

**QUARTERLY STATEMENT  
OF THE  
True Health New Mexico, Inc.**

**of  
Albuquerque  
in the state of  
New Mexico**

**TO THE  
Insurance Department  
OF THE STATE OF  
New Mexico**

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

**2021**



**QUARTERLY STATEMENT**  
**AS OF JUNE 30, 2021**  
**OF THE CONDITION AND AFFAIRS OF THE**  
**True Health New Mexico, Inc.**

NAIC Group Code 0000 , 0000 NAIC Company Code 16281 Employer's ID Number 82-2885824  
(Current Period) (Prior Period)

Organized under the Laws of New Mexico , State of Domicile or Port of Entry NM

Country of Domicile United States

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

Incorporated/Organized 09/22/2017 Commenced Business 01/01/2018

Statutory Home Office 2440 Louisiana Blvd NE Suite 601 , Albuquerque, NM, US 87110  
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 2440 Louisiana Blvd NE Suite 601  
(Street and Number)

Albuquerque, NM, US 87110 (505)633-8020  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 2440 Louisiana Blvd NE Suite 601 , Albuquerque, NM, US 87110  
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 2440 Louisiana Blvd NE Suite 601  
(Street and Number)

Albuquerque, NM, US 87110 (505)633-8020  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.truehealthnewmexico.com

Statutory Statement Contact Greg Theobald (505)633-8020  
(Name) (Area Code)(Telephone Number)(Extension)

GTheobald@TruehealthNewMexico.com (866)231-1344  
(E-Mail Address) (Fax Number)

**OFFICERS**

Name	Title
Mark Epstein	CEO and President
Todd Pilger	Chief Financial Officer and Treasurer
George Lyford	Secretary #

**OTHERS**

**DIRECTORS OR TRUSTEES**

Simeon Schindelman # Keith Nelsen #  
 Nicolas Alvin Christianson #

State of New Mexico  
 County of Bernalillo ss

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

\_\_\_\_\_  
(Signature)  
 George Lyford  
(Printed Name)  
 1.  
 Secretary  
(Title)

\_\_\_\_\_  
(Signature)  
 Todd Pilger  
(Printed Name)  
 2.  
 Chief Financial Officer and Treasurer  
(Title)

\_\_\_\_\_  
(Signature)  
 Mark Epstein  
(Printed Name)  
 3.  
 CEO and President  
(Title)

Subscribed and sworn to before me this \_\_\_\_\_ day of \_\_\_\_\_, 2021

- a. Is this an original filing?  
 b. If no, 1. State the amendment number  
 2. Date filed  
 3. Number of pages attached

Yes[X] No[ ]

\_\_\_\_\_  
 \_\_\_\_\_  
 \_\_\_\_\_

\_\_\_\_\_  
(Notary Public Signature)

**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 .....	16,467,182		16,467,182	15,229,662
2. Stocks:				
2.1 Preferred stocks .....				
2.2 Common stocks .....				
3. Mortgage loans on real estate:				
3.1 First liens .....				
3.2 Other than first liens .....				
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances) .....				
4.2 Properties held for the production of income (less \$.....0 encumbrances) .....				
4.3 Properties held for sale (less \$.....0 encumbrances) .....				
5. Cash (\$.....12,683,073), cash equivalents (\$.....3,814,112) and short-term investments (\$.....999,679) .....	17,496,864		17,496,864	21,551,162
6. Contract loans (including \$.....0 premium notes) .....				
7. Derivatives .....				
8. Other invested assets .....				
9. Receivables for securities .....				
10. Securities lending reinvested collateral assets .....				
11. Aggregate write-ins for invested assets .....				
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	33,964,046		33,964,046	36,780,824
13. Title plants less \$.....0 charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	69,054		69,054	68,865
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	2,378,747	188,942	2,189,805	2,180,486
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums) .....				
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....407,090) .....	407,090		407,090	389,128
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....				699,587
16.2 Funds held by or deposited with reinsured companies .....				
16.3 Other amounts receivable under reinsurance contracts .....				
17. Amounts receivable relating to uninsured plans .....				13,032
18.1 Current federal and foreign income tax recoverable and interest thereon .....	512,942		512,942	839,088
18.2 Net deferred tax asset .....	675,003		675,003	675,003
19. Guaranty funds receivable or on deposit .....				
20. Electronic data processing equipment and software .....				
21. Furniture and equipment, including health care delivery assets (\$.....0) .....				
22. Net adjustments in assets and liabilities due to foreign exchange rates .....				
23. Receivables from parent, subsidiaries and affiliates .....	9,000,000		9,000,000	535,157
24. Health care (\$.....3,221,803) and other amounts receivable .....	5,713,614	2,491,811	3,221,803	1,660,469
25. Aggregate write-ins for other-than-invested assets .....	3,721,328	489,630	3,231,698	2,550,547
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	56,441,826	3,170,383	53,271,443	46,392,186
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....				
28. TOTAL (Lines 26 and 27) .....	56,441,826	3,170,383	53,271,443	46,392,186
<b>DETAILS OF WRITE-INS</b>				
1101. ....				
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....				
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above) .....				
2501. NMMIP Premium Tax Credit .....	2,547,239		2,547,239	1,866,088
2502. Deposits .....	46,511	46,511		
2503. Premium Tax Overpayment .....	684,459		684,459	684,459
2598. Summary of remaining write-ins for Line 25 from overflow page .....	443,119	443,119		
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above) .....	3,721,328	489,630	3,231,698	2,550,547

**LIABILITIES, CAPITAL AND SURPLUS**

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....0 reinsurance ceded) .....	14,371,792		14,371,792	11,445,675
2. Accrued medical incentive pool and bonus amounts .....	39,900		39,900	326,734
3. Unpaid claims adjustment expenses .....	656,150		656,150	462,553
4. Aggregate health policy reserves, including the liability of \$.....3,758,559 for medical loss ratio rebate per the Public Health Service Act .....	14,578,397		14,578,397	7,984,025
5. Aggregate life policy reserves .....				
6. Property/casualty unearned premium reserve .....				
7. Aggregate health claim reserves .....				
8. Premiums received in advance .....	3,569,572		3,569,572	4,139,659
9. General expenses due or accrued .....	7,138,046		7,138,046	4,226,927
10.1 Current federal and foreign income tax payable and interest thereon (including \$.....0 on realized gains (losses)) .....				
10.2 Net deferred tax liability .....				
11. Ceded reinsurance premiums payable .....				
12. Amounts withheld or retained for the account of others .....				
13. Remittances and items not allocated .....				
14. Borrowed money (including \$.....0 current) and interest thereon \$.....0 (including \$.....0 current) .....				
15. Amounts due to parent, subsidiaries and affiliates .....				
16. Derivatives .....				
17. Payable for securities .....				
18. Payable for securities lending .....				
19. Funds held under reinsurance treaties with (\$.....0 authorized reinsurers, \$.....0 unauthorized reinsurers and \$.....0 certified reinsurers) .....				
20. Reinsurance in unauthorized and certified (\$.....0) companies .....				
21. Net adjustments in assets and liabilities due to foreign exchange rates .....				
22. Liability for amounts held under uninsured plans .....	121,622		121,622	63,099
23. Aggregate write-ins for other liabilities (including \$.....0 current) .....				
24. Total liabilities (Lines 1 to 23) .....	40,475,480		40,475,480	28,648,672
25. Aggregate write-ins for special surplus funds .....	X X X	X X X		
26. Common capital stock .....	X X X	X X X	10	10
27. Preferred capital stock .....	X X X	X X X		
28. Gross paid in and contributed surplus .....	X X X	X X X	30,469,552	27,751,490
29. Surplus notes .....	X X X	X X X		
30. Aggregate write-ins for other-than-special surplus funds .....	X X X	X X X		
31. Unassigned funds (surplus) .....	X X X	X X X	(17,673,600)	(10,007,986)
32. Less treasury stock, at cost:				
32.1 .....0 shares common (value included in Line 26 \$.....0) .....	X X X	X X X		
32.2 .....0 shares preferred (value included in Line 27 \$.....0) .....	X X X	X X X		
33. Total capital and surplus (Lines 25 to 31 minus Line 32) .....	X X X	X X X	12,795,962	17,743,514
34. Total Liabilities, capital and surplus (Lines 24 and 33) .....	X X X	X X X	53,271,442	46,392,186
<b>DETAILS OF WRITE-INS</b>				
2301. ....				
2302. ....				
2303. ....				
2398. Summary of remaining write-ins for Line 23 from overflow page .....				
2399. TOTALS (Lines 2301 through 2303 plus 2398) (Line 23 above) .....				
2501. ....	X X X	X X X		
2502. ....	X X X	X X X		
2503. ....	X X X	X X X		
2598. Summary of remaining write-ins for Line 25 from overflow page .....	X X X	X X X		
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above) .....	X X X	X X X		
3001. ....	X X X	X X X		
3002. ....	X X X	X X X		
3003. ....	X X X	X X X		
3098. Summary of remaining write-ins for Line 30 from overflow page .....	X X X	X X X		
3099. TOTALS (Lines 3001 through 3003 plus 3098) (Line 30 above) .....	X X X	X X X		

## 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 .....	X X X	192,857	139,880	278,282
2. Net premium income (including \$.....0 non-health premium income) .....	X X X	79,599,868	61,217,472	122,275,140
3. Change in unearned premium reserves and reserves for rate credits .....	X X X	1,825,821	(4,233,310)	(5,584,380)
4. Fee-for-service (net of \$.....0 medical expenses) .....	X X X			
5. Risk revenue .....	X X X			
6. Aggregate write-ins for other health care related revenues .....	X X X			
7. Aggregate write-ins for other non-health revenues .....	X X X			
8. Total revenues (Lines 2 to 7) .....	X X X	81,425,689	56,984,162	116,690,759
<b>Hospital and Medical:</b>				
9. Hospital/medical benefits .....		56,800,335	29,586,792	59,798,116
10. Other professional services .....				
11. Outside referrals .....				
12. Emergency room and out-of-area .....		3,351,402	4,403,780	12,263,690
13. Prescription drugs .....		14,323,952	8,811,542	17,107,119
14. Aggregate write-ins for other hospital and medical .....				
15. Incentive pool, withhold adjustments and bonus amounts .....		(140,800)		326,734
16. Subtotal (Lines 9 to 15) .....		74,334,889	42,802,114	89,495,659
<b>Less:</b>				
17. Net reinsurance recoveries .....		3,736	1,096,130	1,690,626
18. Total hospital and medical (Lines 16 minus 17) .....		74,331,153	41,705,984	87,805,033
19. Non-health claims (net) .....				
20. Claims adjustment expenses, including \$.....2,925,568 cost containment expenses .....		7,305,307	5,334,931	13,698,661
21. General administrative expenses .....		11,860,939	13,021,207	22,164,615
22. Increase in reserves for life and accident and health contracts (including \$.....0 increase in reserves for life only) .....		(90,000)		850,000
23. Total underwriting deductions (Lines 18 through 22) .....		93,407,399	60,062,122	124,518,308
24. Net underwriting gain or (loss) (Lines 8 minus 23) .....	X X X	(11,981,710)	(3,077,960)	(7,827,548)
25. Net investment income earned .....		213,326	287,355	532,227
26. Net realized capital gains (losses) less capital gains tax of \$.....0 .....		(7,945)	(5,950)	(16,285)
27. Net investment gains or (losses) (Lines 25 plus 26) .....		205,381	281,405	515,942
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....0) (amount charged off \$.....293,478)] .....		(293,478)	(139,825)	(259,737)
29. Aggregate write-ins for other income or expenses .....				
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29) .....	X X X	(12,069,808)	(2,936,380)	(7,571,342)
31. Federal and foreign income taxes incurred .....	X X X			(828,228)
32. Net income (loss) (Lines 30 minus 31) .....	X X X	(12,069,808)	(2,936,380)	(6,743,114)
<b>DETAILS OF WRITE-INS</b>				
0601. ....	X X X			
0602. ....	X X X			
0603. ....	X X X			
0698. Summary of remaining write-ins for Line 6 from overflow page .....	X X X			
0699. TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above) .....	X X X			
0701. ....	X X X			
0702. ....	X X X			
0703. ....	X X X			
0798. Summary of remaining write-ins for Line 7 from overflow page .....	X X X			
0799. TOTALS (Lines 0701 through 0703 plus 0798) (Line 7 above) .....	X X X			
1401. ....				
1402. ....				
1403. ....				
1498. Summary of remaining write-ins for Line 14 from overflow page .....				
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above) .....				
2901. ....				
2902. ....				
2903. ....				
2998. Summary of remaining write-ins for Line 29 from overflow page .....				
2999. TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above) .....				

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

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
<b>CAPITAL &amp; SURPLUS ACCOUNT</b>			
33. Capital and surplus prior reporting year .....	17,743,515	23,595,929	23,595,929
34. Net income or (loss) from Line 32 .....	(12,069,808)	(2,936,380)	(6,743,114)
35. Change in valuation basis of aggregate policy and claim reserves .....			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0 .....			
37. Change in net unrealized foreign exchange capital gain or (loss) .....			
38. Change in net deferred income tax .....			(1,427,251)
39. Change in nonadmitted assets .....	4,404,193	(50,521)	2,317,951
40. Change in unauthorized and certified reinsurance .....			
41. Change in treasury stock .....			
42. Change in surplus notes .....			
43. Cumulative effect of changes in accounting principles .....			
44. Capital Changes:			
44.1 Paid in .....			
44.2 Transferred from surplus (Stock Dividend) .....			
44.3 Transferred to surplus .....			
45. Surplus adjustments:			
45.1 Paid in .....	2,718,062		
45.2 Transferred to capital (Stock Dividend) .....			
45.3 Transferred from capital .....			
46. Dividends to stockholders .....			
47. Aggregate write-ins for gains or (losses) in surplus .....			
48. Net change in capital and surplus (Lines 34 to 47) .....	(4,947,552)	(2,986,901)	(5,852,414)
49. Capital and surplus end of reporting period (Line 33 plus 48) .....	12,795,963	20,609,028	17,743,515
<b>DETAILS OF WRITE-INS</b>			
4701. ....			
4702. ....			
4703. ....			
4798. Summary of remaining write-ins for Line 47 from overflow page .....			
4799. TOTALS (Lines 4701 through 4703 plus 4798) (Line 47 above) .....			

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	87,402,595	61,188,245	122,697,048
2. Net investment income .....	220,534	294,192	553,551
3. Miscellaneous income .....			
4. TOTAL (Lines 1 to 3) .....	87,623,129	61,482,437	123,250,600
5. Benefit and loss related payments .....	73,996,389	37,215,984	84,270,545
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			
7. Commissions, expenses paid and aggregate write-ins for deductions .....	16,283,454	15,592,655	32,881,934
8. Dividends paid to policyholders .....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses) .....	(326,146)	(17,601)	252,399
10. TOTAL (Lines 5 through 9) .....	89,953,697	52,791,038	117,404,878
11. Net cash from operations (Line 4 minus Line 10) .....	(2,330,568)	8,691,399	5,845,721
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	740,247	1,706,760	3,947,990
12.2 Stocks .....			
12.3 Mortgage loans .....			
12.4 Real estate .....			
12.5 Other invested assets .....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....			
12.7 Miscellaneous proceeds .....			
12.8 TOTAL investment proceeds (Lines 12.1 to 12.7) .....	740,247	1,706,760	3,947,990
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	1,993,109	1,338,473	1,338,473
13.2 Stocks .....			
13.3 Mortgage loans .....			
13.4 Real estate .....			
13.5 Other invested assets .....			
13.6 Miscellaneous applications .....			0
13.7 TOTAL investments acquired (Lines 13.1 to 13.6) .....	1,993,109	1,338,473	1,338,473
14. Net increase (or decrease) in contract loans and premium notes .....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(1,252,863)	368,287	2,609,517
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....			
16.2 Capital and paid in surplus, less treasury stock .....	0		
16.3 Borrowed funds .....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....			
16.5 Dividends to stockholders .....			
16.6 Other cash provided (applied) .....	(470,867)	1,992,051	1,033,658
17. Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6) .....	(470,867)	1,992,051	1,033,658
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(4,054,298)	11,051,737	9,488,896
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	21,551,161	12,062,265	12,062,265
19.2 End of period (Line 18 plus Line 19.1) .....	17,496,863	23,114,002	21,551,161

**Note: Supplemental Disclosures of Cash Flow Information for Non-Cash Transactions:**

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## EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
Total Members at end of:										
1. Prior Year .....	23,373	6,686	16,129				558			
2. First Quarter .....	31,881	14,607	16,635				639			
3. Second Quarter .....	32,581	15,114	16,812				655			
4. Third Quarter .....										
5. Current Year .....										
6. Current Year Member Months .....	192,857	88,655	100,325				3,877			
Total Member Ambulatory Encounters for Period:										
7. Physician .....	137,948	71,795	63,901				2,252			
8. Non-Physician .....	40,006	19,867	19,956				183			
9. Total .....	177,954	91,662	83,857				2,435			
10. Hospital Patient Days Incurred .....	1,978	892	1,010				76			
11. Number of Inpatient Admissions .....	574	254	299				21			
12. Health Premiums Written (a) .....	82,059,490	38,946,811	41,057,044				2,055,635			
13. Life Premiums Direct .....										
14. Property/Casualty Premiums Written .....										
15. Health Premiums Earned .....	83,885,311	38,946,811	42,882,865				2,055,635			
16. Property/Casualty Premiums Earned .....										
17. Amount Paid for Provision of Health Care Services .....	74,699,713	38,427,417	34,934,110				1,338,186			
18. Amount Incurred for Provision of Health Care Services .....	74,334,890	40,167,177	33,150,291				1,017,422			

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



**CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)****Aging Analysis of Unpaid Claims**

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 days	6 Over 120 Days	7 Total
0199999 Individually Listed Claims Unpaid .....						
0299999 Aggregate Accounts Not Individually Listed - Uncovered .....						
0399999 Aggregate Accounts Not Individually Listed - Covered .....	914,571	72,174	7,441	8,095	7,750	1,010,031
0499999 Subtotals .....	914,571	72,174	7,441	8,095	7,750	1,010,031
0599999 Unreported claims and other claim reserves .....						13,361,761
0699999 Total Amounts Withheld .....						
0799999 Total Claims Unpaid .....						14,371,792
0899999 Accrued Medical Incentive Pool And Bonus Amounts .....						39,900

## UNDERWRITING AND INVESTMENT EXHIBIT

### ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1	2	3	4	Claims Incurred in Prior Years (Columns 1+3)	Estimated Claim Reserve and Claim Liability Dec 31 of Prior Year
	On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec 31 of Prior Year	On Claims Incurred During the Year		
1. Comprehensive (hospital & medical) .....	7,941,754	65,264,003	473,710	13,504,227	8,415,463	10,819,409
2. Medicare Supplement .....						
3. Dental only .....						
4. Vision only .....						
5. Federal Employees Health Benefits Plan .....	235,448	1,108,738	29,518	364,337	264,966	626,266
6. Title XVIII - Medicare .....						
7. Title XIX - Medicaid .....						
8. Other health .....						
9. Health subtotal (Lines 1 to 8) .....	8,177,201	66,372,741	503,228	13,868,564	8,680,430	11,445,675
10. Healthcare receivables (a) .....	228,978	4,784,636			228,978	2,009,507
11. Other non-health .....						
12. Medical incentive pools and bonus amounts .....	146,034		39,900		185,934	326,734
13. Totals (Lines 9 - 10 + 11 + 12) .....	8,094,257	61,588,105	543,128	13,868,564	8,637,385	9,762,902

(a) Excludes \$.....700,000 loans or advances to providers not yet expensed.

**Notes to Financial Statement****1. Summary of Significant Accounting Policies****A. Accounting Practices**

The financial statements of True Health New Mexico, Inc. (the Company) are presented on the basis of accounting practices prescribed or permitted by the New Mexico Office of Superintendent of Insurance.

The New Mexico Office of Superintendent of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of New Mexico for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the New Mexico Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of New Mexico. New Mexico does not allow for admission of Goodwill, however, NAIC SSAP No. 68 allows for goodwill to be admitted up to 3% of prior reported capital and surplus excluding any admitted goodwill, EDP equipment and DTAs.

The prescribed practices described above has an impact on the Company's Risk Based Capital Ratio and without these practices a regulatory action would not have been triggered. A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the state of New Mexico is shown below:

		SSAP#	F/S Page	F/S Line	2021	2020
<b>NET INCOME</b>						
(1)	State basis (Page 4, Line 32, Columns 2 & 3)				(12,069,808)	(6,743,114)
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP:					
(201)						
(299)	Total					
(3)	State Permitted Practices that increase/(decrease) NAIC SAP:					
(301)						
(399)	Total				0	0
(4)	NAIC SAP (1-2-3=4)				(12,069,808)	(6,743,114)
<b>SURPLUS</b>						
(5)	State basis (Page 3, Line 33, Columns 3 & 4)				12,795,962	17,743,515
(6)	State Prescribed Practices that increase/(decrease) NAIC SAP:					
(601)	Admission of Goodwill	68	2, 3	25, 31		(2,085,152)
(699)	Total					(2,085,152)
(7)	State Permitted Practices that increase/(decrease) NAIC SAP:					
(701)						
(799)	Total				0	0
(8)	NAIC SAP (5-6-7=8)				12,795,962	19,828,667

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

No Material Changes.

**C. Accounting Policy**

- (1) No Material Changes
- (2) The Company had no bonds. The Company does not own any mandatory convertible securities or SVO-Identified bond ETFs.
- (3) No Material Changes.
- (4) No Material Changes.
- (5) No Material Changes.
- (6) The Company had no Loan-backed securities.
- (7) – (13) No Material Changes

**Notes to Financial Statement****D. Going Concern**

Management has evaluated the Company's ability to continue as a going concern. There is no substantial doubt in its ability to continue as a going concern.

**2. Accounting Changes and Corrections of Errors**

No Material Changes.

**3. Business Combinations and Goodwill**

- A. Statutory Purchase Method - No Material Changes
- B. Statutory Merger - No Material Changes
- C. Assumption Reinsurance – No Material Changes
- D. Impairment Loss – No Material Changes

**4. Discontinued Operations**

- A. Discontinued Operation Disposed of or Classified as Held for Sale – No Material Changes
- B. Change in Plan of Sale of Discontinued Operation – No Material Changes
- C. Nature of Any Significant Continuing Involvement with Discontinued Operations After Disposal – No Material Changes
- D. Equity Interest Retained in Discontinued Operation After Disposal - No Material Changes

**5. Investments**

- A. Mortgage Loans, including Mezzanine Real Estate Loans - No Material Changes
- B. Debt Restructuring - No Material Changes
- C. Reverse Mortgages - No Material Changes
- D. Loan-Backed Securities - None
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions – None
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – None
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - None
- H. Repurchase Agreements Transactions Accounted for as a Sale – None
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - None
- J. Real Estate – No Material Changes
- K. Low-income housing tax credits (LIHTC) – No Material Changes
- L. Restricted Assets – No Material Changes
- M. Working Capital Finance Investments – None
- N. Offsetting and Netting of Assets and Liabilities – None
- O. 5GI Securities – No Material Changes
- P. Short Sales – No Material Changes
- Q. Prepayment Penalty and Acceleration Fees –

General Account

(1)	Number Of CUSIPs	1
(2)	Aggregate Amount of Investment Income	5,771

- R. Participation in Cash Pool - None

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

No Material Changes

**7. Investment Income**

No Material Changes

**8. Derivative Instruments**

None.

**9. Income Taxes**

No Material Changes

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

On January 11, 2021 the Company's parent, Evolent Health, Inc. entered into a Stock Purchase Agreement with Bright Health Management, Inc., where the equity interest in the Company will be sold to Bright Health Management. On March 30, 2021, the New Mexico Office of Superintendent of Insurance approved the sale of the Company to Bright Health Management, effective March 31, 2021. At the time of sale, Evolent Health will continue to provide many of the third party administrative services to the Company through a Health Plan Services Agreement and a Transition Services Agreement.

## Notes to Financial Statement

The Company booked \$9,000,000 receivable from its parent, Bright Health Management, Inc. for surplus infusion received in August 2021 that was approved to be recognized by New Mexico Office of Superintendent of Insurance.

### 11. Debt

- A. Debt – No Material Changes.
- B. FHLB (Federal Home Loan Bank) Agreements – None

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

#### A. Defined Benefit Plan

- (1) Change in benefit obligation – No Material Change
- (2) Change in plan assets- No Material Change
- (3) Funded status - No Material Change
- (4) Components of net periodic benefit cost - None
- (5) The amount included in unassigned funds (surplus) for the period arising from a change in the additional minimum pension liability recognized - No Material Change
- (6) Amounts in unassigned funds (surplus expected to be recognized in the next fiscal year as components of net periodic benefit cost - No Material Change
- (7) Amounts in unassigned funds (surplus) that have not been recognized as components of net periodic benefit cost - No Material Change
- (8) Weighted-average assumptions used to determine net period benefit cost - No Material Change
- (9) The amount of accumulated benefit obligation for defined benefit pension plans - No Material Change
- (10) – (11) The defined benefit pension plan asset allocation as of the measurement date, and the target asset allocation, presented as a percentage of total plan assets - No Material Change
- (12) Estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years- No Material Change
- (13) Regulatory contribution requirements - No Material Change
- (14) – (21) No Material Change.

- B. Investment Policies and Strategies – No Material Changes
- C. Plan Assets – No Material Changes
- D. Long-term Rate-of-return-on-assets Assumption - No Material Changes
- E. Defined Contribution Plans – No Material Changes.
- F. Multi-Employer Plan – No Material Changes
- G. Consolidated/Holding Company Plans – No Material Changes
- H. Post-Employment Benefits and Compensated Absences – No Material Changes
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) – No Material Changes

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

No Material Changes

### 14. Liabilities, Contingencies and Assessments

No Material Changes

### 15. Leases

- A. Lessee Operating Lease – No Material Change
- B. Lessor Leases – No Material Change

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

No Material Changes

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

- A. Transfers of Receivables reported as Sales – No Material Changes
- B. Transfer and Servicing of Financial Assets – None
- C. Wash Sales – None

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

No Material Changes

## Notes to Financial Statement

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

No Material Changes

### 20. Fair Value Measurements

- A. The Company's financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy that prioritizes the inputs to valuation techniques used to measure fair value into three broad levels. The hierarchy gives the highest priority to fair values determined using unadjusted quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to fair values determined using unobservable inputs (Level 3). An asset's or liability's classification is determined based on the lowest level input that is significant to its measurement.

For example, a Level 3 fair value measurement may include inputs that are both observable (Levels 1 and 2) and unobservable (Level 3). The levels of the fair value hierarchy are as follows:

Level 1: Inputs are unadjusted, quoted prices for identical assets or liabilities in active markets at the measurement date.

Level 2: Inputs are other than quoted prices included in level 1 that are observable for the asset or liability through corroboration with market data at the measurement date.

Level 3: Inputs are unobservable and reflect management's best estimate of what market participants would use in pricing the asset or liability at the measurement date.

Fair value of actively traded fixed-income and equity securities is based on quoted market prices. Fair value of inactively traded fixed-income securities is based on quoted market prices of identical or similar securities based on observable inputs like interest rates using a market valuation approach is generally classified as Level 2. Investments measured based on the practical expedient being net asset value (NAV), based on the NAV of the fund as provided for in the audited financial statements and other fund reporting, are generally classified as Level 3.

#### (1) Fair Value Measurements 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					
01	Cash Equivalents - Exempt Money Market Funds	\$3,814,112				\$3,814,112
99	Subtotal – Assets at fair value	\$3,814,112				\$3,814,112
b.	Liabilities at fair value					
01						
02						
99	Subtotal – Liabilities at fair value					

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy - None

(3) The Company's policy for determining when transfers between levels are recognized is determined at the end of the reporting period.

(4) The Company has not valued any securities at a Level 2 or 3.

(5) Derivative assets and liabilities- None

- B. Fair Value Information under SSAP No. 100 combined with Fair Value information Under Other Account Pronouncements – None

#### C. Aggregate Fair Value of All 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	\$16,996,432	\$16,467,182		\$16,996,432			
Short-term Investments	\$999,720	\$999,679		\$999,720			
Cash Equivalents	\$3,814,112	\$3,814,112		\$3,814,112			

A. Not Practicable to Estimate Fair Value – None

B. Investments Measured using NAV – None

### 21. Other Items

A. Unusual and Infrequent Items – No Material Changes

B. Troubled Debt Restructuring – No Material Changes

**Notes to Financial Statement**

- C. Other Disclosures – No Material Changes
- D. Business Interruption Insurance Recoveries - No Material Changes
- E. State Transferable and Non-transferable Tax Credits - No Material Changes
- F. Subprime-Mortgage-Related Risk Exposure – No Material Changes
- G. Retained Assets – No Material Changes
- H. Insurance-Linked Securities (ILS) Contracts - No Material Changes
- I. Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary - No Material Changes

**22. Events Subsequent**

Type I:

The Company booked \$9,000,000 receivable from its parent, Bright Health Management, Inc. for surplus infusion received in August 2021 that was approved to be recognized by New Mexico Office of Superintendent of Insurance.

Type II:

No Material Changes

**23. Reinsurance**

No Material Changes

**24. Retrospectively Rated Contracts & Contracts Subject to Redetermination**

- A. Retrospective premium adjustments - No Material Changes.
- B. Retrospective premium adjustments - No Material Changes.
- C. Retrospective premium adjustments - No Material Changes.
- D. Medical loss ratio rebates required pursuant to the Public Health Service Act.

	1	2	3	4	5
	Individual	Small Group Employer	Large Group Employer	Other Categories with Rebates	Total
Prior Reporting Year					
(1) Medical loss ratio rebates incurred		\$5,584,380			\$5,584,380
(2) Medical loss ratio rebated paid					
(3) Medical loss ratio rebates unpaid		\$5,584,380			\$5,584,380
(4) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	
(5) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	
(6) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	
Current Reporting Year-to-Date					
(7) Medical loss ratio rebates incurred		\$(1,825,821)			\$(1,825,821)
(8) Medical loss ratio rebated paid					
(9) Medical loss ratio rebates unpaid		\$3,758,559			\$3,758,559
(10) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	
(11) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	
(12) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	\$3,758,559

**Notes to Financial Statement**

## 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)? YES
- (2) Impact of Risk-Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

	<u>AMOUNT</u>
a. Permanent ACA Risk Adjustment Program	
Assets	
1.Premium adjustments receivable due to ACA Risk Adjustment	407,090
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	46,405
3.Premium adjustments payable due to ACA Risk Adjustment	10,059,838
Operations (Revenue & Expense)	
4.Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	(8,492,231)
5.Reported in expenses as ACA risk adjustment user fees (incurred/paid)	20,614
b. Transitional ACA Reinsurance Program	
Assets	
1.Amounts recoverable for claims paid due to ACA Reinsurance	
2.Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	
3.Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	
Liabilities	
4.Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium	
5.Ceded reinsurance premiums payable due to ACA Reinsurance	
6.Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	
Operations (Revenue & Expense)	
7.Ceded reinsurance premiums due to ACA Reinsurance	
8.Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	
9.ACA Reinsurance contributions – not reported as ceded premium	
c. Temporary ACA Risk Corridors Program	
Assets	
1.Accrued retrospective premium due to ACA Risk Corridors	
Liabilities	
2.Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	
Operations (Revenue & Expense)	
3.Effect of ACA Risk Corridors on net premium income (paid/received)	
4.Effect of ACA Risk Corridors on change in reserves for rate credits	



## Notes to Financial Statement

- (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		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	9	10	
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
<b>a. Permanent ACA Risk Adjustment Program</b>											
1. Premium adjustments receivable	\$389,128	\$0	\$0	\$0	\$389,128	\$0	17,962	\$0	A	407,090	\$0
2. Premium adjustments (payable)	\$0	\$1,549,645	\$0	\$0	\$0	\$1,549,645	\$0	\$8,331,694	B	\$0	\$9,881,339
3. Subtotal ACA Permanent Risk Adjustment Program	\$389,128	\$1,549,645	\$0	\$0	\$389,128	\$1,549,645	\$17,962	\$8,331,694		\$407,090	\$9,881,339
<b>b. Transitional ACA Reinsurance Program</b>											
1. Amounts recoverable for claims paid	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	C	\$0	\$0
2. Amounts recoverable for claims unpaid (contra liability)	\$0	\$0	-	\$0	\$0	\$0	\$0	\$0	D	\$0	\$0
3. Amounts receivable relating to uninsured plans	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	E	\$0	\$0
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	\$0	\$0	-	-	\$0	\$0	\$0	\$0	F	\$0	\$0
5. Ceded reinsurance premiums payable	\$0	\$0	-	-	\$0	\$0	\$0	\$0	G	\$0	\$0
6. Liability for amounts held under uninsured plans	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	H	\$0	\$0
7. Subtotal ACA Transitional Reinsurance Program	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0		\$0	\$0
<b>c. Temporary ACA Risk Corridors Program</b>											
1. Accrued retrospective premium	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	I	\$0	\$0
2. Reserve for rate credits or policy experience rating refunds	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	J	\$0	\$0
3. Subtotal ACA Risk Corridors Program	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0		\$0	\$0
d. Total for ACA Risk Sharing Provisions	\$389,128	\$1,549,645	\$0	\$0	\$389,128	\$1,549,645	\$17,962	\$8,331,694		\$407,090	\$9,881,339

Explanations of Adjustments

A. Adjusted amount based on notice received from United States Department of Health and Human Services.
B. Adjusted amount based on notice received from United States Department of Health and Human Services.
C
D
E
F
G
H
I
J

- (4) Roll Forward of ACA Risk Corridor Asset and Liability Balances - None  
(5) ACA Risk Corridor Receivable - None

### 25. Changes in Incurred Losses and Loss Adjustment Expenses

- A. Reserves for Losses and Loss and Adjustment Expense as of December 31, 2020 were \$12,234,961. As of June 30, 2021, \$10,094,916 has been paid for incurred claims and claims adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$543,128 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$1,596,917 favorable prior-year development since December 31, 2020 to June 30, 2021. The increase is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims
- B. The Company did not have any significant changes in methodologies or assumptions used in the calculation the liability for unpaid losses or loss adjustment expenses.

### 26. Intercompany Pooling Arrangements

No Material Changes

### 27. Structured Settlements

No Material Changes

### 28. Health Care Receivables

No Material Changes

## Notes to Financial Statement

**29. Participating Policies**

No Material Changes

**30. Premium Deficiency Reserves**

1. Liability carried for premium deficiency reserves	<u>\$760,000</u>
2. Date of the most recent evaluation of this liability	<u>6/30/2021</u>
3. Was anticipated investment income utilized in the calculation? (Yes / No)	<u>Yes</u>

**31. Anticipated Salvage and Subrogation**

No Material Changes

# 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[ ] N/A[ ]
  
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes[ ] No[X]
- 2.2 If yes, date of change: .....
  
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes[X] No[ ]  
 If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes[X] No[ ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes:  
 Added Bright healthcare Insurance Company of TX and Central Health Plan of California, Inc. to the organization chart
- 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. 0001671284
  
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes[ ] No[X]  
 If yes, complete and file the merger history data file with the NAIC.
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes[ ] No[X] N/A[ ]  
 If yes, attach an explanation.
  
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .....12/31/2017.....
- 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). .....07/30/2019.....
- 6.4 By what department or departments?  
 Office of Superintendent of Insurance - State of New Mexico
- 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
.....	.....	.....No.....	.....No.....	.....No.....	.....No.....

- 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[X] 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[X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes[ ] No[X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

### FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes[X] No[ ]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ ..... 9,000,000

### INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes[ ] No[X]
- 11.2 If yes, give full and complete information relating thereto:
  
- 12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ ..... 0
- 13. Amount of real estate and mortgages held in short-term investments: \$ ..... 0

## GENERAL INTERROGATORIES (Continued)

### INVESTMENT

- 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 .....		
14.22 Preferred Stock .....		
14.23 Common Stock .....		
14.24 Short-Term Investments .....		
14.25 Mortgages Loans on Real Estate .....		
14.26 All Other .....		
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....		
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  N/A   
 If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- |  |    |   |
|--|----|---|
| 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2                   | \$ | 0 |
| 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 | \$ | 0 |
| 16.3 Total payable for securities lending reported on the liability page                                       | \$ | 0 |

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
BOK Financial .....	Albuquerque, NM .....

- 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 and complete 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
BOK Financial .....	U .....

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes  No   
 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes  No
- 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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
17530 .....	BOK Financial .....	5493008UZFTI4G7UQ733 .....	SEC .....	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:
- 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.
  - Issuer or obligor is current on all contracted interest and principal payments.
  - 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:
- The security was purchased prior to January 1, 2018.

## GENERAL INTERROGATORIES (Continued)

- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities?

Yes[ ] No[X]

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

- a. The shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

Yes[ ] No[X]

# GENERAL INTERROGATORIES

## PART 2 - HEALTH

- |   |               |
|---|---------------|
| 1. Operating Percentages:   |               |
| 1.1 A&H loss percent  | ..... 94.773% |
| 1.2 A&H cost containment percent  | ..... 3.597%  |
| 1.3 A&H expense percent excluding cost containment expenses   | ..... 19.942% |
| 2.1 Do you act as a custodian for health savings accounts?  | Yes[ ] No[X]  |
| 2.2 If yes, please provide the amount of custodial funds held as of the reporting date.   | \$..... 0     |
| 2.3 Do you act as an administrator for health savings accounts?   | Yes[ ] No[X]  |
| 2.4 If yes, please provide the balance of the funds administered as of the reporting date.  | \$..... 0     |
| 3. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?   | Yes[ ] No[X]  |
| 3.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? | Yes[ ] No[X]  |

**SCHEDULE S - CEDED REINSURANCE**  
**Showing All New Reinsurance Treaties - Current Year to Date**

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
<b>Accident and Health - Non-affiliates</b>									
93572 .....	43-1235868 .....	01/01/2021 .....	RGA REINS CO .....	MO .....	SSL/G .....	CMM .....	Authorized .....		

# SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

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

		Direct Business Only								
		1	2	3	4	5	6	7	8	9
State, Etc.	Active Status (a)	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	CHIP Title XXI	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums and Other Considerations	Property/Casualty Premiums	Total Columns 2 Through 8	Deposit -Type Contracts
1. Alabama (AL)	N									
2. Alaska (AK)	N									
3. Arizona (AZ)	N									
4. Arkansas (AR)	N									
5. California (CA)	N									
6. Colorado (CO)	N									
7. Connecticut (CT)	N									
8. Delaware (DE)	N									
9. District of Columbia (DC)	N									
10. Florida (FL)	N									
11. Georgia (GA)	N									
12. Hawaii (HI)	N									
13. Idaho (ID)	N									
14. Illinois (IL)	N									
15. Indiana (IN)	N									
16. Iowa (IA)	N									
17. Kansas (KS)	N									
18. Kentucky (KY)	N									
19. Louisiana (LA)	N									
20. Maine (ME)	N									
21. Maryland (MD)	N									
22. Massachusetts (MA)	N									
23. Michigan (MI)	N									
24. Minnesota (MN)	N									
25. Mississippi (MS)	N									
26. Missouri (MO)	N									
27. Montana (MT)	N									
28. Nebraska (NE)	N									
29. Nevada (NV)	N									
30. New Hampshire (NH)	N									
31. New Jersey (NJ)	N									
32. New Mexico (NM)	L	80,003,855				2,055,635			82,059,490	
33. New York (NY)	N									
34. North Carolina (NC)	N									
35. North Dakota (ND)	N									
36. Ohio (OH)	N									
37. Oklahoma (OK)	N									
38. Oregon (OR)	N									
39. Pennsylvania (PA)	N									
40. Rhode Island (RI)	N									
41. South Carolina (SC)	N									
42. South Dakota (SD)	N									
43. Tennessee (TN)	N									
44. Texas (TX)	N									
45. Utah (UT)	N									
46. Vermont (VT)	N									
47. Virginia (VA)	N									
48. Washington (WA)	N									
49. West Virginia (WV)	N									
50. Wisconsin (WI)	N									
51. Wyoming (WY)	N									
52. American Samoa (AS)	N									
53. Guam (GU)	N									
54. Puerto Rico (PR)	N									
55. U.S. Virgin Islands (VI)	N									
56. Northern Mariana Islands (MP)	N									
57. Canada (CAN)	N									
58. Aggregate other alien (OT)	X X X									
59. Subtotal	X X X	80,003,855				2,055,635			82,059,490	
60. Reporting entity contributions for Employee Benefit Plans	X X X									
61. Total (Direct Business)	X X X	80,003,855				2,055,635			82,059,490	
<b>DETAILS OF WRITE-INS</b>										
58001.	X X X									
58002.	X X X									
58003.	X X X									
58998. Summary of remaining write-ins for Line 58 from overflow page	X X X									
58999. TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X									

(a) Active Status Counts:

L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG

E – Eligible - Reporting entities eligible or approved to write surplus lines in the state

N – None of the above – Not allowed to write business in the state

1

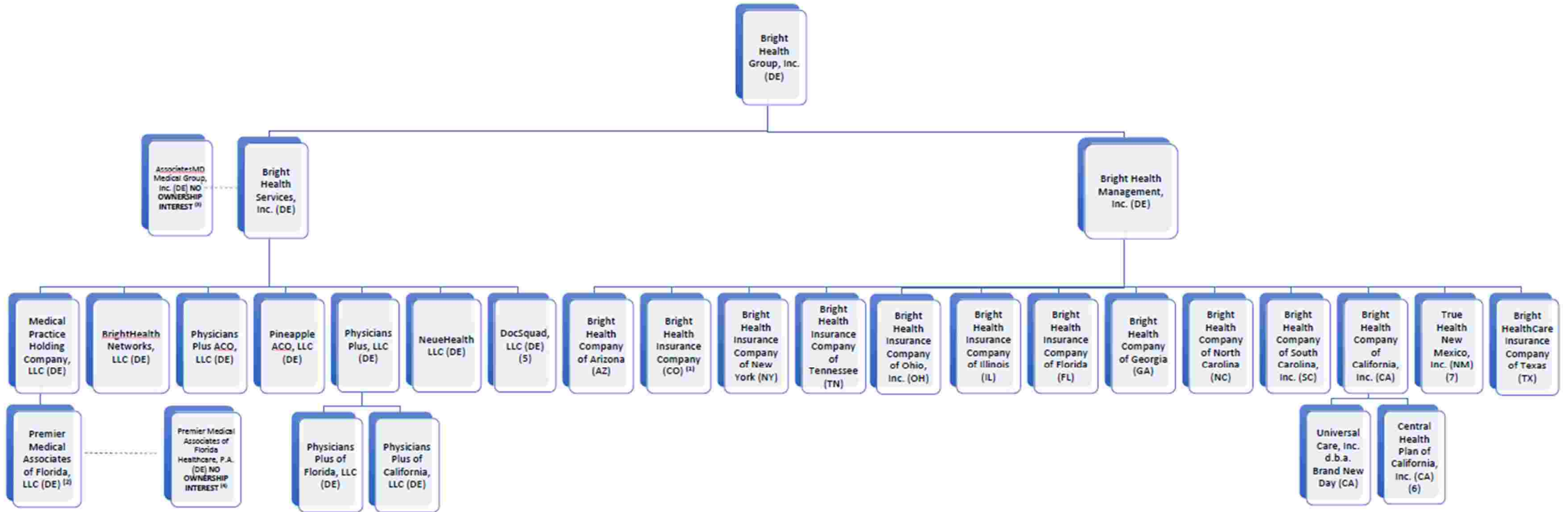
R – Registered - Non-domiciled RRGs

Q – Qualified - Qualified or accredited reinsurer

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



- (1) Bright Health Insurance Company of Alabama, Inc. (AL) merged with and into Bright Health Insurance Company on 12/31/2020.
- (2) Medical Practice Holding Company, LLC owns 62% of membership interests. PMA II, LLC owns 38% of membership interest.
- (3) Entity owned by physician, Randeep Gadh, D.O., that is subject to Management Services Agreement and Stockholder Transfer Restriction Agreement with Bright Health Services, Inc.
- (4) Entity owned by physician, Dr. Dinesh Khanna, that is subject to that is subject to Management Services Agreement and Succession Agreement with Premier Medical Associates of Florida, LLC.
- (5) Zipnosis, Inc. merged with and into DocSquad, LLC on 3/31/2021.
- (6) 100% of stock of Central Health Plan of California, Inc. acquired on 4/1/2021.
- (7) 100% of stock of True Health New Mexico, Inc. acquired on 3/31/2021.

# 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)	*
4887	Bright Hlth Grp	00000	47-4991296		0001671284		Bright Health Group, Inc.	DE	UIP					N	
4887	Bright Hlth Grp	00000	81-1108911				Bright Health Management, Inc.	DE	UDP	Bright Health, Inc.	Ownership	100.0	Bright Health Group, Inc.	N	
4887	Bright Hlth Grp	15963	81-1078509				Bright Health Insurance Company	CO	IA	Bright Health Management, Inc.	Ownership	100.0	Bright Health Group, Inc.	N	0000001
4887	Bright Hlth Grp	16122	37-1844468				Bright Health Company of Arizona	AZ	IA	Bright Health Management, Inc.	Ownership	100.0	Bright Health Group, Inc.	N	
4887	Bright Hlth Grp	16388	32-0534235				Bright Health Insurance Company of New York								
4887	Bright Hlth Grp	16341	35-2616469				Bright Health Insurance Company of Tennessee	NY	IA	Bright Health Management, Inc.	Ownership	100.0	Bright Health Group, Inc.	N	
4887	Bright Hlth Grp	16353	37-1873205				Bright Health Insurance Company of Ohio, Inc.	TN	IA	Bright Health Management, Inc.	Ownership	100.0	Bright Health Group, Inc.	N	
4887	Bright Hlth Grp	16501	83-3456438				Bright Health Insurance Company of Florida	OH	IA	Bright Health Management, Inc.	Ownership	100.0	Bright Health Group, Inc.	N	
4887	Bright Hlth Grp	16595	30-1154852				Bright Health Company of North Carolina	FL	IA	Bright Health Management, Inc.	Ownership	100.0	Bright Health Group, Inc.	N	
4887	Bright Hlth Grp	16545	83-3650545				Bright Health Insurance Company of Illinois	NC	IA	Bright Health Management, Inc.	Ownership	100.0	Bright Health Group, Inc.	N	
4887	Bright Hlth Grp	16544	35-2651212				Bright Health Company of South Carolina, Inc.	IL	IA	Bright Health Management, Inc.	Ownership	100.0	Bright Health Group, Inc.	N	
4887	Bright Hlth Grp	16546	38-4106459				Bright Health Company of Georgia	SC	IA	Bright Health Management, Inc.	Ownership	100.0	Bright Health Group, Inc.	N	
4887	Bright Hlth Grp	00000	84-4428391				Bright Health Company of California	GA	IA	Bright Health Management, Inc.	Ownership	100.0	Bright Health Group, Inc.	N	
4887	Bright Hlth Grp	17041	86-3230389				Bright HealthCare Insurance Company of Texas	CA	NIA	Bright Health Management, Inc.	Ownership	100.0	Bright Health Group, Inc.	N	
4887	Bright Hlth Grp	15910	33-0012358				Universal Care, Inc	TX	IA	Bright Health Management, Inc.	Ownership	100.0	Bright Health Group, Inc.	N	
4887	Bright Hlth Grp	00000	84-3262809				Bright Health Services, Inc.	CA	IA	Bright Health Company of California	Ownership	100.0	Bright Health Group, Inc.	N	
4887	Bright Hlth Grp	00000	84-3548530				AssociatesMD Medical Group, Inc.	DE	NIA	Bright Health, Inc.	Ownership	100.0	Bright Health Group, Inc.	N	
4887	Bright Hlth Grp	00000	86-2190965				Medical Practice Holding Company, LLC	DE	NIA	Bright Health Services, Inc.	Influence		Bright Health Group, Inc.	N	0000003
4887	Bright Hlth Grp	00000	85-3949537				Premier Medical Associates of Florida, LLC	DE	NIA	Bright Health Services, Inc.	Ownership	100.0	Bright Health Group, Inc.	N	
4887	Bright Hlth Grp	00000	86-2197193				BrightHealth Networks, LLC	DE	NIA	Medical Practice Holding Company, LLC	Ownership	62.0	Bright Health Group, Inc.	N	0000002
4887	Bright Hlth Grp	00000	85-1528100				Physicians Plus ACO, LLC	DE	NIA	Bright Health Services, Inc.	Ownership	100.0	Bright Health Group, Inc.	N	
4887	Bright Hlth Grp	00000	85-1676317				Pineapple ACO, LLC	DE	NIA	Bright Health Services, Inc.	Ownership	100.0	Bright Health Group, Inc.	N	
4887	Bright Hlth Grp	00000	85-1474761				Physicians Plus, LLC	DE	NIA	Bright Health Services, Inc.	Ownership	100.0	Bright Health Group, Inc.	N	
4887	Bright Hlth Grp	00000	85-1485390				Physicians Plus of Florida, LLC	DE	NIA	Bright Health Services, Inc.	Ownership	100.0	Bright Health Group, Inc.	N	
4887	Bright Hlth Grp	00000	86-2212807				Physicans Plus of California, LLC	DE	NIA	Physicians Plus, LLC	Ownership	100.0	Bright Health Group, Inc.	N	
4887	Bright Hlth Grp	00000	85-3886892				Premier Medical Associates of Florida Healthcare, P.A.	DE	NIA	Physicians Plus, LLC	Ownership	100.0	Bright Health Group, Inc.	N	
4887	Bright Hlth Grp	00000	86-2097242				NeueHealth LLC	DE	NIA	Bright Health Services, Inc.	Influence		Bright Health Group, Inc.	N	0000004
4887	Bright Hlth Grp	00000	86-2408592				DocSquad, LLC	DE	NIA	Bright Health Services, Inc.	Ownership	100.0	Bright Health Group, Inc.	N	
4887	Bright Hlth Grp	16281	82-2885824				True Health New Mexico, Inc.	DE	NIA	Bright Health Services, Inc.	Ownership	100.0	Bright Health Group, Inc.	N	0000005
4887	Bright Hlth Grp	00000	91-2155938				Central Health Plan of California, Inc.	NM	RE	Bright Health Management, Inc.	Ownership	100.0	Bright Health Group, Inc.	N	0000007
4887	Bright Hlth Grp	00000						CA	IA	Bright Health Management, Inc.	Ownership	100.0	Bright Health Group, Inc.	N	0000006

016

Asterisk	Explanation
0000001	Bright Health Insurance Company of Alabama, Inc. (AL) merged with and into Bright Health Insurance Company on 12/31/2020.
0000002	Medical Practice Holding Company, LLC owns 62% and PMA II, LLC owns 38%
0000003	Entity owned by physician, Rundeep Gadh, D.O., that is subject to Management Services Agreement and Stockholder Transfer Restriction Agreement with Bright Health Services, Inc.
0000004	Entity owned by physician, Dr. Dinesh Khanna, that is subject to that is subject to Management Services Agreement and Succession Agreement with Premier Medical Associates of Florida, LLC.
0000005	Zipnosis, Inc. merged with and into DocSquad, LLC on 3/31/2021.
0000006	100% of stock of Central Health Plan of California, Inc.. acquired on 4/1/2021.
0000007	100% of stock of True Health New Mexico, Inc. acquired on 3/31/2021.

# 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

Explanations:

Bar Codes:

Medicare Part D Coverage Supplement



16281202136500002

2021

Document Code: 365

**OVERFLOW PAGE FOR WRITE-INS****ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1197. Summary of remaining write-ins for Line 11 (Lines 1104 through 1196) .....				
2504. Prepaid Expenses .....	120,972	120,972		
2505. Misc Receivable .....	322,147	322,147		
2597. Summary of remaining write-ins for Line 25 (Lines 2504 through 2596) .....	443,119	443,119		

**SCHEDULE A - VERIFICATION****Real Estate**

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

**NONE****SCHEDULE B - VERIFICATION****Mortgage Loans**

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		
2.2 Additional investment made after acquisition .....		
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....		
5. Unrealized valuation increase (decrease) .....		
6. Total gain (loss) on disposals .....		
7. Deduct amounts received on disposals .....		
8. Deduct amortization of premium and mortgage interest points .....		
9. Total foreign exchange change in book value/recorded investment .....		
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 .....	15,229,662	17,868,601
2. Cost of bonds and stocks acquired .....	1,993,109	1,338,473
3. Accrual of discount .....	8,821	17,532
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....	(7,945)	(16,285)
6. Deduct consideration for bonds and stocks disposed of .....	746,017	3,961,345
7. Deduct amortization of premium .....	16,218	30,668
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 .....	5,771	13,355
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10) .....	16,467,182	15,229,662
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....	16,467,182	15,229,662

## SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	17,529,865		283,354	(3,336)	17,529,865	17,243,176		14,932,989
2. NAIC 2 (a) .....	223,465			220	223,465	223,685		296,673
3. NAIC 3 (a) .....								
4. NAIC 4 (a) .....								
5. NAIC 5 (a) .....								
6. NAIC 6 (a) .....								
7. Total Bonds .....	17,753,331		283,354	(3,116)	17,753,331	17,466,861		15,229,662
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....								
9. NAIC 2 .....								
10. NAIC 3 .....								
11. NAIC 4 .....								
12. NAIC 5 .....								
13. NAIC 6 .....								
14. Total Preferred Stock .....								
15. Total Bonds & Preferred Stock .....	17,753,331		283,354	(3,116)	17,753,331	17,466,861		15,229,662

(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 \$.....999,679; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0

**SCHEDULE DA - PART 1**

**Short - Term Investments**

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals .....	999,679	X X X	999,484		

**SCHEDULE DA - Verification**

**Short-Term Investments**

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....		
2. Cost of short-term investments acquired .....	999,484	
3. Accrual of discount .....	196	
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....		
6. Deduct consideration received on disposals .....		
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) .....	999,679	
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11) .....	999,679	

**SI04 Schedule DB - Part A Verification ..... NONE**

**SI04 Schedule DB - Part B Verification ..... NONE**

**SI05 Schedule DB Part C Section 1 ..... NONE**

**SI06 Schedule DB Part C Section 2 ..... NONE**

**SI07 Schedule DB - Verification ..... 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 .....	5,869,270	3,383,461
2.	Cost of cash equivalents acquired .....	948,868	3,840,110
3.	Accrual of discount .....		
4.	Unrealized valuation increase (decrease) .....		
5.	Total gain (loss) on disposals .....		
6.	Deduct consideration received on disposals .....	3,004,026	1,354,300
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) .....	3,814,112	5,869,270
11.	Deduct total nonadmitted amounts .....		
12.	Statement value at end of current period (Line 10 minus Line 11) .....	3,814,112	5,869,270

**E01 Schedule A Part 2 ..... NONE**

**E01 Schedule A Part 3 ..... NONE**

**E02 Schedule B Part 2 ..... NONE**

**E02 Schedule B Part 3 ..... NONE**

**E03 Schedule BA Part 2 ..... NONE**

**E03 Schedule BA Part 3 ..... NONE**

**E04 Schedule D Part 3 ..... NONE**

# SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	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 Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.							
<b>Bonds - U.S. Governments</b>																					
38376M3P0	GNR 2017-096 MC - CMO/RMBS		06/01/2021	Paydown	X X X	65,322	65,322	65,465	65,494						65,644		(323)	(323)	678	08/20/2046	1.A
911760TM8	VENDE 2003-2 Z - CMO/RMBS		06/01/2021	Paydown	X X X	18,355	18,355	19,640	19,487						19,537		(1,182)	(1,182)	399	05/15/2033	1.A
0599999	Subtotal - Bonds - U.S. Governments				X X X	83,676	83,676	85,104	84,981						85,181		(1,505)	(1,505)	1,077	X X X	X X X
<b>Bonds - U.S. Special Revenue, Special Assessment</b>																					
3136AFWX8	FNR 2013-66 KH - CMO/RMBS		06/01/2021	Paydown	X X X	35,072	35,072	35,790	35,790						35,965		(892)	(892)	514	03/25/2043	1.A
31393BW76	FNW 2003-W6 6A - CMO/RMBS		06/01/2021	Paydown	X X X	20,790	20,790	21,485	21,253						21,207		(417)	(417)	302	08/25/2032	1.A
31393DUG4	FNW 2003-W10 2A - CMO/RMBS		06/01/2021	Paydown	X X X	20,445	20,445	20,995	20,805						20,594		(149)	(149)	280	06/25/2043	1.A
31393ELU1	FNW 2003-W12 3A - CMO/RMBS		06/01/2021	Paydown	X X X	30,025	30,025	31,076	30,798						30,539		(514)	(514)	517	03/25/2043	1.A
31393XVJ3	FNW 2004-W3 A7 - CMO/RMBS		06/01/2021	Paydown	X X X	23,785	23,785	26,342	25,585						25,520		(1,735)	(1,735)	544	05/25/2034	1.A
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment				X X X	130,118	130,118	135,688	134,231						133,825		(3,707)	(3,707)	2,156	X X X	X X X
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>																					
12649XAQ2	CSMC 2015-3 A9 - CMO/RMBS		06/25/2021	Paydown	X X X	30,388	30,388	30,436	30,493						30,473		(84)	(84)	437	03/25/2045	1.A FE
36242D5W9	GSR 2005-5F 2A2 - CMO/RMBS		06/01/2021	Paydown	X X X	12,852	12,852	13,607	13,111						13,063		(212)	(212)	298	06/25/2035	1.B FE
46647JAE0	JPMMT 2016-4 A5 - CMO/RMBS		05/27/2021	Paydown	X X X	20,966	20,966	20,534	20,667						20,811		155	155	271	10/25/2046	1.A FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	64,206	64,206	64,576	64,271						64,347		(141)	(141)	1,005	X X X	X X X
8399997	Subtotal - Bonds - Part 4				X X X	278,000	278,001	285,369	283,483						283,354		(5,353)	(5,353)	4,239	X X X	X X X
8399998	Summary Item from Part 5 for Bonds (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X						X X X		X X X	X X X	X X X	X X X	X X X
8399999	Subtotal - Bonds				X X X	278,000	278,001	285,369	283,483						283,354		(5,353)	(5,353)	4,239	X X X	X X X
8999998	Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X						X X X		X X X	X X X	X X X	X X X	X X X
8999999	Subtotal - Preferred Stocks				X X X	X X X	X X X	X X X	X X X						X X X		X X X	X X X	X X X	X X X	X X X
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X						X X X		X X X	X X X	X X X	X X X	X X X
9799999	Subtotal - Common Stocks				X X X	X X X	X X X	X X X	X X X						X X X		X X X	X X X	X X X	X X X	X X X
9899999	Subtotal - Preferred and Common Stocks				X X X	X X X	X X X	X X X	X X X						X X X		X X X	X X X	X X X	X X X	X X X
9999999	Total - Bonds, Preferred and Common Stocks				X X X	278,000	X X X	285,369	283,483						283,354		(5,353)	(5,353)	4,239	X X X	X X X

Q05

**E06 Schedule DB Part A Section 1 ..... NONE**

**E07 Schedule DB Part B Section 1 ..... NONE**

**E08 Schedule DB Part D Section 1 ..... NONE**

**E09 Schedule DB Part D Section 2 - Collateral Pledged By Reporting Entity ..... NONE**

**E09 Schedule DB Part D Section 2 - Collateral Pledged To Reporting Entity ..... NONE**

**E10 Schedule DB Part E ..... NONE**

**E11 Schedule DL - Part 1 - Securities Lending Collateral Assets ..... NONE**

**E12 Schedule DL - Part 2 - Securities Lending Collateral Assets ..... NONE**

**SCHEDULE E - PART 1 - CASH****Month End Depository Balances**

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
						6 First Month	7 Second Month	8 Third Month	
<b>open depositories</b>									
Wells Fargo Bank, N.A	San Francisco, CA					17,718,242	16,456,040	12,149,269	X X X
Wells Fargo Bank, N.A	San Francisco, CA					1,372,415	(385,635)	158,938	X X X
Sandia Area	Albuquerque, NM		0.450	189		253,112	253,182	253,244	X X X
Wells Fargo Bank, N.A	Albuquerque, NM	C				74,794	115,472	121,622	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories		X X X	X X X						X X X
0199999 Totals - Open Depositories		X X X	X X X	189		19,418,564	16,439,059	12,683,073	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories		X X X	X X X						X X X
0299999 Totals - Suspended Depositories		X X X	X X X						X X X
0399999 Total Cash On Deposit		X X X	X X X	189		19,418,564	16,439,059	12,683,073	X X X
0499999 Cash in Company's Office		X X X	X X X	X X X	X X X				X X X
0599999 Total Cash		X X X	X X X	189		19,418,564	16,439,059	12,683,073	X X X

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
<b>All Other Money Market Mutual Funds</b>								
14956P810	CAVANAL HILL:GS MM SEL .....		06/30/2021 .....	0.010 .....	XXX .....	3,814,112 .....		173 .....
8699999 Subtotal - All Other Money Market Mutual Funds .....						3,814,112 .....		173 .....
9999999 Total Cash Equivalents .....						3,814,112 .....		173 .....