2.75% 31/MAY/2023 USD 100		1	388,168	388,168	05/31/2023
912828-4T-4	UNITED STATES OF AMERICA NOTES FIXED 2.625% 15/JUN/2021 USD 100		1	324,674	324,674	06/15/2021
912828-4U-1	UNITED STATES OF AMERICA NOTES FIXED 2.625% 30/JUN/2023 USD 100		1	992	992	06/30/2023
912828-4W-7	UNITED STATES OF AMERICA NOTES FIXED 2.75% 15/AUG/2021 USD 100		1	5	5	08/15/2021
912828-5B-2	UNITED STATES OF AMERICA NOTES FIXED 2.75% 30/SEP/2020 USD 100		1	12,379	12,379	09/30/2020
912828-5G-1	UNITED STATES OF AMERICA NOTES FIXED 2.875% 31/OCT/2020 USD 100		1	91,200	91,200	10/31/2020
912828-5P-1	UNITED STATES OF AMERICA NOTES FIXED 2.875% 30/NOV/2023 USD 100		1	21,598	21,598	11/30/2023
912828-5X-4	UNITED STATES OF AMERICA NOTES FIXED 2.5% 31/JAN/2021 USD 100		1	3	3	01/31/2021
912828-5Z-9	UNITED STATES OF AMERICA NOTES FIXED 2.5% 31/JAN/2024 USD 100		1	137,639	137,639	01/31/2024
912828-6N-5	UNITED STATES OF AMERICA NOTES FIXED .5% 15/APR/2024 USD 100		1	5,474	5,474	04/15/2024
912828-6U-9	UNITED STATES OF AMERICA NOTES FIXED 2.125% 15/MAY/2022 USD 100		1	142,121	142,121	05/15/2022
912828-6S-6	UNITED STATES OF AMERICA NOTES FIXED 2.375% 15/AUG/2024 USD 100		1	449,516	449,516	08/15/2024
912828-6H-0	UNITED STATES OF AMERICA NOTES FIXED 2% 30/NOV/2022 USD 100		1	284,992	284,992	11/30/2022
912828-6I-0	UNITED STATES OF AMERICA NOTES FIXED 2.125% 31/DEC/2022 USD 100		1	381,034	381,034	12/31/2022
912828-6P-8	UNITED STATES OF AMERICA NOTES FIXED 1.75% 31/JAN/2023 USD 100		1	19,732	19,732	01/31/2023
912828-6T-9	UNITED STATES OF AMERICA NOTES FIXED 1.5% 28/FEB/2023 USD 100		1	364,282	364,282	02/28/2023
912828-6C-8	UNITED STATES OF AMERICA NOTES FIXED 2.625% 15/NOV/2020 USD 100		1	0	0	11/15/2020
912828-6R-2	UNITED STATES OF AMERICA NOTES FIXED 1.625% 30/APR/2023 USD 100		1	223,690	223,690	04/30/2023
912828-6Z-7	UNITED STATES OF AMERICA NOTES FIXED 1.125% 30/JUN/2021 USD 100		1	14,060	14,060	06/30/2021
912828-6F-8	UNITED STATES OF AMERICA NOTES FIXED 2% 15/FEB/2022 USD 100		1	4	4	02/15/2022
912828-6J-4	UNITED STATES OF AMERICA NOTES FIXED 1.125% 30/SEP/2021 USD 100		1	601,787	601,787	09/30/2021
912828-6K-1	UNITED STATES OF AMERICA NOTES FIXED 1.625% 31/OCT/2023 USD 100		1	13,791	13,791	10/31/2023
912828-6L-8	UNITED STATES OF AMERICA NOTES FIXED 2% 15/FEB/2023 USD 100		1	282,024	282,024	02/15/2023
912828-6V-9	UNITED STATES OF AMERICA NOTES FIXED .375% 15/JAN/2027 USD 100		1	2	2	01/15/2027
912828-6Y-8	UNITED STATES OF AMERICA NOTES FIXED 2.25% 15/FEB/2027 USD 100		1	35,543	35,543	02/15/2027
912828-6A-8	UNITED STATES OF AMERICA NOTES FIXED 2.125% 29/FEB/2024 USD 100		1	25,448	25,448	02/29/2024
912828-6W-2	UNITED STATES OF AMERICA NOTES FIXED 2.25% 31/JUL/2021 USD 100		1	1	1	07/31/2021
912828-6X-7	UNITED STATES OF AMERICA NOTES FIXED 1.875% 30/APR/2022 USD 100		1	26	26	04/30/2022
912828-6D-7	UNITED STATES OF AMERICA NOTES FIXED 1.875% 31/MAY/2022 USD 100		1	4	4	05/31/2022
912828-6T-2	UNITED STATES OF AMERICA NOTES FIXED 2% 31/MAY/2024 USD 100		1	61,416	61,416	05/31/2024
912828-6X-3	UNITED STATES OF AMERICA NOTES FIXED 2% 30/JUN/2024 USD 100		1	61,519	61,519	06/30/2024
912828-6V-1	UNITED STATES OF AMERICA NOTES FIXED 2.75% 31/JUL/2023 USD 100		1	17,957	17,957	07/31/2023
912828-6E-4	UNITED STATES OF AMERICA NOTES FIXED 1.25% 31/AUG/2024 USD 100		1	8,827	8,827	08/31/2024
0199999	Subtotal - Bonds - U.S. Governments - Issuer Obligations			5,231,374	5,231,374	XXX
0599999	Total - U.S. Government Bonds			5,231,374	5,231,374	XXX
1099999	Total - All Other Government Bonds			0	0	XXX
1799999	Total - U.S. States, Territories and Possessions Bonds			0	0	XXX
2499999	Total - U.S. Political Subdivisions Bonds			0	0	XXX
3199999	Total - U.S. Special Revenues Bonds			0	0	XXX
06370R-2T-5	BANK OF MONTREAL CHICAGO		1	17,089	17,089	09/09/2020
06370R-R9-2	BANK OF MONTREAL CHICAGO		1	4,883	4,883	07/10/2020
06370R-Y4-5	BANK OF MONTREAL CHICAGO		1	12,206	12,206	08/06/2020
06417M-BN-4	BANK OF NOVA SCOTIA HOUSTON		1	12,206	12,206	09/08/2020
13606B-4Q-6	CIBC NY		1	17,089	17,089	08/06/2020
78012U-QD-0	ROYAL BANK OF CANADA NY		1	24,410	24,410	07/08/2020
83369Y-5Q-5	SOCIETE GENERALE NEW YORK		1	7,324	7,324	06/19/2020
83369Y-6E-1	SOCIETE GENERALE NEW YORK		1	12,213	12,208	08/14/2020
89120D-KU-2	TORONTO DOMINION BANK		1	36,624	36,619	11/05/2019
95001K-DE-1	WELLS FARGO BANK SAN FRANCISCO N.A.		1	12,206	12,206	08/20/2020
3299999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			156,249	156,241	XXX
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			156,249	156,241	XXX
4899999	Total - Hybrid Securities			0	0	XXX
5599999	Total - Parent, Subsidiaries and Affiliates Bonds			0	0	XXX
6099999	Subtotal - SVO Identified Funds			0	0	XXX
6399999	Subtotal - Bank Loans			0	0	XXX
6499999	Total - Issuer Obligations			5,387,623	5,387,615	XXX
6599999	Total - Residential Mortgage-Backed Securities			0	0	XXX
6699999	Total - Commercial Mortgage-Backed Securities			0	0	XXX
6799999	Total - Other Loan-Backed and Structured Securities			0	0	XXX
6899999	Total - SVO Identified Funds			0	0	XXX
6999999	Total - Bank Loans			0	0	XXX
7099999	Total Bonds			5,387,623	5,387,615	XXX
7399999	Total - Preferred Stocks			0	0	XXX
7799999	Total - Common Stocks			0	0	XXX
7899999	Total - Preferred and Common Stocks			0	0	XXX
000000-00-0	SHINKIN CENTRAL BANK			12,206	12,206	10/08/2019
000000-00-0	MIZUHO BANK LIMITED LONDON			9,759	9,706	10/10/2019
000000-00-0	CITIGROUP GLOBAL MARKETS INC			48,825	48,825	11/04/2019
000000-00-0	KBC, BRUSSELS			12,209	12,206	12/03/2019
000000-00-0	CITIGROUP GLOBAL MARKETS INC			24,412	24,412	11/04/2019
000000-00-0	KBC, BRUSSELS			4,883	4,882	03/12/2020
000000-00-0	KBC, BRUSSELS			12,190	12,048	10/25/2019
000000-00-0	SUMITOMO MITSUI TRUST BANK LTD, LDN			24,412	24,412	11/20/2019
000000-00-0	MORGAN STANLEY			17,089	17,089	03/30/2020
000000-00-0	AUSTRALIA NEW ZEALAND NY			12,206	12,206	10/15/2019
000000-00-0	DBS BANK LIMITED, SINGAPORE			9,765	9,765	10/08/2019
000000-00-0	UNITED OVERSEAS BANK LTD, NY			7,324	7,324	12/02/2019
000000-00-0	OP Corporate Bank plc			8,544	8,544	10/08/2019
000000-00-0	DZ BANK LONDON			4,869	4,855	11/18/2019
000000-00-0	UNITED OF OMAHA LIFE INSURANCE			12,206	12,206	10/30/2019
000000-00-0	DZ BANK LONDON			8,462	8,453	03/17/2020
000000-00-0	DZ BANK LONDON			8,462	8,454	03/17/2020
000000-00-0	CITADEL CLEARING LLC			73,237	73,237	12/24/2019
00850V-ZB-1	AGRIC BK OF CHINA LTD - NY BRANCH			4,860	4,854	12/11/2019
05586F-TA-5	BNP PARIBAS, NY			24,417	24,412	11/06/2019
05971X-NF-4	BANCO DEL ESTADO DE CHILE			12,206	12,206	11/22/2019
06119R-Z9-9	BANK OF CHINA, HONG KONG BRANCH			12,151	12,136	12/09/2019
06742T-PK-6	BARCLAYS NEW YORK			24,395	24,413	02/05/2020
22532X-LU-0	CREDIT AGRICOLE CIB, NY			12,208	12,206	12/20/2019
22549L-TC-9	CREDIT SUISSE NY			29,295	29,295	10/02/2019
23341V-YE-5	DNB NOR BANK ASA NEW YORK			9,763	9,766	03/10/2020

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
44988K-HB-8	ING (US) Funding LLC			12,208	12,206	11/04/2019
53944R-X3-7	LMA AMERICAS LLC			9,763	9,636	10/03/2019
55379W-N3-6	MUFG Bank Ltd, New York Branch			12,205	12,206	02/24/2020
60710A-AA-0	MIZUHO BANK LIMITED LONDON			4,882	4,882	11/27/2019
85325T-5H-1	STANDARD CHARTERED NY			24,408	24,413	02/10/2020
85325T-5X-9	STANDARD CHARTERED NY			9,765	9,765	02/26/2020
85325T-6D-2	STANDARD CHARTERED NY			4,882	4,882	03/13/2020
86564F-E7-4	SUMITOMO MITSUI TRUST BANK LTD, NY			12,205	12,206	01/06/2020
86958J-7M-5	SVENSKA NY			17,081	17,090	06/05/2020
912796-TD-1	UNITED STATES OF AMERICA BILL ZERO CPN 13/AUG/2020 USD 100			6	6	08/13/2020
912810-EE-4	UNITED STATES OF AMERICA BOND FIXED 8.5% 15/FEB/2020 USD 100			3,284	3,284	02/15/2020
912810-EF-1	UNITED STATES OF AMERICA BOND FIXED 8.75% 15/MAY/2020 USD 100			89,302	89,302	05/15/2020
912810-EG-9	UNITED STATES OF AMERICA BOND FIXED 8.75% 15/AUG/2020 USD 100			2,577	2,577	08/15/2020
912828-3Y-4	UNITED STATES OF AMERICA NOTES FIXED 2.25% 29/FEB/2020 USD 100			2	2	02/29/2020
912828-3J-0	UNITED STATES OF AMERICA NOTES FIXED 1.375% 29/FEB/2020 USD 100			687	687	02/29/2020
912828-K3-3	UNITED STATES OF AMERICA NOTES FIXED .125% 15/APR/2020 USD 100			753,905	753,905	04/15/2020
912828-K5-8	UNITED STATES OF AMERICA NOTES FIXED 1.375% 30/APR/2020 USD 100			42,461	42,461	04/30/2020
94989R-2B-3	WELLS FARGO BANK SAN FRANCISCO N.A.			12,209	12,207	10/25/2019
8999999 - Total - Short-Term Invested Assets (Schedule DA type)				1,452,187	1,451,835	XXX
000000-00-0	BOFA SECURITIES, INC			12,206	12,206	10/01/2019
000000-00-0	NATIXIS NEW YORK BRANCH			15,650	15,650	10/01/2019
000000-00-0	SHIZUKA BANK NEW YORK			7,324	7,324	10/18/2019
000000-00-0	UNITED OF OMAHA LIFE INSURANCE			4,882	4,882	10/30/2019
000000-00-0	UNITED OVERSEAS BANK LTD, NY			9,765	9,765	10/11/2019
06119R-XB-6	BANK OF CHINA, HONG KONG BRANCH			12,199	12,135	10/11/2019
16955A-NH-4	CHINA CONSTRUCTION BANK CORP NY			7,324	7,324	10/01/2019
45581C-Y1-7	IND AND COM BK OF CHINA LTD, NY BR			17,057	16,989	11/01/2019
912796-RF-8	UNITED STATES OF AMERICA BILL ZERO CPN 10/OCT/2019 USD 100			1	1	10/10/2019
912796-SL-4	UNITED STATES OF AMERICA BILL ZERO CPN 03/OCT/2019 USD 100			0	0	10/03/2019
912828-LY-4	UNITED STATES OF AMERICA NOTES FIXED 3.375% 15/NOV/2019 USD 100			593	593	11/15/2019
9199999 - Total - Cash Equivalents (Schedule E Part 2 type)				87,001	86,869	XXX
9999999 - Totals				6,926,811	6,926,319	XXX

General Interrogatories:

- Total activity for the year Fair Value \$ 6,926,811 Book/Adjusted Carrying Value \$ 6,926,319
- Average balance for the year Fair Value \$ 1,300,178 Book/Adjusted Carrying Value \$ 1,299,506
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1 \$ 6,926,319 NAIC 2 \$ NAIC 3 \$ 0 NAIC 4 \$ NAIC 5 \$ NAIC 6 \$

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
NONE						
9999999 - Totals						XXX

General Interrogatories:

- | | | |
|---------------------------------|---------------------|---------------------------------------|
| 1. Total activity for the year | Fair Value \$ | Book/Adjusted Carrying Value \$ |
| 2. Average balance for the year | Fair Value \$ | Book/Adjusted Carrying Value \$ |

